



*Printed at the Mathematical Centre, 413 Kruislaan, Amsterdam.*

*The Mathematical Centre, founded the 11-th of February 1946, is a non-profit institution aiming at the promotion of pure mathematics and its applications. It is sponsored by the Netherlands Government through the Netherlands Organization for the Advancement of Pure Research (Z.W.O.).*

MC SYLLABUS 47.7

---

**NUMAL**  
**NUMERICAL PROCEDURES IN ALGOL 60**

VOLUME 6, SPECIAL FUNCTIONS AND CONSTANTS  
VOLUME 7, INTERPOLATION AND APPROXIMATION

P.W. HEMKER (ed.)

---

MATHEMATISCH CENTRUM      AMSTERDAM 1981

---

1980 Mathematics subject classification: 65XX04, 68B99

---

ISBN 90 6196 217 X

INDEX	PROCEDURE	CODE	MNT/YR	RECORD NUMBER
VOLUME 6.				
VOLUME 7.				
6.SPECIAL FUNCTIONS & CONSTANTS				
1.MATHEMATICAL CONSTANTS	PI	* 30006	JAN/76	273
	E	* 30007	JAN/76	273
2.MACHINE CONSTANTS	MBASE	* 30001	JAN/76	275
	ARREB	* 30002	JAN/76	275
	DWARF	* 30003	JAN/76	275
	GIANT	* 30004	JAN/76	275
	INTCAP	* 30005	JAN/76	275
	OVERFLOW	* 30009	JAN/76	275
	UNDERFLOW	* 30008	JAN/76	275
3.RANDOM NUMBERS	RANDOM	30010	NOT YET AVAILABLE	
	SETRANDOM	30011	NOT YET AVAILABLE	
4.ELEMENTARY FUNCTIONS				
1.CIRCULAR FUNCTIONS	TAN	35120	SEP/74	179
	ARCSIN	35121	SEP/74	179
	ARCCOS	35122	SEP/74	179
2.HYPERBOLIC FUNCTIONS	SINH	35111	SEP/74	181
	COSH	35112	SEP/74	181
	TANH	35113	SEP/74	181
	ARCSINH	35114	SEP/74	181
	ARCCOSH	35115	SEP/74	181
	ARCTANH	35116	SEP/74	181
3.LOGARITHMIC FUNCTION	LOG ONE PLUS X	35130	DEC/78	315
5.EXPONENTIAL INTEGRAL, ETC.				
1.EXPONENTIAL INTEGRAL	EI	35080	SEP/74	183
	EI ALPHA	35081	SEP/74	183
	ENX	35086	SEP/74	183
	NONEXP ENX	35087	SEP/74	183
2.SINE AND COSINE INTEGRAL	SINCOSINT	35084	SEP/74	185
	SINCOSFG	35085	SEP/74	185
6.GAMMA FUNCTION, ETC.	GAMMA	35061	SEP/74	187
	RECIP GAMMA	35060	SEP/74	187
	LOG GAMMA	35062	SEP/74	187
	INCOMGAM	35030	SEP/74	187
	INCBETA	35050	SEP/74	187
	IBPLUSN	35051	SEP/74	187
	IBQPLUSN	35052	SEP/74	187
	IXQFIX	35053	SEP/74	187
	IXPFIX	35054	SEP/74	187
	FORWARD	35055	SEP/74	187
	BACKWARD	35056	SEP/74	187
7.ERROR FUNCTION, ETC.	ERRORFUNCTION	35021	OCT/74	227
	NONEXPERFC	35022	OCT/74	227
	INVERSE ERROR FUNCTION	35023	OCT/74	227
	FRESNEL	35027	OCT/74	227

INDEX	PROCEDURE	CODE	MNT/YR	RECORD NUMBER
6. 7.	FG	35028	OCT/74	227
8.LEGENDRE FUNCTIONS				
9.BESSEL FUNCTIONS OF INT. ORDER				
1.BESSEL FUNCTIONS J AND Y	BESS JO	35160	DEC/78	253
	BESS J1	35161	DEC/78	253
	BESS J	35162	DEC/78	253
	BESS Y01	35163	DEC/78	253
	BESS Y	35164	DEC/78	253
	BESS PQ0	35165	DEC/78	253
	BESS PQ1	35166	DEC/78	253
2.BESSEL FUNCTIONS I AND K	BESS I0	35170	DEC/78	255
	BESS I1	35171	DEC/78	255
	BESS I	35172	DEC/78	255
	BESS K01	35173	DEC/78	255
	BESS K	35174	DEC/78	255
	NONEXP BESS I0	35175	DEC/78	255
	NONEXP BESS I1	35176	DEC/78	255
	NONEXP BESS I	35177	DEC/78	255
	NONEXP BESS K01	35178	DEC/78	255
	NONEXP BESS K	35179	DEC/78	255
3.KELVIN FUNCTIONS				
10.BESSEL FUNCTIONS OF REAL ORDER				
1.BESSEL FUNCTIONS J AND Y	BESS JAPLUSN	35180	DEC/78	249
	BESS YA01	35181	DEC/78	249
	BESS YAPLUSN	35182	DEC/78	249
	BESS PQA01	35183	DEC/78	249
	BESS ZEROS	35184	DEC/78	249
	START	35185	DEC/78	249
2.BESSEL FUNCTIONS I AND K	BESS IAPLUSN	35190	DEC/78	251
	BESS KA01	35191	DEC/78	251
	BESS KAPLUSN	35192	DEC/78	251
	NONEXP BESS IAPLUSN	35193	DEC/78	251
	NONEXP BESS KA01	35194	DEC/78	251
	NONEXP BESS KAPLUSN	35195	DEC/78	251
3.SPHERICAL BESSEL FUNCTIONS	SPHER BESS J	35150	DEC/78	247
	SPHER BESS Y	35151	DEC/78	247
	SPHER BESS I	35152	DEC/78	247
	SPHER BESS K	35153	DEC/78	247
	NONEXP SPHER BESS I	35154	DEC/78	247
	NONEXP SPHER BESS K	35155	DEC/78	247
4.AIRY FUNCTIONS	AIRY	35140	OCT/75	243
	AIRYZEROS	35145	OCT/75	243
7.INTERPOLATION & APPROXIMATION				
1.REAL DATA IN ONE DIMENSION				
1.INTERPOLATION, WITH				
1.POLYNOMIALS				
1.GENERAL POLYNOMIALS				
7. 1. 1. 1. 2.ORTHOGONAL POLYNOMIALS	NEWTON	36010	NOV/78	195

INDEX	PROCEDURE	CODE	MNT/YR	RECORD NUMBER
7. 1. 1. 2.SPLINES				
1.GENERAL SPLINES				
2.NATURAL SPLINES				
3.TRIGONOMETRIC SERIES				
1.FOURIER SERIES				
2.SINE SERIES				
3.COSINE SERIES				
4.RATIONAL FUNCTIONS				
5.EXPONENTIAL FUNCTIONS				
2.APPROXIMATION IN 2-NORM, WITH				
1.GENERAL FUNCTIONS				
SEE ALSO SECTION 5.1-3.1				
2.POLYNOMIALS				
1.GENERAL POLYNOMIALS				
2.ORTHOGONAL POLYNOMIALS				
3.SPLINES				
1.GENERAL SPLINES				
2.NATURAL SPLINES				
4.TRIGONOMETRIC SERIES				
5.RATIONAL FUNCTIONS				
6.EXPONENTIAL FUNCTIONS				
3.APPROXIMATION IN INF-NORM, WITH				
1.GENERAL FUNCTIONS				
2.POLYNOMIALS				
1.GENERAL POLYNOMIALS				
	INI	36020	NOV/78	197
	SNDREMEZ	36021	NOV/78	197
	MINMAXPOL	36022	NOV/78	197
2.ORTHOGONAL POLYNOMIALS				
3.TRIGONOMETRIC SERIES				
4.RATIONAL FUNCTIONS				
4.APPROXIMATION IN 1-NORM, WITH				
1.GENERAL FUNCTIONS				
2.POLYNOMIALS				
2.REAL DATA IN MORE DIMENSIONS				
3.REAL FUNCTIONS IN 1 DIMENSION				





SECTION : 6.1

(JANUARY 1976)

PAGE 1

AUTHOR: D.T.WINTER.

INSTITUTE: MATHEMATICAL CENTRE.

RECEIVED: 751208.

BRIEF DESCRIPTION:

THIS SECTION CONTAINS TWO PROCEDURES:  
1) PI: DELIVERS THE VALUE OF PI;  
2) E: DELIVERS THE VALUE OF E.

KEYWORDS:

MATHEMATICAL CONSTANTS  
PI  
E

SUBSECTION: PI

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE IS:  
"REAL" "PROCEDURE" PI;  
"CODE" 30006;

PI: = THE CONSTANT PI IN 48 BITS PRECISION.

LANGUAGE: COMPASS

SUBSECTION: E

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE IS:  
"REAL" "PROCEDURE" E;  
"CODE" 30007;

E: = THE CONSTANT E IN 48 BITS PRECISION.

LANGUAGE: COMPASS

## SOURCE TEXTS:

THE SOURCE TEXTS GIVEN HERE ARE NOT THE ACTUAL SOURCE TEXTS, AS THESE PROCEDURES ARE WRITTEN IN COMPASS. EVEN, THE TEXTS GIVEN HERE DO NOT GIVE THE SAME RESULTS ON THE CDC CYBER SYSTEM, SINCE THE ALGOL-60 COMPILER CANNOT READ THE CONSTANTS IN 48 BIT PRECISION.

```
"CODE" 30006;  
"REAL" "PRJCEDURE" PI;  
PI = 3.14159265358979;
```

```
"CODE" 30007;  
"REAL" "PROCEDURE" E;  
E = 2.71828182845905;
```

AUTHOR: D.T.WINTER.

INSTITUTE: MATHEMATICAL CENTRE,AMSTERDAM.

RECEIVED: 751208.

BRIEF DESCRIPTION:

THIS SECTION CONTAINS SEVEN PROCEDURES:  
A) MBASE: DELIVERS THE BASE OF THE ARITHMETIC OF THE COMPUTER;  
B) ARREB: DELIVERS THE ARITHMETIC ERROR BOUND OF THE COMPUTER;  
C) DWARF: DELIVERS THE SMALLEST (IN ABSOLUTE VALUE) REPRESENTABLE  
REAL NUMBER;  
D) GIANT: DELIVERS THE LARGEST REPRESENTABLE REAL NUMBER;  
E) INTCAP: DELIVERS THE INTEGER CAPACITY;  
F) OVERFLOW: TESTS WHETHER A VALUE IS AN OVERFLOW VALUE;  
G) UNDERFLOW: TESTS WHETHER A VALUE IS AN UNDERFLOW VALUE;  
FOR A DETAILED DESCRIPTION SEE METHOD AND PERFORMANCE.

KEYWORDS:

ARITHMETIC CONSTANTS  
MACHINE CONSTANTS  
OVERFLOW  
UNDERFLOW

SUBSECTION: MBASE

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE IS:  
"INTEGER" "PROCEDURE" MBASE;  
"CODE" 30001;

MBASE:= 2, THE BASE OF THE ARITHMETIC OF THE CYBER.

LANGUAGE: COMPASS

SUBSECTION: ARREB

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE IS:  
"REAL" "PROCEDURE" ARREB;  
"CODE" 30002;

ARREB:= 2 \*\* (-47), THE ARITHMETIC RELATIVE ERROR BOUND.

LANGUAGE: COMPASS

SUBSECTION: DWARF

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE IS:  
"REAL" "PROCEDURE" DWARF;  
"CODE" 30003;

DWARF:= THE SMALLEST (IN ABSOLUTE VALUE) REPRESENTABLE REAL NUMBER.

LANGUAGE: COMPASS

SUBSECTION: GIANT

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE IS:  
"REAL" "PROCEDURE" GIANT;  
"CODE" 30004;

GIANT:= THE LARGEST REPRESENTABLE REAL NUMBER.

LANGUAGE: COMPASS

SUBSECTION: INTCAP

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE IS:  
"INTEGER" "PROCEDURE" INTCAP;  
"CODE" 30005;

INTCAP:= THE INTEGER CAPACITY.

LANGUAGE: COMPASS

SUBSECTION: OVERFLOW

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE IS:  
"BOOLEAN" "PROCEDURE" OVERFLOW(X); "VALUE" X; "REAL" X;  
"CODE" 30008;

THE MEANING OF THE FORMAL PARAMETER IS:  
X: <REAL VARIABLE>;  
CONTAINS THE VALUE TO BE TESTED.

OVERFLOW DELIVERS "TRUE" IF X CONTAINS AN OVERFLOW VALUE, AND  
"FALSE" OTHERWISE.

LANGUAGE: COMPASS

## SUBSECTION: UNDERFLOW

## CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE IS:  
"BOOLEAN" "PROCEDURE" UNDERFLOW(X); "VALUE" X; "REAL" X;  
"CODE" 30009;

THE MEANING OF THE FORMAL PARAMETER IS:  
X: <REAL VARIABLE>;  
CONTAINS THE VALUE TO BE TESTED.

UNDERFLOW DELIVERS "TRUE" IF X CONTAINS AN UNDERFLOW VALUE, AND  
"FALSE" OTHERWISE.

## LANGUAGE: COMPASS

## METHOD AND PERFORMANCE:

THE PROCEDURES DELIVER THE FOLLOWING VALUES, THAT ARE ESSENTIALLY  
MACHINE DEPENDENT:

- 1) MBASE: 2;
- 2) ARREB:  $2^{(-47)}$ ;
- 3) DWARF:  $2^{48} * 2^{(-1022)}$ ;
- 4) GIANT:  $(2^{48}-1) * 2^{1022}$ ;
- 5) INTCAP:  $2^{48}-2$ .

FOR MBASE, DWARF AND GIANT THE VALUES ARE CLEAR, WE EXPLAIN THE  
OTHERS HERE:

ARREB: THIS IS THE SMALLEST POSITIVE NUMBER SO THAT  $1 + \text{ARREB} = 1$ ;

INTCAP: THIS IS THE LARGEST POSITIVE NUMBER SO THAT THE FOLLOWING  
BOOLEAN EXPRESSION DELIVERS "TRUE" FOR EVERY INTEGER I:

"IF" I < 0 "OR" I > INTCAP "THEN" "TRUE" "ELSE" I-1 = I;

THE CORRECT VALUE IS NOT  $2^{48}-1$ , AS IN THE CYBER ARITHMETIC  
I=J IF I=2<sup>48</sup> AND J=2<sup>48</sup>-1.

WARNING: DWARF IS NOT VERY USEFUL WHEN TRAPPING UNDERFLOW VALUES:  
ABS(X) >= DWARF NEARLY ALWAYS DELIVERS TRUE EVEN IF ABS(X) IS  
SMALLER THEN DWARF DUE TO THE ARITHMETIC. ONE SHOULD USE:  
ABS(X) > DWARF (AND ONE TRAPS NON-UNDERFLOW VALUES TOO) OR  
THE PROCEDURE UNDERFLOW.

NOTE: AS THE ALGOL 60 ERRORMESSAGE "ARITHMETIC OVERFLOW"  
IS NOT ISSUED AT THE MOMENT THE OVERFLOW VALUE  
IS CREATED BUT WHEN SUCH A VALUE IS USED, THE  
PROCEDURE OVERFLOW IS WELL-DEFINED.

## EXAMPLE OF USE:

HERE WE GIVE AN EXAMPLE OF USE OF THE PROCEDURES OVERFLOW AND UNDERFLOW:

```
"BEGIN"
  "BOOLEAN" "PROCEDURE" OVERFLOW(X); "CODE" 30009;
  "BOOLEAN" "PROCEDURE" UNDERFLOW(X); "CODE" 30008;
  "REAL" "PROCEDURE" DWARF; "CODE" 30003;
  "REAL" X, Y;
  Y:= 0; X:= 1 / Y;
  "IF" OVERFLOW(X) "THEN" OUTPUT(61, "("("OVERFLOW")", /")");
  X:= DWARF;
  "IF" "NOT" UNDERFLOW(X) "THEN"
  OUTPUT(61, "("("NO UNDERFLOW WITH DWARF")", /")");
  X:= X / 2;
  "IF" X ^= 0 "THEN"
  OUTPUT(61, "("("DWARF / 2 ^= 0")", /")");
  "IF" UNDERFLOW(X) "THEN"
  OUTPUT(61, "("("DWARF / 2 IS UNDERFLOW")", /")");
  "IF" X * 2 = 0 "THEN"
  OUTPUT(61, "("("BECAUSE (DWARF / 2) * 2 = 0")", /")")
"END"
```

```
RESULTS:
OVERFLOW
NO UNDERFLOW WITH DWARF
DWARF / 2 ^= 0
DWARF / 2 IS UNDERFLOW
BECAUSE (DWARF / 2) * 2 = 0
```

## SOURCE TEXTS:

THESE ARE NOT THE ACTUAL SOURCE TEXTS, AS THESE PROCEDURES ARE WRITTEN IN COMPASS, MOREOVER, THE RESULTS NEED NOT BE THAT OF THE ACTUAL PROCEDURES.

```
"CODE" 30001;  
"INTEGER" "PROCEDURE" MBASE;  
MBASE:= 2;
```

```
"CODE" 30002;  
"REAL" "PROCEDURE" ARREB;  
ARREB:= 2**(-47);
```

```
"CODE" 30003;  
"REAL" "PROCEDURE" DWARF;  
DWARF:= 2**48*2**(-1022);
```

```
"CODE" 30004;  
"REAL" "PROCEDURE" GIANT;  
GIANT:= (2**48-1)*2**1022;
```

```
"CODE" 30005;  
"INTEGER" "PROCEDURE" INTCAP;  
INTCAP:= 2**48-2;
```

THE SOURCE TEXT OF OVERFLOW AND UNDERFLOW ARE NOT GIVEN HERE, AS THESE EVEN CANNOT BE SIMULATED IN ALGOL-60.





SECTION : 0.4.1

(DECEMBER 1979)

PAGE 1

AUTHOR: P.W.HEMKER.

CONTRIBUTOR: F.GROEN.

INSTITUTE: MATHEMATICAL CENTRE, AMSTERDAM.

RECEIVED: 740620.

REVISED: 781101 BY N.M.TEMME AND R.MONTIJM.

BRIEF DESCRIPTION:

THIS SECTION CONTAINS THREE PROCEDURES: TAN, ARCSIN, ARCCOS.

TAN COMPUTES THE TANGENT FOR A REAL ARGUMENT X.  
ARCSIN COMPUTES THE ARCSINE FOR A REAL ARGUMENT X.  
ARCCOS COMPUTES THE ARCCOSINE FOR A REAL ARGUMENT X.

KEYWORDS:

TANGENT,  
ARCSINE,  
ARCCOSINE.

SUBSECTION: TAN.

CALLING SEQUENCE :

THE HEADING OF THE PROCEDURE READS:  
 "REAL" "PROCEDURE" TAN(X); "VALUE" X; "REAL" X;  
 "CODE" 35120;

TAN : DELIVERS THE TANGENT OF THE ARGUMENT X.

THE MEANING OF THE FORMAL PARAMETER IS:  
 X : <ARITHMETIC EXPRESSION>;  
 ENTRY: THE (REAL) ARGUMENT OF TAN(X).

PROCEDURES USED : OVERFLOW = CP 30009,  
 GIANT = CP 30004.

METHOD AND PERFORMANCE :

THE FORMULA  $TAN(X) = SIN(X) / COS(X)$  IS USED. IF  $COS(X) = 0$  THEN  
 THE VALUE OF GIANT (SEE SECTION 6.2) IS DELIVERED.

EXAMPLE OF USE:

```
"BEGIN" "REAL" "PROCEDURE" TAN(X); "CODE" 35120;
  OUTPUT(61, "("/"("ARCTAN(TAN(1)) = ")", +D.14D)", ARCTAN(TAN(1)));
  OUTPUT(61, "("/"("ARCTAN(TAN(0)) = ")", +D.14D)", ARCTAN(TAN(0)));
  OUTPUT(61, "("/"("TAN(ARCTAN(0)) = ")", +D.14D)", TAN(ARCTAN(0)));
  OUTPUT(61, "("/"("TAN(ARCTAN(1)) = ")", +D.14D)", TAN(ARCTAN(1)));
"END"
```

DELIVERS :

```
ARCTAN(TAN(1)) = +1.000000000000000
ARCTAN(TAN(0)) = +0.000000000000000
TAN(ARCTAN(0)) = +0.000000000000000
TAN(ARCTAN(1)) = +1.000000000000000
```

SUBSECTION : ARCSIN.

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:  
 "REAL" "PROCEDURE" ARCSIN(X); "VALUE" X; "REAL" X;  
 "CODE" 35121;

ARCSIN : DELIVERS THE ARCSINE OF THE ARGUMENT X.

THE MEANING OF THE FORMAL PARAMETER IS:  
 X: <ARITHMETIC EXPRESSION>;  
 ENTRY: THE (REAL) ARGUMENT OF ARCSIN(X), ABS(X)≤1.

PROCEDURES USED : NONE.

METHOD AND PERFORMANCE :

FOR ABS(X) < 0.8 WE USE THE FORMULA :  
 $ARCSIN(X) = ARCTAN( X / \sqrt{1 - X * X} )$ .  
 FOR 0.8 ≤ ABS(X) < 1 WE USE THE FORMULA :  
 $ARCSIN(X) = SIGN(X) * ( PI/2 - ARCTAN( \sqrt{1/(X * X) - 1} ) )$ .  
 FOR ABS(X) = 1 THE VALUE SIGN(X) \* PI/2 IS DELIVERED.  
 THE VALUES ARE COMPUTED WITH A RELATIVE PRECISION OF ABOUT  $10^{-13}$ .

EXAMPLE OF USE :

```
"BEGIN" "REAL" "PROCEDURE" ARCSIN(X); "CODE" 35121;
  OUTPUT(61, "("/"("ARCSIN(SIN(1))= ")", +D.14D)"", ARCSIN(SIN(1)));
  OUTPUT(61, "("/"("ARCSIN(SIN(0))= ")", +D.14D)"", ARCSIN(SIN(0)));
  OUTPUT(61, "("/"("SIN(ARCSIN(0))= ")", +D.14D)"", SIN(ARCSIN(0)));
  OUTPUT(61, "("/"("SIN(ARCSIN(1))= ")", +D.14D)"", SIN(ARCSIN(1)));
"END"
```

DELIVERS :

```
ARCSIN(SIN(1))= +0.999999999999990
ARCSIN(SIN(0))= +0.000000000000000
SIN(ARCSIN(0))= +0.000000000000000
SIN(ARCSIN(1))= +1.000000000000000
```

SUBSECTION: ARCCOS.

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:  
 "REAL" "PROCEDURE" ARCCOS(X); "VALUE" X; "REAL" X;  
 "CODE" 35122;

ARCCOS : DELIVERS THE ARCCOSINE OF THE ARGUMENT X.

THE MEANING OF THE FORMAL PARAMETER IS:  
 X: <ARITHMETIC EXPRESSION>;  
 ENTRY: THE (REAL) ARGUMENT OF ARCCOS(X), ABS(X) <= 1.

PROCEDURES USED: NONE.

METHOD AND PERFORMANCE:

FOR  $0 < X < 1$  WE USE THE FORMULA:  
 $ARCCOS(X) = 2 * ARCTAN( SQRT( (1 - X) / (1 + X) ) )$ .  
 FOR  $-1 < X <= 0$  WE USE THE FORMULA:  
 $ARCCOS(X) = PI - ARCCOS(-X)$ .  
 FOR  $X = 1$  THE VALUE 0 IS DELIVERED.  
 FOR  $X = -1$  THE VALUE PI IS DELIVERED.  
 THE VALUES ARE COMPUTED WITH A RELATIVE PRECISION OF  $\approx 13$ .

EXAMPLE OF USE:

```
"BEGIN" "REAL" "PROCEDURE" ARCCOS(X); "CODE" 35122;
  OUTPUT(61, "("/"("ARCCOS(COS(1)) = ")", +D.14D)", ARCCOS(COS(1)));
  OUTPUT(61, "("/"("ARCCOS(COS(0)) = ")", +D.14D)", ARCCOS(COS(0)));
  OUTPUT(61, "("/"("COS(ARCCOS(0)) = ")", +D.14D)", COS(ARCCOS(0)));
  OUTPUT(61, "("/"("COS(ARCCOS(1)) = ")", +D.14D)", COS(ARCCOS(1)));
"END"
```

DELIVERS :

```
ARCCOS(COS(1)) = +1.00000000000000
ARCCOS(COS(0)) = +0.00000000000000
COS(ARCCOS(0)) = +0.00000000000001
COS(ARCCOS(1)) = +1.00000000000000
```

## SOURCE TEXTS:

```
"CODE" 35120;
"REAL" "PROCEDURE" TAN(X); "VALUE" X; "REAL" X;
"BEGIN" "REAL" U;
  "BOOLEAN" "PROCEDURE" OVERFLOW(X); "CODE" 30009;
  "REAL" "PROCEDURE" GIANT; "CODE" 30004;
  U:= SIN(X)/COS(X);
  TAN:= "IF" OVERFLOW(U) "THEN" GIANT "ELSE" U
"END" TAN;
  "EOP"

"CODE" 35121;
"REAL" "PROCEDURE" ARCSIN(X); "VALUE" X; "REAL" X;
"BEGIN" "REAL" U; U:= ABS(X);
  ARCSIN:= "IF" U<0.8 "THEN" ARCTAN(X/SQRT(1-X*X)) "ELSE"
  SIGN(X) * ( "IF" U=1 "THEN" 1.57079632679489 "ELSE"
  ( 1.57079632679489 - ARCTAN(SQRT(1/(X*X)-1))) )
"END" ARCSIN;
  "EOP"

"CODE" 35122;
"REAL" "PROCEDURE" ARCCOS(X); "VALUE" X; "REAL" X;
"BEGIN" "REAL" U,V; U:= ABS(X); V:= (1-U)/(1+U);
  V:= "IF" V =0 "THEN" 0 "ELSE"
  "IF" U+1=1 "THEN" 1.57079632679489 "ELSE"
  2*ARCTAN(SQRT(V));
  ARCCOS:= "IF" X>0 "THEN" V "ELSE" 3.14159265358979 - V
"END" ARCCOS;
  "EOP"
```



AUTHOR: P.W.HEMKER.

CONTRIBUTOR: F.GROEN.

INSTITUTE: MATHEMATICAL CENTRE, AMSTERDAM.

RECEIVED: 730921.

REVISED: 781101 BY N.M.TEMME AND R.MONTIJN.

BRIEF DESCRIPTION:

THIS SECTION CONTAINS SIX PROCEDURES FOR THE COMPUTATION OF  
HYPERBOLIC FUNCTIONS.

SINH COMPUTES FOR A REAL ARGUMENT X THE VALUE OF  $\sinh(x)$ .  
COSH COMPUTES FOR A REAL ARGUMENT X THE VALUE OF  $\cosh(x)$ .  
TANH COMPUTES FOR A REAL ARGUMENT X THE VALUE OF  $\tanh(x)$ .  
ARCSINH COMPUTES FOR A REAL ARGUMENT X THE VALUE OF  $\operatorname{arcsinh}(x)$ .  
ARCCOSH COMPUTES FOR A REAL ARGUMENT X THE VALUE OF  $\operatorname{arccosh}(x)$ .  
ARCTANH COMPUTES FOR A REAL ARGUMENT X THE VALUE OF  $\operatorname{arctanh}(x)$ .

KEYWORDS:

HYPERBOLIC SINE,  
HYPERBOLIC COSINE,  
HYPERBOLIC TANGENT,  
HYPERBOLIC ARCSINE,  
HYPERBOLIC ARCCOSINE,  
HYPERBOLIC ARCTANGENT.

SUBSECTION : SINH.

CALLING SEQUENCE :

THE HEADING OF THE PROCEDURE READS :  
"REAL" "PROCEDURE" SINH(X); "VALUE" X; "REAL" X;  
"CODE" 35111;

SINH : DELIVERS THE HYPERBOLIC SINE OF THE ARGUMENT X.

THE MEANING OF THE FORMAL PARAMETER IS :  
X: <ARITHMETIC EXPRESSION>;  
ENTRY: THE (REAL) ARGUMENT OF SINH(X).

PROCEDURES USED : OVERFLOW = CP 30009,  
GIANT = CP 30004.

METHOD AND PERFORMANCE :

IF ABS(X) < 0.1 THEN SINH(X) IS CALCULATED BY MEANS OF AN  
ECONOMIZED TAYLOR SERIES.  
IF 0.1 <= ABS(X) < 0.3 WE USE THE FORMULA :  
$$\text{SINH}(X) = 3 * \text{SINH}(X/3) + 4 * \text{SINH}(X/3) ** 3$$
  
IF 0.3 <= ABS(X) < 17.5 THEN WE USE THE FORMULA :  
$$\text{SINH}(X) = 0.5 * (\text{EXP}(X) - \text{EXP}(-X))$$
  
IF X >= 17.5 THEN WE TAKE  $\text{SINH}(X) = \text{SIGN}(X) * \text{EXP}(X - \text{LN}(2))$ .  
IN THE CASE OF OVERFLOW (I.E., ABS(X) > 741.6 (APPROXIMATELY))  
THEN THE VALUE SINH = SIGN(X) \* GIANT (SEE SUBSECTION 6.2)  
IS DELIVERED.  
THE VALUES ARE COMPUTED WITH A RELATIVE PRECISION OF ABOUT  $\approx 13$ .

EXAMPLE OF USE :

SEE EXAMPLE OF USE OF THE PROCEDURE COSH (THIS SECTION).



SUBSECTION : COSH.

CALLING SEQUENCE :

THE HEADING OF THE PROCEDURE READS :  
 "REAL" "PROCEDURE" COSH(X); "VALUE" X; "REAL" X;  
 "CODE" 35112;

COSH : DELIVERS THE HYPERBOLIC COSINE OF THE ARGUMENT X.

THE MEANING OF THE FORMAL PARAMETER IS :  
 X: <ARITHMETIC EXPRESSION>;  
 ENTRY: THE (REAL) ARGUMENT OF COSH(X).

PROCEDURES USED : SINH = CP 35111.

METHOD AND PERFORMANCE :

IF  $ABS(X) < 17.5$  THE FORMULA  $COSH(X) = 0.5 * ( EXP(X) + EXP(-X) )$   
 IS USED ELSE  $COSH(X) = SINH(ABS(X))$ .  
 THE VALUES ARE COMPUTED WITH A RELATIVE PRECISION OF ABOUT  $\approx 13$ .

EXAMPLE OF USE :

THE FOLLOWING PROGRAM TESTS FOR  $X = -20, -2, -1, 0.1, 0.3$  THE  
 RELATION :  $SINH(2 * X) - 2 * SINH(X) * COSH(X) = 0$ .

```
"BEGIN" "REAL" X;
  "REAL" "PROCEDURE" SINH(X); "CODE" 35111;
  "REAL" "PROCEDURE" COSH(X); "CODE" 35112;

  "FOR" X := -20, -2, -1, 0.1, 0.3 "DO"
    OUTPUT(61, (" /, +2ZD.0, 3B, +D.0" + 3D), X, SINH(2 * X)
      - 2 * SINH(X) * COSH(X) );
"END"
```

OUTPUT :

```
-20.00 +6.1"+003
-2.00 -1.1"-013
-1.00 -1.4"-014
+0.10 +0.0"+000
+0.30 +0.0"+000
```

## SUBSECTION : TANH.

## CALLING SEQUENCE :

THE HEADING OF THE PROCEDURE READS :  
 "REAL" "PROCEDURE" TANH(X); "VALUE" X; "REAL" X;  
 "CODE" 35113;

TANH : DELIVERS THE HYPERBOLIC TANGENT OF TH ARGUMENT X.

THE MEANING OF THE FORMAL PARAMETER IS :  
 X: <ARITHMETIC EXPRESSION>;  
 ENTRY: THE (REAL) ARGUMENT OF TANH(X).

PROCEDURES USED : SINH = CP 35111.

## METHOD AND PERFORMANCE :

IF  $ABS(X) < 0.005$  THE  $TANH(X)$  IS CALCULATED BY A TRUNCATED  
 POWER SERIES (TAYLOR'S FORMULA).  
 IF  $0.005 \leq ABS(X) < 0.3$  WE USE THE FORMULA :  
 $TANH(X) = SINH(X) / COSH(X)$ .  
 IF  $0.3 \leq ABS(X) \leq 17.5$  WE USE THE FORMULA :  
 $TANH(X) = (1 - EXP(-2 * X)) / (1 + EXP(-2 * X))$ .  
 IF  $ABS(X) > 17.5$  THE VALUE  $SIGN(X)$  IS DELIVERED.  
 THE VALUES ARE COMPUTED WITH A RELATIVE PRECISION OF ABOUT  $-13$ .

## EXAMPLE OF USE :

THE FOLLOWING PROGRAM CHECKS FOR  $X = -100, -10, 0, 2, 5$  THE  
 RELATION :  $1 - TANH(X) ** 2 - 1 / COSH(X) ** 2 = 0$ .

```
"BEGIN" "REAL" X ;
  "REAL" "PROCEDURE" COSH(X); "CODE" 35112;
  "REAL" "PROCEDURE" TANH(X); "CODE" 35113;
  "FOR" X := -100, -10, 0, 2, 5 "DO"
  OUTPUT(61, (" / , +2ZD, 3B, +D.D" +3D"), X, 1-TANH(X)**2-1/COSH(X)**2);
"END"
```

## RESULTS :

```
-100  -5.5"-087
-10   +1.2"-014
+0    +0.0"+000
+2    +9.8"-015
+5    -3.4"-015
```

## SUBSECTION : ARCSINH.

## CALLING SEQUENCE :

THE HEADING OF THE PROCEDURE READS :  
 "REAL" "PROCEDURE" ARCSINH(X); "VALUE" X; "REAL" X;  
 "CODE" 35114;

ARCSINH : DELIVERS THE INVERSE HYPERBOLIC SINE OF THE ARGUMENT X.

THE MEANING OF THE FORMAL PARAMETER IS :  
 X: <ARITHMETIC EXPRESSION>;  
 ENTRY: THE (REAL) ARGUMENT OF ARCSINH(X).

PROCEDURES USED : LOG ONE PLUS X = CP 35130.

## METHOD AND PERFORMANCE :

IF ABS(X) <= "10 WE USE THE PROCEDURE LOG ONE PLUS X (SEE SECTION  
 6.4.3.) BY WRITING :  

$$\text{ARCSINH}(X) = \text{LN} ( X + \text{SQRT} ( X * X + 1 ) ) =$$

$$\text{LN}(1+X+X**2/(1+\text{SQRT}(1+X**2))).$$
 IF ABS(X) > "10 WE USE THE FORMULA :  

$$\text{ARCSINH}(X) = \text{SIGN}(X) * ( \text{LN}(2) + \text{LN} ( \text{ABS}(X) ) ).$$
 THE VALUES ARE COMPUTED WITH A RELATIVE PRECISION OF ABOUT "-13.

## EXAMPLE OF USE :

```
"BEGIN"
  "REAL" "PROCEDURE" SINH(X); "CODE" 35111;
  "REAL" "PROCEDURE" ARCSINH(X); "CODE" 35114;
  OUTPUT(61,"(/,D.14D)",ARCSINH(SINH(0.01)));
  OUTPUT(61,"(/,D.14D)",ARCSINH(SINH(0.05)));
  OUTPUT(61,"(/,D.14D)",SINH(ARCSINH(0.05)));
  OUTPUT(61,"(/,D.14D)",SINH(ARCSINH(0.01)));
"END"
```

## DELIVERS :

```
+0.0100000000000000
+0.0500000000000000
+0.0500000000000000
+0.0100000000000000
```

SUBSECTION : ARCCOSH.

CALLING SEQUENCE :

THE HEADING OF THE PROCEDURE READS :  
 "REAL" "PROCEDURE" ARCCOSH(X); "VALUE" X; "REAL" X;  
 "CODE" 35115;

ARCCOSH : DELIVERS THE INVERSE HYPERBOLIC COSINE OF THE ARGUMENT X.

THE MEANING OF THE FORMAL PARAMETER IS :  
 X: <ARITHMETIC EXPRESSION>;  
 ENTRY: THE (REAL) ARGUMENT OF ARCCOSH(X),  $X \geq 1$ .

PROCEDURES USED : NONE.

METHOD AND PERFORMANCE :

IF  $X = 1$  THE VALUE 0 IS DELIVERED.  
 IF  $1 < X \leq 10$  WE USE THE FORMULA :  
 $ARCCOSH(X) = LN( X + SQRT( X * X - 1 ) )$ .  
 IF  $X > 10$  WE USE THE FORMULA :  
 $ARCCOSH(X) = LN(2) + LN( X )$ .  
 THE VALUES ARE COMPUTED WITH A RELATIVE PRECISION OF ABOUT  $10^{-13}$ .  
 IF X IS CLOSE TO 1, SAY  $X = 1+Y$ ,  $Y > 0$ , AND Y IS KNOWN IN GOOD  
 RELATIVE PRECISION, THEN IT IS ADVISED TO USE THE PROCEDURE  
 LOG ONE PLUS X (SEE SUBSECTION 6.4.3) BY WRITING  
 $ARCCOSH(X) = LN( 1 + Y + SQRT( Y*(Y+2) ) )$ .  
 EXAMPLE :  $X = EXP(T)$ ,  $T > 0$ , T IS SMALL. THEN  $Y = EXP(T)-1$  IS  
 AVAILABLE IN GOOD RELATIVE ACCURACY,  $Y = 2*EXP(T/2)*SINH(T/2)$ .

EXAMPLE OF USE :

```
"BEGIN"
  "REAL" "PROCEDURE" COSH(X); "CODE" 35112;
  "REAL" "PROCEDURE" ARCCOSH(X); "CODE" 35115;
  OUTPUT(61,"(/,D.14D)",ARCCOSH(COSH(0.01)));
  OUTPUT(61,"(/,D.14D)",ARCCOSH(COSH(0.05)));
  OUTPUT(61,"(/,D.14D)",COSH(ARCCOSH(1.01)));
  OUTPUT(61,"(/,D.14D)",COSH(ARCCOSH(1.05)));
"END"
```

DELIVERS :

```
+0.009999999999958
+0.049999999999999
+1.010000000000000
+1.050000000000000
```

## SUBSECTION : ARCTANH.

## CALLING SEQUENCE :

THE HEADING OF THE PROCEDURE READS :  
 "REAL" "PROCEDURE" ARCTANH(X); "VALUE" X; "REAL" X;  
 "CODE" 35116;

ARCTANH : DELIVERS THE INVERSE HYPERBOLIC TANGENT OF THE ARGUMENT X.

THE MEANING OF THE FORMAL PARAMETER IS :  
 X: <ARITHMETIC EXPRESSION>;  
 ENTRY: THE (REAL) ARGUMENT OF ARCTANH(X).

PROCEDURES USED : LOG ONE PLUS X = CP 35130,  
 GIANT = CP 30004.

## METHOD AND PERFORMANCE :

IF  $ABS(X) < 1$  WE USE THE PROCEDURE LOG ONE PLUS X (SEE SECTION 6.4.3) BY WRITING  $ARCTANH(X) = 0.5 * LN((1 + X)/(1 - X)) = 0.5 * LN(1+2*X/(1-X))$ .  
 IF  $ABS(X) = 1$  THE VALUE IS  $SIGN(X) * GIANT$  (SEE SECTION 6.2).  
 THE VALUES ARE COMPUTED WITH A RELATIVE PRECISION OF ABOUT  $N=13$ .

## EXAMPLE OF USE :

```
"BEGIN"
  "REAL" "PROCEDURE" TANH(X); "CODE" 35113;
  "REAL" "PROCEDURE" ARCTANH(X); "CODE" 35116;
  OUTPUT(61, "(/,D.14D)", ARCTANH(TANH(0.01)));
  OUTPUT(61, "(/,D.14D)", ARCTANH(TANH(0.05)));
  OUTPUT(61, "(/,D.14D)", TANH(ARCTANH(0.05)));
  OUTPUT(61, "(/,D.14D)", TANH(ARCTANH(0.01)));
"END"
```

## DELIVERS :

```
+0.010000000000000
+0.050000000000000
+0.050000000000000
+0.010000000000000
```

## SOURCE TEXTS :

```

"CODE" 35111;
"REAL" "PROCEDURE" SINH(X); "VALUE" X; "REAL" X;
"BEGIN" "REAL" AX,Y;
  AX:= ABS(X);
  "IF" AX < 0.3 "THEN"
  "BEGIN" Y:= "IF" AX < 0.1 "THEN" X*X "ELSE" X*X/9;
    X:= ((( 0.0001984540 * Y +
           0.0083333331783 ) * Y +
           0.16666666666675) * Y +
          1.0 ) * X ;
    SINH:= "IF" AX < 0.1 "THEN" X "ELSE"
           X * ( 1.0 + 0.14814814814815 * X * X )
  "END" "ELSE" "IF" AX < 17.5 "THEN"
  "BEGIN" AX:= EXP( AX ); SINH:= SIGN(X) * .5 * ( AX -1/AX ) "END"
  "ELSE" "IF" AX > 742.36063037970 "THEN"
  "BEGIN" "REAL" "PROCEDURE" GIANT; "CODE" 30004;
    SINH:= SIGN(X)*GIANT
  "END" "ELSE"
  SINH:= SIGN(X)*EXP(AX- .69314 71805 59945)
"END" SINH;
  "EQP"

"CODE" 35112;
"REAL" "PROCEDURE" COSH(X); "VALUE" X; "REAL" X;
"IF" ABS(X) < 17.5 "THEN"
"BEGIN" X:= EXP(X); COSH:= 0.5 * ( X + 1/X ) "END" "ELSE"
"BEGIN" "REAL" "PROCEDURE" SINH(X); "CODE" 35111;
  COSH:= SINH(ABS(X))
"END" COSH;
  "EQP"

"CODE" 35113;
"REAL" "PROCEDURE" TANH(X); "VALUE" X; "REAL" X;
"BEGIN" "REAL" AX;"REAL" "PROCEDURE" SINH(X); "CODE" 35111; AX:= ABS(X);
  "IF" AX < 0.005 "THEN"
  "BEGIN" "REAL" Y; Y:= X*X; TANH:= X * ( 1 - Y *
    (.33333333333333 - Y *
     (.13333333333333 - Y *
      .05396825396825 )))
  "END" "ELSE" "IF" AX < 0.3 "THEN"
  "BEGIN" "REAL" SH;
    SH:= SINH(X);
    TANH:= SH/SQRT(1+SH*SH)
  "END" "ELSE"
  "IF" AX > 17.5 "THEN" TANH:= SIGN(X) "ELSE"
  "BEGIN" AX:= EXP(-2*AX); TANH:= SIGN(X)*(1-AX)/(1+AX) "END"
"END";
  "EQP"

```

```
"CODE" 35114;
"REAL" "PROCEDURE" ARCSINH(X); "VALUE" X; "REAL" X;
"IF" ABS(X) > "10" "THEN" ARCSINH:= SIGN(X)*(0.69314 71805 5995+
LN(ABS(X))) "ELSE"
"BEGIN" "REAL" Y; "REAL" "PROCEDURE" LOG ONE PLUS X(X); "CODE" 35130;
Y:= X*X; ARCSINH:= SIGN(X)*LOG ONE PLUS X(ABS(X)+Y/(1+SQRT(1+Y)))
"END" ARCSINH;
"EOB"
```

```
"CODE" 35115;
"REAL" "PROCEDURE" ARCCOSH(X); "VALUE" X; "REAL" X;
ARCCOSH:= "IF" X <= 1 "THEN" 0 "ELSE"
"IF" X > "10" "THEN" 0.69314718055995 + LN(X) "ELSE"
LN(X+SQRT((X-1)*(X+1)));
"EOB"
```

```
"CODE" 35116;
"REAL" "PROCEDURE" ARCTANH(X); "VALUE" X; "REAL" X;
"IF" ABS(X) >= 1 "THEN"
"BEGIN" "REAL" "PROCEDURE" GIANT; "CODE" 30004;
ARCTANH:= SIGN(X)*GIANT
"END" "ELSE"
"BEGIN" "REAL" AX; "REAL" "PROCEDURE" LOG ONE PLUS X(X); "CODE" 35130;
AX:= ABS(X); ARCTANH:= SIGN(X)*.5*LOG ONE PLUS X(2*AX/(1-AX))
"END" ARCTANH;
"EOB"
```





AUTHOR : N.M. TEMME.

CONTRIBUTOR : R. MONTIJN.

INSTITUTE : MATHEMATICAL CENTRE.

RECEIVED : 780801.

BRIEF DESCRIPTION :

THIS SECTION CONTAINS THE PROCEDURE LOG ONE PLUS X FOR THE COMPUTATION OF  $\text{LN}(1+X)$  FOR  $X > -1$ .

KEYWORDS : LOGARITHMIC FUNCTION.

CALLING SEQUENCE :

THE HEADING OF THE PROCEDURE READS :  
"REAL" "PROCEDURE" LOG ONE PLUS X(X); "VALUE" X; "REAL" X;  
"CODE" 35130;  
LOG ONE PLUS X : DELIVERS THE VALUE OF  $\text{LN}(1+X)$ ;

THE MEANING OF THE FORMAL PARAMETER IS :  
X: <ARITHMETIC EXPRESSION>;  
ENTRY : THE ARGUMENT OF  $\text{LN}(1+X)$ ,  $X > -1$ .

PROCEDURES USED : NONE.

RUNNING TIME : THE ALGORITHM NEEDS 9 MULTIPLICATIONS.

METHOD AND PERFORMANCE :

FOR  $X < -0.2928$  OR  $X > 0.4142$  THE PROCEDURE USES THE STANDARD FUNCTION  $\text{LN}$ , FOR  $-0.2928 \leq X \leq 0.4142$  A POLYNOMIAL APPROXIMATION IS USED. WE USE AN APPROXIMATION BASED ON THE BEST APPROXIMATION FOR THE INTERVAL  $1/\text{SQRT}(2)-1 \leq X \leq \text{SQRT}(2)-1$ , OF WHICH THE COEFFICIENTS ARE GIVEN IN HART (1968); CF. P. 111, INDEX 2665. THE PROCEDURE LOG ONE PLUS X COMPUTES  $\text{LN}(1+X)$  WITH RELATIVE ACCURACY COMPARABLE WITH THE MACHINE ACCURACY.

AS IS WELL KNOWN, FOR SMALL ABS(X) RELATIVE ACCURACY IS LOST WHEN COMPUTING LN(1+X) BY USING THE STANDARD FUNCTION LN. THE PROCEDURE IS USED IN THE PROCEDURES ARCSINH AND ARCTANH, SECTION 6.4.2.

REFERENCES : HART, J.F. CS. (1968), COMPUTER APPROXIMATIONS, WILEY, NEW YORK.

EXAMPLE OF USE :

WE COMPUTE LN(EXP(X)) FOR SMALL POSITIVE X. IN ORDER TO PRESERVE RELATIVE ACCURACY WE WRITE

$$\begin{aligned} \text{LN}(\text{EXP}(X)) &= \text{LN}(1 + \text{EXP}(X) - 1) \\ &= \text{LN}(1 + 2 * \text{EXP}(X/2) * \text{SINH}(X/2)). \end{aligned}$$

THE FOLLOWING PROGRAM

```
"BEGIN" "REAL" X,Y;
  "REAL" "PROCEDURE" SINH(X)           ; "CODE" 35111;
  "REAL" "PROCEDURE" LOG ONE PLUS X(X); "CODE" 35130;
  "FOR" X:= "-1, "-10, "-50, "-100, "-250 "DO"
  "BEGIN" Y:= LOG ONE PLUS X( 2*EXP(X/2)*SINH(X/2) );
          OUTPUT(61,"(N, /)",Y)
  "END"
"END";
```

PRINTS THE FOLLOWING RESULTS :

```
+1.0000000000000000"-001
+1.0000000000000000"-010
+1.0000000000000000"-050
+1.0000000000000000"-100
+1.0000000000000000"-250
```

SOURCE TEXT :

```
"CODE" 35130;
"REAL" "PROCEDURE" LOG ONE PLUS X(X); "VALUE" X; "REAL" X;
"COMMENT" COMPUTES LN(1+X) FOR X > -1;
"IF" X = 0 "THEN" LOG ONE PLUS X:= 0 "ELSE"
"IF" X < -0.2928 "OR" X > 0.4142 "THEN" LOG ONE PLUS X:= LN(1+X) "ELSE"
"BEGIN" "REAL" Y,Z;
  Z:= X/(X+2); Y:= Z*Z;
  LOG ONE PLUS X:= Z*(2+ Y*
  ( .66666 66666 63366 + Y*
  ( .40000 00012 06045 + Y*
  ( .28571 40915 90488 + Y*
  ( .22223 82333 2791 + Y*
  ( .18111 36267 967 + Y*
  .16948 21248 8))))))
"END" LOG ONE PLUS X;
"END"
```

AUTHOR(S) : H.FIOLET, N.TEMME.

INSTITUTE : MATHEMATICAL CENTRE.

RECEIVED: 740628.

BRIEF DESCRIPTION :

THIS SECTION CONTAINS FOUR PROCEDURES :

A.  
EI CALCULATES THE EXPONENTIAL INTEGRAL DEFINED AS FOLLOWS (SEE ALSO REF[1], EQ. (5.1.1)) :  $EI(X) = \text{INTEGRAL}(\text{EXP}(T)/T \text{ DT})$  FROM  $T=-\text{INFINITY}$  TO  $T=X$ , WHERE THE INTEGRAL IS TO BE INTERPRETED AS THE CAUCHY PRINCIPAL VALUE. ALSO THE RELATED FUNCTION  $E1(X)$ , DEFINED BY THE INTEGRAL  $(\text{EXP}(-T)/T \text{ DT})$  FROM  $T= X$  TO  $T= \text{INFINITY}$ , FOR POSITIVE  $X$  (REF[1], EQ.(5.1.2)) CAN EASILY BE OBTAINED BY THE RELATION  $E1(X) = -EI(-X)$ . FOR  $X=0$  THE INTEGRAL IS UNDEFINED AND THE PROCEDURE WILL CAUSE OVERFLOW.

B.  
EIALPHA CALCULATES A SEQUENCE OF INTEGRALS OF THE FORM  
 $\text{INTEGRAL}(\text{EXP}(-X*T)*T**I \text{ DT})$   
FROM  $T=1$  TO  $T= \text{INFINITY}$ ,  
WHERE  $X$  IS POSITIVE AND  $I = 0, \dots, N$ .  
(SEE ALSO REF[1], EQ. (5.1.5)).

C.  
FNX COMPUTES A SEQUENCE OF INTEGRALS  $E(N,X)$ ,  
 $N=N1, N1+1, \dots, N2$ , WHERE  $X>0$  AND  $N1, N2$  ARE POSITIVE INTEGERS WITH  
 $N2>=N1$ ;  $E(N,X)$  IS DEFINED AS FOLLOWS:  
 $E(N,X) = \text{THE INTEGRAL FROM 1 TO INFINITY OF } \text{EXP}(-X * T) / T**N \text{ DT};$   
(SEE ALSO REF[1], EQ.(5.1.4));

D.  
NONEXPENX COMPUTES A SEQUENCE OF INTEGRALS  
 $\text{EXP}(X)*E(N,X)$ ,  $N=N1, N1+1, \dots, N2$ , WHERE  $X>0$  AND  $N1, N2$  ARE POSITIVE  
INTEGERS WITH  $N2<=N1$ ;  $E(N,X)$  IS DEFINED UNDER C).

KEYWORDS :

EXPONENTIAL INTEGRAL,  
SPECIAL FUNCTIONS.

SUBSECTION : EI.

CALLING SEQUENCE :

THE HEADING OF THE PROCEDURE READS:  
"REAL" "PROCEDURE" EI(X);  
"VALUE" X;"REAL" X;

EI: DELIVERS THE VALUE OF THE EXPONENTIAL INTEGRAL;

THE MEANING OF THE FORMAL PARAMETER IS :  
X: <ARITHMETIC EXPRESSION>;  
THE ARGUMENT OF THE INTEGRAL.

PROCEDURES USED :

CHEPOLSER = CP31046 ,  
POL = CP31040 ,  
JFRAC = CP35083 .

RUNNING TIME : CIRCA 3.2"-3 SEC.

LANGUAGE : ALGOL 60.

METHOD AND PERFORMANCE :

THE INTEGRAL IS CALCULATED BY MEANS OF THE RATIONAL CHEBYSHEV APPROXIMATIONS GIVEN IN REFERENCES [1] AND [2]. ONLY RATIOS OF POLYNOMIALS WITH EQUAL DEGREE L ARE CONSIDERED. BELOW, THE DIFFERENT INTERVALS ARE LISTED, TOGETHER WITH THE CORRESPONDING DEGREE L AND THE NUMBER OF CORRECT DIGITS OF THE APPROXIMATIONS :

[-INFINITY,-4]	6	15.1
[-4,-1]	7	16.9
[-1, 0]	5	18.5
[ 0, 6]	7	15.2
[ 6,12]	7	15.1
[12,24]	7	15.0
[24,+INFINITY]	7	15.9

VARIOUS TESTS SHOWED A RELATIVE ACCURACY OF AT LEAST  $10^{-13}$ , EXCEPT IN THE NEIGHBOURHOOD OF  $X=0.37250$ , THE ZERO OF THE INTEGRAL, WHERE ONLY AN ABSOLUTE ACCURACY OF  $10^{-13}$  IS REACHED. IN SOME OF THE INTERVALS, THE RATIONAL FUNCTIONS ARE EXPRESSED EITHER AS RATIOS OF FINITE SUMS OF CHEBYSHEV POLYNOMIALS OR AS J-FRACTIONS, SINCE THE ORIGINAL FORMS ARE POORLY CONDITIONED.

REFERENCES : SEE REFERENCES [1], [2] AND [3] OF THE PROCEDURE NONEXPENX (THIS SECTION).

## EXAMPLE OF USE :

```
"BEGIN"
  "COMMENT" THE COMPUTATION OF E1(.5);
  "REAL" "PROCEDURE" EI(X); "CODE" 35080;
  OUTPUT(61, "(" "N" ) ", -EI(-.5) )
"END"
```

```
DELIVERS :
+5.5977359477616"-001 .
```

## SUBSECTION : EIALPHA.

## CALLING SEQUENCE :

```
THE HEADING OF THE PROCEDURE READS :
"PROCEDURE" EIALPHA(X,N,ALPHA);
"VALUE" N,X;"INTEGER" N;"REAL" X;"ARRAY" ALPHA;
```

```
THE MEANING OF THE FORMAL PARAMETERS IS :
X:   <ARITHMETIC EXPRESSION>;
      THE REAL X OCCURING IN THE INTEGRAND.
N:   <ARITHMETIC EXPRESSION>;
      THE INTEGER N OCCURING IN THE INTEGRAND;
ALPHA: <ARRAY IDENTIFIER>;
        "ARRAY" ALPHA[0:N];
        THE VALUE OF THE INTEGRAL (EXP(-X*T)*T**I DT) FROM T=1 TO
        T=INFINITY IS STORED IN ALPHA[I].
```

PROCEDURES USED : NONE.

RUNNING TIME : CIRCA ( 6 + N \* .8 ) \* N-4 SEC.

LANGUAGE : ALGOL 60.

## METHOD AND PERFORMANCE :

THE INTEGRAL IS CALCULATED BY MEANS OF THE RECURSION FORMULA  $A[N] := A[0] + N * A[N-1] / X$ , WITH  $A[0] := \text{EXP}(-X)/X$ . FOR X CLOSE TO ZERO, EIALPHA MIGHT CAUSE OVERFLOW, SINCE THE VALUE OF THE INTEGRAL IS INFINITE FOR X=0. THE PROCEDURE IS NOT PROTECTED AGAINST THIS TYPE OF OVERFLOW. THE MINIMAL VALUE FOR THE ARGUMENT X DEPENDS ON THE PARAMETER N :

```
N=20   X CIRCA  "=-14
N=15   X CIRCA  "=-18
N=10   X CIRCA  "=-28
N= 5   X CIRCA  "=-53
```

THE RECURSION FORMULA IS STABLE AND VARIOUS TESTS EXECUTED ON THE CD CYBER 7228 SHOWED A RELATIVE ACCURACY OF AT LEAST  $.2^{-12}$ .

## EXAMPLE OF USE :

```

"BEGIN"
  "PROCEDURE" EIALPHA(X,N,ALPHA);"CODE" 35081;
  "INTEGER" K;"REAL" "ARRAY" A[0:5];
  EIALPHA(.25,5,A);
  "FOR" K:=0 "STEP" 1 "UNTIL" 5 "DO"
  OUTPUT(61,"( "DBBB,N, /" )",K,ACK));
"END"

```

```

DELIVERS :
0 +3.1152031322856"+000
1 +1.5576015661423"+001
2 +1.2772332842371"+002
3 +1.5357951442168"+003
4 +2.4575837510601"+004
5 +4.9151986541516"+005 .

```

REFERENCES: SEE REFERENCE [1] OF THE PROCEDURE NONEXPENX(THIS SECTION).

SUBSECTION: ENX.

## CALLING SEQUENCE:

```

THE HEADING OF THE PROCEDURE READS :
"PROCEDURE" ENX(X, N1, N2, A);
"VALUE" X, N1, N2; "REAL" X; "INTEGER" N1, N2; "ARRAY" A;

```

```

THE MEANING OF THE FORMAL PARAMETERS IS :
X : <ARITHMETIC EXPRESSION>;
    ENTRY: THE (REAL) POSITIVE X OCCURING IN THE INTEGRAND;
N1, N2: <ARITHMETIC EXPRESSION>;
    ENTRY: LOWER AND UPPER BOUND, RESPECTIVELY, OF THE INTEGER
           N OCCURING IN THE INTEGRAND;
A: <ARRAY IDENTIFIER>;
    "ARRAY" A[N1:N2];
EXIT: THE VALUE OF THE INTEGRAL(EXP(-X * T)/T**I DT) FROM
      T=1 TO T= INFINITY IS STORED IN A[I].

```

## PROCEDURES USED:

```

EI = CP35080,
NONEXPENX = CP35087.

```

## RUNNING TIME:

DEPENDS STRONGLY ON THE VALUES OF X, N1, AND N2, WITH A MAXIMUM OF ROUGHLY ( 5 + .1 \* NUMBER OF NECESSARY ITERATIONS ) MSEC.

LANGUAGE: ALGOL 60.

## METHOD AND PERFORMANCE:

SEE METHOD AND PERFORMANCE OF THE PROCEDURE NONEXPENX(THIS SECTION)

SUBSECTION: NONEXPENX.

CALLING SEQUENCE :

THE HEADING OF THE PROCEDURE READS :  
 "PROCEDURE" NONEXPENX(X, N1, N2, A);  
 "VALUE" X, N1, N2; "REAL" X; "INTEGER" N1, N2; "ARRAY" A;

THE MEANING OF THE FORMAL PARAMETERS IS :  
 X: <ARITHMETIC EXPRESSION>;  
 ENTRY: THE (REAL) POSITIVE X OCCURRING IN THE INTEGRAND;  
 N1, N2: <ARITHMETIC EXPRESSION>;  
 ENTRY: LOWER AND UPPER BOUND, RESPECTIVELY, OF THE INTEGER  
 N OCCURRING IN THE INTEGRAND;  
 A: <ARRAY IDENTIFIER>;  
 "ARRAY" A[N1:N2];  
 EXIT: THE VALUE OF  $\text{EXP}(X) * \int_{T=1}^{\infty} \text{EXP}(-X*T) / T**I \text{ DT}$   
 FROM T=1 TO T=INFINITY IS STORED IN A[I].

PROCEDURES USED:  
 ENX = CP35086.

RUNNING TIME:  
 DEPENDS STRONGLY ON THE VALUES OF X, N1, AND N2, WITH A MAXIMUM  
 OF ROUGHLY ( 5 + .1 \* NUMBER OF NECESSARY ITERATIONS ) MSEC.

LANGUAGE: ALGOL 60.

METHOD AND PERFORMANCE:  
 THE SEQUENCE OF INTEGRALS IS GENERATED BY MEANS OF THE RECCURENCE  
 RELATION:  

$$E(N+1, X) = (\text{EXP}(-X) - X * E(N, X)) / N.$$
 FOR REASONS OF STABILITY THE RECURSION STARTS WITH  $E(N_0, X)$ , WHERE  
 $N_0 = \text{ENTIER}(X + .5)$ , (SEE ALSO REF[5]). THE INTEGRALS ARE THEN COMPUTED  
 BY BACKWARD RECCURENCE IF  $N < N_0$  AND BY FORWARD RECCURENCE IF  $N > N_0$ .  
 TO OBTAIN THE STARTING VALUES  $E(N_0, X)$  OF THE RECURSION THE  
 FOLLOWING CASES ARE DISTINGUISHED:  
 A)  $N_0 = 1$ : THE PROCEDURE EI IS USED (SECTION 6.5);  
 B)  $N_0 \leq 10$ : A TAYLOR EXPANSION ABOUT  $X=N_0$  IS USED, WHICH MADE IT  
 NECESSARY TO STORE THE VALUES OF  $E(N, N)$  IN THE PROCEDURE  
 FOR  $N = 2, 3, \dots, 10$ ;  
 C)  $N_0 > 10$ : THE FOLLOWING CONTINUED FRACTION IS USED:  

$$\text{EXP}(X) * E(N, X) = 1 / (X + N / (1 + 1 / (X + (N + 1) / (1 + \dots))))$$
 (SEE ALSO REF[4], EQ.(2.3));  
 THE CASES A) AND B) ARE TREATED IN ENX, WHILE NONEXPENX EVALUATES  
 THE CONTINUED FRACTION IN CASE C).  
 ENX CALLS FOR NONEXPENX IN CASE C).  
 NONEXPENX CALLS FOR ENX IN THE CASES A) AND B).  
 VARIOUS TESTS SHOWED A RELATIVE ACCURACY OF AT LEAST  $5^{-14}$ .

## REFERENCES :

- [1] M. ABRAMOWITZ AND I. A. STEGUN.  
HANDBOOK OF MATHEMATICAL FUNCTIONS.  
DOVER PUBLICATIONS, INC. NEW YORK (1965).
- [2] W. J. CODY AND H. C. THACHER, JR.  
RATIONAL CHEBYSHEV APPROXIMATIONS FOR THE EXPONENTIAL INTEGRAL  $E_1(X)$ .  
MATH. COMP. 22 (JULY 1968), 641-649.
- [3] W. J. CODY AND H. C. THACHER, JR.  
CHEBYSHEV APPROXIMATIONS FOR THE EXPONENTIAL INTEGRAL  $E_1(X)$ .  
MATH. COMP. 23 (APRIL 1969), 289-303.
- [4] W. GAUTSCHI.  
EXPONENTIAL INTEGRALS.  
CACM, DECEMBER 1973, P. 761-763.
- [5] W. GAUTSCHI.  
RECURSIVE COMPUTATION OF CERTAIN INTEGRALS.  
JACM, VOL. 8, 1961, P. 21-40.

## EXAMPLE OF USE:

IN THE FOLLOWING PROGRAM WE COMPUTE THE VALUES OF  
 $E(40, 1.1)$ ,  $E(41, 1.1)$ ,  $E(42, 1.1)$  AND  $\text{EXP}(X) * E(1, 50.1)$ .

```
"BEGIN"
  "PROCEDURE"      ENX(X, N1, N2, A); "CODE" 35086;
  "PROCEDURE" NONEXPENX(X, N1, N2, A); "CODE" 35087;

  "INTEGER" I;
  "REAL" "ARRAY" A[40:42], B[1:1];

  ENX(1.1, 40, 42, A);
  "FOR" I = 40, 41, 42 "DO"
  OUTPUT(61, ("4B, ("E("), DD, ("1.1) = "), N/"), I, A[I]);
  NONEXPENX(50.1, 1, 1, B);
  OUTPUT(61, (" /, 4B, ("EXP(50.1)*E(1, 50.1) = "), N/"), B[1]);
"END"
```

## THIS PROGRAM DELIVERS:

```
E(40, 1.1) = +8.2952134128634"-003
E(41, 1.1) = +8.0936587235982"-003
E(42, 1.1) = +7.9016599781006"-003

EXP(50.1)*E(1, 50.1) = +1.9576696324723"-002
```



## SOURCE TEXT(S):

```

"CODE" 35080;
"REAL" "PROCEDURE" EI(X);"VALUE" X;"REAL" X;
"BEGIN" "REAL" "ARRAY" P,Q[0:7];
  "REAL" "PROCEDURE" CHEPOLSER(N,X,A);"CODE" 31046;
  "REAL" "PROCEDURE" POL(N,X,A);"CODE" 31040;
  "REAL" "PROCEDURE" JFRAC(N,A,B);"CODE" 35083;

  "IF" X>24 "THEN"
    "BEGIN" P[0]:= +1.00000000000058 ; Q[1]:= 1.99999999924131 ;
      P[1]:=X-3.00000016782085 ; Q[2]:= -2.99996432944446 ;
      P[2]:=X-5.00140345515924 ; Q[3]:= -7.90404992298926 ;
      P[3]:=X-7.49289167792884 ; Q[4]:= -4.31325836146628 ;
      P[4]:=X-3.08336269051763"+1; Q[5]:= 2.95999399486831"+2;
      P[5]:=X-1.39381360364405 ; Q[6]:= -6.74704580465832 ;
      P[6]:=X+8.91263822573708 ; Q[7]:= 1.04745362652468"+3;
      P[7]:=X-5.31686623494482"+1;
      EI:=EXP(X)*(1+JFRAC(7,Q,P)/X)/X
    "END" "ELSE" "IF" X>12 "THEN"
      "BEGIN" P[0]:= +9.99994296074708"-1; Q[1]:= 1.00083867402639 ;
        P[1]:=X-1.95022321289660 ; Q[2]:= -3.43942266899870 ;
        P[2]:=X+1.75656315469614 ; Q[3]:= 2.89516727925135"+1;
        P[3]:=X+1.79601688769252"+1; Q[4]:= 7.60761148007735"+2;
        P[4]:=X-3.23467330305403"+1; Q[5]:= 2.57776384238440"+1;
        P[5]:=X-8.28561994140641 ; Q[6]:= 5.72837193837324"+1;
        P[6]:=X-1.86545454883399"+1; Q[7]:= 6.95000655887434"+1;
        P[7]:=X-3.48334653602853 ;
        EI:=EXP(X)*JFRAC(7,Q,P)/X
      "END" "ELSE" "IF" X>6 "THEN"
        "BEGIN" P[0]:= +1.00443109228078 ; Q[1]:= 5.27468851962908"-1;
          P[1]:=X-4.32531132878135"+1; Q[2]:= 2.73624119889328"+3;
          P[2]:=X+6.01217990830080"+1; Q[3]:= 1.43256738121938"+1;
          P[3]:=X-3.31842531997221"+1; Q[4]:= 1.00367439516726"+3;
          P[4]:=X+2.50762811293560"+1; Q[5]:= -6.25041161671876 ;
          P[5]:=X+9.30816385662165 ; Q[6]:= 3.00892648372915"+2;
          P[6]:=X-2.19010233854880"+1; Q[7]:= 3.93707701852715 ;
          P[7]:=X-2.18086381520724 ;
          EI:=EXP(X)*JFRAC(7,Q,P)/X
        "END" "ELSE" "IF" X>0 "THEN"
          "BEGIN" "REAL" T,R,X0,XMX0;
            P[0]:= -1.95773036904548"+8; Q[0]:= -8.26271498626055"+7;
            P[1]:= 3.89280421311201"+6; Q[1]:= 8.91925767575612"+7;
            P[2]:= -2.21744627758845"+7; Q[2]:= -2.49033375740540"+7;
            P[3]:= -1.19623669349247"+5; Q[3]:= 4.28559624611749"+6;
            P[4]:= -2.49301393458648"+5; Q[4]:= -4.83547436162164"+5;
            P[5]:= -4.21001615357070"+3; Q[5]:= 3.57300298058508"+4;
            P[6]:= -5.49142265521085"+2; Q[6]:= -1.60708926587221"+3;
            P[7]:= -8.66937339951070 ; Q[7]:= 3.41718750000000"+1;
            X0:=.372507410781367;
            T:=X/3-1;
            R:=CHEPOLSER(7,T,P)/CHEPOLSER(7,T,Q);
            XMX0:=(X-409576229586/1099511627776)=-.767177250199394"-12;
          "COMMENT"

```

```

"IF" ABS(XMXO)>.037 "THEN" T:=LN(X/XO) "ELSE"
"BEGIN" "REAL" Z,Z2;
P[0]:= .837207933976075"+1;Q[0]:= .418603966988037"+1;
P[1]:=-.652268740837103"+1;Q[1]:=-.465669026080814"+1;
P[2]:= .569955700306720 ;Q[2]:= .1"+1;
Z:=XMXO/(X+XO);Z2:=Z*Z;
T:=Z*POL(2,Z2,P)/POL(2,Z2,Q)
"END";
EI:=T+XMXO*R
"END" "ELSE"
"IF" X>-1 "THEN"
"BEGIN" "REAL" Y;
P[0]:=-4.41785471728217"+4;Q[0]:= 7.65373323337614"+4;
P[1]:= 5.77217247139444"+4;Q[1]:= 3.25971881290275"+4;
P[2]:= 9.93831388962037"+3;Q[2]:= 6.10610794245759"+3;
P[3]:= 1.84211088668000"+3;Q[3]:= 6.35419418378382"+2;
P[4]:= 1.01093806161906"+2;Q[4]:= 3.72298352833327"+1;
P[5]:= 5.03416184097568 ;Q[5]:= 1;
Y:=-X;
EI:=LN(Y)-POL(5,Y,P)/POL(5,Y,Q)
"END" "ELSE" "IF" X>-4 "THEN"
"BEGIN" "REAL" Y;
P[0]:= 8.67745954838444"-8;Q[0]:= 1;
P[1]:= 9.99995519301390"-1;Q[1]:= 1.28481935379157"+1;
P[2]:= 1.18483105554946"+1;Q[2]:= 5.64433569561803"+1;
P[3]:= 4.55930644253390"+1;Q[3]:= 1.06645183769914"+2;
P[4]:= 6.99279451291003"+1;Q[4]:= 8.97311097125290"+1;
P[5]:= 4.25202034768841"+1;Q[5]:= 3.14971849170441"+1;
P[6]:= 8.83671808803844 ;Q[6]:= 3.79559003762122 ;
P[7]:= 4.01377664940665"-1;Q[7]:= 9.08804569188869"-2;
Y:=-1/X;
EI:=-EXP(X)*POL(7,Y,P)/POL(7,Y,Q)
"END" "ELSE"
"BEGIN" "REAL" Y;
P[0]:=-9.9999999998447"-1;Q[0]:= 1;
P[1]:=-2.66271060431811"+1;Q[1]:= 2.86271060422192"+1;
P[2]:=-2.41055827097015"+2;Q[2]:= 2.92310039388533"+2;
P[3]:=-8.95927957772937"+2;Q[3]:= 1.33278537748257"+3;
P[4]:=-1.29885688746484"+3;Q[4]:= 2.77761949509163"+3;
P[5]:=-5.45374158883133"+2;Q[5]:= 2.40401713225909"+3;
P[6]:=-5.66575206533869 ;Q[6]:= 6.31657483280800"+2;
Y:=-1/X;
EI:=-EXP(X)*Y*(1+Y*POL(6,Y,P)/POL(6,Y,Q))
"END"
"END" EI;
"EOOP"

```

```

"CODE" 35081;
"PROCEDURE" EIALPHA(X,N,ALPHA);
"VALUE" X,N;"REAL" X;"INTEGER" N;"ARRAY" ALPHA;
"BEGIN" "REAL" A,B,C;"INTEGER" K;
      C:=1/X;A:=EXP(-X);
      B:=ALPHA[0]:=A*C;
      "FOR" K:=1 "STEP" 1 "UNTIL" N "DO"
        ALPHA[K]:=B:=(A+K*B)*C
"END" EIALPHA;
"END"

```

```

"CODE" 35086;
"PROCEDURE" ENX(X, N1, N2, A);
"VALUE" X, N1, N2;
"REAL" X; "INTEGER" N1, N2; "ARRAY" A;
"IF" X<= 1.5 "THEN"
"BEGIN"
  "REAL" "PROCEDURE" EI(X); "CODE" 35080;
  "REAL" W, E; "INTEGER" I;
  W:= -EI(-X);
  "IF" N1=1 "THEN" A[1]:=W;
  "IF" N2>1 "THEN" E:= EXP(-X);
  "FOR" I:=2 "STEP" 1 "UNTIL" N2 "DO"
    "BEGIN"
      W:= (E - X * W)/(I - 1);
      "IF" I>= N1 "THEN" A[I]:=W
    "END"
"END" "ELSE"
"BEGIN" "INTEGER" I, N; "REAL" W, E, AN;
      N:=ENTIER(X+.5);
      "IF" N<=10 "THEN"
        "BEGIN" "REAL" F, W1, T, H;
          "REAL" "ARRAY" P[2:19];
          P[ 2]:= .37534261820491"-1; P[11]:= .135335283236613 ;
          P[ 3]:= .89306465560228"-2; P[12]:= .497870683678639"-1;
          P[ 4]:= .24233983686581"-2; P[13]:= .183156388887342"-1;
          P[ 5]:= .70576069342458"-3; P[14]:= .673794699908547"-2;
          P[ 6]:= .21480277819013"-3; P[15]:= .247875217666636"-2;
          P[ 7]:= .67375807781018"-4; P[16]:= .911881965554516"-3;
          P[ 8]:= .21600730159975"-4; P[17]:= .335462627902512"-3;
          P[ 9]:= .70411579854292"-5; P[18]:= .123409804086680"-3;
          P[10]:= .23253026570282"-5; P[19]:= .453999297624848"-4;
        "COMMENT"

```

```

F:= W:= P[N];
E:= P[N+9];
W1:= T:= 1;
H:= X-N;
"FOR" I:=N-1, I-1 "WHILE" ABS(W1)>=15 * W "DO"
"BEGIN"
  F:= (E - I * F)/N;
  T:= -H * T / (N-I);
  W1:= T * F; W:= W + W1
"END"
"END" "ELSE"
"BEGIN"
  "PROCEDURE" NONEXPENX(X, N1, N2, A); "CODE" 35087;
  "ARRAY" B[N:N];
  NONEXPENX(X, N, N, B);
  W:= B[N] * EXP(-X)
"END";
"IF" N1=N2 & N1=N "THEN" A[N]:=W "ELSE"
"BEGIN"
  E:= EXP(-X);
  AN:=W;
  "IF" N<=N2 & N>=N1 "THEN" A[N]:=W;
  "FOR" I:= N-1 "STEP" -1 "UNTIL" N1 "DO"
  "BEGIN"
    W:= (E - I * W)/X;
    "IF" I<= N2 "THEN" A[I]:= W
  "END";
  W:=AN;
  "FOR" I:=N+1 "STEP" 1 "UNTIL" N2 "DO"
  "BEGIN"
    W:= (E - X * W)/(I - 1);
    "IF" I>=N1 "THEN" A[I]:=W
  "END"
"END"
"END"
"END" ENX;
"EQP"

```

```

"CODE" 35087;
"PROCEDURE" NONEXPEN(X, N1, N2, A);
"VALUE" X, N1, N2;
"REAL" X; "INTEGER" N1, N2; "ARRAY" A;
"BEGIN" "INTEGER" I, N; "REAL" W, AN;
  N:= "IF" X<1.5 "THEN" 1 "ELSE" ENTIER(X+.5);
  "IF" N<=10 "THEN"
  "BEGIN"
    "PROCEDURE" ENX(X, N1, N2, A); "CODE" 35086;
    "ARRAY" B[N:N];
    ENX(X, N, N, B);
    W:= B[N] * EXP(X)
  "END" "ELSE"
  "BEGIN"
    "INTEGER" K, K1;
    "REAL" UE, VE, WE, WE1, UO, VO, WO, WO1, R, S;
    UE:=1; VE:= WE:= 1/(X+N); WE1:=0;
    UO:=1; VO:= -N/(X * (X + N + 1)); WO1:= 1/X; WO:= VO + WO1;
    W:= (WE + WO)/2;
    K1:=1;
    "FOR" K:=K1 "WHILE" WO-WE>=.15 * W & WE>WE1 & WO<WO1 "DO"
    "BEGIN"
      WE1:= WE; WO1:=WO;
      R:= N+K; S:= R + X + K;
      UE:= 1/(1-K*(R-1)*UE/((S-2)*S));
      UO:= 1/(1-K* R *UO/( S * S-1));
      VE:= VE * (UE-1);
      VO:= VO * (UO-1);
      WE:= WE + VE;
      WO:= WO + VO;
      W:= (WE + WO)/2;
      K1:= K1 + 1
    "END"
  "END";
  AN:=W;
  "IF" N<=N2 & N>=N1 "THEN" A[N]:=W;
  "FOR" I:= N-1 "STEP" -1 "UNTIL" N1 "DO"
  "BEGIN"
    W:= (1 - I * W)/X;
    "IF" I<= N2 "THEN" A[I]:=W
  "END";
  W:=AN;
  "FOR" I:= N+1 "STEP" 1 "UNTIL" N2 "DO"
  "BEGIN"
    W:= (1 - X * W)/(I - 1);
    "IF" I>=N1 "THEN" A[I]:=W
  "END"
"END" EXPENX;
"END"

```



AUTHOR(S) : H.FIOLET, N.TEMME.

INSTITUTE : MATHEMATICAL CENTRE.

RECEIVED : 740317.

## BRIEF DESCRIPTION:

THIS SECTION CONTAINS TWO PROCEDURES:

THE PROCEDURE SINCOSINT CALCULATES THE SINE INTEGRAL  $SI(X)$  AND THE COSINE INTEGRAL  $CI(X)$  DEFINED BY

$$SI(X) = \text{INTEGRAL FROM } 0 \text{ TO } X \text{ OF } \sin(T)/T \text{ DT}$$

AND

$$CI(X) = \text{GAMMA} + \ln(\text{ABS}(X)) + \text{INTEGRAL FROM } 0 \text{ TO } X \text{ OF } (\cos(T)-1)/T \text{ DT,}$$

WHERE GAMMA DENOTES EULER'S CONSTANT (SEE [1] EQ. 5.2.1 AND 5.2.2);

THE AUXILIARY PROCEDURE SINCOSFG CALCULATES  $F(X)$  AND  $G(X)$  DEFINED BY

$$F(X) = CI(X) * \sin(X) - (SI(X) - \pi / 2) * \cos(X)$$

AND

$$G(X) = -CI(X) * \cos(X) - (SI(X) - \pi / 2) * \sin(X);$$

FOR  $X=0$  THE VALUES OF  $CI(X)$ ,  $F(X)$  AND  $G(X)$  ARE UNDEFINED; THE FOLLOWING RELATIONS CONCERNING NEGATIVE  $X$  ARE VALID:  
 $SI(-X) = -SI(X)$ ,  $CI(-X) = CI(X)$ ,  $F(-X) = -F(X)$ ,  $G(-X) = G(X)$ .KEYWORDS: SINE INTEGRAL,  
COSINE INTEGRAL.

SUBSECTION: SINCOSINT.

## CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS :  
"PROCEDURE" SINCOSINT(X,SI,CI); "VALUE" X; "REAL" X, SI, CI;THE MEANING OF THE FORMAL PARAMETERS IS :  
X : <ARITHMETIC EXPRESSION>;  
ENTRY: THE (REAL) ARGUMENT OF  $SI(X)$  AND  $CI(X)$ ;  
SI: <VARIABLE>;  
EXIT: THE VALUE OF  $SI(X)$ ;  
CI: <VARIABLE>;  
EXIT: THE VALUE OF  $CI(X)$ .

## PROCEDURES USED:

SINCOSFG = CP35385,  
CHEPOLSER = CP31046.

## RUNNING TIME:

"IF" ABS(X) <= 4 "THEN" ABOUT 3.8 MSEC  
"ELSE" ABOUT 7.5 MSEC .

LANGUAGE: ALGOL 60.

## METHOD AND PERFORMANCE:

SEE METHOD AND PERFORMANCE OF THE PROCEDURE SINCOSFG  
(THIS SECTION).

SUBSECTION: SINCOSFG.

## CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS :  
"PROCEDURE" SINCOSFG(X,F,G); "VALUE" X; "REAL" X, F, G;

THE MEANING OF THE FORMAL PARAMETERS IS :  
X: <ARITHMETIC EXPRESSION>;  
ENTRY: THE (REAL) ARGUMENT OF F(X) AND G(X);  
F: <VARIABLE>;  
EXIT: THE VALUE OF F(X);  
G: <VARIABLE>;  
EXIT: THE VALUE OF G(X).

## PROCEDURES USED:

SINCOSINT = CP35084,  
CHEPOLSER = CP31046.

## RUNNING TIME:

"IF" ABS(X) <= 4 "THEN" ABOUT 4.7 MSEC  
"ELSE" ABOUT 6.5 MSEC .

LANGUAGE: ALGOL 60.



## METHOD AND PERFORMANCE:

IF  $ABS(X) \leq 4$  THE SINE AND COSINE INTEGRALS ARE REPRESENTED BY TRUNCATED CHEBYSHEV SERIES. ON THIS INTERVAL THE FUNCTIONS F AND G ARE CALCULATED BY MEANS OF THE EQUATIONS GIVEN IN THE BRIEF DESCRIPTION.

IF  $ABS(X) > 4$  THE FUNCTIONS F AND G ARE REPRESENTED BY TRUNCATED CHEBYSHEV SERIES. IN THIS CASE THE SINE AND COSINE INTEGRALS ARE COMPUTED BY MEANS OF THE FOLLOWING RELATIONS:

$$SI(X) = \pi / 2 - F(X) * \cos(X) - G(X) * \sin(X)$$

AND

$$CI(X) = F(X) * \sin(X) - G(X) * \cos(X).$$

THE FUNCTION VALUES ARE COMPUTED WITH A RELATIVE PRECISION OF ABOUT  $10^{-13}$ .

WHEN USING THE PROCEDURE SINCOSINT FOR LARGE VALUES OF X, THE RELATIVE ACCURACY MAINLY DEPENDS ON THE ACCURACY OF THE FUNCTIONS  $\sin(X)$  AND  $\cos(X)$ .

## REFERENCES:

- [1]. M. ABRAMOWITZ AND I. STEGUN (EDS.), 1964.  
HANDBOOK OF MATHEMATICAL FUNCTIONS WITH FORMULAS, GRAPHS AND MATHEMATICAL TABLES.  
APPL. MATH. SER. 55, U.S. GOVT. PRINTING OFFICE, WASHINGTON, D.C.
- [2]. R. BULIRSCH.  
NUMERICAL CALCULATION OF THE SINE, COSINE AND FRESNEL INTEGRALS  
HANDBOOK SERIES SPECIAL FUNCTIONS.  
NUM. MATH. 9, 1967, PP380-385.

## EXAMPLE OF USE:

IN THE FOLLOWING PROGRAM WE COMPUTE THE VALUES OF  $SI(X)$ ,  $CI(X)$ ,  $F(X)$  AND  $G(X)$  FOR  $X = 1$ ;

```
"BEGIN"
"PROCEDURE" SINCOSINT(X, SI, CI); "CODE" 35084;
"PROCEDURE" SINCOSFG(X, F, G); "CODE" 35085;

"REAL" SI, CI, F, G;

SINCOSINT(1, SI, CI);
SINCOSFG(1, F, G);

OUTPUT(61, ("4B, ("SI(1) = ")", N, 2B, ("CI(1) = ")", N, "/")", SI, CI);
OUTPUT(61, ("4B, (" F(1) = ")", N, 2B, (" G(1) = ")", N, ")")", F, G);
"END"
```

THIS PROGRAM DELIVERS:

```
SI(1) = +9.4608307036717"-001      CI(1) = +3.3740392290097"-001
F(1) = -2.2725525318067"-001      G(1) = -9.7840157048430"-001
```

## SOURCE TEXT(S):

```
"CODE" 35084;
"PROCEDURE" SINCOSINT(X,SI,CI); "VALUE" X; "REAL" X,SI,CI;
"BEGIN" "REAL" ABSX,Z,F,G;
"PROCEDURE" SINCOSFG(X,F,G); "CODE" 35085;
"REAL" "PROCEDURE" CHEPOLSER(N,X,A); "CODE" 31046;

ABSX:= ABS(X);
"IF" ABSX <= 4 "THEN"
"BEGIN" "REAL" "ARRAY" A[0:10]; "REAL" Z2;
A[0] := +2.7368706803630"+00; A[1] := -1.1106314107894"+00;
A[2] := +1.4176562194666"-01; A[3] := -1.0252652579174"-02;
A[4] := +4.6494615619880"-04; A[5] := -1.4361730896642"-05;
A[6] := +3.2093684948229"-07; A[7] := -5.4251990770162"-09;
A[8] := +7.1776288639895"-11; A[9] := -7.6335493723482"-13;
A[10] := +6.6679958346983"-15;
Z := X / 4; Z2 := Z * Z; G := Z2 + Z2 - 1;
SI := Z * CHEPOLSER(10,G,A);
A[0] := +2.9659601400727"+00; A[1] := -9.4297198341830"-01;
A[2] := +8.6110342738169"-02; A[3] := -4.7776084547139"-03;
A[4] := +1.7529161205146"-04; A[5] := -4.5448727803752"-06;
A[6] := +8.7515839180060"-08; A[7] := -1.2998699938109"-09;
A[8] := +1.5338974898831"-11; A[9] := -1.4724256070277"-13;
A[10] := +1.1721420798429"-15;
CI := .577215664901533 + LN(ABSX) - Z2 * CHEPOLSER(10,G,A)
"END" "ELSE"
"BEGIN" "REAL" CX,SX;
SINCOSFG(X,F,G);
CX := COS(X); SX := SIN(X);
SI := 1.570796326794897; "IF" X < 0 "THEN" SI := -SI;
SI := SI - F * CX - G * SX;
CI := F * SX - G * CX
"END"
"END" SINCOSINT;
"END"
```

```

"CODE" 35085;
  "PROCEDURE" SINCSFG(X,F,G); "VALUE" X; "REAL" X,F,G;
  "BEGIN" "REAL" ABSX,SI,CI;
    "PROCEDURE" SINCSINT(X,SI,CI); "CODE" 35084;
    "REAL" "PROCEDURE" CHEPOLSER(N,X,A); "CODE" 31046;

    ABSX:= ABS(X);
    "IF" ABSX <= 4 "THEN"
      "BEGIN" "REAL" CX,SX;
        SINCSINT(X,SI,CI);
        CX:= COS(X); SX:= SIN(X); SI:= SI - 1.570796326794897;
        F:= CI * SX - SI * CX;
        G:=-CI * CX - SI * SX
      "END" "ELSE"
      "BEGIN" "REAL" "ARRAY" A[0:23];
        A[0] :=+9.6578828035185"-01; A[1] :=-4.3060837778597"-02;
        A[2] :=-7.3143711748104"-03; A[3] :=+1.4705235789868"-03;
        A[4] :=-9.8657685732702"-05; A[5] :=-2.2743202204655"-05;
        A[6] :=+9.8240257322526"-06; A[7] :=-1.8973430148713"-06;
        A[8] :=+1.0063435941558"-07; A[9] :=+8.0819364822241"-08;
        A[10] :=-3.8976282875288"-08; A[11] :=+1.0335650325497"-08;
        A[12] :=-1.4104344875897"-09; A[13] :=-2.5232078399683"-10;
        A[14] :=+2.5699831325961"-10; A[15] :=-1.0597889253948"-10;
        A[16] :=+2.8970031570214"-11; A[17] :=-4.1023142563083"-12;
        A[18] :=-1.0437693730018"-12; A[19] :=+1.0994184520547"-12;
        A[20] :=-5.2214239401679"-13; A[21] :=+1.7469920787829"-13;
        A[22] :=-3.8470012979279"-14;
        F:= CHEPOLSER(22, 8/ABSX-1, A) / X;
        A[0] :=+2.2801220638241"-01; A[1] :=-2.6869727411097"-02;
        A[2] :=-3.5107157280958"-03; A[3] :=+1.2398008635186"-03;
        A[4] :=-1.5672945116862"-04; A[5] :=-1.0664141798094"-05;
        A[6] :=+1.1170629343574"-05; A[7] :=-3.1754011655614"-06;
        A[8] :=+4.4317473520398"-07; A[9] :=+5.5108696874463"-08;
        A[10] :=-5.9243078711743"-08; A[11] :=+2.2102573381555"-08;
        A[12] :=-5.0256827540623"-09; A[13] :=+3.1519168259424"-10;
        A[14] :=+3.6306990848979"-10; A[15] :=-2.2974764234591"-10;
        A[16] :=+8.5530309424048"-11; A[17] :=-2.1183067724443"-11;
        A[18] :=+1.7133662645092"-12; A[19] :=+1.7238877517248"-12;
        A[20] :=-1.2930281366811"-12; A[21] :=+5.7472339223731"-13;
        A[22] :=-1.8415468268314"-13; A[23] :=+3.5937256571434"-14;
        G:= 4 * CHEPOLSER(23, 8/ABSX-1, A) / ABSX / ABSX
      "END"
    "END" SINCSFG;
  "EOP"

```



AUTHOR(S) : D. T. WINTER, N. M. TEMME.

INSTITUTE: MATHEMATICAL CENTRE

RECEIVED: 730727

BRIEF DESCRIPTION:

THIS SECTION CONTAINS THE FOLLOWING PROCEDURES:

RECIP GAMMA: THIS PROCEDURE CALCULATES THE RECIPROCAL OF THE GAMMA FUNCTION FOR ARGUMENTS IN THE RANGE  $[.5, 1.5]$ ; MOREOVER ODD AND EVEN PARTS ARE DELIVERED;

GAMMA: THIS PROCEDURE CALCULATES THE GAMMA FUNCTION;

LOG GAMMA: THIS PROCEDURE CALCULATES THE NATURAL LOGARITHM OF THE GAMMA FUNCTION FOR POSITIVE ARGUMENTS.

INCOMGAM : COMPUTES THE INCOMPLETE GAMMA FUNCTIONS CORRESPONDING TO THE DEFINITIONS 6.5.2 AND 6.5.3 IN REFERENCE [1]. THE COMPUTATIONS ARE BASED ON PADE-APPROXIMATIONS.

LET  $B(X, P, Q) = \int_0^X T^{P-1} (1-T)^{Q-1} DT$ ,  $P > 0$ ,  $Q > 0$ ,  $0 < X < 1$ ; B IS CALLED THE INCOMPLETE BETA FUNCTION.  
LET  $I(X, P, Q) = B(X, P, Q) / B(1, P, Q)$ ; I IS CALLED THE INCOMPLETE BETA FUNCTION RATIO.

INCBETA : COMPUTES  $I(X, P, Q)$ ;  $0 < X < 1$ ,  $P > 0$ ,  $Q > 0$ ;

IBPPLUS: COMPUTES  $I(X, P+N, Q)$  FOR  $N=0(1)NMAX$ ,  $0 < X < 1$ ,  $P > 0$ ,  $Q > 0$ ;

IBQPLUS: COMPUTES  $I(X, P, Q+N)$  FOR  $N=0(1)NMAX$ ,  $0 < X < 1$ ,  $P > 0$ ,  $Q > 0$ .

THE REMAINING FOUR PROCEDURES ARE AUXILIARY PROCEDURES FOR INCBETA, IBPPLUS AND IBQPLUS.

KEYWORDS:

GAMMA-FUNCTION,  
INCOMPLETE GAMMA-FUNCTION,  
PADE-APPROXIMATION,  
CONTINUED FRACTION,  
INCOMPLETE BETA-FUNCTION,  
INCOMPLETE BETA-FUNCTION RATIO.

## SUBSECTION : RECIP GAMMA.

## CALLING SEQUENCE:

THE HEADING OF THIS PROCEDURE IS:  
"REAL" "PROCEDURE" RECIP GAMMA(X, ODD, EVEN);  
"VALUE" X; "REAL" X, ODD, EVEN;

RECIP GAMMA := 1/GAMMA(1-X).

THE MEANING OF THE FORMAL PARAMETERS IS:

X: <ARITHMETIC EXPRESSION>;

THE ARGUMENT. THIS ARGUMENT SHOULD SATISFY  $-0.5 \leq X \leq 0.5$   
(ACTUALLY THE GAMMA FUNCTION IS CALCULATED FOR  $1 - X$ , I.E. IF  
ONE WANTS TO CALCULATE  $1/\text{GAMMA}(1)$ , ONE HAS TO SET X TO 0);

ODD: <IDENTIFIER>;

EXIT: THE ODD PART OF  $1 / \text{GAMMA}(1 - X)$  DIVIDED BY  $(2 * X)$ ; I.E.  
 $(1 / \text{GAMMA}(1 - X) - 1 / \text{GAMMA}(1 + X)) / (2 * X)$ ;

EVEN: <IDENTIFIER>;

EXIT: THE EVEN PART OF  $1 / \text{GAMMA}(1 - X)$  DIVIDED BY 2; I.E.  
 $(1 / \text{GAMMA}(1 - X) + 1 / \text{GAMMA}(1 + X)) / 2$ ;

PROCEDURES USED: NONE.

REQUIRED CENTRAL MEMORY:

EXECUTION FIELD LENGTH: AN ARRAY OF 12 ELEMENTS IS USED.

LANGUAGE: ALGOL-60.

METHOD AND PERFORMANCE:

THE RECIPROCAL OF THE GAMMA FUNCTION IS APPROXIMATED BY A TRUNCATED CHEBYSHEV SERIES. ODD AND EVEN PART ARE CALCULATED SEPARATELY. THE COEFFICIENTS OF THE CHEBYSHEV SERIES AS GIVEN IN THE PROCEDURE TEXT SHOULD GUARANTEE A PRECISION OF 14 DECIMAL DIGITS, HOWEVER AS THESE COEFFICIENTS CAN NOT BE READ IN FULL PRECISION UNDER CD-ALGOL VERSION 3, THIS PRECISION CAN NOT BE GUARANTEED. A PRECISION OF 13 DECIMAL DIGITS HOWEVER WILL BE OBTAINED. MOREOVER FOR THE ARGUMENT 1 (I.E.  $X = 0$ ) EVEN AND RECIP GAMMA BOTH YIELD THE CORRECT VALUE.

## EXAMPLE OF USE:

```

THE FOLLOWING PROGRAM:
"BEGIN" "REAL" X, ODD, EVEN;
  "REAL" "PROCEDURE" RECIP GAMMA(X, ODD, EVEN); "CODE" 35060;
  X:= RECIP GAMMA(.4, ODD, EVEN);
  OUTPUT(61, "("("0.4")", 3(N), /")", X, ODD, EVEN);
  X:= RECIP GAMMA(0, ODD, EVEN);
  OUTPUT(61, "("("0.0")", 3(N))", X, ODD, EVEN)
"END"
YIELDS THE FOLLOWING RESULTS:
0.4 +6.7150497244208E-001 -5.6944440692994E-001 +8.9928273521406E-001
0.0 +1.0000000000000E+000 -5.7721566490154E-001 +1.0000000000000E+000

```

## SUBSECTION : GAMMA.

## CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE IS:  
 "REAL" "PROCEDURE" GAMMA(X); "VALUE" X; "REAL" X;

GAMMA:= THE VALUE OF THE GAMMA-FUNCTION AT X.

THE MEANING OF THE FORMAL PARAMETER IS:

X: <ARITHMETIC EXPRESSION>  
 THE ARGUMENT. IF ONE OF THE FOLLOWING THREE CONDITIONS IS  
 FULFILLED OVERFLOW WILL OCCUR:  
 1: THE ARGUMENT IS TOO LARGE (> 177);  
 2: THE ARGUMENT IS A NON-POSITIVE INTEGER;  
 3: THE ARGUMENT IS TOO 'CLOSE' TO A LARGE (IN ABSOLUTE VALUE)  
 NON-POSITIVE INTEGER.

## PROCEDURES USED:

RECIP GAMMA = CP35060  
 LOG GAMMA = CP35062.

## REQUIRED CENTRAL MEMORY:

EXECUTION FIELD LENGTH: NO AUXILIARY ARRAY'S ARE DECLARED.

## LANGUAGE: ALGOL-60.

## METHOD AND PERFORMANCE:

WE DISTINGUISH BETWEEN THE FOLLOWING CASES FOR THE ARGUMENT X:

X < .5:

IN THIS CASE THE FORMULA  $\text{GAMMA}(X) * \text{GAMMA}(1-X) = \text{PI} / \text{SIN}(\text{PI}*X)$  IS USED. HOWEVER THE SINE FUNCTION IS NOT CALCULATED DIRECTLY ON THE ARGUMENT  $\text{PI}*X$  BUT ON THE ARGUMENT  $\text{PI}*(X \text{ MOD } .5)$ , IN THIS WAY A BIG DECREASE OF PRECISION IS AVOIDED. THE PRECISION HERE DEPENDS STRONGLY ON THE PRECISION OF THE SINE FUNCTION; HOWEVER A PRECISION BETTER THAN 12 DECIMAL DIGITS CAN BE EXPECTED IN THE GAMMA FUNCTION.

.5 <= X <= 1.5:

HERE THE PROCEDURE RECIP GAMMA IS CALLED. A PRECISION OF MORE THAN 13 DECIMAL DIGITS IS OBTAINED; MOREOVER:  $\text{GAMMA}(1) = 1$ .

1.5 < X <= 22:

THE RECURSION FORMULA  $\text{GAMMA}(1 + X) = X * \text{GAMMA}(X)$  IS USED. THE PRECISION DEPENDS ON THE NUMBER OF RECURSIONS NEEDED, A PRECISION BETTER THAN 10 DECIMAL DIGITS IS ALWAYS OBTAINED. THE UPPERBOUND OF 22 HAS BEEN CHOSEN, BECAUSE NOW IT IS ASSURED THAT FOR ALL INTEGER ARGUMENTS FOR WHICH THE VALUE OF THE GAMMA FUNCTION IS REPRESENTABLE (AND THIS IS THE CASE FOR ALL INTEGER ARGUMENTS IN THE RANGE [1,22]), THIS VALUE IS OBTAINED, I.E.  $\text{GAMMA}(I) = 1 * 2 * \dots * (I - 1)$ .

X > 22:

NOW THE PROCEDURES LOG GAMMA AND EXP ARE USED. THE PRECISION STRONGLY DEPENDS ON THE PRECISION OF THE EXPONENTIAL FUNCTION, AND NO BOUND FOR THE ERROR CAN BE GIVEN.

## EXAMPLE OF USE:

THE PROGRAM:

```
"BEGIN" "REAL" X;
  "REAL" "PROCEDURE" GAMMA(X); "CODE" 35061;
  "FOR" X := -8.5, .25, 1.5, 22, 50 "DO"
  OUTPUT(61, "("+2Z.2D3B, N, /)", X, GAMMA(X))
"END"
```

YIELDS THE FOLLOWING RESULTS:

-8.50	-2.6335215159963"-005
+0.25	+3.6256099082219"+000
+1.50	+8.8622692545276"-001
+22.00	+5.1090942171709"+019
+50.00	+6.0828186403422"+062



## SUBSECTION : LOG GAMMA.

## CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE IS:  
"REAL" "PROCEDURE" LOG GAMMA(X); "VALUE" X; "REAL" X;

LOG GAMMA: = THE NATURAL LOGARITHM OF THE GAMMA FUNCTION AT X.

THE MEANING OF THE FORMAL PARAMETER IS:  
X: <ARITHMETIC EXPRESSION>;  
THE ARGUMENT. THIS ARGUMENT MUST BE POSITIVE.

PROCEDURES USED: NONE.

## REQUIRED CENTRAL MEMORY:

EXECUTION FIELD LENGTH: AN ARRAY OF 18 ELEMENTS IS USED.

LANGUAGE: ALGOL-60.

## METHOD AND PERFORMANCE:

WE DISTINGUISH BETWEEN THE FOLLOWING CASES FOR THE ARGUMENT X (IN MOST CASES NOTHING IS SAID ABOUT PRECISION, AS THIS HIGHLY DEPENDS ON THE PRECISION OF THE NATURAL LOGARITHM; HOWEVER, A PRECISION BETTER THAN 11 DECIMAL DIGITS IS ALWAYS OBTAINED):

- 0 < X < 1:  
HERE THE RECURSION FORMULA ( $\text{LOG GAMMA}(X) = \text{LOG GAMMA}(1+X) - \text{LN}(X)$ ) IS USED.
- 1 ≤ X ≤ 2:  
ON THIS INTERVAL THE TRUNCATED CHEBYSHEV SERIES FOR THE FUNCTION  $\text{LOG GAMMA}(X) / ((X-1)*(X-2))$  IS USED. IN THIS WAY A PRECISION BETTER THAN 13 DECIMAL DIGITS IS ASSURED.
- 2 < X ≤ 13:  
THE RECURSION FORMULA  $\text{LOG GAMMA}(X) = \text{LOG GAMMA}(1-X) + \text{LN}(X)$  IS USED.
- 13 < X ≤ 22:  
AS FOR X < 1 THE FORMULA  $\text{LOG GAMMA}(X) = \text{LOG GAMMA}(1+X) - \text{LN}(X)$  IS USED.
- X < 22:  
IN THIS CASE LOG GAMMA IS CALCULATED BY USE OF THE ASYMPTOTIC EXPANSION FOR  $\text{LOG GAMMA}(X) = (X - .5) * \text{LN}(X)$ .

## EXAMPLE OF USE:

THE FOLLOWING PROGRAM:

```

"BEGIN" "REAL" X;
  "REAL" "PROCEDURE" LOG GAMMA(X); "CODE" 35062;
  "FOR" X:= .25, 1.5, 12, 15, 80 "DO"
    OUTPUT(61, "("+2Z.2D3B, N, /)", X, LOG GAMMA(X))
"END"

```

YIELDS THE FOLLOWING RESULTS:

+0.25	+1.2880225246981"+000
+1.50	-1.2078223763524"-001
+12.00	+1.7502307845874"+001
+15.00	+2.5191221182739"+001
+80.00	+2.6929109765102"+002

SUBSECTION : INCOMGAM.

## CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:

```

"PROCEDURE" INCOMGAM(X,A,KLGAM,GRGAM,GAM,EPS);
"VALUE" X,A,EPS; "REAL" X,A,KLGAM,GRGAM,GAM,EPS;

```

THE MEANING OF THE FORMAL PARAMETERS IS:

```

X:      <ARITHMETIC EXPRESSION>;
        THE INDEPENDENT ARGUMENT X, X>=0;
A:      <ARITHMETIC EXPRESSION>;
        THE INDEPENDENT PARAMETER A, A>0;
KLGAM:  <VARIABLE>;
        EXIT: THE INTEGRAL FROM 0 TO X OF EXP(-T)*T**(A-1)*DT
        IS DELIVERED IN KLGAM;
GRGAM:  <VARIABLE>;
        EXIT: THE INTEGRAL FROM X TO INFINITY OF EXP(-T)*
        T**(A-1)*DT IS DELIVERED IN GRGAM;
GAM:    <ARITHMETIC EXPRESSION>;
        ENTRY: THE VALUE OF THE GAMMAFUNCTION WITH ARGUMENT A.
        FOR THIS EXPRESSION THE "REAL" "PROCEDURE" GAMMA(X);
        "CODE" 35061 MAY BE USED;
EPS:    <ARITHMETIC EXPRESSION>;
        ENTRY: THE DESIRED RELATIVE ACCURACY. THE VALUE OF EPS
        SHOULD NOT BE SMALLER THAN THE MACHINE ACCURACY,
        WHICH IS ABOUT "14.

```

PROCEDURES USED: NONE.

RUNNING TIME: DEPENDS ON THE VALUES OF X,A, EPS.  
FOR THE EXAMPLE BELOW THE EXECUTION TIME IS 0.003 SEC.

LANGUAGE: ALGOL 60.

METHOD AND PERFORMANCE:

FOR THE METHOD SEE REFERENCE [4]. THE RELATIVE ACCURACY OF THE RESULTS DEPENDS NOT ONLY ON THE QUANTITY EPS, BUT ALSO ON THE ACCURACY OF THE FUNCTIONS EXP AND GAMMA. ESPECIALLY FOR LARGE VALUES OF X AND A THE DESIRED ACCURACY CANNOT BE GUARANTEED.

REFERENCES:

SEE REFERENCES [1] AND [4] OF THE PROCEDURE IBQPLUSN (THIS SECTION).

EXAMPLE OF USE:

```
"BEGIN" "REAL" P,Q;  
  "PROCEDURE" INCOMGAM(X,A,KLGAM,GRGAM,GAM, EPS);  
  
"CODE" 35030;  
  
  INCOMGAM(3,4,P,Q,1*2*3,2**(-48));  
  "COMMENT" 1*2*3 = GAMMA(4);  
  OUTPUT(61,"(", "(", ("KLGAM AND GRGAM ARE"),  
    /,2 (N)"),P,Q);  
"END"
```

DELIVERS:

KLGAM AND GRGAM ARE  
+2.1166086673066"+000 +3.8833913326934"+000.

SUBSECTION : INCBETA.

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS :  
"REAL" "PROCEDURE" INCBETA(X,P,Q, EPS);  
"VALUE" X,P,Q, EPS; "REAL" X,P,Q, EPS;

INCBETA DELIVERS THE VALUE OF  $I(X,P,Q)$ ;

THE MEANING OF THE FORMAL PARAMETERS IS :

X: <ARITHMETIC EXPRESSION>;  
THE ARGUMENT. THIS ARGUMENT SHOULD SATISFY  $0 < X < 1$ ;  
P: <ARITHMETIC EXPRESSION>;  
PARAMETER: SEE DEFINITION IN BRIEF DESCRIPTION;  $P > 0$ ;  
Q: <ARITHMETIC EXPRESSION>;  
PARAMETER: SEE DEFINITION IN BRIEF DESCRIPTION;  $Q > 0$ ;  
EPS: <ARITHMETIC EXPRESSION>;  
ENTRY: THE DESIRED RELATIVE ACCURACY; EPS SHOULD NOT BE  
SMALLER THAN THE MACHINE ACCURACY.

PROCEDURES USED: GAMMA = CP 35061.

REQUIRED CENTRAL MEMORY:

EXECUTION FIELD LENGTH: NO AUXILIARY ARRAYS ARE USED.

METHOD AND PERFORMANCE:

THE INCOMPLETE BETA FUNCTION  $I(X,P,Q)$  IS APPROXIMATED BY THE CONTINUED FRACTION CORRESPONDING TO FORMULA 26.5.8 IN REFERENCE[1]. IF  $X > .5$  THE RELATION  $I(X,P,Q) = 1 - I(1-X,Q,P)$  IS USED. IT IS ADVISED TO USE IN INCBETA ONLY SMALL VALUES OF P AND Q, SAY  $0 < P < 5$ ,  $0 < Q < 5$ . FOR OTHER RANGES OF THE PARAMETERS P AND Q THE PROCEDURES IBPPLUS AND IBQPLUS CAN BE USED. INCBETA SATISFIES  $INCBETA = X$  IF  $X = 0$  OR  $X = 1$ , WHATEVER P AND Q. THERE IS NO CONTROL ON THE PARAMETERS X,P,Q FOR THEIR INTENDED RANGES.

REFERENCES: SEE REFERENCES [1], [2] AND [3] OF THE PROCEDURE  
IBQPLUSN (THIS SECTION).

EXAMPLE OF USE:

THE FOLLOWING PROGRAM:

```
"BEGIN" "REAL" "PROCEDURE" INCBETA(X,P,Q,EPS); "CODE" 35050;
OUTPUT(61, "(N)", INCBETA(.3,1.4,1.5,2**(-46)))
"END"
```

YIELDS THE FOLLOWING RESULT:

+2.7911593308577"-001.

SUBSECTION : IBPPLUSN.

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS :  
"PROCEDURE" IBPPLUSN(X,P,Q,NMAX,EPS,I); "VALUE" X,P,Q,NMAX,EPS;  
"INTEGER" NMAX; "REAL" X,P,Q,EPS; "ARRAY" I;

THE MEANING OF THE FORMAL PARAMETERS IS :

X: <ARITHMETIC EXPRESSION>;  
THE ARGUMENT. THIS ARGUMENT SHOULD SATISFY  $0 < X < 1$ ;  
P: <ARITHMETIC EXPRESSION>;  
PARAMETER: SEE DEFINITION IN BRIEF DESCRIPTION;  $P > 0$ .  
IT IS ADVISED TO TAKE  $0 < P < 1$ ;  
Q: <ARITHMETIC EXPRESSION>;  
PARAMETER: SEE DEFINITION IN BRIEF DESCRIPTION;  $Q > 0$ ;  
NMAX: <ARITHMETIC EXPRESSION>;  
NMAX INDICATES THE MAXIMUM NUMBER OF FUNCTION VALUES  
 $I(X,P+H,Q)$  TO BE GENERATED;  
EPS: <ARITHMETIC EXPRESSION>;  
ENTRY: THE DESIRED RELATIVE ACCURACY; EPS SHOULD NOT BE  
SMALLER THAN THE MACHINE ACCURACY;  
I: <ARRAY IDENTIFIER>;  
"ARRAY" I[0:NMAX]; NMAX  $>= 0$ ;  
EXIT:  $I[N] = I(X,P+N,Q)$  FOR  $N=0(1)NMAX$ .

## PROCEDURES USED:

```

IXQFIX   = CP 35053;
IXPFIX   = CP 35054.
BOTH PROCEDURES IXQFIX AND IXPFIX CALL FOR
INCBETA  = CP 35050;
FORWARD  = CP 35055;
BACKWARD = CP 35056.

```

## REQUIRED CENTRAL MEMORY:

EXECUTION FIELD LENGTH: AN ARRAY OF  $NMAX + 1$  ELEMENTS IS TO BE INSERTED BY THE USER. AN AUXILIARY ARRAY OF  $ENTIER(Q) + 1$  ELEMENTS IS DECLARED IN THE AUXILIARY PROCEDURES.

## METHOD AND PERFORMANCE:

SEE REFERENCE [2] AND [3]. IN [2] THE PROCEDURE IBPPLUSN IS CALLED INCOMPLETE BETA Q FIXED. THERE IS NO CONTROL ON THE PARAMETERS  $X, P, Q, NMAX$  FOR THEIR INTENDED RANGES.

REFERENCES: SEE REFERENCES [1], [2] AND [3] OF THE PROCEDURE IBQPLUSN (THIS SECTION).

## EXAMPLE OF USE:

THE FOLLOWING PROGRAM:

```

"BEGIN" "REAL" "ARRAY" ISUBX[0:2];
"PROCEDURE" IBPPLUSN(X,P,Q,NMAX,EPS,I); "CODE" 35051;
  IBPPLUSN(.3,.4,1.5,2,2**(-46),ISUBX);
  OUTPUT(61,"("3(N)"),ISUBX[0],ISUBX[1],ISUBX[2])
"END"

```

YIELDS THE FOLLOWING RESULTS:

+7.2167087410147"-001 +2.7911593308576"-001 +9.8932849957944"-002.

## SUBSECTION : IBQPLUSH.

## CALLING SEQUENCE :

THE HEADING OF THE PROCEDURE READS :  
 "PROCEDURE" IBQPLUSN(X,P,Q,NMAX,EPS,I); "VALUE" X,P,Q,NMAX,EPS;  
 "INTEGER" NMAX; "REAL" X,P,Q,EPS; "ARRAY" I;

THE MEANING OF THE FORMAL PARAMETERS IS :

X: <ARITHMETIC EXPRESSION>;  
 THE ARGUMENT. THIS ARGUMENT SHOULD SATISFY  $0 \leq X \leq 1$ ;  
 P: <ARITHMETIC EXPRESSION>;  
 PARAMETER: SEE DEFINITION IN BRIEF DESCRIPTION;  $P > 0$ ;  
 Q: <ARITHMETIC EXPRESSION>;  
 PARAMETER: SEE DEFINITION IN BRIEF DESCRIPTION;  $Q > 0$ ;  
 IT IS ADVISED TO TAKE  $0 < Q \leq 1$ ;  
 NMAX: <ARITHMETIC EXPRESSION>;  
 NMAX INDICATES THE MAXIMUM NUMBER OF FUNCTION VALUES  
 $I(X,P,Q+N)$  TO BE GENERATED;  
 EPS: <ARITHMETIC EXPRESSION>;  
 ENTRY: THE DESIRED RELATIVE ACCURACY; EPS SHOULD NOT BE  
 SMALLER THAN THE MACHINE ACCURACY;  
 I: <ARRAY IDENTIFIER>;  
 "ARRAY" I[0:NMAX]; NMAX > 0;  
 EXIT: I[N] = I(X,P,Q+N) FOR  $N = 0(1)NMAX$ .

## PROCEDURES USED :

IXQFIX = CP 35053;  
 IXPFIX = CP 35054.  
 BOTH PROCEDURES IXQFIX AND IXPFIX CALL FOR  
 INCBETA = CP 35050;  
 FORWARD = CP 35055;  
 BACKWARD = CP 35056.

## REQUIRED CENTRAL MEMORY:

EXECUTION FIELD LENGTH: AN ARRAY OF  $NMAX + 1$  ELEMENTS IS TO BE  
 INSERTED BY THE USER. AN AUXILIARY ARRAY OF  $ENTIER(P) + 1$   
 ELEMENTS IS DECLARED IN THE AUXILIARY PROCEDURES.

## METHOD AND PERFORMANCE:

SEE REFERENCE [2] AND [3]. IN [2] THE PROCEDURE IBQPLUSN IS  
 CALLED INCOMPLETE BETA P FIXED. THERE IS NO CONTROL ON THE  
 PARAMETERS X,P,Q,NMAX FOR THEIR INTENDED RANGES.

## REFERENCES:

- [1]. M. ABRAMOWITZ AND I. A. STEGUN (ED.).  
HANDBOOK OF MATHEMATICAL FUNCTIONS.  
DOVER PUBLICATIONS, INC., NEW YORK, 1965.
- [2]. W. GAUTSCHI. COMM. A. C. M. 7, 1964, ALGORITHM 222, P 143.
- [3]. W. GAUTSCHI. SIAM REV. 9, 1967, PP 24-82.
- [4]. Y. L. LUKE. SIAM J. MATH. ANAL. VOL. 1, 1971, PP. 266-281.

## EXAMPLE OF USE:

THE FOLLOWING PROGRAM:

```
"BEGIN" "REAL" "ARRAY" ISUBX[0:2];
  "PROCEDURE" IBQPLUSN(X,P,Q,NMAX,EPS,I); "CODE" 35052;
  IBQPLUSN(.3,1.4,.5,2,2**(-46),ISUBX);
  OUTPUT(61,("3(N)"),ISUBX[0],ISUBX[1],ISUBX[2])
"END"
```

YIELDS THE FOLLOWING RESULTS:

+8.9449529793325<sup>-002</sup> +2.7911593308576<sup>-001</sup> +4.4728681067173<sup>-001</sup>.

## THE REMAINING PROCEDURES AND SUBSECTIONS ARE:

SUBSECTION : IXQFIX.  
SUBSECTION : IXPFIX.  
SUBSECTION : FORWARD.  
SUBSECTION : BACKWARD.

THESE AUXILIARY PROCEDURES ARE NOT DESCRIBED HERE. MORE INFORMATION CAN BE FOUND IN REFERENCE [2], WHERE THE PROCEDURES FORWARD AND BACKWARD HAVE THE SAME NAME, WHILE IXQFIX AND IXPFIX ARE CALLED ISUBXQFIXED AND ISUBXPFIXED RESPECTIVELY. IN THE PROCEDURE BACKWARD WE CHANGED THE STARTING VALUE NU FOR THE BACKWARD RECURRENCE ALGORITHM. THE NEW VALUE OF NU IS MORE REALISTIC. ITS COMPUTATION IS BASED ON SOME ASYMPTOTIC ESTIMATIONS. ALSO THE INITIAL VALUE R=0 IS CHANGED INTO R=X.



## SOURCE TEXT(S) :

```

"CODE" 35060;
"REAL" "PROCEDURE" RECIP GAMMA(X, ODD, EVEN);
"VALUE" X; "REAL" X, ODD, EVEN;
"BEGIN" "INTEGER" I;
  "REAL" ALFA, BETA, X2;
  "ARRAY" B[1:12];
  B[ 1]:= -.28387 65422 76024; B[ 2]:= -.07685 28408 44786;
  B[ 3]:= +.00170 63050 71096; B[ 4]:= +.00127 19271 36655;
  B[ 5]:= +.00007 63095 97586; B[ 6]:= -.00000 49717 36704;
  B[ 7]:= -.00000 08659 20800; B[ 8]:= -.00000 00331 26120;
  B[ 9]:= +.00000 00017 45136; B[10]:= +.00000 00002 42310;
  B[11]:= +.00000 00000 09161; B[12]:= -.00000 00000 00170;
  X2:= X * X * 8;
  ALFA:= -.00000 00000 00001; BETA:= 0;
  "FOR" I:= 12 "STEP" - 2 "UNTIL" 2 "DO"
  "BEGIN" BETA:= -(ALFA * 2 + BETA); ALFA:= - BETA * X2 - ALFA + B[I]
  "END";
  EVEN:= (BETA / 2 + ALFA) * X2 - ALFA + .92187 02936 50453;
  ALFA:= -.00000 00000 00034; BETA:= 0;
  "FOR" I:= 11 "STEP" - 2 "UNTIL" 1 "DO"
  "BEGIN" BETA:= -(ALFA * 2 + BETA); ALFA:= - BETA * X2 - ALFA + B[I]
  "END";
  ODD:= (ALFA + BETA) * 2;
  RECIP GAMMA:= ODD * X + EVEN
"END" RECIP GAMMA;
  "EQP"

"CODE" 35061;
"REAL" "PROCEDURE" GAMMA(X); "VALUE" X; "REAL" X;
"BEGIN" "REAL" Y, S, F, G, ODD, EVEN;
  "BOOLEAN" INV;
  "REAL" "PROCEDURE" RECIP GAMMA(X, ODD, EVEN);
  "VALUE" X; "REAL" X, ODD, EVEN;
"CODE" 35060;
  "REAL" "PROCEDURE" LOG GAMMA(X); "VALUE" X; "REAL" X;
"CODE" 35062;
  "IF" X < .5 "THEN"
  "BEGIN" Y:= X - ENTIER(X / 2) * 2; S:= 3.14159 26535 8979;
    "IF" Y >= 1 "THEN" "BEGIN" S:= - S; Y:= 2 - Y "END";
    "IF" Y >= .5 "THEN" Y:= 1 - Y; INV:= "TRUE"; X:= 1 - X;
    F:= S / SIN(3.14159 26535 8979 * Y)
  "END"
  "ELSE" INV:= "FALSE";
  "IF" X > 22 "THEN" G:= EXP(LOG GAMMA(X)) "ELSE"
  "BEGIN" S:= 1;
  NEXT: "IF" X > 1.5 "THEN"
    "BEGIN" X:= X - 1; S:= S * X; "GOTO" NEXT "END";
    G:= S / RECIP GAMMA(1 - X, ODD, EVEN)
  "END";
  GAMMA:= "IF" INV "THEN" F / G "ELSE" G
"END" GAMMA;
  "EQP"

```

```

"CODE" 35062;
"REAL" "PROCEDURE" LOG GAMMA(X); "VALUE" X; "REAL" X;
"IF" X > 13 "THEN"
"BEGIN" "REAL" R, X2;
  R:= 1;
NEXT: "IF" X <= 22 "THEN"
  "BEGIN" R:= R / X; X:= X + 1; "GOTO" NEXT "END";
  X2:= - 1 / (X * X); R:= LN(R);
  LOG GAMMA:= LN(X) * (X - .5) - X + R + .91893 85332 04672 +
  (((.59523 80952 38095"-3 * X2 + .79365 07936 50794"-3) * X2 +
  .27777 77777 77778"-2) * X2 + .83333 33333 33333"-1) / X
"END"
"ELSE"
"BEGIN" "REAL" Y, F, UO, U1, U, Z;
  "INTEGER" I;
  "ARRAY" B[1:18];
  F:= 1; UO:= U1:= 0;
  B[ 1]:= -.07611 41616 704358; B[ 2]:= +.00843 23249 659328;
  B[ 3]:= -.00107 94937 263286; B[ 4]:= +.00014 90074 800369;
  B[ 5]:= -.00002 15123 998886; B[ 6]:= +.00000 31979 329861;
  B[ 7]:= -.00000 04851 693012; B[ 8]:= +.00000 00747 148782;
  B[ 9]:= -.00000 00116 382967; B[10]:= +.00000 00018 294004;
  B[11]:= -.00000 00002 896918; B[12]:= +.00000 00000 461570;
  B[13]:= -.00000 00000 073928; B[14]:= +.00000 00000 011894;
  B[15]:= -.00000 00000 001921; B[16]:= +.00000 00000 000311;
  B[17]:= -.00000 00000 000051; B[18]:= +.00000 00000 000008;
  "IF" X < 1 "THEN"
  "BEGIN" F:= 1 / X; X:= X + 1 "END"
  "ELSE"
NEXT: "IF" X > 2 "THEN"
  "BEGIN" X:= X - 1; F:= F * X; "GOTO" NEXT "END";
  F:= LN(F); Y:= X + X - 3; Z:= Y + Y;
  "FOR" I:= 18 "STEP" - 1 "UNTIL" 1 "DO"
  "BEGIN" U:= UO; UO:= Z * UO + B[I] - U1; U1:= U "END";
  LOG GAMMA:= (UO * Y + .49141 53930 29387 - U1) * (X - 1) * (X - 2)
  + F
"END" LOG GAMMA;
"EQP"

```

```

"CODE" 35030;
"PROCEDURE" INCOMGAM(X,A,KLGAM,GRGAM,GAM,EPS);
"VALUE" X,A,EPS; "REAL" X,A,KLGAM,GRGAM,GAM,EPS;
"BEGIN" "REAL" C0,C1,C2,DO,D1,D2,X2,AX,P,Q,R,S,R1,R2,SCF;
"INTEGER" N;
S:= EXP(-X + A * LN(X)); SCF:= "+300;
"IF" X <= ("IF" A < 3 "THEN" 1 "ELSE" A) "THEN"
"BEGIN" X2:= X * X; AX:= A * X; DO:= 1; P:= A; CO:= S;
D1:=(A+1)*(A+2-X); C1:=((A+1) * (A+2)+X) * S;
R2:= C1/D1;
"FOR" N:= 1, N+1 "WHILE" ABS((R2-R1)/R2) > EPS "DO"
"BEGIN" P:= 2+P; Q:= (P+1) * (P*(P+2)-AX);
R:= N * (N+A) * (P+2) * X2;
C2:= (Q*C1 + R*CO)/P; D2:= (Q*D1 + R*DO)/P;
R1:=R2; R2:=C2/D2;
CO:=C1; C1:=C2; DO:=D1; D1:=D2;
"IF" ABS(C1) > SCF "OR" ABS(D1) > SCF "THEN"
"BEGIN" CO:= CO/SCF; C1:= C1/SCF;
DO:= DO/SCF; D1:= D1/SCF
"END"
"END"; KLGAM:= R2/A; GRGAM:= GAM - KLGAM
"END" "ELSE"
"BEGIN" CO:=A*S; C1:=(1+X)* CO; Q:= X + 2 - A;
DO:= X; D1:= X * Q; R2:= C1/D1;
"FOR" N:=1, N+1 "WHILE" ABS((R2-R1)/R2)>EPS "DO"
"BEGIN" Q:= 2 + Q; R:= N * (N+1-A);
C2:= Q*C1-R*CO; D2:= Q*D1-R*DO;
R1:=R2; R2:=C2/D2;
CO:=C1; C1:=C2; DO:=D1; D1:=D2;
"IF" ABS(C1) > SCF "OR" ABS(D1) > SCF "THEN"
"BEGIN" CO:= CO/SCF; C1:= C1/SCF;
DO:= DO/SCF; D1:= D1/SCF
"END"
"END"; GRGAM:= R2/A; KLGAM:= GAM - GRGAM
"END"
"END" INCOMGAM;
"EJP"

```

```

"CODE" 35050;
"REAL" "PROCEDURE" INCBETA(X,P,Q,EPS);
"VALUE" X,P,Q,EPS; "REAL" X,P,Q,EPS;
"BEGIN" "INTEGER" M,N; "REAL" G,F,FN,FN1,FN2,GN,GN1,GN2,DN,PQ;
      "BOOLEAN" N EVEN,RECUR;

      "REAL" "PROCEDURE" GAMMA(X); "VALUE" X; "REAL" X;
      "CODE" 35061;

      "IF" X=0 "OR" X=1 "THEN" INCBETA:= X "ELSE"
      "BEGIN" "IF" X>.5 "THEN"
        "BEGIN" F:= P; P:= Q; Q:= F; X:= 1-X; RECUR:= "TRUE""END"
        "ELSE" RECUR:= "FALSE";
        G:= FN2:= 0; M:= 0; PQ:= P+Q; F:= FN1:= GN1:= GN2:= 1;
        N EVEN:= "FALSE";
        "FOR" N:= 1,M+1 "WHILE" ABS((F-G)/F) > EPS "DO"
          "BEGIN" "IF" N EVEN "THEN"
            "BEGIN" M:= M+1; DN:= M*X*(Q-M)/(P+N-1)/(P+N) "END"
            "ELSE" DN:= -X*(P+M)*(PQ+M)/(P+N-1)/(P+N);
            G:= F; FN:= FN1+DN*FN2; GN:= GN1+DN*GN2;
            N EVEN:= ^ N EVEN; F:= FN/GN;
            FN2:= FN1; FN1:= FN; GN2:= GN1; GN1:= GN
          "END";
          F:= F*X**P*(1-X)**Q*GAMMA(P+Q)/GAMMA(P+1)/GAMMA(Q);
          "IF" RECUR "THEN" F:= 1-F;
          INCBETA:= F
      "END"
"END" INCBETA;
      "EOP"

"CODE" 35051;
"PROCEDURE" IBPLUSN(X,P,Q,NMAX,EPS,I); "VALUE" X,P,Q,NMAX,EPS;
"INTEGER" NMAX; "REAL" X,P,Q,EPS; "ARRAY" I;
"BEGIN" "INTEGER" N;

      "PROCEDURE" IXQFIX(X,P,Q,NMAX,EPS,I); "VALUE" X,P,Q,NMAX,EPS;
      "REAL" X,P,Q,EPS; "INTEGER" NMAX; "ARRAY" I;
      "CODE" 35053;

      "PROCEDURE" IXPFIX(X,P,Q,NMAX,EPS,I); "VALUE" X,P,Q,NMAX,EPS;
      "REAL" X,P,Q,EPS; "INTEGER" NMAX; "ARRAY" I;
      "CODE" 35054;

      "IF" X=0 "OR" X=1 "THEN"
      "BEGIN" "FOR" N:= 0 "STEP" 1 "UNTIL" NMAX "DO" I[N]:= X "END"
      "ELSE"
      "BEGIN" "IF" X <=.5 "THEN" IXQFIX(X,P,Q,NMAX,EPS,I) "ELSE"
        "BEGIN" IXPFIX(1-X,Q,P,NMAX,EPS,I);
        "FOR" N:= 0 "STEP" 1 "UNTIL" NMAX "DO" I[N]:= 1-I[N]
      "END"
      "END"
"END" IBPLUSN;
      "EOP"

```

```

"CODE" 35052;
"PROCEDURE" IBQPLUSN(X,P,Q,NMAX,EPS,I); "VALUE" X,P,Q,NMAX,EPS;
"INTEGER" NMAX; "REAL" X,P,Q,EPS; "ARRAY" I;
"BEGIN" "INTEGER" N;

  "PROCEDURE" IXQFIX(X,P,Q,NMAX,EPS,I); "VALUE" X,P,Q,NMAX,EPS;
  "REAL" X,P,Q,EPS; "INTEGER" NMAX; "ARRAY" I;
  "CODE" 35053;

  "PROCEDURE" IXPFIX(X,P,Q,NMAX,EPS,I); "VALUE" X,P,Q,NMAX,EPS;
  "REAL" X,P,Q,EPS; "INTEGER" NMAX; "ARRAY" I;
  "CODE" 35054;

  "IF" X=0 "OR" X=1 "THEN"
  "BEGIN" "FOR" N:= 0 "STEP" 1 "UNTIL" NMAX "DO" I[N]:= X "END"
  "ELSE"
  "BEGIN" "IF" X <= .5 "THEN" IXPFIX(X,P,Q,NMAX,EPS,I) "ELSE"
    "BEGIN" IXQFIX(1-X,Q,P,NMAX,EPS,I);
    "FOR" N:= 0 "STEP" 1 "UNTIL" NMAX "DO" I[N]:= 1-I[N]
    "END"
  "END"
"END" IBQPLUSN;
"EQP"

"CODE" 35053;
"PROCEDURE" IXQFIX(X,P,Q,NMAX,EPS,I); "VALUE" X,P,Q,NMAX,EPS;
"REAL" X,P,Q,EPS; "INTEGER" NMAX; "ARRAY" I;
"BEGIN" "INTEGER" M,MMAX; "REAL" S,IQ0,IQ1,Q0;

  "REAL" "PROCEDURE" INCBETA(X,P,Q,EPS);
  "VALUE" X,P,Q,EPS; "REAL" X,P,Q,EPS;
  "CODE" 35050;

  "PROCEDURE" FORWARD(X,P,Q,IO,I1,NMAX,I);
  "VALUE" X,P,Q,IO,I1,NMAX; "INTEGER" NMAX; "REAL" X,P,Q,IO,I1;
  "ARRAY" I;
  "CODE" 35055;

  "PROCEDURE" BACKWARD(X,P,Q,IO,NMAX,EPS,I);
  "VALUE" X,P,Q,IO,NMAX,EPS; "INTEGER" NMAX; "REAL" X,P,Q,IO,EPS;
  "ARRAY" I;
  "CODE" 35056;

  M:= ENTIER(Q); S:= Q-M; Q0:= "IF" S>0 "THEN" S "ELSE" S+1;
  MMAX:= "IF" S>0 "THEN" M "ELSE" M-1;
  IQ0:= INCBETA(X,P,Q0,EPS);
  "IF" MMAX>0 "THEN" IQ1:= INCBETA(X,P,Q0+1,EPS);
  "BEGIN" "ARRAY" IQ[0:MMAX];
    FORWARD(X,P,Q0,IQ0,IQ1,MMAX,IQ);
    BACKWARD(X,P,Q,IQ[MMAX],NMAX,EPS,I)
  "END"
"END" IXQFIX;
"EQP"

```

```

"CODE" 35054;
"PROCEDURE" IXPFIX(X,P,Q,NMAX,EPS,I); "VALUE" X,P,Q,NMAX,EPS;
"REAL" X,P,Q,EPS; "INTEGER" NMAX; "ARRAY" I;
"BEGIN" "INTEGER" M,MMAX; "REAL" S,PO,IO,IL,IQO,IQI;

    "REAL" "PROCEDURE" INCBETA(X,P,Q,EPS);
    "VALUE" X,P,Q,EPS; "REAL" X,P,Q,EPS;
    "CODE" 35050;

    "PROCEDURE" FORWARD(X,P,Q,IO,IL,NMAX,I);
    "VALUE" X,P,Q,IO,IL,NMAX; "INTEGER" NMAX; "REAL" X,P,Q,IO,IL;
    "ARRAY" I;
    "CODE" 35055;

    "PROCEDURE" BACKWARD(X,P,Q,IO,NMAX,EPS,I);
    "VALUE" X,P,Q,IO,NMAX,EPS; "INTEGER" NMAX; "REAL" X,P,Q,IO,EPS;
    "ARRAY" I;
    "CODE" 35056;

M:= ENTIER(P); S:= P-M; PO:= "IF" S>0 "THEN" S "ELSE" S+1;
MMAX:= "IF" S>0 "THEN" M "ELSE" M-1;
IO:= INCBETA(X,PO,Q,EPS);
IL:= INCBETA(X,PO,Q+1,EPS);
"BEGIN" "ARRAY" IP[MMAX];
    BACKWARD(X,PO,Q,IO,MMAX,EPS,IP); IQO:= IP[MMAX];
    BACKWARD(X,PO,Q+1,IL,MMAX,EPS,IP); IQI:= IP[MMAX]
"END";
FORWARD(X,P,Q,IQO,IQI,NMAX,I)
"END" IXPFIX;
"EQP"

"CODE" 35055;
"PROCEDURE" FORWARD(X,P,Q,IO,IL,NMAX,I);
"VALUE" X,P,Q,IO,IL,NMAX; "INTEGER" NMAX; "REAL" X,P,Q,IO,IL;
"ARRAY" I;
"BEGIN" "INTEGER" M,N; "REAL" Y,R,S;
    I[0]:= IO; "IF" NMAX > 0 "THEN" I[1]:= IL;
    M:= NMAX-1; R:= P+Q-1; Y:= 1-X;
    "FOR" N:= 1 "STEP" 1 "UNTIL" M "DO"
        "BEGIN" S:= (N+R)*Y;
            I[N+1]:= ((N+Q+S)*I[N]-S*I[N-1])/(N+Q)
        "END"
"END" FORWARD;
"EQP"

```

```

"CODE" 35036;
"PROCEDURE" BACKWARD(X,P,Q,I0,NMAX,EPS,I);
"VALUE" X,P,Q,I0,NMAX,EPS; "INTEGER" NMAX; "REAL" X,P,Q,I0,EPS;
"ARRAY" I;
"BEGIN" "INTEGER" M,N,NU; "REAL" R,PQ,Y,LOGX;
  "ARRAY" IAPPROX[0:NMAX];
  I[0]:= I0; "IF" NMAX>0 "THEN"
  "BEGIN" "FOR" N:= 1 "STEP" 1 "UNTIL" NMAX "DO" IAPPROX[N]:= 0;
    PQ:= P+Q-1; LOGX:= LN(X);
    R:= NMAX+(LN(EPS)+Q*LN(NMAX))/LOGX;
    NU:= ENTIER(R-Q*LN(R)/LOGX);
L1:   N:= NU; R:= X;
L2:   Y:= (N+PQ)*X; R:= Y/(Y+(N+P)*(1-R));
    "IF" N<= NMAX "THEN" I[N]:= R; N:= N-1;
    "IF" N >= 1 "THEN" "GOTO" L2; R:= I0;
    "FOR" N:= 1 "STEP" 1 "UNTIL" NMAX "DO" R:= I[N]:= I[N]*R;
    "FOR" N:= 1 "STEP" 1 "UNTIL" NMAX "DO"
    "IF" ABS((I[N]-IAPPROX[N])/I[N]) > EPS "THEN"
    "BEGIN" "FOR" M:= 1 "STEP" 1 "UNTIL" NMAX "DO"
      IAPPROX[M]:= I[M]; NU:= NU+5; "GOTO" L1
    "END"
  "END"
"END" BACKWARD;
"END"

```





AUTHOR: S.P.N. VAN KAMPEN.

INSTITUTE: MATHEMATICAL CENTRE.

RECEIVED: 740410.

BRIEF DESCRIPTION:

THIS SECTION CONTAINS FIVE PROCEDURES:

A) THE PROCEDURE ERRORFUNCTION COMPUTES THE ERROR FUNCTION AND COMPLEMENTARY ERROR FUNCTION FOR A REAL ARGUMENT, I.E.

$$\text{ERF}(X) = 2 / \text{SQRT}(\text{PI}) * \text{INTEGRAL FROM 0 TO X OF EXP}(-T ** 2) \text{DT}$$

AND

$$\begin{aligned} \text{ERFC}(X) &= 2 / \text{SQRT}(\text{PI}) * \text{INTEGRAL FROM X TO INFINITY OF} \\ &\quad \text{EXP}(-T ** 2) \text{DT} \\ &= 1 - \text{ERF}(X), \end{aligned}$$

(SEE E.G. [1] EQ. 7.1.1 AND 7.1.2);

THESE FORMULAS ARE RELATED TO THE NORMAL OR GAUSSIAN PROBABILITY FUNCTION:

$$\begin{aligned} \text{P}(X) &= 1 / \text{SQRT}(2 * \text{PI}) * \text{INTEGRAL FROM - INFINITY TO X OF} \\ &\quad \text{EXP}(-T ** 2 / 2) \text{DT} \\ &= (1 + \text{ERF}(X / \text{SQRT}(2))) / 2 \end{aligned}$$

AND

$$\begin{aligned} \text{Q}(X) &= 1 / \text{SQRT}(2 * \text{PI}) * \text{INTEGRAL FROM X TO INFINITY OF} \\ &\quad \text{EXP}(-T ** 2 / 2) \text{DT} \\ &= \text{ERFC}(X / \text{SQRT}(2)) / 2, \end{aligned}$$

(SEE E.G. [1] EQ. 26.2.2, 26.2.3 AND 26.2.29).

B) THE AUXILIARY PROCEDURE NONEXPERFC COMPUTES  $\text{EXP}(X * X) * \text{ERFC}(X)$ .

C) THE PROCEDURE INVERSE ERROR FUNCTION CALCULATES THE INVERSE OF THE ERROR FUNCTION DEFINED BY:

$$Y = \text{INVERF}(X),$$

WHERE

$$\begin{aligned} X &= \text{ERF}(Y) = \\ &= 2 / \text{SQRT}(\text{PI}) * \text{INTEGRAL FROM 0 TO Y OF EXP}(-T ** 2) \text{DT}, \end{aligned}$$

(SEE THE PROCEDURE ERRORFUNCTION (THIS SECTION) ).

D) THE PROCEDURE FRESNEL CALCULATES THE FRESNEL INTEGRALS C(X) AND S(X) DEFINED BY

$$\text{C}(X) = \text{INTEGRAL FROM 0 TO X OF COS}(\text{PI} / 2 * T * T) \text{DT}$$

AND

$$\text{S}(X) = \text{INTEGRAL FROM 0 TO X OF SIN}(\text{PI} / 2 * T * T) \text{DT}$$

(SEE [1] EQ. 7.3.1 AND 7.3.2);

E) THE AUXILIARY PROCEDURE FG CALCULATES F(X) AND G(X) DEFINED BY

$$F(X) = (0.5 - S(X))\cos(\pi / 2 * X * X) - (0.5 - C(X))\sin(\pi / 2 * X * X)$$

AND

$$G(X) = (0.5 - C(X))\cos(\pi / 2 * X * X) + (0.5 - S(X))\sin(\pi / 2 * X * X)$$

(SEE [1] EQ. 7.3.5 AND 7.3.6).

## KEYWORDS:

ERROR FUNCTION,  
COMPLEMENTARY ERROR FUNCTION,  
NORMAL PROBABILITY FUNCTION,  
GAUSSIAN PROBABILITY FUNCTION,  
FRESNEL INTEGRALS,  
INVERSE ERROR FUNCTION.

SUBSECTION: ERRORFUNCTION.

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS :  
"PROCEDURE" ERRORFUNCTION(X, ERF, ERFC);  
"VALUE" X; "REAL" X, ERF, ERFC;

THE MEANING OF THE FORMAL PARAMETERS IS :  
X: <ARITHMETIC EXPRESSION>;  
ENTRY: THE (REAL) ARGUMENT OF ERF(X) AND ERFC(X);  
ERF: <VARIABLE>;  
EXIT: THE VALUE OF ERF(X),  
ERFC: <VARIABLE>;  
EXIT: THE VALUE OF ERFC(X).

PROCEDURES USED: NONEXPERFC = CP35022.

RUNNING TIME: ABOUT 0.001 100 SEC.

LANGUAGE: ALGOL 60.

METHOD AND PERFORMANCE:

SEE METHOD AND PERFORMANCE OF NONEXPERFC (THIS SECTION).

SUBSECTION: NONEXPERFC.

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS :  
"REAL" "PROCEDURE" NONEXPERFC(X); "VALUE" X; "REAL" X;

NONEXPERFC DELIVERS THE VALUE OF  $\text{EXP}(X * X) * \text{ERFC}(X)$ ;

THE MEANING OF THE FORMAL PARAMETERS IS :  
X: <ARITHMETIC EXPRESSION>;  
ENTRY: THE (REAL) ARGUMENT OF NONEXPERFC.

PROCEDURES USED: ERRORFUNCTION = CP35021.

RUNNING TIME: ABOUT 0.000 900 SEC.

LANGUAGE: ALGOL 60.

METHOD AND PERFORMANCE:

IF  $\text{ABS}(X) \leq 0.5$  THE VALUES OF  $\text{ERF}(X)$  AND  $\text{ERFC}(X)$  ARE COMPUTED IN THE PROCEDURE ERRORFUNCTION BY MEANS OF RATIONAL CHEBYSHEV APPROXIMATION AS GIVEN IN [2]. ON THIS INTERVAL THE VALUE OF  $\text{NONEXPERFC}(X) = \text{EXP}(X * X) * \text{ERFC}(X)$  IS COMPUTED BY CALLING THE PROCEDURE ERRORFUNCTION.

IF  $\text{ABS}(X) > 0.5$  THE VALUES OF  $\text{ERF}(X)$  AND  $\text{ERFC}(X)$  ARE COMPUTED BY CALLING THE PROCEDURE NONEXPERFC, WHILE THE VALUE OF  $\text{NONEXPERFC}(X)$  IS COMPUTED BY MEANS OF RATIONAL CHEBYSHEV APPROXIMATIONS AS GIVEN IN [2].

THE COMPUTED VALUES OF  $\text{ERF}(X)$  AND  $\text{ERFC}(X)$  ARE COMPARED WITH HIGHER PRECISION VALUES USING 4000 PSEUDO-RANDOM ARGUMENTS. IT APPEARED THAT  $\text{ERF}(X)$  IS COMPUTED WITH AN AVERAGE RELATIVE ERROR  $1.93 \times 10^{-15}$  AND A MAXIMUM RELATIVE ERROR  $1.35 \times 10^{-14}$ .

IF  $X < 6$   $\text{ERFC}(X)$  IS COMPUTED WITH AN AVERAGE RELATIVE ERROR  $8.87 \times 10^{-15}$  AND A MAXIMUM RELATIVE ERROR  $1.55 \times 10^{-13}$ .

IF  $X \leq 26$   $\text{ERFC}(X)$  IS COMPUTED WITH AN AVERAGE RELATIVE ERROR  $5.71 \times 10^{-14}$  AND A MAXIMUM RELATIVE ERROR  $2.70 \times 10^{-12}$ .

IF  $X > 26$   $\text{ERFC}(X) = 0$ , BECAUSE IN THIS CASE  $\text{ERFC}(X)$  IS LESS THAN THE SMALLEST REPRESENTABLE POSITIVE NUMBER ON THE CD CYBER 73-28.

FOR THIS REASON IT IS ADVISABLE TO COMPUTE FOR  $X > 26$   $\text{NONEXPERFC}(X)$  INSTEAD OF  $\text{ERFC}(X)$ .

IF  $X < -26.2$  THE PROCEDURE NONEXPERFC WILL BE TERMINATED ABNORMALLY BY CAUSE OF OVERFLOW.

REFERENCES: SEE REFERENCES [1] AND [2] OF THE PROCEDURE FG (THIS SECTION).

## EXAMPLE OF USE:

```
WE COMPUTE THE VALUES OF
  ERF(1) = 0.84270 07929 49714 8693,
  ERFC(1) = 0.15729 92070 50285 1307
AND NONEXPERFC(100) =
  EXP(100 * 100) * ERFC(100) = 0.5416 13782 89843 2905"-2;
```

```
"BEGIN"
"PROCEDURE" ERRORFUNCTION(X, ERF, ERFC); "CODE" 35021;
"REAL" "PROCEDURE" NONEXPERFC(X); "CODE" 35022;

"REAL" ERF, ERFC, P;

ERRORFUNCTION(1, ERF, ERFC);
P:= NONEXPERFC(100);
OUTPUT(61, "(""(" ERF(1) = )" , +D.5DB5DB5D, /,
        "("" ERFC(1) = )" , +D.5DB5DB5D, /,
        "("" NONEXPERFC(100) = )" , +.5DB5DB5D"+D)"",
        ERF, ERFC, P);

"END"
```

THIS PROGRAM DELIVERS:

```
ERF(1) = +0.84270 07929 49710
ERFC(1) = +0.15729 92070 50280
NONEXPERFC(100) = +.56416 13782 98940"-2.
```

SUBSECTION : INVERSE ERROR FUNCTION.

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:  
"PROCEDURE" INVERSE ERROR FUNCTION(X, ONEMINX, INVERF);  
"VALUE" X, ONEMINX; "REAL" X, ONEMINX, INVERF;

THE MEANING OF THE FORMAL PARAMETERS IS :

X: <ARITHMETIC EXPRESSION>;

ENTRY:

THE ARGUMENT OF THE FUNCTION INVERF;

IT IS NECESSARY THAT  $-1 < X < 1$ ;

IF  $ABS(X) > 0.8$  THE VALUE OF X IS NOT USED IN THE PROCEDURE;

ONEMINX: <ARITHMETIC EXPRESSION>;

ENTRY:

IF  $ABS(X) \leq 0.8$  THE VALUE OF ONEMINX IS NOT USED IN THE PROCEDURE; IF  $ABS(X) > 0.8$  ONEMINX HAS TO CONTAIN THE VALUE OF  $1 - ABS(X)$ ; IN THE CASE THAT  $ABS(X)$  IS IN THE NEIGHBOURHOOD OF 1, CANCELLATION OF DIGITS TAKE PLACE IN THE CALCULATION OF  $1 - ABS(X)$ ; IF THE VALUE  $1 - ABS(X)$  IS KNOWN EXACTLY FROM ANOTHER SOURCE, ONEMINX HAS TO CONTAIN THIS VALUE, WHICH WILL GIVE BETTER RESULTS;

INVERF: <VARIABLE>;

EXIT: THE RESULT OF THE PROCEDURE.

PROCEDURES USED: CHEPOLSER = CP31046.

RUNNING TIME: ABOUT 0.003 800 SEC.

LANGUAGE: ALGOL 60.

## METHOD AND PERFORMANCE:

THE FUNCTION VALUE INVERF IS CALCULATED ON DIFFERENT INTERVALS BY MEANS OF CHEBYSHEV POLYNOMIALS, OF WHICH THE COEFFICIENTS ARE GIVEN IN [1].

ON THE COMPUTED RESULTS WE USED THE TESTS:

EPS1:= ABS(ERF(INVERF(X)) / X - 1),

EPS2:= ABS(INVERF(ERF(Y)) / Y - 1),

EPS3:= ABS((1 - ERF(INVERF(1 - X))) / X - 1).

IF  $ABS(X) < 0.9$  UPPER BOUNDS FOR EPS1 AND EPS2 ARE  $7.1 \cdot 10^{-15}$  AND  $4.1 \cdot 10^{-14}$  RESP.

IF  $0.9 < ABS(X) < 1$  CANCELLATION OF DIGITS TAKE PLACE IN THE CALCULATION OF  $1 - ABS(X)$ . THIS CANCELLED DIGITS ARE ALSO LOST IN THE RESULT. IF THE VALUE OF  $1 - ABS(X)$  IS KNOWN EXACTLY AND GIVEN IN ONEMINX, EPS1 AND EPS2 HAVE THE SAME UPPER BOUND AS BEFORE.

IF  $ABS(X) \leq 0.99$  AND THE VALUE OF  $1 - ABS(X)$  IS KNOWN EXACTLY  $EPS3 \leq 3.6 \cdot 10^{-14}$ .

FOR  $-300 \leq 1 - ABS(X) < -2$  WE FOUND  $EPS3 \leq 2.2 \cdot 10^{-11}$ .

## REFERENCES:

1. ANTHONY J. STRECKO.  
ON THE CALCULATION OF THE INVERSE OF THE ERROR FUNCTION.  
MATH. OF COMP., V. 22, 1968, PP144 - 158.

## EXAMPLE OF USE:

IN THE FOLLOWING PROGRAM WE COMPUTE THE VALUES OF INVERF(0.6) AND INVERF(1 - "150):

```
"BEGIN"
  "PROCEDURE" INVERSE ERROR FUNCTION(X, ONEMINX, INVERF);
  "CODE" 35023;

  "REAL" INVERF1, INVERF2;

  INVERSE ERROR FUNCTION(0.6, 0, INVERF1);
  INVERSE ERROR FUNCTION(1, "150, INVERF2);

  OUTPUT(61, "(" X = ", +D.0, "(" 1 - X = ", +D.3D"+2ZD,
    "(" INVERF = ", +.5DB5DB5D"+D, /")",
    0.6, 0.4, INVERF1);
  OUTPUT(61, "(" X = ", +D.0, "(" 1 - X = ", +D.3D"+2ZD,
    "(" INVERF = ", +.5DB5DB5D"+D, /")",
    1 - "150, "150, INVERF2)

"END"
```

THIS PROGRAM DELIVERS:

```
X = +0.6 1 - X = +4.000" -1 INVERF = +.59511 60814 50000"+0
X = +1.0 1 - X = +1.000"-150 INVERF = +.18490 44855 00090"+2
```

SUBSECTION: FRESNEL.

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS :  
"PROCEDURE" FRESNEL(X, C, S); "VALUE" X; "REAL" X, C, S;

THE MEANING OF THE FORMAL PARAMETERS IS :  
X: <ARITHMETIC EXPRESSION>;  
ENTRY: THE (REAL) ARGUMENT OF C(X) AND S(X);  
C: <VARIABLE>;  
EXIT: THE VALUE OF C(X);  
S: <VARIABLE>;  
EXIT: THE VALUE OF S(X).

PROCEDURES USED: FG = CP35028.

LANGUAGE: ALGOL 60.

METHOD AND PERFORMANCE:  
SEE METHOD AND PERFORMANCE OF THE PROCEDURE FG (THIS SECTION).

REFERENCES :  
SEE REF. [1] AND [3] OF THE PROCEDURE FG (THIS SECTION).



SUBSECTION: FG.

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS :  
"PROCEDURE" FG(X, F, G); "VALUE" X; "REAL" X, F, G;

THE MEANING OF THE FORMAL PARAMETERS IS :  
X: <ARITHMETIC EXPRESSION>;  
ENTRY: THE (REAL) ARGUMENT OF F(X) AND G(X);  
F: <VARIABLE>;  
EXIT: THE VALUE OF F(X);  
G: <VARIABLE>;  
EXIT: THE VALUE OF G(X).

PROCEDURES USED: FRESNEL = CP35027.

RUNNING TIME: ABOUT 0.001 400 SEC.

LANGUAGE: ALGOL 60.

METHOD AND PERFORMANCE:

IF  $ABS(X) \leq 1.6$  THE FRESNEL INTEGRALS ARE COMPUTED WITH RATIONAL CHEBYSHEV APPROXIMATIONS AS GIVEN IN [3]. ON THIS INTERVAL THE FUNCTIONS F AND G ARE CALCULATED BY MEANS OF THE EQUATIONS GIVEN IN THE BRIEF DESCRIPTION.

IF  $ABS(X) > 1.6$  THE FUNCTIONS F AND G ARE COMPUTED WITH RATIONAL CHEBYSHEV APPROXIMATIONS AS GIVEN IN [3]. IN THIS CASE THE FRESNEL INTEGRALS ARE COMPUTED BY MEANS OF

$$C(X) = 0.5 + F(X) \sin(\pi / 2 * X * X) - G(X) \cos(\pi / 2 * X * X)$$

AND

$$S(X) = 0.5 - F(X) \cos(\pi / 2 * X * X) - G(X) \sin(\pi / 2 * X * X).$$

IF  $X < 0$  WE USE THE RELATIONS

$$C(-X) = -C(X), S(-X) = -S(X), F(-X) = -F(X) \text{ AND } G(-X) = -G(X).$$

THE FUNCTION VALUES ARE COMPUTED WITH A RELATIVE PRECISION OF ABOUT  $10^{-14}$ .

## REFERENCES:

- [1] M. ABRAMOWITZ AND I. A. STEGUN (ED.).  
HANDBOOK OF MATHEMATICAL FUNCTIONS.  
DOVER PUBLICATIONS, INC., NEW YORK, 1965.
- [2] W. J. CODY.  
RATIONAL CHEBYSHEV APPROXIMATIONS FOR THE ERROR FUNCTION.  
MATH. COMP. V. 23, 1969, PP631-637.
- [3] W. J. CODY.  
CHEBYSHEV APPROXIMATIONS FOR THE FRESNEL INTEGRALS.  
MATH. COMP. V. 22, 1968, PP450-453.

## EXAMPLE OF USE:

IN THE FOLLOWING PROGRAM WE COMPUTE THE VALUES OF C(X), S(X), F(X)  
AND G(X) FOR X = 1;

```
"BEGIN"
"PROCEDURE" FRESNEL(X, C, S); "CODE" 35027;
"PROCEDURE" FG(X, F, G); "CODE" 35028;

"REAL" C, S, F, G;

FRESNEL(1, C, S);
FG(1, F, G);

OUTPUT(61, "(" "(" C(1) = ", +.5DB5D,
          "(" " S(1) = ", +.5DB5D, /" " ", C, S);
OUTPUT(61, "(" "(" F(1) = ", +.5DB5D,
          "(" " G(1) = ", +.5DB5D" " ", F, G)

"END"
```

THIS PROGRAM DELIVERS:

```
C(1) = +.77989 34004      S(1) = +.43825 91474
F(1) = +.27989 34004      G(1) = +.06174 08526
```

## SOURCE TEXT(S) :

```

"CODE" 35021;
"PROCEDURE" ERRORFUNCTION(X, ERF, ERFC);
"VALUE" X; "REAL" X, ERF, ERFC;
"IF" X > 26 "THEN" "BEGIN" ERF:= 1; ERFC:= 0 "END" "ELSE"
"IF" X < -5.5 "THEN" "BEGIN" ERF:= -1; ERFC:= 2 "END" "ELSE"
"BEGIN" "REAL" ABSX, C, P, Q;
"REAL" "PROCEDURE" NONEXPERFC(X); "CODE" 35022;

ABSX:= ABS(X);
"IF" ABSX <= 0.5 "THEN"
"BEGIN" C:= X * X; P:= ((-0.35609 84370 18154"-1 * C +
0.69963 83488 61914"+1) * C + 0.21979 26161 82942"+2) * C +
0.24266 79552 30532"+3;
Q:= ((C +
0.15082 79763 04078"+2) * C + 0.91164 90540 45149"+2) * C +
0.21505 88758 69861"+3;
ERF:= X * P / Q; ERFC:= 1 - ERF
"END" "ELSE"
"BEGIN" ERFC:= EXP(-X * X) * NONEXPERFC(ABSX);
ERF:= 1 - ERFC;
"IF" X < 0 "THEN"
"BEGIN" ERF:= -ERF; ERFC:= 2 - ERFC "END"
"END"
"END" ERRORFUNCTION;
"EOB"

"CODE" 35023;
"PROCEDURE" INVERSE ERROR FUNCTION(X, ONEMINX, INVERF);
"VALUE" X, ONEMINX; "REAL" X, ONEMINX, INVERF;
"BEGIN" "REAL" ABSX, P, BETAX;
"REAL" "ARRAY" A(0 : 23);
"REAL" "PROCEDURE" CHEPOLSER(N, X, A); "CODE" 31046;

ABSX:= ABS(X);
"IF" ABSX > 0.8 "AND" ONEMINX > 0.2 "THEN" ONEMINX:= 0;
"IF" ABSX <= 0.8 "THEN"
"BEGIN"
A[ 0]:= 0.99288 53766 18941; A[ 1]:= 0.12046 75161 43104;
A[ 2]:= 0.01607 81993 42100; A[ 3]:= 0.00268 67044 37162;
A[ 4]:= 0.00049 96347 30236; A[ 5]:= 0.00009 88982 18599;
A[ 6]:= 0.00002 03918 12764; A[ 7]:= 0.00000 43272 71618;
A[ 8]:= 0.00000 09380 81413; A[ 9]:= 0.00000 02067 34720;
A[10]:= 0.00000 00461 59699; A[11]:= 0.00000 00104 16680;
A[12]:= 0.00000 00023 71501; A[13]:= 0.00000 00005 43928;
A[14]:= 0.00000 00001 25549; A[15]:= 0.00000 00000 29138;
A[16]:= 0.00000 00000 06795; A[17]:= 0.00000 00000 01591;
A[18]:= 0.00000 00000 00374; A[19]:= 0.00000 00000 00088;
A[20]:= 0.00000 00000 00021; A[21]:= 0.00000 00000 00005;
INVERF:= CHEPOLSER(21, X * X / 0.32 - 1, A) * X
"END" "ELSE"
"IF" ONEMINX >= 25"-4 "THEN"
"BEGIN" "COMMENT"

```

```

AC 01:= 0.91215 88034 17554; AC 11:= -0.01626 62818 67664;
AC 21:= 0.00043 35564 72949; AC 31:= 0.00021 44385 70074;
AC 41:= 0.00000 26257 51076; AC 51:= -0.00000 30210 91050;
AC 61:= -0.00000 00124 06062; AC 71:= 0.00000 00624 06609;
AC 81:= -0.00000 00005 40125; AC 91:= -0.00000 00014 23208;
AC10:= 0.00000 00000 34384; AC11:= 0.00000 00000 33584;
AC12:= -0.00000 00000 01458; AC13:= -0.00000 00000 00810;
AC14:= 0.00000 00000 00053; AC15:= 0.00000 00000 00020;
BETAX:= SQRT(- LN((1 + ABSX) * ONEMINX));
P:= -1.54881 30423 7326 * BETAX + 2.56549 01231 4782;
P:= CHEPOLSER(15, P, A);
INVERF:= "IF" X < 0 "THEN" - BETAX * P "ELSE" BETAX * P
"END" "ELSE"
"IF" ONEMINX >= 5"-16 "THEN"
"BEGIN"
AC 01:= 0.95667 97090 20493; AC 11:= -0.02310 70043 09065;
AC 21:= -0.00437 42360 97508; AC 31:= -0.00057 65034 22651;
AC 41:= -0.00001 09610 22307; AC 51:= 0.00002 51085 47025;
AC 61:= 0.00001 05623 36068; AC 71:= 0.00000 27544 12330;
AC 81:= 0.00000 04324 84498; AC 91:= -0.00000 00205 30337;
AC10:= -0.00000 00438 91537; AC11:= -0.00000 00176 84010;
AC12:= -0.00000 00039 91289; AC13:= -0.00000 00001 86932;
AC14:= 0.00000 00002 72923; AC15:= 0.00000 00001 32817;
AC16:= 0.00000 00000 31834; AC17:= 0.00000 00000 01670;
AC18:= -0.00000 00000 02036; AC19:= -0.00000 00000 00965;
AC20:= -0.00000 00000 00220; AC21:= -0.00000 00000 00010;
AC22:= 0.00000 00000 00014; AC23:= 0.00000 00000 00006;
BETAX:= SQRT(- LN((1 + ABSX) * ONEMINX));
P:= -0.55945 76313 29832 * BETAX + 2.28791 57162 6336;
P:= CHEPOLSER(23, P, A);
INVERF:= "IF" X < 0 "THEN" - BETAX * P "ELSE" BETAX * P
"END" "ELSE" "IF" ONEMINX >= 3.13 "-294 "THEN"
"BEGIN"
AC 01:= 0.98857 50640 66189; AC 11:= 0.01085 77051 84599;
AC 21:= -0.00175 11651 02763; AC 31:= 0.00002 11969 93207;
AC 41:= 0.00001 56648 71404; AC 51:= -0.00000 05190 41687;
AC 61:= -0.00000 00371 35790; AC 71:= 0.00000 00012 17431;
AC 81:= -0.00000 00001 76812; AC 91:= -0.00000 00000 11937;
AC10:= 0.00000 00000 00380; AC11:= -0.00000 00000 00066;
AC12:= -0.00000 00000 00009;
BETAX:= SQRT(- LN((1 + ABSX) * ONEMINX));
P:= -9.19999 23588 3015 / SQRT(BETAX) + 2.79499 08201 2460;
P:= CHEPOLSER(12, P, A);
INVERF:= "IF" X < 0 "THEN" - BETAX * P "ELSE" BETAX * P
"END" "ELSE" INVERF:= SIGN(X) * 26
"END" INVERSE ERROR FUNCTION;
"EQP"

```

```

"CODE" 35022;
"REAL" "PROCEDURE" NONEXPERFC(X); "VALUE" X; "REAL" X;
"BEGIN" "REAL" ABSX, ERF, ERFC, C, P, Q;
"PROCEDURE" ERRORFUNCTION(X, ERF, ERFC); "CODE" 35021;

ABSX:= ABS(X);
"IF" ABSX <= 0.5 "THEN"
"BEGIN" ERRORFUNCTION(X, ERF, ERFC);
NONEXPERFC:= EXP(X * X) * ERFC
"END" "ELSE"
"IF" ABSX < 4 "THEN"
"BEGIN" C:= ABSX; P:= (((((-0.13686 48573 82717"-6 * C +
0.56419 55174 78974"+0) * C + 0.72117 58250 88309"+1) * C +
0.43162 22722 20567"+2) * C + 0.15298 92850 46940"+3) * C +
0.33932 08167 34344"+3) * C + 0.45191 89537 11873"+3) * C +
0.30045 92610 20162"+3;
Q:= (((((C +
0.12782 72731 96294"+2) * C + 0.77000 15293 52295"+2) * C +
0.27758 54447 43988"+3) * C + 0.63898 02644 65631"+3) * C +
0.93135 40948 50610"+3) * C + 0.79095 09253 27898"+3) * C +
0.30045 92609 56983"+3;
NONEXPERFC:= "IF" X > 0 "THEN" P / Q "ELSE"
EXP(X * X) * 2 = P / Q
"END" "ELSE"
"BEGIN" C:= 1 / X / X; P:= (((0.22319 24597 34185"-1 * C +
0.27866 13086 09648"-0) * C + 0.22695 65935 39687"-0) * C +
0.49473 09106 23251"-1) * C + 0.29961 07077 03542"-2;
Q:= (((C +
0.19873 32018 17135"+1) * C + 0.10516 75107 06793"+1) * C +
0.19130 89261 07830"+0) * C + 0.10620 92305 28468"-1;
C:= (C * (-P) / Q + 0.56418 95835 47756) / ABSX;
NONEXPERFC:= "IF" X > 0 "THEN" C "ELSE" EXP(X * X) * 2 = C
"END"
"END" NONEXPERFC;
"END"
"CODE" 35027;
"PROCEDURE" FRESNEL(X, C, S); "VALUE" X; "REAL" X, C, S;
"BEGIN" "REAL" ABSX, X3, X4, A, P, Q, F, G, C1, S1;
"PROCEDURE" FG(X, F, G); "CODE" 35028;
ABSX:= ABS(X);
"IF" ABSX <= 1.2 "THEN"
"BEGIN" A:= X * X; X3:= A * X; X4:= A * A;
P:= (((5.47711 38568 2687"-6 * X4 - 5.28079 65137 2623"-4)
* X4 + 1.76193 95254 3491"-2) * X4 - 1.99460 89882 6184"-1)
* X4 + 1;
Q:= (((1.18938 90142 2876"-7 * X4 + 1.55237 88527 6994"-5)
* X4 + 1.09957 21502 5642"-3) * X4 + 4.72792 11201 0453"-2)
* X4 + 1;
C:= X * P / Q;
P:= (((6.71748 46662 5141"-7 * X4 - 8.45557 28435 2777"-5)
* X4 + 3.87782 12346 3683"-3) * X4 - 7.07489 91514 4523"-2)
* X4 + 5.23598 77559 8299"-1; "COMMENT"

```

;

```

Q:= (((5.95281 22767 8410"-8 * X4 + 9.62690 87593 9034"-6)
* X4 + 8.17091 94215 2134"-4) * X4 + 4.11223 15114 2384"-2)
* X4 + 1;
S:= X3 * P / Q
"END" "ELSE"
"IF" ABSX <= 1.6 "THEN"
"BEGIN" A:= X * X; X3:= A * X; X4:= A * A;
P:= ((((-5.68293 31012 1871"-8 * X4 + 1.02365 43505 6106"-5)
* X4 - 6.71376 03469 4922"-4) * X4 + 1.91870 27943 1747"-2)
* X4 - 2.07073 36033 5324"-1) * X4 + 1.00000 00000 0111"+0;
Q:= (((4.41701 37406 5010"-10 * X4 + 8.77945 37789 2369"-8)
* X4 + 1.01344 63086 6749"-5) * X4 + 7.88905 24505 2360"-4)
* X4 + 3.96667 49695 2323"-2) * X4 + 1;
C:= X * P / Q;
P:= ((((-5.76765 81559 3089"-9 * X4 + 1.28531 04374 2725"-6)
* X4 - 1.09540 02391 1435"-4) * X4 + 4.30730 52650 4367"-3)
* X4 - 7.37765 91401 0191"-2) * X4 + 5.23598 77559 8344"-1;
Q:= (((2.05539 12445 8580"-10 * X4 + 5.03090 58124 6612"-8)
* X4 + 6.87086 26571 8620"-6) * X4 + 6.18224 62019 5473"-4)
* X4 + 3.53398 34276 7472"-2) * X4 + 1;
S:= X3 * P / Q
"END" "ELSE"
"IF" ABSX < "15" "THEN"
"BEGIN" FG(X, F, G);
A:= X * X;
A:= (A - ENTIER(A / 4) * 4) * 1.57079 63267 9490;
C1:= COS(A); S1:= SIN(A);
A:= "IF" X < 0 "THEN" -0.5 "ELSE" 0.5;
C:= F * S1 - G * C1 + A;
S:= -F * C1 - G * S1 + A
"END" "ELSE" C:= S:= SIGN(X) * 0.5
"END" FRESNEL;
"END"
"CODE" 35028;
"PROCEDURE" FG(X, F, G); "VALUE" X; "REAL" X, F, G;
"BEGIN" "REAL" ABSX, C, S, C1, S1, A, XINV, X3INV, C4, P, Q;
"PROCEDURE" FRESNEL(X, C, S); "CODE" 35027;

ABSX:= ABS(X);
"IF" ABSX <= 1.6 "THEN"
"BEGIN" FRESNEL(X, C, S);
A:= X * X * 1.57079 63267 9490; C1:= COS(A); S1:= SIN(A);
A:= "IF" X < 0 "THEN" -0.5 "ELSE" 0.5;
P:= A - C; Q:= A - S;
F:= Q * C1 - P * S1;
G:= P * C1 + Q * S1
"END" "ELSE"
"IF" ABSX <= 1.9 "THEN"
"BEGIN" XINV:= 1 / X; A:= XINV * XINV;
X3INV:= A * XINV; C4:= A * A;
"COMMENT"

```

```

P:= (((1.35304 23554 0388"+1 * C4 + 6.98534 26160 1021"+1)
* C4 + 4.80340 65557 7925"+1) * C4 + 8.03588 12280 3942"+0)
* C4 + 3.18309 26850 4906"-1;
Q:= (((6.55630 64008 3916"+1 * C4 + 2.49561 99380 5172"+2)
* C4 + 1.57611 00558 0123"+2) * C4 + 2.55491 61843 5795"+1)
* C4 + 1;
F:= XINV * P / Q;
P:= (((2.05421 43249 8501"+1 * C4 + 1.96232 03797 1663"+2)
* C4 + 1.99182 81867 8903"+2) * C4 + 5.31122 81348 0989"+1)
* C4 + 4.44533 82755 0512"+0) * C4 + 1.01320 61881 0275"-1;
Q:= (((1.01379 48339 6003"+3 * C4 + 3.48112 14785 6545"+3)
* C4 + 2.54473 13318 1822"+3) * C4 + 5.83590 57571 6429"+2)
* C4 + 4.53925 01967 3689"+1) * C4 + 1;
G:= X3INV * P / Q
"END" "ELSE"
"IF" ABSX <= 2.4 "THEN"
"BEGIN" XINV:= 1 / X; A:= XINV * XINV;
X3INV:= A * XINV; C4:= A * A;
P:= (((7.17703 24936 5140"+2 * C4 + 3.09145 16157 4430"+3)
* C4 + 1.93007 64078 6716"+3) * C4 + 3.39837 13492 6984"+2)
* C4 + 1.95883 94102 1969"+1) * C4 + 3.18309 88182 2017"-1;
Q:= (((3.36121 69918 0551"+3 * C4 + 1.09334 24898 8809"+4)
* C4 + 6.33747 15585 1144"+3) * C4 + 1.08535 06750 0650"+3)
* C4 + 6.18427 13817 2887"+1) * C4 + 1;
F:= XINV * P / Q;
P:= (((3.13330 16306 8756"+2 * C4 + 1.59268 00608 5354"+3)
* C4 + 9.08311 74952 9594"+2) * C4 + 1.40959 61791 1316"+2)
* C4 + 7.11205 00178 9783"+0) * C4 + 1.01321 16176 1805"-1;
Q:= (((1.15149 83237 6261"+4 * C4 + 2.41315 56721 3370"+4)
* C4 + 1.06729 67803 0581"+4) * C4 + 1.49051 92279 7329"+3)
* C4 + 7.17128 59693 9302"+1) * C4 + 1;
G:= X3INV * P / Q
"END" "ELSE"
"BEGIN" XINV:= 1 / X; A:= XINV * XINV;
X3INV:= A * XINV; C4:= A * A;
P:= (((2.61294 75322 5142"+4 * C4 + 6.13547 11361 4700"+4)
* C4 + 1.34922 02817 1857"+4) * C4 + 8.16343 40178 4375"+2)
* C4 + 1.64797 71284 1246"+1) * C4 + 9.67546 03296 7090"-2;
Q:= (((1.37012 36481 7226"+6 * C4 + 1.00105 47890 0791"+6)
* C4 + 1.65946 46262 1853"+5) * C4 + 9.01827 59623 1524"+3)
* C4 + 1.73871 69067 3649"+2) * C4 + 1;
F:= (C4 * (-P) / Q + 0.31830 98861 83791) * XINV;
P:= (((1.72590 22465 4837"+6 * C4 + 6.66907 06166 8636"+6)
* C4 + 1.77758 95083 8030"+6) * C4 + 1.35678 86781 3756"+5)
* C4 + 3.87754 14174 6378"+3) * C4 + 4.31710 15782 3358"+1)
* C4 + 1.53989 73381 9769"-1;
Q:= (((1.40622 44112 3580"+8 * C4 + 9.38695 86253 1635"+7)
* C4 + 1.62095 60050 0232"+7) * C4 + 1.02878 69305 6688"+6)
* C4 + 2.69183 18039 6243"+4) * C4 + 2.86733 19497 5899"+2)
* C4 + 1;
G:= (C4 * (-P) / Q + 0.10132 11836 42338) * X3INV
"END"
"END" FG;
"EOB"

```





AUTHORS: M. BAKKER AND N.M. TEMME.

INSTITUTE: MATHEMATICAL CENTRE.

RECEIVED: 780601.

BRIEF DESCRIPTION:

THIS SECTION CONTAINS THE FOLLOWING PROCEDURES:

BESS J0;  
COMPUTES THE ORDINARY BESSEL FUNCTION OF THE FIRST KIND OF  
ORDER ZERO WITH ARGUMENT X;

BESS J1;  
COMPUTES THE ORDINARY BESSEL FUNCTION OF THE FIRST KIND OF  
ORDER ONE WITH ARGUMENT X;

BESS J;  
GENERATES AN ARRAY OF ORDINARY BESSEL FUNCTIONS OF THE FIRST  
KIND OF ORDER L (L = 0, ..., N) WITH ARGUMENT X;

BESS Y01;  
COMPUTES THE ORDINARY BESSEL FUNCTIONS OF THE SECOND KIND OF  
ORDERS ZERO AND ONE WITH ARGUMENT X; X > 0;

BESS Y;  
GENERATES AN ARRAY OF ORDINARY BESSEL FUNCTIONS OF THE SECOND  
KIND OF ORDER L (L = 0, ..., N) WITH ARGUMENT X; X > 0;

BESS PQ0;  
THIS PROCEDURE IS AN AUXILIARY PROCEDURE FOR THE COMPUTATION OF  
THE ORDINARY BESSEL FUNCTIONS OF ORDER ZERO FOR LARGE VALUES OF  
THEIR ARGUMENT;

BESS PQ1;  
THIS PROCEDURE IS AN AUXILIARY PROCEDURE FOR THE COMPUTATION OF  
THE ORDINARY BESSEL FUNCTIONS OF ORDER ONE FOR LARGE VALUES OF  
THEIR ARGUMENT.

KEYWORDS: BESSEL FUNCTION,  
ORDINARY BESSEL FUNCTION OF THE FIRST KIND,  
ORDINARY BESSEL FUNCTION OF THE SECOND KIND.

## REFERENCES:

- [1] ABRAMOWITZ, M., AND STEGUN, I. (EDS),  
HANDBOOK OF MATHEMATICAL FUNCTIONS WITH FORMULAS, GRAPHS AND  
MATHEMATICAL TABLES. APPL. MATH. SER. 55, U.S. GOVT. PRINTING  
OFFICE, WASHINGTON, D.C. (1964).
- [2] C.W. CLENSHAW,  
CHEBYSHEV SERIES FOR MATHEMATICAL FUNCTIONS, NAT. PHYS. LAB.  
MATH. TABLES, VOL. 5, HER MAJESTY'S STATIONARY OFFICE,  
LONDON (1962).
- [3] W. GAUTSCHI,  
COMPUTATIONAL ASPECTS OF THREE TERM RECURRENCE RELATIONS,  
SIAM REVIEW, VOL. 9, 24-82 (1967).

SUBSECTION: BESS JO.

## CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS :  
"REAL" "PROCEDURE" BESS JO(X); "VALUE" X; "REAL" X;  
"CODE" 35160;

BESS JO DELIVERS THE ORDINARY BESSEL FUNCTION OF THE FIRST KIND OF  
ORDER ZERO WITH ARGUMENT X;

THE MEANING OF THE FORMAL PARAMETERS IS:  
X: <ARITHMETIC EXPRESSION>;  
THE ARGUMENT OF THE BESSEL FUNCTION.

## PROCEDURES USED:

BESS PQO = CP 35165.

## REQUIRED CENTRAL MEMORY:

NO ARRAYS ARE USED.

## RUNNING TIME:

FOR ABS(X) < 8: LESS THAN 3 MS,  
FOR ABS(X) >= 8: LESS THAN 5 MS, ON THE CYBER 73/28.

## METHOD AND PERFORMANCE:

CHEBYSHEV SERIES FROM [2].

## EXAMPLE OF USE:

## THE PROGRAM

```
"BEGIN" "REAL" X;  
  "REAL" "PROCEDURE" BESS JO(X); "CODE" 35160;  
  X:= 1; OUTPUT(61,"(/,D,6B-.14D "-ZD")",  
  X, BESS JO(X))  
"END"
```

PRINTS THE FOLLOWING RESULTS:

```
1      .76519768655794" 0
```

## SUBSECTION: BESS J1.

## CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:  
"REAL" "PROCEDURE" BESS J1(X); "VALUE" X; "REAL" X;  
"CODE" 35161;

BESS J1 DELIVERS THE ORDINARY BESSEL FUNCTION OF THE FIRST KIND OF  
ORDER ONE WITH ARGUMENT X;

THE MEANING OF THE FORMAL PARAMETERS IS:  
X: <ARITHMETIC EXPRESSION>;  
THE ARGUMENT OF THE BESSEL FUNCTION.

## PROCEDURES USED:

BESS PQ1 = CP 35166.

## REQUIRED CENTRAL MEMORY:

NO ARRAYS ARE USED.

## RUNNING TIME:

FOR ABS(X) < 8: LESS THAN 3 MS,  
FOR ABS(X) >= 8: LESS THAN 5 MS, ON THE CYBER 73/28.

## METHOD AND PERFORMANCE:

CHEBYSHEV SERIES FROM [2].

## EXAMPLE OF USE:

## THE PROGRAM

```
"BEGIN" "REAL" X;  
  "REAL" "PROCEDURE" BESS J1(X); "CODE" 35161;  
  X:= 1; OUTPUT(61,"(/,D,6B-.14D "-ZD)",  
  X, BESS J1(X))  
"END"
```

DELIVERS THE FOLLOWING RESULTS:

1 .44005058574492" 0

## SUBSECTION: BESS J.

## CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS :  
"PROCEDURE" BESS J(X,N,J); "VALUE" X,N;  
"INTEGER" N; "REAL" X; "ARRAY" J;  
"CODE" 35162;

THE MEANING OF THE FORMAL PARAMETERS IS:

X: <ARITHMETIC EXPRESSION>;  
 THE ARGUMENT OF THE BESSEL FUNCTIONS;  
N: <ARITHMETIC EXPRESSION>;  
 THE UPPER BOUND OF THE INDICES OF ARRAY J; N >= 0;  
J: <ARRAY IDENTIFIER>;  
 "ARRAY" J[0:N];  
EXIT: J[L] IS THE ORDINARY BESSEL FUNCTION OF THE FIRST KIND OF  
 ORDER L AND ARGUMENT X.

PROCEDURES USED: START = CP 35185;

REQUIRED CENTRAL MEMORY: NO AUXILIARY ARRAYS ARE DECLARED.

RUNNING TIME:

ROUGHLY PROPORTIONAL TO THE MAXIMUM OF  $1.359 * X + 72$  AND  $N + 18$ .

METHOD AND PERFORMANCE: MILLER'S ALGORITHM, SEE [3].

EXAMPLE OF USE:

THE PROGRAM

```
"BEGIN" "REAL" X; "ARRAY" J[0:1];
"REAL" "PROCEDURE" BESS JO(X); "CODE" 35160;
"REAL" "PROCEDURE" BESS J1(X); "CODE" 35161;
"PROCEDURE" BESS J(X,N,J); "CODE" 35162;
"FOR" X:= 1,5,10,25 "DO"
"BEGIN" BESS J(X,1,J);
OUTPUT(61,("ZZ.D, 2(BB-.D"-ZD),/"),
X, J[0] = BESS JO(X),J[1] = BESS J1(X))
"END"
"END"
```

DELIVERS THE FOLLOWING RESULTS:

1.0	.2 <sup>-13</sup>	.2 <sup>-13</sup>
5.0	-.8 <sup>-14</sup>	-.4 <sup>-14</sup>
10.0	-.4 <sup>-14</sup>	.4 <sup>-14</sup>
25.0	-.1 <sup>-14</sup>	-.9 <sup>-15</sup>

SUBSECTION: BESS Y01.

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS :  
"PROCEDURE" BESS Y01(X,Y0,Y1); "VALUE" X; "REAL" X,Y0,Y1;  
"CODE" 35163;

THE MEANING OF THE FORMAL PARAMETERS IS:

X: <ARITHMETIC EXPRESSION>;  
THE ARGUMENT OF THE BESSEL FUNCTIONS;  $X > 0$ ;  
Y0: <VARIABLE>;  
EXIT: Y0 HAS THE VALUE OF THE ORDINARY BESSEL FUNCTION OF THE  
SECOND KIND OF ORDER 0 AND ARGUMENT X;  
Y1: <VARIABLE>;  
EXIT: Y1 HAS THE VALUE OF THE ORDINARY BESSEL FUNCTION OF THE  
SECOND KIND OF ORDER 1 AND ARGUMENT X.

PROCEDURES USED:

BESS J0 = CP 35160,  
BESS J1 = CP 35161,  
BESS P00 = CP 35165,  
BESS P01 = CP 35166.

REQUIRED CENTRAL MEMORY: NO AUXILIARY ARRAYS ARE DECLARED.

RUNNING TIME:

ABOUT 15 MS, ON THE CYBER 73/28.

METHOD AND PERFORMANCE:

CHEBYSHEV SERIES FROM [2].

EXAMPLE OF USE:

THE PROGRAM

```
"BEGIN" "REAL" X,Y0,Y1;  
  "PROCEDURE" BESS Y01(X,Y0,Y1); "CODE" 35163;  
  X:= 1; BESS Y01(X,Y0,Y1);  
  OUTPUT(61,"(/,4BD.D,2(B=.14D"-ZD)"),X,Y0,Y1)  
"END"
```

DELIVERS THE FOLLOWING RESULTS:

1.0 988256964215676" -1 -.78121282130028" 0

SUBSECTION: BESS Y.

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:  
"PROCEDURE" BESS Y(X,N,Y); "VALUE" X,N;  
"INTEGER" N; "REAL" X; "ARRAY" Y;  
"CODE" 35164;

THE MEANING OF THE FORMAL PARAMETERS IS:  
X: <ARITHMETIC EXPRESSION>;  
THE ARGUMENT; THIS ARGUMENT SHOULD SATISFY  $X > 0$ ;  
N: <ARITHMETIC EXPRESSION>;  
THE UPPER BOUND OF THE INDICES OF THE ARRAY Y;  $N \geq 0$ ;  
Y: <ARRAY IDENTIFIER>;  
"ARRAY" Y(I:N);  
EXIT: Y(I) IS THE VALUE OF THE ORDINARY BESSEL FUNCTION OF THE  
SECOND KIND OF ORDER I ( $I = 0, \dots, N$ ) AND ARGUMENT X.

PROCEDURES USED:

BESS Y01 = CP 35163.

REQUIRED CENTRAL MEMORY: NO AUXILIARY ARRAYS ARE DECLARED.

RUNNING TIME:

DEPENDS ON N; SEE BESS Y01.

METHOD AND PERFORMANCE:

Y(0) AND Y(1) ARE COMPUTED BY USING BESS Y01 (CP 35163); THE  
REMAINING Y(I) ARE COMPUTED BY USING THE RECURRENCE RELATION  
 $Y(I+1) = Y(I) * 2 * I/X - Y(I-1)$ ,  $I \geq 1$ .

## EXAMPLE OF USE:

THE PROGRAM

```
"BEGIN" "ARRAY" Y[0:2];
"PROCEDURE" BESS Y(X,N,Y); "CODE" 35164;
  BESS Y(1,2,Y);
  OUTPUT(61,"("3(-.14D"-ZD)")," ", Y[0], Y[1], Y[2])
"END"
```

PRINTS THE FOLLOWING RESULTS:

```
8.8256964215676"- 2 -7.8121282130028"- 1 -1.6506826068162" 0
```

SUBSECTION: BESS PQO.

## CALLING SEQUENCE:

```
THE HEADING OF THE PROCEDURE READS:
"PROCEDURE" BESS PQO(X,PO,QO); "VALUE" X; "REAL" X,PO,QO;
"CODE" 35165;
```

```
THE MEANING OF THE FORMAL PARAMETERS IS:
X: <ARITHMETIC EXPRESSION>;
  THE ARGUMENT; THIS ARGUMENT SHOULD SATISFY X > 0;
PO: <VARIABLE>;
  EXIT: PO CORRESPONDS WITH THE FUNCTION P(X,0) DEFINED
        IN [1,FORMULAS 9.2.5 AND 9.2.6];
QO: <VARIABLE>;
  EXIT: QO CORRESPONDS WITH THE FUNCTION Q(X,0) DEFINED
        IN [1,FORMULAS 9.2.5 AND 9.2.6].
```

## PROCEDURES USED:

```
BESS J0 = CP 35160,
BESS Y01 = CP 35163.
```

## REQUIRED CENTRAL MEMORY:

NO ARRAYS ARE USED.

## RUNNING TIME:

ABOUT 15 MS, ON THE CYBER 73/28.



## METHOD AND PERFORMANCE:

FOR X  $\geq$  8 CHEBYSHEV SERIES FROM [2],  
FOR X  $<$  8 WITH BESS J0 AND BESS Y01.

## EXAMPLE OF USE:

SEE SUBSECTION BESS PQ1.

## SUBSECTION: BESS PQ1.

## CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:  
"PROCEDURE" BESS PQ1(X,P1,Q1); "VALUE" X; "REAL" X,P1,Q1;  
"CODE" 35166;

THE MEANING OF THE FORMAL PARAMETERS IS:

X: <ARITHMETIC EXPRESSION>;

THE ARGUMENT; THIS ARGUMENT SHOULD SATISFY  $X > 0$ ;

P1: <VARIABLE>;

EXIT: P1 CORRESPONDS WITH THE FUNCTION P(X,1) DEFINED  
IN [1, FORMULAS 9.2.5 AND 9.2.6];

Q1: <VARIABLE>;

EXIT: Q1 CORRESPONDS WITH THE FUNCTION Q(X,1) DEFINED  
IN [1, FORMULAS 9.2.5 AND 9.2.6].

## PROCEDURES USED:

BESS J1 = CP 35161,  
BESS Y01 = CP 35163.

## REQUIRED CENTRAL MEMORY:

NO ARRAYS ARE USED.

## RUNNING TIME:

ABOUT 15 MS, ON THE CYBER 73/28.

## METHOD AND PERFORMANCE:

FOR X  $\geq$  8 CHEBYSHEV SERIES FROM [2],  
FOR X  $<$  8 WITH BESS J1 AND BESS Y01.

## EXAMPLE OF USE:

FROM THE WRONSKIAN RELATION [1,9.1.16] IT CAN BE SHOWN THAT  
 $P_0 * P_1 + Q_0 * Q_1 = 1$ , WHATEVER  $X$ . IN THE FOLLOWING PROGRAM WE  
 VERIFY THIS RELATION.

```
"BEGIN" "REAL" X,P,Q,R,S;
  "PROCEDURE" BESS PQO(X,PO,QO); "CODE" 35165;
  "PROCEDURE" BESS PQ1(X,P1,Q1); "CODE" 35166;
  "FOR" X:= 1,3,5,10 "DO"
  "BEGIN" BESSPQO(X,P,Q); BESSPQ1(X,R,S);
    OUTPUT(61,"( "BB,D.2D"+3D)", ABS(P*R + Q*S -1))
  "END"
"END"
```

THE RESULTS ARE:

4.97"-014 4.26"-014 5.68"-014 7.11"-015

## SOURCE TEXT(S):

```
"CODE" 35160;
"REAL" "PROCEDURE" BESS JO(X); "VALUE" X; "REAL" X;
"IF" X=0 "THEN" BESS JO:= 1 "ELSE"
"IF" ABS(X) < 8 "THEN"
"BEGIN" "REAL" Z, Z2, AR, B0, B1, B2;
  X:= X/8; Z:= 2*X*X - 1; Z2:= Z + Z;
  B1:= B2:= 0;
  "FOR" AR:= -.75885"-15, +.4125321 "-13,
    -.194383469 "-11, +.7848696314 "-10,
    -.267925353056 "- 8, +.7608163592419 "- 7,
    -.176194690776215"- 5, +.324603288210051"- 4,
    -.46062616620628 "- 3, +.48191800694676 "- 2,
    -.34893769411409 "- 1, +.158067102332097 ,
    -.37009499387265 "- 0, +.265178613203337 ,
    -.872344235285222"- 2 "DO"
  "BEGIN" B0:= Z2*B1-B2+AR;
    B2:= B1; B1:= B0
  "END";
  BESS JO:= Z*B1 - B2 + .15772 79714 7489
"END" "ELSE"
"BEGIN" "REAL" C, COSX, SINX, PO, QO;
  "PROCEDURE" BESS PQO(X, PO, QO); "CODE" 35165;
  X:= ABS(X); C:= .79788 45608 02865 / SQRT(X);
  COSX:= COS(X-.70685 83470 57703" 1);
  SINX:= SIN(X-.70685 83470 57703" 1);
  BESS PQO(X, PO, QO);
  BESSJO:= C * (PO * COSX - QO * SINX)
"END" BESS JO;
"EQP"
```

```

"CODE" 35161;
"REAL" "PROCEDURE" BESS J1(X); "VALUE" X; "REAL" X;
"IF" X=0 "THEN" BESS J1:= 0 "ELSE"
"IF" ABS(X) < 8 "THEN"
"BEGIN" "REAL" Z, Z2, AR, B0, B1, B2;
  X:= X/8; Z:= 2*X*X - 1; Z2:= Z + Z;
  "COMMENT" COMPUTATION OF J1;
  B1:= B2:= 0;
  "FOR" AR:=
    -.19554           "-15, +.1138572           "-13,
    -.57774042       "-12, +.2528123664         "-10,
    -.94242129816    "- 9, +.2949707007278      "- 7,
    -.76175878054003 "- 6, +.158870192399321     "- 4,
    -.260444389348581 "- 3, +.324027018268386     "- 2,
    -.291755248061542 "- 1, +.177709117239728     "- 0,
    -.661443934134543 "- 0, +.128799409885768     "+ 1,
    -.119180116054122 "+ 1 "DO"
  "BEGIN" B0:= Z2*B1-B2+AR;
    B2:= B1; B1:= B0
  "END";
  BESS J1:= X * (Z * B1 - B2 + .64835 87706 05265)
"END" "ELSE"
"BEGIN" "REAL" C, COSX, SINX, P1, Q1; "INTEGER" SGNX;
  "PROCEDURE" BESS PQ1(X, P1, Q1); "CODE" 35166;
  SGNX:= SIGN(X); X:= ABS(X);
  C:= .79788 45608 02865 / SQRT(X);
  COSX:= COS(X-.70685 83470 57703"+1);
  SINX:= SIN(X-.70685 83470 57703"+1);
  BESS PQ1(X, P1, Q1);
  BESS J1:= SGNX * C * (P1*SINX + Q1*COSX)
"END" BESS J1;
"EOB"

```

"COMMENT"

;

```

"BEGIN" "REAL" X2, R, S; "INTEGER" L, M, NU, SIGNX;
"INTEGER" "PROCEDURE" START(X,N,T); "CODE" 35185;
SIGNX:= SIGN(X); X:= ABS(X);
R:= S:= 0; X2:= 2/X; L:= 0; NU:= START(X,N,0);
"FOR" M:= NU "STEP" -1 "UNTIL" 1 "DO"
"BEGIN" R:= 1/(X2*M-R);
      L:= 2-L; S:= R*(L+S);
      "IF" M<=N "THEN" J[M]:= R
"END";
J[0]:= R:= 1/(1+S);
"FOR" M:= 1 "STEP" 1 "UNTIL" N "DO"
J[M]:= R:= R*J[M];
"IF" SIGNX < 0 "THEN"
"FOR" M:= 1 "STEP" 2 "UNTIL" N "DO"
J[M]:= -J[M];
"END" BESSELJ;
"EQP"

```

```

"CODE" 35163;
"PROCEDURE" BESS YO1(X, YO, Y1); "VALUE" X; "REAL" X, YO, Y1;
"IF" X< 8 "THEN"
"BEGIN" "REAL" Z, Z2, C, LNX, AR, B0, B1, B2;
"REAL" "PROCEDURE" JO(X); "CODE" 35160;
"REAL" "PROCEDURE" J1(X); "CODE" 35161;
C:= .63661 97723 67581; LNX:= C * LN(X);
C:= C/X; X:= X/8; Z:= 2*X*X - 1; Z2:= Z + Z;
"COMMENT" COMPUTATION OF YO;
B1:= B2:= 0;
"FOR" AR:= +.164349 "-14,
-.3747341 "-13, +.402633082 "-11,
-.15837552542 "- 9, +.524879478733 "- 8,
-.14407233274019 "- 6, +.32065325376548 "- 5,
-.563207914105699 "- 4, +.753113593257774 "- 3,
-.72879624795521 "- 2, +.471966895957634 "- 1,
-.177302012781143 "- 0, +.261567346255047 "- 0,
+.179034314077182 "- 0, -.274474305529745 "DO"
"BEGIN" B0:= Z2*B1-B2+AR;
      B2:= B1; B1:= B0
"END";
YO:= LNX * JO(8*X)+Z*B1-B2-.33146 11320 3285 "-1;
"COMMENT" COMPUTATION OF Y1;
B1:= B2:= 0;

```

"COMMENT"

;

```

"FOR" AR:=
+.42773          "-15, -.2440949          "-13,
+.121143321     "-11, -.5172121473        "-10,
+.187547032473  "-8, -.5688440039919       "-7,
+.141662436449235"-5, -.283046401495148"-4,
+.440478629867099"-3, -.51316411610611 "-2,
+.423191803533369"-1, -.226624991556755"-0,
+.675615780772188"-0, -.767296362886646"-0,
-.128697384381350"-0"DD"
"BEGIN" B0:= Z2*B1-B2+AR;
      B2:= B1; B1:= B0
"END";
Y1:= LNX * J1(X*8)-C + X * (Z*B1-B2+.20304 10588 593425"-1)
"END" "ELSE"
"BEGIN" "REAL" C, COSX, SINX, P0, Q0, P1, Q1;
"PROCEDURE" BESS P0(X, P0, Q0); "CODE" 35165;
"PROCEDURE" BESS P1(X, P1, Q1); "CODE" 35166;
C:= .79788 45608 02865 / SQRT(X);
BESS P0(X, P0, Q0); BESS P1(X, P1, Q1);
X:= X-.70685 83470 57703"1; COSX:= COS(X); SINX:= SIN(X);
Y0:= C * (P0*SINX + Q0*COSX);
Y1:= C * (Q1*SINX - P1*COSX)
"END" BESS Y01;
"EOB"

"CODE" 35164;
"PROCEDURE" BESS Y(X, N, Y); "VALUE" X, N;
"REAL" X; "INTEGER" N; "ARRAY" Y;
"BEGIN" "INTEGER" I; "REAL" Y0, Y1, Y2;
"PROCEDURE" BESS Y01(X, Y0, Y1); "CODE" 35163;
BESS Y01(X, Y0, Y1); Y[0]:= Y0;
"IF" N > 0 "THEN" Y[1]:= Y1 ;
X:= 2/X;
"FOR" I:=2 "STEP" 1 "UNTIL" N "DO"
"BEGIN" Y[I]:= Y2:= (I-1)*X*Y1 - Y0;
      Y0:= Y1; Y1:= Y2
"END"
"END" BESS Y;
"EOB"

```

```

"CODE" 35165;
"PROCEDURE" BESS PQ0(X, PO, QO);
"VALUE" X; "REAL" X, PO, QO;
"IF" X < 8 "THEN"
  "BEGIN" "REAL" B, COSX, SINX, JOX, YO;
  "REAL" "PROCEDURE" JO(X); "CODE" 35160;
  "PROCEDURE" BESS YO1(X, YO, Y1); "CODE" 35163;
  B:= SQRT(X) * 1.2533 14137 31550;
  BESS YO1(X, YO, JOX); JOX:= JO(X);
  X:= X-.78539 81633 97448; COSX:= COS(X); SINX:= SIN(X);
  PO:= B * (YO * SINX + JOX * COSX);
  QO:= B * (YO * COSX - JOX * SINX)
"END" "ELSE"
"BEGIN" "REAL" X2, AR, B0, B1, B2, Y;
  Y:= 8/X; X:= 2*Y*Y-1; X2:= X+X; B1:= B2:= 0;
  "FOR" AR:=
    -.10012           "-15, +.67481           "-15,
    -.506903          "-14, +.4326596          "-13,
    -.43045789        "-12, +.516826239         "-11,
    -.7864091377      "-10, +.163064646352      "- 8,
    -.5170594537606   "- 7, +.307518478 75195   "- 5,
    -.536522046813212"- 3 "DO"
  "BEGIN" B0:= X2 * B1 - B2 + AR;
    B2:= B1; B1:= B0
  "END";
  PO:= X * B1 - B2 + .99946034934752;
  "COMMENT" COMPUTATION OF QO;
  B1:= B2:= 0;
  "FOR" AR:=
    -.60999           "-15, +.425523           "-14,
    -.3336328         "-13, +.30061451           "-12,
    -.320674742       "-11, +.4220121905         "-10,
    -.72719159369     "- 9, +.1797245724797      "- 7,
    -.74144984110606 "- 6, +.683851994261165"- 4
  "DO"
  "BEGIN" B0:= X2 * B1 - B2 + AR;
    B2:= B1; B1:= B0
  "END";
  QO:= (X * B1 - B2 -.015555854605337) * Y
"END" BESS PQ0;
"EQP"

```

```

"CODE" 35166;
"PROCEDURE" BESS PQ1(X, P1, Q1);
"VALUE" X; "REAL" X, P1, Q1;
"IF" X < 8 "THEN"
"BEGIN" "REAL" B, COSX, SINX, J1X, Y1;
"REAL" "PROCEDURE" J1(X); "CODE" 35161;
"PROCEDURE" BESS Y01(X, Y0, Y1); "CODE" 35163;
B:= SQRT(X) * 1.253314137 31550;
BESS Y01(X, J1X, Y1); J1X:= J1(X);
X:= X-.78539 81633 97448; COSX:= COS(X); SINX:= SIN(X);
P1:= B * (J1X * SINX - Y1 * COSX);
Q1:= B * (J1X * COSX + Y1 * SINX)
"END" "ELSE"
"BEGIN" "REAL" X2, AR, B0, B1, B2, Y;
Y:= 8 / X; X:= 2 * Y * Y - 1; X2 := X + X;
"COMMENT" COMPUTATION OF P1;
B1:= B2:= 0;
"FOR" AR:= +.10668"-15,
-.72212 "=-15, +.545267 "=-14,
-.4684224 "=-13, +.46991955 "=-12,
-.570486364 "=-11, +.881689866 "=-10,
-.187189074911 "=- 8, +.6177633960644 "=- 7,
-.39872843004889 "=- 5, +.89898983308594 "=- 3
"DO"
"BEGIN" B0:= B1 * X2 - B2 + AR;
B2:= B1; B1:= B0
"END";
P1:= X * B1 - B2 + 1.0009030408600137;
"COMMENT" COMPUTATION OF Q1;
B1:= B2:= 0;
"FOR" AR:=
-.10269 "=-15, +.65083 "=-15,
-.456125 "=-14, +.3596777 "=-13,
-.32643157 "=-12, +.351521879 "=-11,
-.4686363688 "=-10, +.82291933277 "=- 9,
-.2095978138408 "=- 7, +.91386152579555 "=- 6,
-.96277235491571 "=- 4 "DO"
"BEGIN" B0:= X2 * B1 - B2 + AR;
B2:= B1; B1:= B0
"END";
Q1:=(X * B1 - B2 + .46777787069535" -1) * Y
"END" BESS PQ1;
"EOB"

```





AUTHORS: M. BAKKER AND N.M. TEMME.

INSTITUTE: MATHEMATICAL CENTRE.

RECEIVED: 750201.

BRIEF DESCRIPTION:

THIS SECTION CONTAINS THE FOLLOWING PROCEDURES:

BESS I0;

COMPUTES THE MODIFIED BESSEL FUNCTION OF THE FIRST KIND  
OF ORDER ZERO WITH ARGUMENT X;

BESS I1;

COMPUTES THE MODIFIED BESSEL FUNCTION OF THE FIRST KIND  
OF ORDER ONE WITH ARGUMENT X;

BESS I;

GENERATES AN ARRAY OF MODIFIED BESSEL FUNCTIONS OF THE  
FIRST KIND OF ORDER L (L = 0, ..., N) WITH ARGUMENT X;

BESS K01;

COMPUTES THE MODIFIED BESSEL FUNCTIONS OF THE THIRD KIND  
OF ORDERS ZERO AND ONE WITH ARGUMENT X; X > 0;

BESS K;

GENERATES AN ARRAY OF MODIFIED BESSEL FUNCTIONS OF THE THIRD  
KIND OF ORDER L (L = 0, ..., N) WITH ARGUMENT X; X > 0;

NONEXP BESS I0;

DOES THE SAME AS BESS I0, BUT THE RESULT IS MULTIPLIED  
BY EXP(-ABS(X));

NONEXP BESS I1;

DOES THE SAME AS BESS I1, BUT THE RESULT IS MULTIPLIED  
BY EXP(-ABS(X));

NONEXP BESS I;

DOES THE SAME AS BESS I, BUT THE ARRAY ELEMENTS ARE  
MULTIPLIED BY EXP(-ABS(X));

NONEXP BESS K01;

DOES THE SAME AS BESS K01, BUT THE RESULTS ARE MULTIPLIED  
BY EXP(X);

NONEXP BESS K;  
DOES THE SAME AS BESS K, BUT THE ARRAY ELEMENTS ARE  
MULTIPLIED BY EXP(X).

KEYWORDS: BESSEL FUNCTIONS,  
MODIFIED BESSEL FUNCTIONS,  
INTEGER ORDER.

## REFERENCES:

- [1] M.ABRAMOWITZ AND I.A. STEGUN,  
HANDBOOK OF MATHEMATICAL FUNCTIONS,  
DOVER PUBLICATIONS, INC., NEW YORK, 1968.
- [2] D.B.HUNTER,  
THE CALCULATION OF SOME BESSEL FUNCTIONS,  
MATHEMATICS OF COMPUTATION (1964), P. 123.
- [3] YUDELL LUKE,  
THE SPECIAL FUNCTIONS AND THEIR APPROXIMATIONS, VOLUME 2,  
ACADEMIC PRESS, NEW YORK AND LONDON (1969).
- [4] C.W.CLENSHAW,  
CHEBYSHEV SERIES FOR MATHEMATICAL FUNCTIONS,  
NAT. PHYS. LAB. MATH. TABLES, VOLUME 5,  
HER MAJESTY'S STATIONARY OFFICE, LONDON (1962).
- [5] W.GAUTSCHI,  
COMPUTATIONAL ASPECTS OF THREE TERM RECURRENCE RELATIONS,  
SIAM REVIEWS, VOLUME 9 (1967), P. 24.
- [6] J.M.BLAIR,  
RATIONAL CHEBYSHEV APPROXIMATIONS FOR THE MODIFIED  
BESSEL FUNCTIONS  $I_0(X)$  AND  $I_1(X)$ ;  
MATHEMATICS OF COMPUTATIONS, VOLUME 28,  
NR 126, APRIL 1974, P. 581-583.

SUBSECTION: BESS IO.

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:  
"REAL" "PROCEDURE" BESS IO(X); "VALUE" X; "REAL" X;  
"CODE" 35170;

BESS IO DELIVERS THE MODIFIED BESSEL FUNCTION OF THE  
FIRST KIND OF ORDER ZERO WITH ARGUMENT X;

THE MEANING OF THE FORMAL PARAMETERS IS:  
X: <ARITHMETIC EXPRESSION>;  
THE ARGUMENT OF THE BESSEL FUNCTION.

PROCEDURES USED:

NONEXP BESS IO = CP35175.

REQUIRED CENTRAL MEMORY:

NO ARRAYS ARE USED.

RUNNING TIME:

FOR  $X = 0$  BESS IO IS ASSIGNED ITS VALUE IMMEDIATELY;  
FOR  $0 < \text{ABS}(X) \leq 15.0$  17 MULTIPLICATIONS AND ONE DIVISION  
ARE REQUIRED;  
FOR  $\text{ABS}(X) > 15.0$  11 MULTIPLICATIONS, 3 DIVISIONS, ONE  
EVALUATION OF THE SQUARE ROOT AND ONE EVALUATION OF THE  
EXPONENTIAL FUNCTION ARE REQUIRED.

METHOD AND PERFORMANCE: RATIONAL APPROXIMATION, SEE [6].

EXAMPLE OF USE:

THE PROGRAM

```
"BEGIN" "REAL" X;  
  "REAL" "PROCEDURE" BESS IO(X); "CODE" 35170;  
  X:= 1; OUTPUT(61, "(X, D, 6B=.14D*-ZD)",  
  X, BESS IO(X))  
"END"
```

PRINTS THE FOLLOWING RESULTS:

1 .12660658777529" 1

SUBSECTION: BESS I1.

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:  
"REAL" "PROCEDURE" BESS I1(X); "VALUE" X; "REAL" X;  
"CODE" 35171;

BESS I1 DELIVERS THE MODIFIED BESSEL FUNCTION OF THE  
FIRST KIND OF ORDER ONE WITH ARGUMENT X;

THE MEANING OF THE FORMAL PARAMETERS IS:  
X: <ARITHMETIC EXPRESSION>;  
THE ARGUMENT OF THE BESSEL FUNCTION.

PROCEDURES USED:

NONEXP BESS I1 = CP35176.

REQUIRED CENTRAL MEMORY:

NO ARRAYS ARE USED.

RUNNING TIME:

FOR X = 0 BESS I1 IS ASSIGNED ITS VALUE IMMEDIATELY;  
FOR  $0 < \text{ABS}(X) \leq 15.0$  17 MULTIPLICATIONS AND ONE DIVISION  
ARE REQUIRED;  
FOR  $\text{ABS}(X) > 15.0$  12 MULTIPLICATIONS, 3 DIVISIONS, ONE EVALUATION  
OF THE SQUARE ROOT AND ONE EVALUATION OF THE EXPONENTIAL FUNCTION  
ARE REQUIRED.

METHOD AND PERFORMANCE: RATIONAL APPROXIMATION, SEE [6].

## EXAMPLE OF USE:

## THE PROGRAM

```
"BEGIN" "REAL" X;  
"REAL" "PROCEDURE" BESS I1(X); "CODE" 35171;  
X:= 1; OUTPUT(61,"(/,D,6B-.14D"-ZD)",  
X, BESS I1(X))  
"END"
```

## PRINTS THE FOLLOWING RESULTS:

```
1      .56515910399252" 0
```

## SUBSECTION: BESS I.

## CALLING SEQUENCE:

```
THE HEADING OF THE PROCEDURE READS:  
"PROCEDURE" BESS I(X, N, I); "VALUE" X, N;  
"INTEGER" N; "REAL" X; "ARRAY" I;  
"CODE" 35172;
```

```
THE MEANING OF THE FORMAL PARAMETERS IS:  
X: <ARITHMETIC EXPRESSION>;  
THE ARGUMENT OF THE BESSEL FUNCTIONS;  
N: <ARITHMETIC EXPRESSION>;  
THE UPPER BOUND OF THE INDICES OF THE ARRAY I;  
I: <ARRAY IDENTIFIER>;  
"ARRAY" I[0 : N];  
EXIT: I[L] POSSESSES THE VALUE OF THE MODIFIED BESSEL FUNCTION  
OF THE FIRST KIND OF ORDER L ( $0 \leq L \leq N$ ).
```

METHOD AND PERFORMANCE: SEE NON EXP BESS I (THIS SECTION).

## PROCEDURES USED :

```
NONEXP BESS I = CP 35177.
```

## REQUIRED CENTRAL MEMORY:

```
NO AUXILIARY ARRAYS ARE USED.
```

## RUNNING TIME:

ROUGHLY PROPORTIONAL TO THE MAXIMUM OF  
 $1.359 * X + 72$  AND  $N + 18$ .

EXAMPLE OF USE : THE FOLLOWING PROGRAM CHECKS FOR  $X = 1$  (1) 20  
 THE WRONSKIAN RELATION

$$X * (I[N - 1] * K[N] + I[N] * K[N - 1]) - 1 = 0$$

FOR  $N = 1$  (1) 5; THE PROGRAM READS:

```
"BEGIN" "REAL" X; "INTEGER" N; "ARRAY" I, K[0:5];
"PROCEDURE" BESS I(X, N, I); "CODE" 35172;
"PROCEDURE" BESS K(X, N, K); "CODE" 35174;

"FOR" X:= 1 "STEP" 1 "UNTIL" 20 "DO"
"BEGIN" OUTPUT(61, "("/ZD)", X);
      BESS I(X, 5, I); BESS K(X, 5, K);
      "FOR" N:= 1, 2, 3, 4, 5 "DO"
        OUTPUT(61, "("BB=.D"-ZD)",
          X * (I[N] * K[N - 1] + I[N - 1] * K[N]) - 1)
      "END"
"END"
```

THE RESULTS ARE:

1	.0" 0	.0" 0	-.7"-14	-.7"-14	-.7"-14
2	.0" 0	.0" 0	.0" 0	.0" 0	.0" 0
3	.7"-14	.7"-14	.0" 0	.0" 0	.0" 0
4	.7"-14	.0" 0	.0" 0	.0" 0	.0" 0
5	.0" 0	.7"-14	.7"-14	.0" 0	.0" 0
6	.0" 0	.0" 0	.0" 0	.0" 0	-.7"-14
7	.0" 0	.0" 0	.0" 0	.0" 0	.0" 0
8	-.1"-13	-.1"-13	-.1"-13	-.1"-13	-.1"-13
9	.0" 0	.0" 0	.0" 0	-.7"-14	-.7"-14
10	.0" 0	.0" 0	.0" 0	.0" 0	.0" 0
11	.0" 0	.0" 0	.0" 0	.0" 0	.0" 0
12	.0" 0	.0" 0	.0" 0	.0" 0	.0" 0
13	.7"-14	.7"-14	.0" 0	.7"-14	.0" 0
14	.0" 0	.7"-14	.0" 0	.0" 0	.0" 0
15	.0" 0	.0" 0	.0" 0	.0" 0	.0" 0
16	.0" 0	.0" 0	.0" 0	.0" 0	-.7"-14
17	.7"-14	.0" 0	.0" 0	.0" 0	.0" 0
18	.7"-14	.0" 0	.0" 0	.0" 0	-.7"-14
19	.7"-14	.0" 0	.0" 0	.0" 0	.0" 0
20	.0" 0	.0" 0	.0" 0	.0" 0	-.7"-14

SUBSECTION: BESS K01.

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:  
"PROCEDURE" BESS K01(X, K0, K1); "VALUE" X; "REAL" X, K0, K1;  
"CODE" 35173;

THE MEANING OF THE FORMAL PARAMETERS IS:  
X: <ARITHMETIC EXPRESSION>;  
THE ARGUMENT OF THE BESSEL FUNCTIONS; X > 0;  
K0: <VARIABLE>;  
EXIT: K0 HAS THE VALUE OF THE MODIFIED BESSEL FUNCTION  
OF THE THIRD KIND OF ORDER 0 WITH ARGUMENT X;  
K1: <VARIABLE>;  
EXIT: K1 HAS THE VALUE OF THE MODIFIED BESSEL FUNCTION  
OF THE THIRD KIND OF ORDER ONE.

PROCEDURES USED:

NONEXP BESS K01 = CP35178

REQUIRED CENTRAL MEMORY:

NO ARRAYS ARE USED.

RUNNING TIME: DEPENDS ON THE VALUE OF X;  
THE GLOBAL VALUES IN MILLISECONDS ARE:

0 < X ≤ 1.5	:	2.2 MS,
1.5 < X ≤ 5.0	:	5.5 MS,
5.0 < X	:	2.3 MS, ON THE CYBER 73/28.

METHOD AND PERFORMANCE:

FOR THE COMPUTATION OF K0 AND K1 THREE DIFFERENT METHODS  
ARE USED DEPENDING ON THE VALUE OF X:  
FOR  $0 < X \leq 1.5$  K0 AND K1 ARE EVALUATED BY MEANS OF TAYLOR SERIES  
EXPANSIONS (SEE [1], P. 375, FORMULA 9.6.13);  
FOR  $X > 1.5$  K0 AND K1 ARE COMPUTED BY MEANS OF A CALL  
OF THE CODE PROCEDURE NONEXP BESS K01 (SEE DESCRIPTION AHEAD)  
AND MULTIPLICATION BY  $\exp(-X)$ .

## EXAMPLE OF USE: THE PROGRAM

```

"BEGIN" "REAL" X, KO, K1;
"PROCEDURE" BESS K01(X, KO, K1); "CODE" 35173;
"FORM" X:= .5, 1.5, 2.5 "DD"
"BEGIN" BESS K01(X, KO, K1);
      OUTPUT(61, "(" /, 4BD.D, 2(B-.14D"-ZD)"), X, KO, K1)
"END"
"END"

```

PRINTS THE FOLLOWING RESULTS:

```

0.5  .92441907122766"  0  .16564411200033"  1
1.5  .21380556264754"  0  .27738780045683"  0
2.5  .62347553200366" -1  .73890816347746" -1

```

SUBSECTION: BESS K.

## CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:  
"PROCEDURE" BESS K(X, N, K); "VALUE" X, N;  
"INTEGER" N; "REAL" X; "ARRAY" K;  
"CODE" 35174;

THE MEANING OF THE FORMAL PARAMETERS IS:  
X: <ARITHMETIC EXPRESSION>;  
 THE ARGUMENT OF THE BESSEL FUNCTIONS;  $X > 0$ ;  
N: <ARITHMETIC EXPRESSION>;  
 THE UPPER BOUND OF THE INDICES OF THE ARRAY K;  $N \geq 0$ ;  
K: <ARRAY IDENTIFIER>;  
 "ARRAY" K[I] : N];  
EXIT: K[I] POSSESSES THE VALUE OF THE MODIFIED BESSEL FUNCTION  
 OF THE THIRD KIND OF ORDER I ( $0 \leq I \leq N$ ).

PROCEDURES USED: K01 = CP 35173.

## REQUIRED CENTRAL MEMORY:

NO AUXILIARY ARRAYS ARE USED.

## RUNNING TIME :

DEPENDS ON THE VALUE OF X (SEE TABLE BELONGING TO BESS K01)  
AND N.



## METHOD AND PERFORMANCE :

K[0], ..., K[N] ARE COMPUTED ACCORDING TO THE RECURRENCE RELATION

$$K[I + 1] = K[I - 1] + (2 * I / X) * K[I], I = 2, \dots, N,$$

(SEE [1], P. 376, FORMULA 9.6.26).

## EXAMPLE OF USE: THE PROGRAM

```
"BEGIN" "ARRAY" K[0 : 2]; "REAL" X;
"PROCEDURE" BESS K(X, N, K); "CODE" 35174;
"FOR" X = .5, 1.0, 1.5, 2.0 "DO"
"BEGIN" BESS K(X, 2, K);
OUTPUT(61, (" / D. D, 3 (BB. 12D "-D) " ), X, K)
"END"
"END"
```

PRINTS THE FOLLOWING RESULTS :

0.5	.924419071228"0	.165644112000"1	.755018355124"1
1.0	.421024438241"0	.601907230197"0	.162483889864"1
1.5	.213805562648"0	.277387800457"0	.583655963257"0
2.0	.113893872750"0	.139865881817"0	.253759754566"0

SUBSECTION: NONEXP BESS IO.

## CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:  
 "REAL" "PROCEDURE" NONEXP BESS IO(X); "VALUE" X; "REAL" X;  
 "CODE" 35175;

NONEXP BESS IO DELIVERS THE MODIFIED BESSEL FUNCTION OF THE  
 FIRST KIND OF ORDER 0 WITH ARGUMENT X MULTIPLIED BY EXP(-ABS(X)).

THE MEANING OF THE FORMAL PARAMETERS IS:  
 X: <ARITHMETIC EXPRESSION>;  
 THE ARGUMENT OF THE BESSEL FUNCTION.

## PROCEDURES USED:

BESS IO = CP35170.

## REQUIRED CENTRAL MEMORY:

NO ARRAYS ARE USED.

## RUNNING TIME:

FOR  $X = 0$  NONEXP BESS I0 IS ASSIGNED ITS VALUE IMMEDIATELY;  
FOR  $0 < \text{ABS}(X) \leq 15.0$  18 MULTIPLICATIONS, ONE DIVISION AND  
ONE EVALUATION OF THE EXPONENTIAL FUNCTION ARE REQUIRED;  
FOR  $\text{ABS}(X) > 15.0$  10 MULTIPLICATIONS, 3 DIVISIONS AND ONE  
EVALUATION OF THE SQUARE ROOT ARE REQUIRED.

## METHOD AND PERFORMANCE:

SEE [6].

## EXAMPLE OF USE:

## THE PROGRAM

```
"BEGIN" "REAL" X;  
  "REAL" "PROCEDURE" NONEXP BESS I0(X); "CODE" 35175;  
  X:= 1; OUTPUT(61, "(/,D,6B-.14D"-ZD)",  
  X, NONEXP BESS I0(X))  
"END"
```

PRINTS THE FOLLOWING RESULTS:

```
1      .46575960759364" 0
```

## SUBSECTION: NONEXP BESS I1.

## CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:  
"REAL" "PROCEDURE" NONEXP BESS I1(X); "VALUE" X; "REAL" X;  
"CODE" 35176;

NONEXP BESS I1 DELIVERS THE MODIFIED BESSEL FUNCTION OF THE  
FIRST KIND OF ORDER 1 WITH ARGUMENT X MULTIPLIED BY  $\text{EXP}(-\text{ABS}(X))$ .

THE MEANING OF THE FORMAL PARAMETERS IS:  
X: <ARITHMETIC EXPRESSION>;  
THE ARGUMENT OF THE BESSEL FUNCTION.

## PROCEDURES USED:

BESS I1 = CP35171.

## REQUIRED CENTRAL MEMORY:

NO ARRAYS ARE USED.

## RUNNING TIME:

FOR  $X = 0$  NONEXP BESS I1 IS ASSIGNED ITS VALUE IMMEDIATELY;  
FOR  $0 < \text{ABS}(X) \leq 15.0$  18 MULTIPLICATIONS, ONE DIVISION AND ONE  
EVALUATION OF THE EXPONENTIAL FUNCTION ARE REQUIRED;  
FOR  $X > 15.0$  11 MULTIPLICATIONS, 3 DIVISIONS AND ONE  
EVALUATION OF THE SQUARE ROOT ARE REQUIRED.

## METHOD AND PERFORMANCE:

SEE [6].

## EXAMPLE OF USE:

THE PROGRAM

```
"BEGIN" "REAL" X;  
  "REAL" "PROCEDURE" NONEXP BESS I1(X); "CODE" 35176;  
  X:= 1; OUTPUT(61,(" /,D,6B=.14D"-ZD"),  
  X, NONEXP BESS I1(X))  
"END"
```

DELIVERS THE FOLLOWING RESULTS:

1 .20791041534972" 0

SUBSECTION: NONEXP BESS I.

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:  
"PROCEDURE" NONEXP BESS I(X, N, I); "VALUE" X, N;  
"INTEGER" N; "REAL" X; "ARRAY" I;  
"CODE" 35177;

THE MEANING OF THE FORMAL PARAMETERS IS:  
X: <ARITHMETIC EXPRESSION>;  
THE ARGUMENT OF THE BESSEL FUNCTIONS;  
N: <ARITHMETIC EXPRESSION>;  
THE UPPER BOUND OF THE INDICES OF THE ARRAY I;  $N \geq 0$ ;  
I: <ARRAY IDENTIFIER>;  
"ARRAY" I(0:N);  
EXIT: I(0) POSSESSES THE VALUE OF THE MODIFIED  
BESSEL FUNCTION OF THE FIRST KIND OF ORDER L ( $L=0, \dots, N$ )  
MULTIPLIED BY  $\exp(-\text{ABS}(X))$ .

PROCEDURES USED: START = CP 35185;

REQUIRED CENTRAL MEMORY:

NO AUXILIARY ARRAYS ARE USED.

RUNNING TIME:

ROUGHLY PROPORTIONAL TO THE MAXIMUM OF  $1.359 * X + 72$  AND  $N+18$ .

METHOD AND PERFORMANCE: SEE [5].

EXAMPLE OF USE: THE PROGRAM

```
"BEGIN" "REAL" X; "ARRAY" I(0:2);  
  "PROCEDURE" NONEXP BESS I(X, N, I); "CODE" 35179;  
  "FOR" X:= .5, 1.0, 1.5, 2.0, 2.5 "DO"  
    "BEGIN" NONEXP BESS I(X, 2, I);  
      OUTPUT(61, (" /,4BZ.0,3(B=.12D"-D)"), X,  
        I(0), I(1), I(2))  
    "END"  
  "END"
```

PRINTS THE FOLLOWING RESULTS:

.5	.152410938577" 1	.273100970821" 1	.124481482186" 2
1.0	.114446307981" 1	.163615348626" 1	.441677005233" 1
1.5	.958210053295" 0	.124316587355" 1	.261576455136" 1
2.0	.841568215071" 0	.103347684707" 0	.187504506214" 1
2.5	.759548690328" 0	.900174423908" 0	.147968822945" 1

SUBSECTION: NONEXP BESS K01.

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:  
"PROCEDURE" NONEXP BESS K01(X, K0, K1);  
"VALUE" X; "REAL" X, K0, K1;  
"CODE" 35178;

THE MEANING OF THE FORMAL PARAMETERS IS:  
X: <ARITHMETIC EXPRESSION>;  
THE ARGUMENT OF THE BESSEL FUNCTIONS;  $x > 0$ ;  
K0: <VARIABLE>;  
EXIT: K0 HAS THE VALUE OF THE MODIFIED BESSEL FUNCTION  
OF THE THIRD KIND OF ORDER 0 WITH ARGUMENT X MULTIPLIED  
BY EXP(X);  
K1: <VARIABLE>;  
EXIT: K1 HAS THE VALUE OF THE MODIFIED BESSEL FUNCTION OF  
THE THIRD KIND OF ORDER 1 MULTIPLIED BY EXP(X).

PROCEDURES USED:

BESS K01 = CP35173.

REQUIRED CENTRAL MEMORY:

NO ARRAYS ARE USED.

RUNNING TIME:

DEPENDS ON THE VALUE OF X; BECAUSE OF THE STRONG  
INTERDEPENDENCE OF THE BESS K01 (= CP35173) AND NONEXP BESS K01  
THE READER IS REFERRED TO THE TABLE OF RUNNING TIMES BELONGING  
TO BESS K01.

## METHOD AND PERFORMANCE:

FOR THE COMPUTATION OF  $K_0$  AND  $K_1$  THREE DIFFERENT METHODS ARE USED DEPENDING ON THE VALUE OF  $X$ :  
 FOR  $0 < X \leq 1.5$   $K_0$  AND  $K_1$  ARE COMPUTED BY MEANS OF MULTIPLICATION OF THE MODIFIED BESSEL FUNCTIONS OF ORDER ZERO AND ONE (SEE DESCRIPTION OF  $K_0$ ) BY  $\exp(X)$ ;  
 FOR  $1.5 < X \leq 5$   $K_0$  AND  $K_1$  ARE COMPUTED BY THE EVALUATION OF THEIR INTEGRAL REPRESENTATIONS (SEE [1], P. 376, FORMULA 9.6.23) BY MEANS OF THE TRAPEZOIDAL RULE (SEE [2]);  
 FOR  $X > 5$   $K_0$  AND  $K_1$  ARE COMPUTED BY MEANS OF A FINITE CHEBYSHEV SERIES EXPANSION (SEE [3], P. 339 AND [4]).

## EXAMPLE OF USE: THE PROGRAM

```
"BEGIN" "REAL" X, K1;
  "PROCEDURE" NONEXP BESS K01(X, K0, K1); "CODE" 35178;
  "FOR" X:= .5, 1.0, 1.5, 2.0, 2.5 "DO"
  "BEGIN" NON EXP BESS K01(X, K0, K1);
    OUTPUT(61, "(/ ,4BZ.0,2(5B-.14D"-ZD) )",
      X, K0, K1)
  "END"
"END"
```

PRINTS THE FOLLOWING RESULTS:

.5	.15241093857739"	1	.27310097082118"	1
1.0	.11444630798069"	1	.16361534862633"	1
1.5	.95821005329496"	0	.12431658735525"	1
2.0	.84156821507078"	0	.10334768470687"	1
2.5	.75954869032810"	0	.90017442390788"	0

SUBSECTION: NONEXP BESS K.

## CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:  
 "PROCEDURE" NONEXP BESS K(X, N, K); "VALUE" X, N;  
 "INTEGER" N; "REAL" X; "ARRAY" K;  
 "CODE" 35179;

THE MEANING OF THE FORMAL PARAMETERS IS:  
 X: <ARITHMETIC EXPRESSION>;  
 THE ARGUMENT OF THE BESSEL FUNCTIONS;  $X > 0$ ;  
 N: <ARITHMETIC EXPRESSION>;  
 THE UPPER BOUND OF THE INDICES OF THE ARRAY K;  $N \geq 0$ ;  
 K: <ARRAY IDENTIFIER>;  
 "ARRAY" K[0:N];  
 EXIT: K[I] POSSESSES THE VALUE OF THE MODIFIED BESSEL  
 FUNCTION OF THE THIRD KIND OF ORDER I ( $I = 0, \dots, N$ )  
 MULTIPLIED BY  $\exp(X)$ .

## PROCEDURES USED:

NONEXP BESS K01 = CP 35178.

REQUIRED CENTRAL MEMORY: NO AUXILIARY ARRAYS ARE USED.

## METHOD AND PERFORMANCE:

K[0] AND K[1] ARE COMPUTED BY USING NONEXP BESS K01 (CP 35178),  
 WHILE K[2], ..., K[N] ARE COMPUTED ACCORDING TO THE  
 RECURRENCE RELATION  
 $K[I+1] = K[I] + (2 \cdot I / X) \cdot K[I]$ ,  $I \geq 2$   
 (SEE [1], P. 376, FORMULA 9.6.26).

## EXAMPLE OF USE:

THE PROGRAM

```
"BEGIN" "REAL" X; "ARRAY" K[0:1];
"PROCEDURE" NONEXP BESS K(X, N, K); "CODE" 35179;
"FOR" X:= .5, 1.0, 1.5, 2.0 "DO"
"BEGIN" NONEXP BESS K(X, 2, K);
OUTPUT(61, "(" /, Z.0, 3( 58.14D"D) )", X, K)
"END"
```

"END"  
 PRINTS THE FOLLOWING RESULTS:

.5	.15241093857739*1	.27310097082118*1	.12448148218621*2
1.0	.11444630798069*1	.16361534862633*1	.44167700523334*1
1.5	.95821005329496*0	.12431658735525*1	.26157645513649*1
2.0	.84156821507078*0	.10334768470687*U	.18750450621395*1







```

"CODE" 35173;
"PROCEDURE" BESS K01(X, K0, K1); "VALUE" X; "REAL" X, K0, K1;
"IF" X <= 1.5 "THEN"
"BEGIN" "INTEGER" K; "REAL" C, D, R, S, SUM0, SUM1, T,
      TERM, TO, T1;
      SUM0:= D:= LN(2/X) -.5772156649015328606;
      SUM1:= C:= -1 -2 * D; R:= TERM:= 1; T:= X * X/4;
      "FOR" K:= 1,K+1 "WHILE" ABS(TO/SUM0) + ABS(T1/SUM1) >
      "15 "DO"
      "BEGIN" TERM:= T * TERM * R * R; D:= D + R;
      C:= C - R; R:= 1/(K+1); C:= C - R;
      TO:= TERM * D; T1:= TERM * C * R;
      SUM0:= SUM0 + TO; SUM1:= SUM1 + T1
      "END";
      KO:= SUM0; K1:= (1 + T * SUM1) / X
"END" "ELSE"
"BEGIN" "REAL" EXPX;
      "PROCEDURE" NONEXP BESS K01(X, K0, K1); "CODE" 35178;
      EXPX:= EXP(- X);
      NONEXP BESS K01(X, K0, K1); K1:= EXPX * K1; K0:= K0 * EXPX
"END" BESS K01;
      "EQP"

"CODE" 35174;
"PROCEDURE" BESS K(X, N, K); "VALUE" X, N;
"REAL" X; "INTEGER" N; "ARRAY" K;
"BEGIN" "INTEGER" I; "REAL" K0, K1, K2;
      "PROCEDURE" BESS K01(X, K0, K1); "CODE" 35173;
      BESS K01(X, K0, K1); K[0]:= K0; "IF" N > 0 "THEN" K[1]:= K1;
      X:= 2 / X;
      "FOR" I:= 2 "STEP" 1 "UNTIL" N "DO"
      "BEGIN" K[I]:= K2:= K0 + X * (I-1)* K1;
      K0:= K1; K1:= K2
      "END"
"END" BESS K;
      "EQP"

"CODE" 35175;
"REAL" "PROCEDURE" NONEXP BESS IO(X);
"VALUE" X; "REAL" X;
"IF" X= 0 "THEN"
NONEXP BESS IO:=1 "ELSE"
"IF" ABS(X) <= 15.0 "THEN"
"BEGIN" "REAL" "PROCEDURE" BESS IO(X); "CODE" 35170;
      NONEXP BESS IO:= EXP(-ABS(X))*BESS IO(X)
"END" "ELSE"
"BEGIN" "REAL" SQRTX, AR, BR, BR1, BR2, Z, Z2, NUMERATOR,
      DENOMINATOR;
      X:=ABS(X); SQRTX:= SQRT(X);

```

"COMMENT"

```

BR1:= BR2:= 0; Z:= 30/X-1; Z2:= Z+Z;
"FOR" AR:= .24392 60769 778,
-.11559 19781 04435 "3,
+.78403 42490 05088 "4,
-.14346 46313 13583 "6 "DO"
"BEGIN" BR:= Z2*BR1-BR2+AR; BR2:= BR1; BR1:= BR "END";
NUMERATOR:= Z*BR1-BR2+.34651 98333 57379 "6;
BR1:= BR2:= 0;
"FOR" AR:= 1, -.32519 73333 69824 "3,
+.20312 84361 00794 "5,
-.36184 77792 19653 "6 "DO"
"BEGIN" BR:= Z2*BR1 - BR2 + AR;
BR2:= BR1; BR1:= BR
"END";
DENOMINATOR:= Z*BR1 - BR2 +.86566 52748 32055 "6;
NONEXP BESS I0:= (NUMERATOR/DENOMINATOR)/SQRTX;
"END";
"EQP"

```

```

"CODE" 35176;
"REAL" "PROCEDURE" NONEXP BESS I1(X); "VALUE" X; "REAL" X;
"IF" X=0 "THEN" NONEXP BESS I1:= 0
"ELSE" "IF" ABS(X)> 15.0 "THEN"
"BEGIN" "INTEGER" SIGNX ;
"REAL" AR, BR, BR1, BR2, Z, Z2,
SQRTX, DENOMINATOR, NUMERATOR;
SIGNX:= SIGN(X); X:= ABS(X); SQRTX:= SQRT(X);
Z:= 30/X - 1; Z2 := Z + Z;
BR1:= BR2:= 0;
"FOR" AR:=
+.14940 52814 740 "+1,
-.36202 64202 42263 "+3,
+.22054 97222 60336 "+5,
-.40892 80849 44275 "+6 "DO"
"BEGIN" BR:= Z2 * BR1 - BR2 + AR;
BR2:= BR1; BR1:= BR
"END";
NUMERATOR:= Z * BR1 -BR2 +.10277 66923 71524 "7;
BR1:= BR2:= 0; "FOR" AR:= 1,
-.63100 32005 51590 "3,
+.49681 19495 33398 "5,
-.10042 54281 33695 "7 "DO"
"BEGIN" BR:= Z2 * BR1 - BR2 + AR; BR2:= BR1; BR1:=BR "END";
DENOMINATOR:= Z * BR1 - BR2 +.26028 87678 9105 "7;
NONEXP BESS I1:= ((NUMERATOR/DENOMINATOR)/SQRTX) * SIGN X
"END" "ELSE"
"BEGIN" "REAL" "PROCEDURE" BESS I1(X); "CODE" 35171;
NONEXP BESS I1:= EXP(-ABS(X))*BESS I1(X)
"END";
"EQP"

```

```

"CODE" 35177;
"PROCEDURE" NONEXP BESS I(X, N, I); "VALUE" X, N;
"INTEGER" N; "REAL" X; "ARRAY" I;
"IF" X = 0 "THEN"
"BEGIN" I[0] := 1; "FOR" N := N "STEP" - 1 "UNTIL" 1 "DO"
  I[N] := 0
"END" "ELSE"
"BEGIN" "INTEGER" K; "REAL" X2, R, S; "BOOLEAN" NEGATIVE;
"INTEGER" "PROCEDURE" START(X, N, T); "CODE" 35185;
NEGATIVE := X < 0; X := ABS(X);
R := S := 0; X2 := 2/X; K := START(X, N, 1);
"FOR" K := K "STEP" - 1 "UNTIL" 1 "DO"
"BEGIN" R := 1 / (R + X2 * K); S := R * (2 + S);
  "IF" K <= N "THEN" I[K] := R
"END";
I[0] := R := 1 / (1 + S);
"IF" NEGATIVE "THEN"
"BEGIN" "FOR" K := 1 "STEP" 1 "UNTIL" N "DO"
  I[K] := R := - R * I[K]
"END" "ELSE"
"FOR" K := 1 "STEP" 1 "UNTIL" N "DO" I[K] := R := R * I[K];
"END" NONEXP BESS I;
"EQP"

"CODE" 35178;
"PROCEDURE" NONEXP BESS K01(X, K0, K1); "VALUE" X; "REAL" X, K0, K1;
"IF" X <= 1.5 "THEN"
"BEGIN" "REAL" EXPX;
"PROCEDURE" BESS K01(X, K0, K1); "CODE" 35173;
EXPX := EXP(X); BESS K01(X, K0, K1); K0 := K0 * EXPX;
K1 := EXPX * K1
"END" "ELSE" "IF" X <= 5 "THEN"
"BEGIN" "INTEGER" R; "REAL" T2, FAC, S1, S2, TERM1, TERM2,
SQRTEXPR, EXPH2, X2;
S1 := .5; S2 := 0; R := 0; X2 := X + X;
EXPH2 := 1 / SQRT(5 * X);
"FOR" FAC := .90483741803596,
.67032004603564, .40656965974060, .20189651799466,
.82084998623899"-1, .27323722447293"-1, .74465830709243"-2,
.16615572731739"-2, .30353913807887"-3, .45399929762485"-4,
.55595132416500"-5, .55739036926944"-6, .45753387694459"-7,
.307487987958650"-8, .16918979226151"-9, .76218651945127"-11,
.28111852987891"-12, .84890440338729"-14, .2098791048793"-15,
.42483542552916"-17 "DO"
"BEGIN" R := R + 1; T2 := R * R / 10;
SQRTEXPR := SQRT(T2 / X2 + 1);
TERM1 := FAC / SQRTEXPR; TERM2 := FAC * SQRTEXPR * T2;
S1 := S1 + TERM1; S2 := S2 + TERM2
"END";
"COMMENT"

```

```

      KO:= EXPH2 * S1; K1:= EXPH2 * S2 * 2
"END" "ELSE"
"BEGIN" "INTEGER" R;
  "REAL" BR, BR1, BR2, CR, CR1, CR2, DR, ERMIN1, ERPLUS1, ER,
  FO, F1, EXPX, Y, Y2;
  Y:= 10 / X - 1; Y2:= Y + Y; R:= 30;
  BR1:= BR2:= CR1:= CR2:= ERPLUS1:= ER:= 0;
  "FOR" DR:= .27545" - 15, -.172697" - 14, .1136042 " - 13,
  -.7883236 " -13, .58081063 " -12,
  -.457993622 " -11, .3904375576 " -10,
  -.36454717921 " - 9, .379299645568 " - 8,
  -.450473376411 " - 7, .53257510850049 " - 6,
  -.11106685196665" - 4, .26953261276272 " - 3,
  -.11310504646928" - 1 "DO"
  "BEGIN" R:= R - 2; BR:= Y2 * BR1 - BR2 + DR;
    CR:= CR1 * Y2 - CR2 + ER;
    ERMIN1:= R * DR + ERPLUS1; ERPLUS1:= ER; ER:= ERMIN1;
    BR2:= BR1; BR1:= BR; CR2:= CR1; CR1:= CR
  "END";
  FO:= Y * BR1 - BR2 + .9884081742308258;
  F1:= Y * CR1 - CR2 + ER / 2;
  EXPX:= SQRT(1.5707963267949 / X); KO:= FO:= FO * EXPX;
  K1:= (1 + .5 / X) * FO + (10 / X / X) * EXPX * F1
"END" KO;
  "EOP"

"CODE" 35179;
"PROCEDURE" NONEXP BESS K(X, N, K); "VALUE" X, N;
"REAL" X; "INTEGER" N; "ARRAY" K;
"BEGIN" "INTEGER" I; "REAL" KO, K1, K2;
  "PROCEDURE" NONEXP BESS KO1(X, KO, K1); "CODE" 35178;
  NONEXP BESS KO1(X, KO, K1);
  K[0]:= KO; "IF" N> 0 "THEN" K[1]:= K1; X:= 2 / X;
  "FOR" I:= 2 "STEP" 1 "UNTIL" N "DO"
  "BEGIN" K[I]:= K2:= KO + X * (I-1)* K1;
    KO:= K1; K1:= K2
  "END"
"END" NONEXP BESS K;
  "EOP"

```



AUTHORS: M.BAKKER AND N.M.TEMME.

CONTRIBUTOR: R.MONTIJN.

INSTITUTE: MATHEMATICAL CENTRE.

RECEIVED: 781101.

BRIEF DESCRIPTION:

THIS SECTION CONTAINS THE PROCEDURES:

BESS JAPLUSN:

THIS PROCEDURE CALCULATES THE BESSEL FUNCTIONS OF THE FIRST KIND OF ORDER  $A+K$  ( $0 \leq K \leq N$ ,  $0 \leq A < 1$ ) AND ASSIGNS THEM TO AN ARRAY. THE ARGUMENT MUST BE NON-NEGATIVE.

BESS YA01:

THIS PROCEDURE CALCULATES THE BESSEL FUNCTIONS OF THE SECOND KIND (ALSO CALLED NEUMANN'S FUNCTIONS) OF ORDER  $A$  AND  $A+1$  AND ARGUMENT  $X > 0$ .

BESS YAPLUSN:

THIS PROCEDURE GENERATES AN ARRAY OF BESSEL FUNCTIONS OF THE SECOND KIND OF ORDER  $A+N$ ,  $N=0, 1, 2, \dots, NMAX$ , AND ARGUMENT  $X > 0$ . THE BESSEL FUNCTIONS OF THE SECOND KIND CORRESPOND TO THE FUNCTION DEFINED IN FORMULA 9.1.2 OF REFERENCE [1].

BESS PQA01:

THIS PROCEDURE IS AN AUXILIARY PROCEDURE FOR THE COMPUTATION OF THE BESSEL FUNCTIONS FOR LARGE VALUES OF THEIR ARGUMENT.

BESS ZEROS:

THIS PROCEDURE CALCULATES THE FIRST  $N$  ZEROS OF A BESSEL FUNCTION OF THE FIRST OR THE SECOND KIND OR ITS DERRIVATIVE.

START:

THIS IS AN AUXILIARY PROCEDURE WHICH COMPUTES A STARTING VALUE OF AN ALGORITHM USED IN SEVERAL BESSEL FUNCTION PROCEDURES.

## KEYWORDS:

BESSEL FUNCTION, BESSEL FUNCTION OF THE SECOND KIND, NEUMANN'S FUNCTION, ZEROS OF BESSEL FUNCTIONS.

## REFERENCES:

- [1]. ABRAMOWITZ, M., AND STEGUN, I. (EDS),  
HANDBOOK OF MATHEMATICAL FUNCTIONS WITH FORMULAS, GRAPHS AND  
MATHEMATICAL TABLES.  
APPL. MATH. SER. 55, U.S. GOVT. PRINTING OFFICE,  
WASHINGTON, D.C., 1974.
- [2]. GAUTSCHI, W., COMPUTATIONAL ASPECTS OF  
THREE TERM RECURRENCE RELATIONS.  
SIAM REVIEW, VOLUME 9(1967), NUMBER 1, P.24 FF.
- [3]. TEMME, N.M. ON THE NUMERICAL EVALUATION OF THE  
ORDINARY BESSEL FUNCTION OF THE SECOND KIND.  
J. COMP. PHYS., 21, P. 343 FF, 1976.
- [4]. WATSON, G.N.  
A TREATISE ON THE THEORY OF BESSEL FUNCTIONS.  
CAMBRIDGE UNIV. PRESS, LONDON AND NEW YORK, 1945.
- [5]. TEMME, N.M., SPECIALE FUNCTIES, IN:  
COLLOQUIUM NUMERIEKE PROGRAMMATUUR,  
J.C.P. BUS (RED.), MC SYLLABUS 29.1B,  
MATHEMATICAL CENTRE, AMSTERDAM, 1976.
- [6]. TEMME, N.M., AN ALGORITHM WITH ALGOL 60 IMPLEMENTATION  
FOR THE CALCULATION OF THE ZEROS OF A BESSEL FUNCTION,  
REPORT TW 179 MATHEMATICAL CENTRE, AMSTERDAM, 1978.

SUBSECTION: BESS JAPLUSN.

## CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:

```
"PROCEDURE" BESS JAPLUSN(A, X, N, JA);  
"VALUE" A, X, N;  
"INTEGER" N; "REAL" A, X; "ARRAY" JA;  
"CODE" 35180;
```



THE MEANING OF THE FORMAL PARAMETERS IS:

A: < ARITHMETIC EXPRESSION >;  
 THE NONINTEGER PART OF THE ORDER;  $0 \leq A < 1$ ;  
 X: < ARITHMETIC EXPRESSION >;  
 THE ARGUMENT VALUE;  $X \geq 0$ ;  
 N: < ARITHMETIC EXPRESSION >;  
 THE UPPER BOUND OF THE INDICES OF THE ARRAY JA;  
 JA: < ARRAY IDENTIFIER >;  
 "ARRAY" JACO:N];  
 EXIT: JAC[K] IS ASSIGNED THE VALUE OF THE BESSEL  
 FUNCTION OF THE FIRST KIND  $J_{K+A}(X)$ ,  
 $0 \leq K \leq N$ .

PROCEDURES USED:

BESS J = CP 35162,  
 SPHER BESS J = CP 35150,  
 GAMMA = CP 35061,  
 START = CP 35185.

REQUIRED CENTRAL MEMORY: NO AUXILIARY ARRAYS ARE DECLARED.

METHOD AND PERFORMANCE:

IN ALL THE CASES THE BESSEL FUNCTIONS ARE COMPUTED  
 ACCORDING TO THE MILLER METHOD DESCRIBED IN [2, P.46-52].  
 THE STARTING VALUE IS COMPUTED BY THE PROCEDURE START.

RUNNING TIME: ROUGHLY PROPORTIONAL TO THE MAXIMUM OF  
 X AND N.

EXAMPLE OF USE:

```
"BEGIN" "INTEGER" N; "REAL" A, X; "ARRAY" JACO:2];
  "PROCEDURE" BESS JAPLUSN(A, X, N, JA); "CODE" 35180;
  X:= 2; A:= .78; N:= 2;
  BESS JAPLUSN(A, X, N, JA);
  OUTPUT(61, "(/, "("X=")"D, 3B("A=")"D, 3B("N=")"D,
  /, 3(3B="14D"-ZD))", X, A, N, JACO], JA[1], JA[2])
"END"
```

RESULTS:

X=2 A= .78 N=2  
 .57306126928364\*0 .41529475124424\*0 .16616338793111\*0

SUBSECTION: BESS YA01.

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:

```
"PROCEDURE" BESS YA01(A, X, YA, YA1);  
"VALUE" A, X; "REAL" A, X, YA, YA1;  
"CODE" 35181;
```

THE MEANING OF THE FORMAL PARAMETERS IS:

```
A:    <ARITHMETIC EXPRESSION>;  
      THE ORDER;  
X:    <ARITHMETIC EXPRESSION>;  
      THE ARGUMENT. THIS ARGUMENT SHOULD SATISFY X>0;  
YA:   <VARIABLE>;  
      EXIT: THE NEUMANN FUNCTION OF ORDER A  
           AND ARGUMENT X;  
YA1:  <VARIABLE>;  
      EXIT: THE NEUMANN FUNCTION OF ORDER A+1.
```

PROCEDURES USED:

```
RECIP GAMMA = CP 35060;  
BESS PQA01  = CP 35183;  
SINH       = CP 35111.
```

REQUIRED CENTRAL MEMORY: NO AUXILIARY ARRAYS ARE DECLARED.

METHOD AND PERFORMANCE:

```
FOR  $0 < X < 3$  THE BESSEL FUNCTIONS ARE COMPUTED BY USING TAYLOR  
SERIES. THE METHOD IS DESCRIBED IN REFERENCE [3].  
FOR  $X \geq 3$  THE PROCEDURE CALLS FOR THE PROCEDURE BESS PQA01  
(SEE SUBSECTION BESS PQA01).  
THE RELATIVE ACCURACY IS ABOUT  $10^{-13}$ , EXCEPT FOR LARGE VALUES OF X;  
IN THAT CASE THE ACCURACY MAINLY DEPENDS ON THE ACCURACY OF THE  
FUNCTIONS SIN(X) AND COS(X).
```

## EXAMPLE OF USE:

## THE PROGRAM:

```
"BEGIN" "REAL" P, Q;  
  "PROCEDURE" BESS YA01(A, X, YA, Y1); "CODE" 35181;  
  BESS YA01(0, 1, P, Q);  
  OUTPUT(61, "(2(N))", P, Q)  
"END"
```

## YIELDS THE FOLLOWING RESULTS

```
+8.8256964215677"-002  -7.8121282130028"-001.
```

## SUBSECTION: BESS YAPLUSN.

## CALLING SEQUENCE:

## THE HEADING OF THE PROCEDURE READS:

```
"PROCEDURE" BESS YAPLUSN(A, X, NMAX, YAN); "VALUE" A, X, NMAX;  
"REAL" A, X; "INTEGER" NMAX; "ARRAY" YAN;  
"CODE" 35182;
```

## THE MEANING OF THE FORMAL PARAMETERS IS:

```
A:  <ARITHMETIC EXPRESSION>;  
    THE ORDER;  
X:  <ARITHMETIC EXPRESSION>;  
    THE ARGUMENT; THIS ARGUMENT SHOULD SATISFY X>0;  
NMAX: <ARITHMETIC EXPRESSION>;  
    THE UPPER BOUND OF THE INDICES OF THE ARRAY YAN;  
YAN: <ARRAY IDENTIFIER>;  
    "ARRAY" YAN(0:NMAX); NMAX>=0;  
EXIT: THE VALUES OF THE BESSEL FUNCTIONS OF  
    THE SECOND KIND OF ORDER A+K, FOR THE ARGUMENT X  
    ARE ASSIGNED TO YAN[K], 0<=K<=NMAX.
```

PROCEDURES USED: BESS YA01 = CP 35181.

REQUIRED CENTRAL MEMORY: NO AUXILIARY ARRAYS ARE DECLARED.

## METHOD AND PERFORMANCE:

## THE RECURRENCE RELATION

$$YAN[N+1] = -YAN[N-1] + 2*(N+A)*YAN[N]/X$$

IS USED. THE INITIAL VALUES ARE OBTAINED FROM THE PROCEDURE BESS YA01. THE RECURRENCE RELATION IS NUMERICALLY STABLE IN THE FORWARD DIRECTION (IF  $A \geq 0$ ).

## EXAMPLE OF USE:

## THE PROGRAM:

```
"BEGIN" "ARRAY" YAN[0:2];
  "PROCEDURE" BESS YAPLUSN(A, X, NMAX, YAN); "CODE" 35182;
  BESS YAPLUSN(0, 1, 2, YAN);
  OUTPUT(61, "("3(N)"", YAN[0], YAN[1], YAN[2])
"END"
```

## YIELDS THE FOLLOWING RESULTS

+8.8256964215677"-002 -7.8121282130028"-001 -1.6506826068163"+000.

## SUBSECTION: BESS PQA01.

## CALLING SEQUENCE:

## THE HEADING OF THE PROCEDURE READS:

```
"PROCEDURE" BESS PQA01(A, X, PA, QA, PA1, QA1); "VALUE" X, A;
"REAL" X, A, PA, QA, PA1, QA1;
"CODE" 35183;
```

## THE MEANING OF THE FORMAL PARAMETERS IS:

```
A: <ARITHMETIC EXPRESSION>;
    THE ORDER;
X: <ARITHMETIC EXPRESSION>;
    THE ARGUMENT. THIS ARGUMENT SHOULD SATISFY X>0;
PA: <VARIABLE>;
    EXIT: THIS FUNCTION CORRESPONDS TO THE FUNCTION
        P(X, A) DEFINED ON P. 205 OF REFERENCE [4].
        SEE ALSO REFERENCE [1], FORMULA 9.2.6;
QA: <VARIABLE>;
    EXIT: THIS FUNCTION CORRESPONDS TO THE FUNCTION
        Q(X, A) DEFINED ON P. 205 OF REFERENCE [4].
        SEE ALSO REFERENCE [1], FORMULA 9.2.6;
```

PA1: <VARIABLE>;  
EXIT: THE FUNCTION P(X, A+1);  
QA1: <VARIABLE>;  
EXIT: THE FUNCTION Q(X, A+1).

## PROCEDURES USED:

BESS JAPLUSN = CP35180,  
BESS YA01 = CP35181.

REQUIRED CENTRAL MEMORY: NO AUXILIARY ARRAYS ARE DECLARED.

## METHOD AND PERFORMANCE:

X < 3 :  
PA, QA, PA1, QA1 ARE COMPUTED FROM THE RELATIONS

$$\begin{aligned} PA &= B * (YAO * S + JAO * C), \\ QA &= B * (YAO * C - JAO * S), \end{aligned}$$

$$\begin{aligned} PA1 &= B * (JA1 * S - YA1 * C), \\ QA1 &= B * (JA1 * C + YA1 * S), \end{aligned}$$

## WHERE

B = SQRT(HALFPI \* X),  
C = COS(X - HALFPI \* (A + .5)),  
S = SIN(X - HALFPI \* (A + .5)),  
HALFPI = 1.57079 63267 9489,  
YAO = Y[A](X),  
YA1 = Y[A + 1](X),  
JAO = J[A](X),  
JA1 = J[A + 1](X);

X >= 3:  
THE METHOD IS DESCRIBED IN REFERENCE [3]. IT DEPENDS ON USING  
A MILLER ALGORITHM FOR CONFLUENT HYPERGEOMETRIC FUNCTIONS.  
THE ACCURACY IS ABOUT  $\approx 13$  AND IS BETTER FOR LARGE X.  
THE FUNCTIONS PA AND QA CAN ALSO BE USED FOR THE COMPUTATION  
OF THE BESSEL FUNCTION J OF THE FIRST KIND.  
SEE REFERENCE[1], FORMULA 9.2.5.

## EXAMPLE OF USE:

FROM SOME PROPERTIES OF THE BESSEL FUNCTIONS IT CAN BE PROVED THAT  $PA*PA1+QA*QA1=1$ , WHATEVER X AND A. IN THE FOLLOWING PROGRAM WE VERIFY THIS RELATION.

```
"BEGIN" "REAL" A, X, P, Q, R, S;
  "PROCEDURE" BESS PQA01(A, X, PA, QA, PA1, QA1); "CODE" 35183;
  "FOR" X:= 1, 3, 5, 10, 15, 20, 50 "DO"
  "BEGIN" BESS PQA01(0, X, P, Q, R, S);
    OUTPUT(61, "(""BB, D.2D"+3D)"", ABS(P*R+Q*S-1))
  "END"
"END"
```

THIS PROGRAM GIVES THE FOLLOWING RESULTS:

1.42<sup>m</sup>-014 7.11<sup>m</sup>-015 7.11<sup>m</sup>-015 7.11<sup>m</sup>-015 1.42<sup>m</sup>-014 0.00<sup>m</sup>+000 2.13<sup>m</sup>-014.

SUBSECTION: BESS ZEROS.

## CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:  
 "PROCEDURE" BESS ZEROS(A,N,Z,D);  
 "VALUE" A,N,D; "REAL" A;  
 "INTEGER" N,D; "ARRAY" Z;  
 "CODE" 35184;

THE MEANING OF THE FORMAL PARAMETERS IS:

A: <ARITHMETIC EXPRESSION>;  
 THE ORDER OF THE BESSEL FUNCTION,  $A \geq 0$ .  
 N: <ARITHMETIC EXPRESSION>;  
 THE NUMBER OF ZEROS TO BE EVALUATED,  $N \geq 1$ .  
 Z: <ARRAY IDENTIFIER>;  
 "ARRAY" Z[1:N];  
 EXIT: Z[J] IS THE J-TH ZERO OF THE  
 SELECTED BESSEL FUNCTION;  
 D: <ARITHMETIC EXPRESSION>;  
 THE CHOICE OF D DETERMINES THE TYPE OF THE  
 BESSEL FUNCTION OF WHICH THE ZEROS ARE COMPUTED:  
 IF D=1 THEN JA ,  
 IF D=2 THEN YA ,  
 IF D=3 THEN JA-PRIME,  
 IF D=4 THEN YA-PRIME.

PROCEDURES USED: BESS PQA01 = CP 35183.

REQUIRED CENTRAL MEMORY: NO AUXILIARY ARRAYS ARE USED.

RUNNING TIME: DEPENDS ON THE VALUES OF A AND N AND ON THE NUMBER OF ITERATIONS IN THE ALGORITHM. FROM TESTS IT FOLLOWS THAT FOR EACH ZERO AT MOST 3 EVALUATIONS OF THE PROCEDURE BESS PQA01 ARE NEEDED.

METHOD AND PERFORMANCE:

A FIRST APPROXIMATION OF THE ZEROS OF THE SELECTED BESSEL FUNCTION IS CALCULATED BY MEANS OF THE ASYMPTOTIC EXPANSIONS ( SEE THE FORMULAS 9.5.12, 9.5.13 ( FOR A < 3 ) AND 9.5.22, 9.5.24 ( FOR A >= 3 ) OF REF [1] ). THIS VALUE IS CORRECTED BY THE USE OF A FOURTH ORDER NEWTON-RAPHSON METHOD AS DISCRIBED ON P. 179 OF REF [6]. MORE DETAILS CAN BE FOUND IN REF [7]. A RELATIVE PRECISION OF 13 DIGITS IS PERSUED. THE COMPUTATION OF A ZERO IS TERMINATED IF THIS ACCURACY IS ACHIEVED OR IF MORE THAN 5 ITERATIONS ARE NEEDED. THE PROCEDURE DOES NOT CHECK ON THE RANGE OF THE PARAMETERS A, N AND D.

EXAMPLE OF USE:

THE PROGRAM

```
"BEGIN" "REAL" A; "INTEGER" N,D; "ARRAY" Z[1:2];  
  "PROCEDURE" BESS ZEROS(A,N,Z,D); "CODE" 35184;  
  A:=3.14; N:= 2; D:= 2;  
  BESS ZEROS(A,N,Z,D);  
  OUTPUT(61,"M"N,/,N)",Z[1],Z[2])  
"END"
```

PRINTS THE FIRST TWO ZEROS OF THE BESSEL FUNCTION Y OF THE ORDER 3.14; THE RESULT IS:  
+4.6847847078799"+000  
+8.2765898338392"+000

SUBSECTION: START.

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:

```
"INTEGER" "PROCEDURE" START(X,N,T);
"VALUE" X,N,T; "REAL" X;
"INTEGER" N,T;
"CODE" 35185;
```

START:= A STARTING VALUE FOR THE MILLER ALGORITHM  
FOR COMPUTING AN ARRAY OF BESSEL FUNCTIONS;

THE MEANING OF THE FORMAL PARAMETERS IS:

```
X: <ARITHMETIC EXPRESSION>;
    THE ARGUMENT OF THE BESSEL FUNCTIONS, X > 0;
N: <ARITHMETIC EXPRESSION>;
    THE NUMBER OF BESSEL FUNCTIONS TO BE COMPUTED, N >= 0;
T: <ARITHMETIC EXPRESSION>;
    THE TYPE OF BESSEL FUNCTION IN QUESTION,
    T = 0 CORRESPONDS TO ORDINARY BESSEL FUNCTIONS,
    T = 1 CORRESPONDS TO MODIFIED BESSEL FUNCTIONS.
```

PROCEDURES USED: NONE.

REQUIRED CENTRAL MEMORY: NO AUXILIARY ARRAYS ARE DECLARED.

METHOD AND PERFORMANCE:

THE PROCEDURE IS CALLED IN THE FOLLOWING PROCEDURES:

BESS J	CODE 35162
NON EXP BESS I	CODE 35177
BESS JAPLUSN	CODE 35180
BESS KAPLUSN	CODE 35192
NON EXP BESS IAPLUSN	CODE 35193
SPHER BESS J	CODE 35150
NON EXP SPHER BESS I	CODE 35154.



IN THESE PROCEDURES AN ARRAY OF BESSEL FUNCTIONS IS GENERATED BY USING MILLER 'S ALGORITHM (SEE REF[5]). FOR STARTING THIS ALGORITHM ONE NEEDS AN INTEGER NU WHICH CAN BE COMPUTED BY USING GAUTSCHI 'S ESTIMATES OF THE ERROR ( SEE REF[5,FORMULA (5.11)] ). WE COMPUTE THIS STARTING VALUE NU BY USING ASYMPTOTIC APPROXIMATIONS OF THE BESSEL FUNCTIONS, AS GIVEN IN REF[1, FORMULA 9.3.7, 9.3.8, 9.7.7, AND 9.7.8]. GAUTSCHI USED DIFFERENT FORMULAS, BUT THOSE USED HERE GIVE FOR LARGE X AND N MORE REALISTIC ESTIMATES. THE PERSUED ACCURACY IN THE ABOVE MENTIONED PROCEDURES IS ABOUT  $10^{-14}$ . FOR OBTAINING AN ACCURACY OF  $10^{-D}$  THE NUMBERS 36 AND 18 APPEARING IN THE FOURTH AND SIXTH LINE OF THE SOURCE TEXT OF START SHOULD BE REPLACED BY  $(D+1) * \text{LN}(10)$  AND  $.5 * (D+1) * \text{LN}(10)$ , RESPECTIVELY. FOR MODIFIED BESSEL FUNCTIONS THE ACCURACY IS IN A RELATIVE SENSE; FOR ORDINARY BESSEL FUNCTIONS THE ACCURACY IS ABSOLUTE IF THE ORDER OF THE BESSEL FUNCTION IS SMALLER THAN X, OTHERWISE IT IS RELATIVE.

RUNNING TIME: NEGLECTABLE IF COMPARED WITH THE TIME NEEDED FOR THE BESSEL FUNCTION PROCEDURES.

EXAMPLE OF USE: SEE THE ABOVE MENTIONED PROCEDURES.

SOURCE TEXT(S):

```
"CODE" 35180;
"PROCEDURE" BESS JAPLUSN(A, X, N, JA); "VALUE" A, X, N;
"INTEGER" N; "REAL" X, A; "ARRAY" JA;
"IF" X = 0 "THEN"
"BEGIN" JACOJ:= "IF" A = 0 "THEN" 1 "ELSE" 0;
"FOR" N:= N "STEP" -1 "UNTIL" 1 "DO" JAC[N]:= 0
"END" "ELSE"
"IF" A = 0 "THEN"
"BEGIN" "PROCEDURE" BESS J(X, N, J); "CODE" 35162;
"BESS J(X, N, JA)
"END" "ELSE"
"IF" A = .5 "THEN"
"BEGIN" "REAL" S;
"PROCEDURE" SPHER BESS J(X, N, J); "CODE" 35150;
S:= SQRT(X) * .797 884 560 802 865; "COMMENT" S = SQRT(2X / PI);
SPHER BESS J(X, N, JA);
"FOR" N:= N "STEP" - 1 "UNTIL" 0 "DO" JAC[N]:= JAC[N] * S
"END" "ELSE"
"COMMENT"
```

```

"BEGIN" "REAL" A2, X2, R, S, L, LABDA; "INTEGER" K, M, NU;
"REAL" "PROCEDURE" GAMMA(Y); "CODE" 35061;
"INTEGER" "PROCEDURE" START(X,N,T); "CODE" 35185;
L:= 1; NU:= START(X,N,O);
"FOR" M:= 1 "STEP" 1 "UNTIL" NU "DO"
L:= L * (M+A) / (M+1); R:= S:= 0; X2:= 2 / X; K:= -1; A2:= A + A;
"FOR" M:= NU+NU "STEP" - 1 "UNTIL" 1 "DO"
"BEGIN" P:= 1 / (X2 * (A + M) - R);
"IF" K = 1 "THEN" LABDA:= 0 "ELSE"
"BEGIN" L:= L * (M + 2) / (M + A2); LABDA:= L * (M + A) "END";
S:= R * (LABDA + S); K:= -K;
"IF" M<= N "THEN" JACM:= R
"END";
JAC0:= R:= 1 / GAMMA(1 + A) / (1 + S) / X2 ** A;
"FOR" M:= 1 "STEP" 1 "UNTIL" N "DO" JACM:= R:= R * JACM];
"END" BESS JAPLUSN;
"EOB"

```

```

"CODE" 35181;
"PROCEDURE" BESS YA01(A,X,YA,YA1); "VALUE" A,X; "REAL" A,X,YA,YA1;
"IF" A = 0 "THEN"
"BEGIN" "PROCEDURE" BESS Y01(X,Y0,Y1); "CODE" 35163;
BESS Y01(X,YA,YA1)
"END" "ELSE"
"BEGIN" "REAL" B,C,D,E,F,G,H,P,Q,R,S; "INTEGER" N,NA;
"BOOLEAN" REC,REV;
PI:=4*ARCTAN(1);NA:=ENTIER(A+.5);REC:=A>=.5;
REV:=A<-.5;"IF" REV "OR" REC "THEN" A:=A-NA;
"IF" A=-.5 "THEN"
"BEGIN" P:=SQRT(2/PI/X);F:=P*SIN(X);G:=-P*COS(X) "END" "ELSE"
"IF" X<3 "THEN"
"BEGIN" "REAL" "PROCEDURE" RECIP GAMMA(X,ODD,EVEN); "CODE" 35060;
"REAL" "PROCEDURE" SINH(X); "CODE" 35111;
B:=X/2;D:=-LN(B);E:=A*D;
C:="IF" ABS(A)<=-8 "THEN" 1/PI "ELSE" A/SIN(A*PI);
S:="IF" ABS(E)<=-8 "THEN" 1 "ELSE" SINH(E)/E;
E:=EXP(E);G:=RECIP GAMMA(A,P,Q)*E;E:=(E+1/E)/2;
F:=2*C*(P*E+Q*S*D);E:=A*A;
P:=G*C;Q:=1/G/PI;C:=A*PI/2;
R:="IF" ABS(C)<=-8 "THEN" 1 "ELSE" SIN(C)/C;R:=PI*C*R*R;
C:=1;D:=-B*B;YA:=F+R*Q;YA1:=P;
"FOR" N:=1,N+1 "WHILE"
ABS(G/(1+ABS(YA)))+ABS(H/(1+ABS(YA1)))>=-15 "DO"
"BEGIN" F:=(F*N+P+Q)/(N*N-E);C:=C*D/N;
P:=P/(N-A);Q:=Q/(N+A);
G:=C*(F+R*Q);H:=C*P-N*G;
YA:=YA+G;YA1:=YA1+H;
"END";
F:=-YA;G:=-YA1/B
"END" "ELSE"

```

"COMMENT"

```

"BEGIN" "PROCEDURE" BESS PQA01(A,X,PA,QA,PA1,QA1); "CODE" 35183;
  B:=X-PI*(A+.5)/2;C:=COS(B);S:=SIN(B);
  D:=SQRT(2/X/PI);
  BESS PQA01(A,X,P,Q,B,H);
  F:=D*(P*S+Q*C);G:=D*(H*S-B*C)
"END";
"IF" REV "THEN"
"BEGIN" X:=2/X;NA:=-NA-1;
  "FOR" N:=0 "STEP" 1 "UNTIL" NA "DO"
    "BEGIN" H:=X*(A-N)*F-G;G:=F;F:=H "END"
  "END" "ELSE" "IF" REC "THEN"
    "BEGIN" X:=2/X;
      "FOR" N:=1 "STEP" 1 "UNTIL" NA "DO"
        "BEGIN" H:=X*(A+N)*G-F;F:=G;G:=H "END"
      "END";
    YA:=F;YA1:=G
"END" BESS YA01;
  "EOP"
"CODE" 35182;
"PROCEDURE" BESS YAPLUSN(A, X, NMAX, YAN); "VALUE" A, X, NMAX;
"REAL" A, X; "INTEGER" NMAX; "ARRAY" YAN;
"BEGIN" "INTEGER" N; "REAL" Y1;
  "PROCEDURE" BESS YA01(A, X, YA, YA1); "CODE" 35181;
  BESS YA01(A, X, YAN[N], Y1); A:= A-1; X:= 2/X;
  "IF" NMAX > 0 "THEN" YAN[1]:= Y1;
  "FOR" N:= 2 "STEP" 1 "UNTIL" NMAX "DO"
    YAN[N]:= -YAN[N-2] + (A+N)*X*YAN[N-1]
  "END" BESS YAPLUSN;
  "EOP"

"CODE" 35183;
"PROCEDURE" BESS PQA01(A,X,PA,QA,PA1,QA1);"VALUE" A,X;
"REAL" A,X,PA,PA1,QA,QA1;
"IF" A = 0 "THEN"
"BEGIN" "PROCEDURE" BESS PQA0(X,PO,QA); "CODE" 35165;
  "PROCEDURE" BESS PQA1(X,P1,QA1); "CODE" 35166;
  BESS PQA0(X,PA,QA); BESS PQA1(X,PA1,QA1)
"END" "ELSE"
"BEGIN" "INTEGER" N,NA; "REAL" B, PI, PO, QA ; "BOOLEAN" REC, REV;
  PI:= 4 * ARCTAN(1);
  REV:=A<-.5;"IF" REV "THEN" A:=-A-1;
  REC:=A>.5;"IF" REC "THEN"
  "BEGIN" NA:=ENTIER(A+.5);A:=A-NA "END";
  "IF" A=-.5 "THEN"
  "BEGIN" PA:=PA1:=1;QA:=QA1:=0 "END" "ELSE"
  "IF" X >= 3 "THEN"

```

"COMMENT"

```

*BEGIN* *REAL* C,D,E,F,G,H,P,Q,R,S;
C:=.25 - A*A; B:= X + X; F:= R:= 1; G:= -X; S:= 0;
E:=(X*COS(A*PI)/PI**15)**2;
*FOR* N:=2,N+1 *WHILE* (P*P + Q*Q)*N<= "DO"
  *BEGIN* D:=(N-1+C/N);
  P:= (2 * N * F + B * G - D * R) / (N + 1);
  Q:= (2 * N * G - B * F - D * S) / (N + 1);
  R:= F; F:= P; S:= G; G:= Q
  *END*;
E:= F * F + G * G;
P:= (R * F + S * G) / E;
Q:= (S * F - R * G) / E;
F:= P; G:= Q;
*FOR* N:=N-1 *WHILE* N>0 "DO"
  *BEGIN* R:=(N+1)*(2-P)-2; S:=B+(N+1)*Q; D:=(N-1+C/N)/
  (R*R+S*S); P:=D*R; Q:=D*S; E:=F;
  F:=P*(E+1)-G*Q; G:=Q*(E+1)+P*G
  *END*;
F:=1+F; D:=F*F + G*G;
PA:=F/D; QA:=-G/D; D:=A+.5-P; Q:=Q+X;
PA1:=(PA*Q-QA*D)/X; QA1:=(QA*Q+PA*D)/X
*END* *ELSE*
*BEGIN* *REAL* C, S, CHI, YA, YA1; *ARRAY* JACO:11;
  *PROCEDURE* BESS JAPLUSN(A, X, N, JA); *CODE* 35180;
  *PROCEDURE* BESS YA01(A, X, YA, YA1); *CODE* 35181;
  B:= SQRT(PI * X / 2);
  CHI:= X - PI * (A / 2 + .25); C:= COS(CHI); S:= SIN(CHI);
  BESS YA01(A, X, YA, YA1); BESS JAPLUSN(A, X, 1, JA);
  PA:= B * (YA * S + C * JACO); QA:= B * (C * YA - S * JACO);
  PA1:= B * (S * JACO - C * YA);
  QA1:= B * (JACO * C + YA * S)
  *END*;
*IF* REC *THEN*
  *BEGIN* X:=2/X; B:=(A+1)*X;
  *FOR* N:=1 *STEP* 1 *UNTIL* NA "DO"
    *BEGIN* PO:=PA-QA1*B; QO:=QA+PA1*B;
    PA:=PA1; PA1:=PO; QA:=QA1; QA1:=QO; B:=B+X
    *END*
  *END*;
*IF* REV *THEN*
  *BEGIN* PO:=PA1; PA1:=PA; PA:=PO; QO:=QA1; QA1:=QA; QA:=QO *END*
*END* BESS PQA01;
  *EJP"

```

```

CODE" 35184;
PROCEDURE" BESS ZEROS(A,N,Z,D); "VALUE" A,N,D; "REAL" A;"ARRAY" Z;
      "INTEGER" N,D;
COMMENT" COMPUTES Z[1],...Z[N],THE FIRST N ZEROS OF A BESSEL FUNCTION.
      THE CHOICE OF D DETERMINES THE TYPE OF THE BESSEL FUNCTION :
      IF D=1 THEN JA      ELSE
      IF D=2 THEN YA      ELSE
      IF D=3 THEN JA=PRIME ELSE
      IF D=4 THEN YA=PRIME.
      A IS THE ORDER OF THE BESSEL FUNCTION, IT MUST BE NON-NEGATIVE.;
BEGIN" "REAL" AA,A2,B,BB,C,CHI,CO,MU,MU2,MU3,MU4,P,PI,PA,PA1,PO,P1,PP1,
      Q,QA,QA1,Q1,QQ1,RO,SI,T,TT,U,V,W,X,XX,X4,Y; "INTEGER" J,S;

"REAL" "PROCEDURE" FI(Y); "VALUE" Y; "REAL" Y;
"COMMENT" COMPUTES FI FROM THE EQUATION
      TAN(FI)-FI=Y , WHERE Y>=0.
THE RELATIVE ACCURACY IS AT LEAST 5 DIGITS;
"IF" Y=0 "THEN" FI:=0 "ELSE"
"IF" Y>"5 "THEN" FI:=1.570796 "ELSE"
"BEGIN" "REAL" R,P,PP;
      "IF" Y<1 "THEN"
      "BEGIN" P:=(3*Y)**(1/3); PP:=P*P;
      P:=P*(1+PP*(-210+PP*(27-2*PP))/1575)
      "END" "ELSE"
      "BEGIN" P:=1/(Y+1.570796); PP:=P*P;
      P:= 1.570796-P*(1+PP*(2310+PP*(3003+PP*(4818+PP*
      (8591+PP*16328))))/3465)
      "END";
      PP:=(Y+P)*(Y+P); R:=(P-ARCTAN(P+Y))/PP;
      FI:=P-(1+PP)*R*(1+R/(P+Y))
"END" FI;

"PROCEDURE" BESS PQA01(A,X,PA,QA,PA1,QA1); "CODE" 35183;

"REAL" "PROCEDURE" R;
"BEGIN" BESS PQA01(A,X,PA,QA,PA1,QA1);
      CHI:=X-PI*(A/2+0.25);
      SI :=SIN(CHI); CO:=COS(CHI);
      R:= "IF" D=1 "THEN" (PA*CO-QA*SI)/(PA1*SI+QA1*CO) "ELSE"
      "IF" D=2 "THEN" (PA*SI+QA*CO)/(QA1*SI-PA1*CO) "ELSE"
      "IF" D=3 "THEN" A/X-(PA1*SI+QA1*CO)/(PA*CO-QA*SI) "ELSE"
      A/X-(QA1*SI-PA1*CO)/(PA*SI+QA*CO)
"END" R;
"COMMENT"

```

```

PI:=4*ARCTAN(1); AA:=A*A; MU:=4*AA; MU2:=MU*MU;
MU3:=MU*MU2; MU4:=MU2*MU2;
"IF" D<3 "THEN"
"BEGIN" P:=7*MU-31; PO:=MU-1;
      P1:=4*(253*MU2-3722*MU+17869)/15/P*PO;
      Q1:=8*(83*MU2-982*MU+3779)/5/P
"END" "ELSE"
"BEGIN" P:=7*MU2+82*MU-9; PO:=MU+3;
      P1:=(4048*MU4+131264*MU3-221984*MU2-417600*MU+1012176)/60/P;
      Q1:=1.6*(83*MU3+2075*MU2-3039*MU+3537)/P
"END";
T:="IF" D=1"OR"D=4 "THEN" 0.25 "ELSE" 0.75; TT:=4*T;
"IF" D<3 "THEN"
"BEGIN" PP1:=5/48; QQ1:=-5/36 "END" "ELSE"
"BEGIN" PP1:=-7/48; QQ1:=35/288 "END";
Y:=3*PI/8; BB:="IF" A>=3 "THEN" A**(-2/3) "ELSE" 0.0;
"FOR" S:=1 "STEP" 1 "UNTIL" N "DO"
"BEGIN" "IF" A=0"AND"S=1"AND"D=3 "THEN"
      "BEGIN" X:=0; J:=0 "END" "ELSE"
      "BEGIN" "IF" S >= 3*A -8 "THEN"
            "BEGIN" B:=(S+A/2-T)*PI; C:=1/B/B/64;
                  X:=B-1/B/8*(PO-P1*C)/(1-Q1*C)
            "END" "ELSE"
            "BEGIN" "IF" S=1 "THEN"
                  "BEGIN" X:= "IF" D=1 "THEN" -2.33811 "ELSE"
                        "IF" D=2 "THEN" -1.17371 "ELSE"
                        "IF" D=3 "THEN" -1.01879 "ELSE" -2.29444
                  "END" "ELSE"
            "BEGIN" X:= Y*(4*S-TT); V:= 1/X/X;
                  X:=-X**(2/3)*(1+V*(PP1+QQ1*V))
            "END";
            U:=X*BB; V:=FI(2/3*(-U)**1.5);
            W:=1/COS(V); XX:=1-W*W; C:=SQRT(U/XX);
            X:=W*(A+C/A/U*
            ("IF" D<3 "THEN" -5/48/U+C*(-5/24/XX+1/8)
            "ELSE" 7/48/U+C*(-7/24/XX+3/8)))
"END"; J:=0;
L1: XX:=X*X; X4:=XX*XX; A2:=AA-XX; RO:=R; J:=J+1;
"IF" D<3 "THEN"
"BEGIN" U:=RO; P:=(1-4*A2)/6/X/(2*A+1);
      Q:=(2*(XX-MU)-1-6*A)/3/X/(2*A+1)
"END" "ELSE"
"BEGIN" U:=-XX*RO/A2; V:=2*X*A2/(AA+XX)/3;
      W:=A2*A2*A2;
      Q:=V*(1+(MU2+32*MU*XX+48*X4)/32/W);
      P:=V*(1+(-MU2+40*MU*XX+48*X4)/64/W)
"END";
W:=U*(1+P*RO)/(1+Q*RO); X:=X+W;
"IF" ABS(W/X)>=-13 "AND"J<5 "THEN" "GOTO" L1
"END"; Z[S]:=X
"END"
END" BESS ZEROS;
"EQP"

```

```
CODE" 35185;
INTEGER" "PROCEDURE" START(X,N,T); "VALUE" X,N,T; "REAL" X;
      "INTEGER" N,T;
BEGIN" "REAL" P,Q,R,Y; "INTEGER" S;
  S:= 2*T-1; P:= 36/X-T; R:= N/X; "IF" R>1 "OR" T=1 "THEN"
  "BEGIN" Q:= SQRT(R*R+S); R:= R*LN(Q+R)-Q "END" "ELSE" R:= 0;
  Q:= 18/X+R; R:= "IF" P>Q "THEN" P "ELSE" Q;
  P:= SQRT(2*(T+R)); P:= X*((1+R)+P)/(1+P); Y:= 0;
  "FOR" Q:= Y, Y "WHILE" P>Q "OR" P<Q-1 "DO"
  "BEGIN" Y:=P; P:= P/X; Q:= SQRT(P*P+S); P:= X*(R+Q)/LN(P+Q) "END";
  START:= "IF" T=1 "THEN" ENTIER(P+1) "ELSE" -ENTIER(-P/2)*2
END" START;
      "EDP"
```





AUTHORS: M.BAKKER AND N.M.TEMME.

INSTITUTE: MATHEMATICAL CENTRE.

RECEIVED: 781101.

BRIEF DESCRIPTION:

THIS SECTION CONTAINS THE PROCEDURES:

BESS IAPLUSN:

THIS PROCEDURE GENERATES AN ARRAY OF MODIFIED BESSEL FUNCTIONS OF THE FIRST KIND OF ORDER  $A+N$ ,  $N=0, \dots, NMAX$ ,  $0 \leq A < 1$  AND ARGUMENT  $X > = 0$ .

NONEXP BESS IAPLUSN:

THIS PROCEDURE GENERATES AN ARRAY OF MODIFIED BESSEL FUNCTIONS OF THE FIRST KIND OF ORDER  $A + N$ ,  $N = 0, \dots, NMAX$ ,  $0 \leq A < 1$  AND ARGUMENT  $X > = 0$  MULTIPLIED BY THE FACTOR  $\exp(-X)$ .  
THUS, APART FROM THE EXPONENTIAL FACTOR THE ARRAY ENTRIES ARE THE SAME AS THOSE COMPUTED BY BESS IAPLUSN.

BESS KA01:

THIS PROCEDURE CALCULATES THE MODIFIED BESSEL FUNCTIONS OF THE THIRD KIND OF ORDER  $A$  AND  $A+1$ , AND ARGUMENT  $X$ ,  $X > 0$ ;

BESS KAPLUSN:

THIS PROCEDURE GENERATES AN ARRAY OF MODIFIED BESSEL FUNCTIONS OF THE THIRD KIND OF ORDER  $A+N$ ,  $N=0, 1, \dots, NMAX$ , AND ARGUMENT  $X > 0$ .  
THE MODIFIED BESSEL FUNCTIONS CORRESPOND TO THE FUNCTION DEFINED IN FORMULA 9.6.2 OF REFERENCE[1];

NONEXP BESS KA01:

THIS PROCEDURE CALCULATES THE MODIFIED BESSEL FUNCTIONS OF THE THIRD KIND OF ORDER  $A$  AND  $A + 1$ , AND ARGUMENT  $X$ ,  $X > 0$ , MULTIPLIED BY THE FACTOR  $\exp(X)$ . THUS, APART FROM THE EXPONENTIAL FACTOR, THE FUNCTIONS ARE THE SAME AS THOSE COMPUTED BY BESS KA01;

## NONEXP BESS KAPLUSN:

THIS PROCEDURE GENERATES AN ARRAY OF MODIFIED BESSEL FUNCTIONS OF THE THIRD KIND OF ORDER  $A + N$ ,  $N = 0, 1, \dots, NMAX$ , AND ARGUMENT  $X > 0$  MULTIPLIED BY THE FACTOR  $\exp(X)$ . THUS, APART FROM THE EXPONENTIAL FACTOR, THE FUNCTIONS ARE THE SAME AS THOSE COMPUTED BY THE PROCEDURE BESS KAPLUSN.

## KEYWORDS:

BESSEL FUNCTION,  
MODIFIED BESSEL FUNCTION,  
MODIFIED BESSEL FUNCTION OF THE THIRD KIND.

## REFERENCES:

- [1]. ABRAMOWITZ, M., AND STEGUN, I. (EDS.),  
HANDBOOK OF MATHEMATICAL FUNCTIONS WITH FORMULAS, GRAPHS AND  
MATHEMATICAL TABLES.  
APPL. MATH. SER. 55, U.S. GOVT. PRINTING OFFICE,  
WASHINGTON, D.C. (1964).
- [2]. GAUTSCHI, W., COMPUTATIONAL ASPECTS  
OF THREE TERM RECURRENCE RELATIONS.  
SIAM REVIEW, VOLUME 9, (1967), NUMBER 1, P. 24.
- [3]. TCMME, N.M., ON THE NUMERICAL EVALUATION OF THE  
MODIFIED BESSEL FUNCTION OF THE THIRD KIND.  
J. COMP. PHYSICS, VOL. 19, (1975), NUMBER 3, P. 324.

SUBSECTION: BESS IAPLUSN.

## CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:

```
"PROCEDURE" BESS IAPLUSN(A, X, N, IA);  
"VALUE" X, N, A; "REAL" X, A;  
"INTEGER" N; "ARRAY" IA;  
"CODE" 35190;
```

THE MEANING OF THE FORMAL PARAMETERS IS:  
 A: < ARITHMETIC EXPRESSION >;  
 THE NONINTEGER PART OF THE ORDER OF THE  
 BESSEL FUNCTIONS;  $0 \leq A < 1$ ;  
 X: < ARITHMETIC EXPRESSION >;  
 THE ARGUMENT OF THE BESSEL FUNCTIONS;  $X \geq 0$ ;  
 N: < ARITHMETIC EXPRESSION >;  
 THE UPPER BOUND OF THE INDICES OF THE ARRAY IA;  $N \geq 0$ ;  
 IA: < ARRAY IDENTIFIER >;  
 "ARRAY" IA[0:N];  $N \geq 0$ ;  
 EXIT: THE VALUES OF THE MODIFIED BESSEL FUNCTIONS  
 OF THE FIRST KIND, OF ORDER  $A+K$  AND ARGUMENT  $X$ ,  
 $I[A+K](X)$  ARE ASSIGNED TO THE ARRAY IA.

PROCEDURES USED:  
 NONEXP BESS IAPLUSN     = CP 35193,  
 BESS I                 = CP 35172,  
 NONEXP SPHER BESS I    = CP 35154.

REQUIRED CENTRAL MEMORY: NO AUXILIARY ARRAYS ARE DECLARED.

METHOD AND PERFORMANCE: SEE SUBSECTION NONEXP BESS IAPLUSN.

RUNNING TIME:

ROUGHLY PROPORTIONAL TO THE MAXIMUM OF  $X$  AND  $N$ .

EXAMPLE OF USE:

```
"BEGIN" "REAL" X, A; "ARRAY" IA[0:2] ;
  "PROCEDURE" BESS IAPLUSN(A, X, N, IA); "CODE" 35190;
  A=.25; X= 2; BESS IAPLUSN(A, X, 2, IA);
  OUTPUT(61, ("2(48D,DD), /, 3(48-.14D"-ZD)"),
  A, X, IA[0], IA[1], IA[2])
"END"
```

PRINTS THE FOLLOWING RESULTS:

```
0.25     2.00
.22033544516736" 1   .13401967589829" 1   .52810850294501" 0
```

SUBSECTION: NONEXP BESS IAPLUS.

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:

```
"PROCEDURE" NONEXP BESS IAPLUS(A, X, N, IA);  
"VALUE" A, X, N;  
"REAL" A, X; "INTEGER" N; "ARRAY" IA;  
"CODE" 35193;
```

THE MEANING OF THE FORMAL PARAMETERS IS:

```
A: < ARITHMETIC EXPRESSION >;  
    THE NONINTEGER PART OF THE ORDER A+N,  $0 \leq A < 1$ ;  
X: < ARITHMETIC EXPRESSION >;  
    THE ARGUMENT OF THE BESSEL FUNCTIONS;  $X \geq 0$ ;  
N: < ARITHMETIC EXPRESSION >;  
    THE UPPER BOUND OF THE INDICES OF THE ARRAY IA;  $N \geq 0$ ;  
IA: < ARRAY IDENTIFIER >;  
    "ARRAY" IACO:N];  $N \geq 0$ ;  
EXIT: IACKJ HAS THE VALUE OF  
    THE MODIFIED BESSEL FUNCTION OF THE FIRST KIND OF  
    ORDER A + K AND ARGUMENT X MULTIPLIED BY  
    EXP (-X),  $0 \leq K \leq N$ .
```

PROCEDURES USED:

```
NONEXP BESS I           = CP 35177  
NONEXP SPHER BESS I    = CP 35154  
GAMMA                   = CP 35061  
START                   = CP 35185
```

REQUIRED CENTRAL MEMORY: NO AUXILIARY ARRAYS ARE DECLARED.

METHOD AND PERFORMANCE:

IN ALL THE CASES THE BESSEL FUNCTIONS ARE COMPUTED ACCORDING TO THE MILLER METHOD DESCRIBED IN [2, P.46-52]. THE STARTING VALUE IS COMPUTED BY THE PROCEDURE START (SECTION 6.10.1).

RUNNING TIME: ROUGHLY PROPORTIONAL TO THE MAXIMUM OF X AND N.

## EXAMPLE OF USE:

## THE PROGRAM

```

"BEGIN" "REAL" X, A; "ARRAY" IAC(2);
"PROCEDURE" NON EXPBESS IAPLUSN(A, X, N, IA); "CODE" 35193;
  A:= .25; X:= 2; NON EXPBESS IAPLUSN(A, X, 2, IA);
  OUTPUT(61, ("2(4B,DD),/3(4B-.14D"-ZD)" ),
  A, X, IAC(1), IAC(2))
"END"

```

PRINTS THE FOLLOWING RESULTS:

```

0.25      2.00
.29819159878790" 0   .18137590796974" 0   .71471713825726" -1

```

SUBSECTION: BESS KA01.

## CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:

```

"PROCEDURE" BESS KA01(A, X, KA, KA1); "VALUE" A, X;
"REAL" A, X, KA, KA1;
"CODE" 35191;

```

THE MEANING OF THE FORMAL PARAMETERS IS:

```

A:   <ARITHMETIC EXPRESSION>;
      THE ORDER;
X:   <ARITHMETIC EXPRESSION>;
      THE ARGUMENT. THIS ARGUMENT SHOULD SATISFY X>0;
KA:  <VARIABLE>;
      EXIT: THE VALUE OF THE MODIFIED BESSEL FUNCTION
            OF THE THIRD KIND OF ORDER A AND ARGUMENT X;
KA1: <VARIABLE>;
      EXIT: THE VALUE OF THE MODIFIED BESSEL FUNCTION OF THE
            THIRD KIND OF ORDER A+1 AND ARGUMENT X.

```

## PROCEDURES USED:

```

RECIP GAMMA      = CP 35060;
NONEXP BESS KA01 = CP 35194;
SINH             = CP 35111.

```

REQUIRED CENTRAL MEMORY: NO AUXILIARY ARRYS ARE DECLARED.

## METHOD AND PERFORMANCE:

FOR  $0 < X < 1$  THE BESSEL FUNCTIONS ARE COMPUTED BY USING TAYLOR SERIES. THE METHOD IS DESCRIBED IN REFERENCE [3]. FOR  $X > 1$  THE PROCEDURE CALLS FOR THE PROCEDURE NONEXP BESS KA (SEE SUBSECTION NONEXP BESS KA). THE RELATIVE ACCURACY IS ABOUT  $10^{-13}$ , EXCEPT FOR LARGE VALUES OF X; IN THAT CASE THE ACCURACY ALSO DEPENDS ON THE RELATIVE ACCURACY OF THE EXPONENTIAL FUNCTION. IF ONE IS INTERESTED IN THE MODIFIED BESSEL FUNCTION OF THE THIRD KIND TIMES THE FACTOR  $\exp(X)$ , THE PROCEDURE NONEXP BESS KA SHOULD BE USED.

## EXAMPLE OF USE:

THE PROGRAM:

```
"BEGIN" "REAL" P, Q;
  "PROCEDURE" BESS KA01(A, X, KA, KA1); "CODE" 35191;
  BESS KA01(0, 1, P, Q);
  OUTPUT(61, "("2(N)");", P, Q)
"END"
```

YIELDS THE FOLLOWING RESULTS

+4.2102443824071 $\times 10^{-001}$  +6.0190723019724 $\times 10^{-001}$ .

## SUBSECTION: BESS KAPLUSN.

## CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:

```
"PROCEDURE" BESS KAPLUSN(A, X, NMAX, KAN); "VALUE" A, X, NMAX;
"INTEGER" NMAX; "REAL" A, X; "ARRAY" KAN;
"CODE" 35192;
```

THE MEANING OF THE FORMAL PARAMETERS IS:

```
A: <ARITHMETIC EXPRESSION>;
  THE ORDER. IT IS ADVISED TO TAKE A  $\geq 0$ ;
X: <ARITHMETIC EXPRESSION>;
  THE ARGUMENT. THIS ARGUMENT SHOULD SATISFY  $X > 0$ ;
NMAX: <ARITHMETIC EXPRESSION>;
  THE UPPER BOUND OF THE INDICES OF THE ARRAY KAN;
KAN: <ARRAY IDENTIFIER>;
  "ARRAY" KAN(0:NMAX); NMAX  $\geq 0$ ;
EXIT: THE VALUE OF THE MODIFIED BESSEL FUNCTION
      OF THE THIRD KIND OF ORDER N+A IS ASSIGNED TO KAN(N),
       $0 \leq N \leq NMAX$ .
```

PROCEDURES USED: BESS KA01 = CP 35191.

REQUIRED CENTRAL MEMORY: NO AUXILIARY ARRAYS ARE DECLARED.

METHOD AND PERFORMANCE:

THE RECURRENCE RELATION  $KAN[N+1] = KAN[N-1] + 2*(N+A)*KAN[N]/X$  IS USED. THE STARTING VALUES ARE OBTAINED FROM THE PROCEDURE BESS KA01. IF  $A >= 0$ , RECURSION IS NUMERICALLY STABLE IN THE FORWARD DIRECTION. IF ONE IS INTERESTED IN THE MODIFIED BESSEL FUNCTIONS OF THE THIRD KIND TIMES THE FACTOR  $EXP(X)$ , THE PROCEDURE NONEXP BESS KAPLUSN SHOULD BE USED.

EXAMPLE OF USE:

THE PROGRAM:

```
"BEGIN" "ARRAY" KAN(0:2);
"PROCEDURE" BESS KAPLUSN(A, X, NMAX, KAN); "CODE" 35193;
    BESS KAPLUSN(0, 1, 2, KAN);
    OUTPUT(61, "("3(N)"", KAN(0), KAN(1), KAN(2))
"END"
```

YIELDS THE FOLLOWING RESULTS

```
+4.2102443824071"-001 +6.0190723019724"-001 +1.6248388986352"+000.
```

SUBSECTION: NONEXP BESS KA01.

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:

```
"PROCEDURE" NONEXP BESS KA01(A, X, KA, KA1);
"VALUE" A, X; "REAL" A, X, KA, KA1;
"CODE" 35194;
```

THE MEANING OF THE FORMAL PARAMETERS IS:

A: <ARITHMETIC EXPRESSION>;  
 THE ORDER;

X: <ARITHMETIC EXPRESSION>;  
 THE ARGUMENT. THIS ARGUMENT SHOULD SATISFY  $X > 0$ ;

KA: <VARIABLE>;  
 EXIT: KA HAS THE VALUE OF THE MODIFIED BESSEL  
 FUNCTION OF THE THIRD KIND OF ORDER A  
 AND ARGUMENT X TIMES THE FACTOR  $\exp(X)$ ;

KA1: <VARIABLE>;  
 EXIT: THE VALUE OF THE MODIFIED BESSEL FUNCTION OF THE  
 THIRD KIND OF ORDER  $A+1$  AND ARGUMENT X TIMES THE  
 FACTOR  $\exp(X)$ .

PROCEDURES USED: BESS KA01 = CP 35191.

REQUIRED CENTRAL MEMORY: NO AUXILIARY ARRAYS ARE DECLARED.

METHOD AND PERFORMANCE:

FOR  $0 < X < 1$  THE PROCEDURE NONEXP BESS KA CALLS FOR THE PROCEDURE  
 BESS KA01. FOR  $X > 1$  THE BESSEL FUNCTIONS ARE COMPUTED WITH A  
 MILLER ALGORITHM FOR CONFLUENT HYPERGEOMETRIC FUNCTIONS.  
 THE METHOD IS DESCRIBED IN REFERENCE [3].  
 FOR ALL VALUES OF X CONSIDERED ( $X > 0$ ) THE FUNCTIONS  
 DELIVERED ARE EQUAL TO THE VALUES COMPUTED BY THE PROCEDURE  
 BESS KA01, APART FROM AN EXPONENTIAL FACTOR. THE RELATION BETWEEN  
 THE TWO PROCEDURES WILL BE DESCRIBED BY THE PROGRAM:

```
"BEGIN" "REAL" A, X, KA, NEKA, KA1, NEKA1;
  "PROCEDURE" BESS KA01(A, X, KA, KA1); "CODE" 35191;
  "PROCEDURE" NONEXP BESS KA(A, X, KA, KA1); "CODE" 35194;
  A:= .3; X:= 3.14;
  BESS KA01(A, X, KA, KA1);
  NONEXP KA 01(A, X, NEKA, NEKA1)
"END"
```

THEN WE HAVE

$KA = \exp(-X) * NEKA$ ,  $KA1 = \exp(-X) * NEKA1$ . THE RELATIVE ACCURACY IS  
 ABOUT  $10^{-13}$ .



## EXAMPLE OF USE:

THE PROGRAM:

```
"BEGIN" "REAL" P, Q;
  "PROCEDURE" NONEXP BESS KA(A, X, KA, KA1); "CODE" 35194;
  NONEXP BESS KA(0, 2, P, Q);
  OUTPUT(61, ("2(N)"), P, Q)
"END"
```

YIELDS THE FOLLOWING RESULTS:

8.4156821507073"-001 +1.0334768470687"+000.

SUBSECTION: NONEXP BESS KAPLUSN.

## CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:

```
"PROCEDURE" NONEXP BESS KAPLUSN(A, X, NMAX, KAN);
"VALUE" A, X, NMAX; "REAL" A, X; "INTEGER" NMAX; "ARRAY" KAN;
"CODE" 35195;
```

NONEXP BESS KAPLUSN GENERATES AN ARRAY OF MODIFIED BESSEL FUNCTIONS THE THIRD KIND OF ARGUMENT X AND ORDERS A+N, N=0, 1, ..., NMAX TIMES THE FACTOR EXP(X).

THE MEANING OF THE FORMAL PARAMETERS IS:

```
A: <ARITHMETIC EXPRESSION>;
    THE ORDER. IT IS ADVISED TO TAKE A >= 0;
X: <ARITHMETIC EXPRESSION>;
    THE ARGUMENT. THIS ARGUMENT SHOULD SATISFY X>0;
NMAX: <ARITHMETIC EXPRESSION>;
    THIS PARAMETER SHOULD SATISFY NMAX>=0; NMAX INDICATES THE
    MAXIMUM NUMBER OF FUNCTION VALUES TO BE GENERATED;
KAN: <ARRAY IDENTIFIER>;
     "ARRAY" KAN[0:NMAX]; NMAX>=0;
    EXIT: KAN[N] IS THE MODIFIED BESSEL FUNCTION OF THE THIRD
    KIND OF ORDER N+A AND OF ARGUMENT X (N=0(1)NMAX)
    TIMES THE FACTOR EXP(X).
```

PROCEDURES USED: NONEXP BESS KA = CP 35194.

REQUIRED CENTRAL MEMORY: NO AUXILIARY ARRAYS ARE DECLARED.

## METHOD AND PERFORMANCE:

THE RECURRENCE RELATION  $KAN[N+1]=KAN[N-1]+2*(N+A)*KAN[N]/X$  IS USED. THE STARTING VALUES ARE OBTAINED FROM THE PROCEDURE NONEXP BESS KA. IF  $A \geq 0$ , RECURSION IS NUMERICALLY STABLE IN THE FORWARD DIRECTION. FOR ALL VALUES OF X AND NMAX CONSIDERED ( $X > 0$ ) THE FUNCTIONS DELIVERED ARE EQUAL TO THE VALUES COMPUTED BY THE PROCEDURE BESS KAPLUSN, APART FROM AN EXPONENTIAL FACTOR. THE RELATION BETWEEN THE TWO PROCEDURES WILL BE DESCRIBED BY THE PROGRAM:

```
"BEGIN" "REAL" X, A; "ARRAY" KA, NEKA[0:10];
  "PROCEDURE" BESS KAPLUSN(A, X, NMAX, KA); "CODE" 35193;
  "PROCEDURE" NONEXP BESS KAPLUSN(A, X, NMAX, KAN); "CODE" 35195;
  X:= 2.78; A:= .96;
  BESS KAPLUSN(A, X, 10, KA);
  NONEXP BESS KAPLUSN(A, X, 10, NEKA)
"END"
```

THEN WE HAVE  $KAN[N] = EXP(-X)*NEKAN[N]$ ,  $N=0, 1, \dots, 10$ .

## EXAMPLE OF USE:

THE PROGRAM:

```
"BEGIN" "ARRAY" KAN[0:2];
"PROCEDURE" NONEXP BESS KAPLUSN(A, X, NMAX, KAN); "CODE" 35195;
  NONEXP BESS KAPLUSN(0, 5, 2, KAN);
  OUTPUT(61, "3(N)", KAN[0], KAN[1], KAN[2])
"END"
```

YIELDS THE FOLLOWING RESULTS:

+5.4780756431352"-001 +6.0027385878831"-001 +7.8791710782884"-001.

## SOURCE TEXT(S):

```

"CODE" 35190;
"COMMENT" COMPUTATION OF I[A](X), , I[N+A](X);
"PROCEDURE" BESS IAPLUSN(A, X, N, IA); "VALUE" A, X, N;
"INTEGER" N; "REAL" X, A; "ARRAY" IA;
"IF" X = 0 "THEN"
"BEGIN" I[A] := "IF" A = 0 "THEN" 1 "ELSE" 0;
"FOR" N := N "STEP" -1 "UNTIL" 1 "DO" I[A[N]] := 0
"END" "ELSE" "IF" A = 0 "THEN"
"BEGIN" "PROCEDURE" BESS I(X, N, I); "CODE" 35172;
"BESS I(X, N, IA);
"END" "ELSE" "IF" A = .5 "THEN"
"BEGIN" "REAL" C;
"PROCEDURE" NONEXP SPHER BESSI(X, N, I); "CODE" 35154;
C := .797 884 560 802 865 * SQRT(ABS(X)) * EXP (ABS (X));
NONEXP SPHER BESSI(X, N, IA);
"FOR" N := N "STEP" -1 "UNTIL" 0 "DO" I[A[N]] := C*I[A[N]]
"END" "ELSE"
"BEGIN" "REAL" EXPX;
"PROCEDURE" NONEXP BESS IAPLUSN(A, X, N, IA); "CODE" 35193;
EXPX := EXP(ABS(X));
NONEXP BESS IAPLUSN(A, X, N, IA);
"FOR" N := N "STEP" -1 "UNTIL" 0 "DO" I[A[N]] := EXPX * I[A[N]]
"END" BESS IAPLUSN;
"EOB"

"CODE" 35191;
"PROCEDURE" BESS KA01(A, X, KA, KA1); "VALUE" A, X;
"REAL" A, X, KA, KA1;
"IF" A = 0 "THEN"
"BEGIN" "PROCEDURE" BESS K01(X, K0, K1); "CODE" 35173;
"BESS K01(X, KA, KA1)
"END" "ELSE"
"BEGIN" "REAL" F, G, H, PI; "INTEGER" N, NA; "BOOLEAN" REC, REV;
PI := 4 * ARCTAN(1);
REV := A < -.5; "IF" REV "THEN" A := -A-1;
REC := A >= .5; "IF" REC "THEN"
"BEGIN" NA := ENTIER(A+.5); A := A - NA "END";
"IF" A = .5 "THEN" F := G := SQRT(PI / X / 2) * EXP (-X) "ELSE"
"IF" X < 1 "THEN"
"BEGIN"
"COMMENT"

```

```

"REAL" A1, B, C, D, E, P, Q, S;
"REAL" "PROCEDURE" RECIP GAMMA(X, ODD, EVEN); "CODE" 35060;
"REAL" "PROCEDURE" SINH(X); "CODE" 35111;
B:=X/2;D:=-LN(B);E:=A*D;C:=A*PI;
C:="IF" ABS(C)<"-15" "THEN" 1 "ELSE" C/SIN(C);
S:="IF" ABS(E)<"-15" "THEN" 1 "ELSE" SINH(E)/E;
E:=EXP(E);A1:=(E+1/E)/2;G:=RECIP GAMMA(A, P, Q)*E;
KA:=F:=C*(P*A1+Q*S*D);E:=A*A;
P:=.5*G*C;Q:=.5/G;C:=1;D:=B*B;KA1:=P;
"FOR" N:=1,N+1 "WHILE" H/KA+ABS(G)/KA1>"-15" "DO"
"BEGIN" F:=(F*N+P+Q)/(N*N-E);C:=C*D/N;
P:=P/(N-A);Q:=Q/(N+A);G:=C*(P-N*F);
H:=C*F;KA:=KA+H;KA1:=KA1+G
"END";
F:=KA;G:=KA1/B
"END" "ELSE"
"BEGIN" "REAL" EXPON;
"PROCEDURE" NONEXP BESS KA01(A, X, KA, KA1); "CODE" 35194;
EXPON:= EXP(-X); NONEXP BESS KA01(A, X, KA, KA1);
F:= EXPON * KA; G:= EXPON * KA1
"END";
"IF" REC "THEN"
"BEGIN" X:= 2 / X;
"FOR" N:= 1 "STEP" 1 "UNTIL" NA "DO"
"BEGIN" H:= F + (A + N) * X * G; F:= G; G:= H "END"
"END";
"IF" REV "THEN" "BEGIN" KA1:= F; KA:= G "END" "ELSE"
"BEGIN" KA:= F; KA1:= G "END"
"END" BESS KA01;
"EOP"

"CODE" 35192;
"PROCEDURE" BESS KAPLUSN(A, X, NMAX, KAN); "VALUE" A, X, NMAX;
"REAL" A, X; "INTEGER" NMAX; "ARRAY" KAN;
"BEGIN" "INTEGER" N; "REAL" K1;
"PROCEDURE" BESS KA01(A, X, KA, KA1);"CODE" 35191;
BESS KA01(A, X, KAN[0], K1); A:= A-1; X:= 2/X;
"IF" NMAX > 0 "THEN" KAN[1]:= K1;
"FOR" N:= 2 "STEP" 1 "UNTIL" NMAX "DO"
KAN[N]:= KAN[N-2] + (A+N) * X * KAN[N-1]
"END" BESS KAPLUSN;
"EOP"

```

```

"CODE" 35193;
"COMMENT" COMPUTATION OF NONEXPONENTIAL MODIFIED BESSEL
FUNCTIONS OF FRACTIONAL ORDER;
"PROCEDURE" NONEXP BESS IAPLUSN(A, X, N, IA); "VALUE" A, X, N;
"REAL" X, A; "INTEGER" N; "ARRAY" IA;
"IF" X = 0 "THEN"
"BEGIN" IAC[]:= "IF" A = 0 "THEN" 1 "ELSE" 0;
"FOR" N:= N "STEP" -1 "UNTIL" 1 "DO" IAC[N]:= 0 "END"
"ELSE" "IF" A = 0 "THEN"
"BEGIN" "PROCEDURE" NONEXP BESSI(X, N, I); "CODE" 35177;
NONEXP BESSI(X, N, IA)
"END" "ELSE" "IF" A = .5 "THEN"
"BEGIN" "REAL" C;
"PROCEDURE" NONEXP SPHER BESSI(X, N, I); "CODE" 35154;
C:= .797 884 560 802 865 * SQRT(X);
NONEXP SPHER BESSI(X, N, IA);
"FOR" N:= N "STEP" -1 "UNTIL" 0 "DO" IAC[N]:= C * IAC[N]
"END" "ELSE"
"BEGIN" "INTEGER" M, NU; "REAL" R, S, LABDA, L, A2, X2;
"REAL" "PROCEDURE" GAMMA(X); "CODE" 35061;
"INTEGER" "PROCEDURE" START(X, N, T); "CODE" 35185;
A2:= A+A; X2:= 2/X; L:=1;
NU:= START(X, N, 1); R:= S:= 0;
"FOR" M:= 1 "STEP" 1 "UNTIL" NU "DO" L:= L * (M+A2)/(M+1);
"FOR" M:= NU "STEP" -1 "UNTIL" 1 "DO"
"BEGIN" R:= 1/(X2 *(A+M)+R); L:= L*(M+1)/(M+A2);
LABDA:= L*(M+A) * 2; S:= R * (LABDA + S);
"IF" M <= N "THEN" IAC[M]:= R
"END";
IAC[]:= R:= 1/(1+S)/GAMMA(1+A)/X2 **A;
"FOR" M:= 1 "STEP" 1 "UNTIL" N "DO" IAC[M]:= R:= IAC[M] * R;
"END";
"EQP"

"CODE" 35194;
"PROCEDURE" NONEXP BESS KA01(A, X, KA, KA1); "VALUE" A, X;
"REAL" A, X, KA, KA1;
"IF" A = 0 "THEN"
"BEGIN" "PROCEDURE" NONEXP BESS K01(X, K0, K1); "CODE" 35178;
NONEXP BESS K01(X, KA, KA1)
"END" "ELSE"
"BEGIN" "REAL" F, G, H, PI; "INTEGER" N, NA; "BOOLEAN" REC, REV;
PI:= 4 * ARCTAN(1);
REV:= A < -.5; "IF" REV "THEN" A:= -A-1;
REC:= A >= .5; "IF" REC "THEN"
"BEGIN" NA:= ENTIER(A+.5); A:= A - NA "END";
"IF" A = -.5 "THEN" F:= G:= SQRT(PI / X / 2) "ELSE"
"IF" X < 1 "THEN"
"BEGIN"
"COMMENT"

```

```

"REAL" EXPON;
"PROCEDURE" BESS KA01(A, X, KA, KAL);"CODE" 35191;
EXPON:= EXP(X); BESS KA01(A, X, KA, KAL);
F:= EXPON * KA; G:= EXPON * KAL
"END" "ELSE"
"BEGIN" "REAL" B, C, E, P, Q;
C:=.25-A*A;B:=X+X;G:=1;F:=0;E:=COS(A*PI)/PI*X**15;
"FOR" N:=1,N+1 "WHILE" H*N<E "DO"
"BEGIN" H:=(2*(N+X)*G-(N-1+C/N)*F)/(N+1);F:=G;
G:=H
"END";
P:= Q:= F / G; E:= B - 2;
"FOR" N:=N,N-1 "WHILE" N>0 "DO"
"BEGIN" P:=(N-1+C/N)/(E+(N+1)*(2-P));Q:=P*(1+Q) "END";
F:=SQRT(PI/B)/(1+Q);G:=F*(A+X+.5-P)/X
"END";
"IF" REC "THEN"
"BEGIN" X:= 2 / X;
"FOR" N:= 1 "STEP" 1 "UNTIL" NA "DO"
"BEGIN" H:= F + (A + N) * X * G; F:= G; G:= H "END"
"END";
"IF" REV "THEN" "BEGIN" KAL:= F; KA:= G "END" "ELSE"
"BEGIN" KA:= F; KAL:= G "END"
"END" NONEXP BESS KA01;
"EQP"

"CODE" 35195;
"PROCEDURE" NONEXP BESS KAPLUSN(A, X, NMAX, KAN);
"VALUE" A, X, NMAX;
"REAL" A, X; "INTEGER" NMAX; "ARRAY" KAN;
"BEGIN" "INTEGER" N; "REAL" K1;
"PROCEDURE" NONEXP BESS KA(A, X, KA, KAL); "VALUE" A, X;
"REAL" A, X, KA, KAL; "CODE" 35194;
NONEXP BESS KA(A, X, KAN[0], K1); A:= A-1; X:= 2/X;
"IF" NMAX > 0 "THEN" KAN[1]:= K1;
"FOR" N:= 2 "STEP" 1 "UNTIL" NMAX "DO"
KAN[N]:= KAN[N-2] + (A+N)*X*KAN[N-1];
"END" NONEXP BESS KAPLUSN;
"EQP"

```

AUTHOR: M. BAKKER.

INSTITUTE: MATHEMATICAL CENTRE.

BRIEF DESCRIPTION:

THIS SECTION CONTAINS THE PROCEDURES

SPHER BESS J:

THIS PROCEDURE CALCULATES THE SPHERICAL BESSEL FUNCTIONS  $J_{[K+.5]}(X) * \sqrt{\pi/(2*X)}$ ,  $K=0, \dots, N$ , WHERE  $J_{[K+.5]}(X)$  DENOTES THE BESSEL FUNCTION OF THE FIRST KIND OF ORDER  $K+.5$ ;  $X \geq 0$ ;

SPHER BESS Y:

THIS PROCEDURE CALCULATES THE SPHERICAL BESSEL FUNCTIONS  $Y_{[K+.5]}(X) * \sqrt{\pi/(2*X)}$ ,  $K=0, \dots, N$ , WHERE  $Y_{[K+.5]}(X)$  DENOTES THE BESSEL FUNCTION OF THE THIRD KIND OF ORDER  $K+.5$ ;  $X$  SHOULD BE POSITIVE;

SPHER BESS I:

THIS PROCEDURE CALCULATES THE MODIFIED SPHERICAL BESSEL FUNCTIONS  $I_{[K+.5]}(X) * \sqrt{\pi/(2*X)}$ ,  $K=0, \dots, N$ , WHERE  $I_{[K+.5]}(X)$  DENOTES THE MODIFIED BESSEL FUNCTION OF THE FIRST KIND OF ORDER  $K+.5$ ;  $X \geq 0$ ;

NONEXP SPHER BESS I:

THIS PROCEDURE CALCULATES THE MODIFIED SPHERICAL BESSEL FUNCTIONS MULTIPLIED BY  $\exp(-X)$   
 $\exp(-X) * I_{[K+.5]}(X) * \sqrt{\pi/(2*X)}$ ,  $K=0, \dots, N$ ,  
WHERE  $I_{[K+.5]}(X)$  DENOTES THE MODIFIED BESSEL FUNCTION OF THE FIRST KIND OF ORDER  $K+.5$ ;  $X \geq 0$ ;

SPHER BESS K:

THIS PROCEDURE CALCULATES THE MODIFIED SPHERICAL BESSEL FUNCTIONS  $K_{[I+.5]}(X) * \sqrt{\pi/(2*X)}$ ,  $I=0, \dots, N$ ,  
WHERE  $K_{[I+.5]}(X)$  DENOTES THE MODIFIED BESSEL FUNCTION OF THE THIRD KIND OF ORDER  $I+.5$ ;  $X > 0$ ;

NONEXP SPHER BESS K:

THIS PROCEDURE CALCULATES THE MODIFIED SPHERICAL BESSEL FUNCTIONS MULTIPLIED BY  $\exp(+X)$   
 $\exp(+X) * K_{[I+.5]}(X) * \sqrt{\pi/(2*X)}$ ,  $I=0, \dots, N$ ,  
WHERE  $K_{[I+.5]}(X)$  DENOTES THE MODIFIED BESSEL FUNCTION OF THE THIRD KIND OF ORDER  $I+.5$ ;  $X > 0$ ;

## KEYWORDS:

BESSEL FUNCTIONS,  
SPHERICAL BESSEL FUNCTIONS,  
MODIFIED SPHERICAL BESSEL FUNCTIONS.

## REFERENCES:

- [1]. ABRAMOWITZ, M., AND STEGUN, I. (EDS),  
HANDBOOK OF MATHEMATICAL FUNCTIONS WITH FORMULAS, GRAPHS AND  
MATHEMATICAL TABLES.  
APPL. MATH. SER. 55, U.S. GOVT. PRINTING OFFICE,  
WASHINGTON, D.C. , 1974.
- [2]. GAUTSCHI, W., COMPUTATIONAL ASPECTS OF  
THREE TERM RECURRENCE RELATIONS.  
SIAM REVIEW, VOLUME 9(1967), NUMBER 1, P.24 FF.

SUBSECTION: SPHER BESS J.

## CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:  
"PROCEDURE" SPHER BESS J (X, N, J); "VALUE" X, N;  
"REAL" X; "INTEGER" N; "ARRAY" J;  
"CODE" 35150;

THE MEANING OF THE FORMAL PARAMETERS IS:  
X: < ARITHMETIC EXPRESSION >;  
THE VALUE OF THE ARGUMENT;  $X \geq 0$ ;  
N: < ARITHMETIC EXPRESSION >;  
THE UPPER BOUND OF THE INDICES OF THE ARRAY J;  $N \geq 0$ ;  
J: < ARRAY IDENTIFIER >;  
"ARRAY" J[0:N];  
EXIT: J[K] HAS THE VALUE OF THE SPHERICAL BESSEL FUNCTION  
 $J_{[K+.5]}(X) * \text{SQRT}(\text{PI}/(2*X))$ ,  $0 \leq K \leq N$ ;

PROCEDURES USED: START = CP 35185.

REQUIRED CENTRAL MEMORY: NO AUXILIARY ARRAYS ARE DECLARED.



## METHOD AND PERFORMANCE:

AT FIRST THE RATIO OF TWO CONSEQUENT ARRAY ELEMENTS IS COMPUTED BY MEANS OF A BACKWARD RECURRENCE FORMULA USING MILLER 'S METHOD (SEE[2, P.46-52]) AND HENCE ALL THE ARRAY ELEMENTS ARE COMPUTED SINCE THE ZEROth ELEMENT IS KNOWN TO BE SIN(X)/X. THE STARTING VALUE IS COMPUTED BY START.

## RUNNING TIME:

ROUGHLY PROPORTIONAL TO THE MAXIMUM OF X AND N.

## EXAMPLE OF USE:

## THE PROGRAM

```
"BEGIN" "REAL" X ; "ARRAY" J[0:2]; "INTEGER" N;
  "PROCEDURE" SPHER BESS J (X, N, J); "CODE" 35150;
  X:= 1.5; N:= 2; SPHER BESS J(X, N, J);
  OUTPUT(61, "(/, "("X=")" D.D, B("N=")"D,
    3(3B=.14D"-ZD)"), X, N, J[0], J[1], J[2])
"END"
```

PRINTS THE FOLLOWING RESULTS:

```
X=1.5 N=2
.66499665773603"0 .3961729707122"0 .12734928368841"0
```

## SUBSECTION: SPHER BESS Y.

## CALLING SEQUENCE:

```
THE HEADING OF THE PROCEDURE READS:
"PROCEDURE" SPHER BESS Y(X, N, Y); "VALUE" X, N;
"REAL" X; "INTEGER" N; "ARRAY" Y;
"CODE" 35151;
```

```
THE MEANING OF THE FORMAL PARAMETERS IS :
X: < ARITHMETIC EXPRESSION >;
  THE ARGUMENT OF THE BESSEL FUNCTIONS; X > 0;
N: < ARITHMETIC EXPRESSION >;
  THE UPPER BOUND OF THE INDICES OF THE ARRAY Y; N > = 0;
Y: < ARRAY IDENTIFIER >;
  "ARRAY" Y[0:N];
EXIT: Y[K] HAS THE VALUE OF THE K-TH SPHERICAL
      BESSEL FUNCTION OF THE SECOND KIND;
```

PROCEDURES USED: NONE.

REQUIRED CENTRAL MEMORY: NO AUXILIARY ARRAYS ARE DECLARED.

METHOD AND PERFORMANCE:

Y[0] AND Y[1] ARE GIVEN IN [1, P.438, FORMULA 10.1.12]  
AND Y[2], ..., Y[N] ARE COMPUTED BY USING THE  
RECURRENCE FORMULA

$$Y[K] := ((2*K-1)/X) * Y[K-1] - Y[K-2], K > = 2.$$

EXAMPLE OF USE:

THE PROGRAM

```
"BEGIN" "REAL" X; "INTEGER" N; "ARRAY" Y[0:2];
  "PROCEDURE" SPHER BESS Y(X, N, Y); "CODE" 35151;
  X := 1.5707 96326 79489; "COMMENT" X= PI/2; N := 2;
  SPHER BESS Y(X, N, Y);
  OUTPUT(61, "("5(4B-.10D"-ZD)"), X, N, Y)
"END"
```

PRINTS THE FOLLOWING RESULTS:

```
.15707963271"1 .2000000000"1
-.6223649549"-13 -.6366197724"0 -.1215854200"0
```

SUBSECTION: SPHER BESS I.

CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:  
"PROCEDURE" SPHER BESS I(X, N, I); "VALUE" X, N;  
"REAL" X; "INTEGER" N; "ARRAY" I;  
"CODE" 35152;

THE MEANING OF THE FORMAL PARAMETERS IS:  
X: < ARITHMETIC EXPRESSION >;  
THE ARGUMENT OF THE BESSEL FUNCTIONS; X > = 0;  
N: < ARITHMETIC EXPRESSION >;  
THE UPPER BOUND OF THE INDICES OF THE ARRAY I; N > = 0;  
I: < ARRAY IDENTIFIER >;  
"ARRAY" I[0:N];  
EXIT: I[K] HAS THE VALUE OF THE MODIFIED SPHERICAL  
BESSEL FUNCTION AS DESCRIBED IN [1, CH.10.2].

## METHOD AND PERFORMANCE:

AT FIRST THE NONEXPONENTIAL MODIFIED SPHERICAL BESSEL FUNCTIONS  
ARE COMPUTED BY USING THE PROCEDURE NONEXP SPHER BESS I;  
AFTERWARDS THEY ARE MULTIPLIED BY EXP(X).

REQUIRED CENTRAL MEMORY: NO AUXILIARY ARRAYS ARE DECLARED.

PROCEDURES USED: NONEXP SPHER BESS I = CP 35154.

## EXAMPLE OF USE:

THE PROGRAM SHOWS THAT THE RESULTS OF SPHER BESS I AND  
NONEXP SPHER BESS I DIFFER ONLY BY A FACTOR EXP(X):

```
"BEGIN" "REAL" X, EXPX; "INTEGER" N; "ARRAY" I1, I2[0:3];
  "PROCEDURE" SPHER BESS I(X, N, I); "CODE" 35152;
  "PROCEDURE" NE SPHER BESS I(X, N, NEI); "CODE" 35154;
  X:=1; EXPX:= EXP(X); N:= 3; SPHER BESS I(X, N, I1);
  NESPHER BESS I(X, N, I2); "FOR" N:=0, 1, 2, 3 "DO"
  OUTPUT(61, "("/ZD, 2(5B=.14D"-ZD)"), N, I1[N], I2[N]*EXPX)
"END"
```

## RESULTS:

0	.11752011936438" 1	.11752011936438" 1
1	.36787944117144" 0	.36787944117144" 0
2	.71562870129474"-1	.71562870129474"-1
3	.10065090524070"-1	.10065090524070"-1

SUBSECTION: NONEXP SPHER BESS I.

## CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:

```
"PROCEDURE" NONEXP SPHER BESS I(X, N, I);
"VALUE" X, N; "REAL" X; "INTEGER" N; "ARRAY" I;
"CODE" 35154;
```

THE MEANING OF THE FORMAL PARAMETERS IS:

```
X: <ARITHMETIC EXPRESSION>;
  THE ARGUMENT OF THE BESSEL FUNCTIONS; X >= 0;
N: <ARITHMETIC EXPRESSION>;
  THE UPPER BOUND OF THE INDICES OF THE ARRAY I; N >= 0;
I: <ARRAY IDENTIFIER>;
  "ARRAY" I[0:N];
EXIT: I(K) HAS THE VALUE OF THE FUNCTION
      I(K+.5)(X)*EXP(-X)*SQRT(PI/(2*X)), K=0, ..., N, N >= 0.
```

PROCEDURES USED: SINH = CP 35111,  
START = CP 35185.

REQUIRED CENTRAL MEMORY: NO AUXILIARY ARRAYS ARE DECLARED.

METHOD AND PERFORMANCE:

THE RATIO OF TWO SUBSEQUENT ELEMENTS IS COMPUTED USING A BACKWARD RECURRENCE FORMULA ACCORDING MILLER'S METHOD (SEE[2]); SINCE THE ZEROETH ELEMENT IS KNOWN TO BE  $(1 - \exp(-2*x))/(2*x)$ , THE OTHER ELEMENTS FOLLOW IMMEDIATELY. THE STARTING VALUE IS COMPUTED BY START.

EXAMPLE OF USE: SEE SPHER BESS I.

SUBSECTION: SPHER BESS K.

CALLING SEQUENCE :

THE HEADING OF THE PROCEDURE READS:  
"PROCEDURE" SPHER BESS K(X, N, K); "VALUE" X, N;  
"REAL" X; "INTEGER" N; "ARRAY" K;  
"CODE" 35153;

THE MEANING OF THE FORMAL PARAMETERS IS:  
X: < ARITHMETIC EXPRESSION >;  
THE ARGUMENT VALUE;  $X > 0$ ;  
N: < ARITHMETIC EXPRESSION >;  
THE UPPER BOUND OF THE INDICES OF THE ARRAY K;  $N \geq 0$ ;  
K: < ARRAY IDENTIFIER >;  
"ARRAY" K[0:N];  
EXIT: K[0:N] HAS THE VALUE OF THE J-TH MODIFIED  
SPHERICAL BESSEL FUNCTION OF THE THIRD KIND,  
 $0 \leq J \leq N$ .

PROCEDURES USED: NON EXP SPHER BESS K = CP 35153.

REQUIRED CENTRAL MEMORY: NO AUXILIARY ARRAYS ARE DECLARED.

METHOD AND PERFORMANCE:

AT FIRST THE NONEXPONENTIAL MODIFIED SPHERICAL BESSEL FUNCTIONS OF THE THIRD KIND ARE COMPUTED BY THE PROCEDURE NONEXP SPHER BESS K; AFTERWARDS THEY ARE MULTIPLIED BY  $\exp(-x)$ .

## EXAMPLE OF USE:

THE FOLLOWING PROGRAM SHOWS THAT THE RESULTS OF THE PROCEDURES SPHER BESS K EN NONEXP SPHER BESS K DIFFER ONLY BY A FACTOR EXP(X);

```
"BEGIN" "REAL" X, EXPX; "INTEGER" N; "ARRAY" K1, K2[0:3];
"PROCEDURE" SPHER BESS K (X, N, K); "CODE" 35153;
"PROCEDURE" NESPHER BESS K (X, N, K); "CODE" 35155;
X:= 2; EXPX:= EXP(-X); N:= 3; SPHER BESS K (X, N, K1);
NESPHER BESS K (X, N, K2); "FOR" K:= 0, 1, 2, 3 "DO"
OUTPUT(61, "("/D, 2(5B=.14D"-ZD)"), N, K1[N], K2[N]*EXPX)
"END"
```

## RESULTS:

0	.10629208289691"0	.10629208289691"0
1	.15943812434536"0	.15943812434536"0
2	.34544926941495"0	.34544926941494"0
3	.10230612978828"1	.10230612978828"1

SUBSECTION: NONEXP SPHER BESS K.

## CALLING SEQUENCE:

THE HEADING OF THE PROCEDURE READS:  
 "PROCEDURE" NON EXP SPHER BESS K(X, N, K);  
 "VALUE" X, N; "REAL" X; "INTEGER" N; "ARRAY" K;  
 "CODE" 35155;

THE MEANING OF THE FORMAL PARAMETERS IS:  
 X: <ARITHMETIC EXPRESSION>;  
 THE ARGUMENT OF THE BESSEL FUNCTIONS; X > 0;  
 N: <ARITHMETIC EXPRESSION>;  
 THE UPPER BOUND OF THE INDICES OF THE ARRAY K; N >= 0;  
 K: <ARRAY IDENTIFIER>;  
 "ARRAY" K[0:N];  
 EXIT: K[J] HAS THE VALUE OF THE FUNCTION  
 $K[J+.5](X)*EXP(X)*SQRT(PI/(2*X))$ , J=0,...,N.

PROCEDURES USED: NONE.

REQUIRED CENTRAL MEMORY : NO AUXILIARY ARRAYS ARE DECLARED.

## METHOD AND PERFORMANCE:

THE FUNCTIONS ARE COMPUTED BY USING THE (NUMERICALLY STABLE)  
 RECURRENCE FORMULA :  $K[J]=((2*J-1)/X)*K[J-1]+K[J-2]$ , J >=2,  
 $K[0]=PI/(2*X)$ ,  $K[1]=K[0]*(1+1/X)$  .

EXAMPLE OF USE: SEE SPHER BESS K.

## SOURCE TEXT(S):

```

"CODE" 35150;
"COMMENT" SPHERICAL BESSEL FUNCTIONS J[.5](X), , J[N+.5](X);
"PROCEDURE" SPHER BESS J(X, N, J); "VALUE" X, N;
"REAL" X; "INTEGER" N; "ARRAY" J;
"IF" X = 0 "THEN"
"BEGIN" J[0]:= 1;
  "FOR" N:= N "STEP" -1 "UNTIL" 1 "DO" J[N]:=0
"END" "ELSE" "IF" N = 0 "THEN"
"BEGIN" "REAL" X2;
  "IF" ABS(X) < .015 "THEN"
    "BEGIN" X2:= X * X / 6; J[0]:= 1 + X2 * (X2 * .3 - 1) "END" "ELSE"
    J[0]:= SIN(X)/X
  "END" "ELSE"
"BEGIN" "INTEGER" M; "REAL" R, S;
  "INTEGER" "PROCEDURE" START(X,N,T); "CODE" 35185;
  R:= 0; M:= START(X,N,0);
  "FOR" M:= M "STEP" - 1 "UNTIL" 1 "DO"
  "BEGIN" R:= 1 / ((M + M + 1) / X - R); "IF" M <= N "THEN" J[M]:= R
  "END"; "IF" X < .015 "THEN"
  "BEGIN" S:= X * X / 6;
    J[0]:= R:= S * (S * .3 - 1) + 1 "END" "ELSE"
    J[0]:= R:= SIN(X) / X;
  "FOR" M:= 1 "STEP" 1 "UNTIL" N "DO" J[M]:= R:= J[M] * R;
"END" SPHER BESS J;
  "EOP"

"CODE" 35151;
"COMMENT" SPHERICAL BESSEL FUNCTIONS Y[.5](X), , Y[N+.5](X);
"PROCEDURE" SPHER BESS Y(X, N, Y); "VALUE" X, N;
"INTEGER" N; "REAL" X; "ARRAY" Y;
"IF" N=0 "THEN" Y[0]:= -COS(X)/X "ELSE"
"BEGIN" "REAL" YI, YI1, YI2; "INTEGER" I;
  YI2:= Y[0]:= -COS(X)/X; YI1:= Y[1]:= (YI2 - SIN(X))/X;
  "FOR" I:= 2 "STEP" 1 "UNTIL" N "DO"
  "BEGIN" Y[I]:= YI:= -YI2 + (I+I-1) * YI1/X;
    YI2:= YI1; YI1:= YI
  "END"
"END";
  "EOP"

```

```

"CODE" 35152;
"COMMENT" SPHERICAL BESSEL FUNCTIONS I[.5](X), , I[N+.5](X);
"PROCEDURE" SPHER BESS I(X, N, I); "VALUE" X, N;
"REAL" X; "INTEGER" N; "ARRAY" I;
"IF" X = 0 "THEN"
"BEGIN" I[0]:=1;
"FOR" N:= N "STEP" -1 "UNTIL" 1 "DO" I[N]:= 0
"END" "ELSE"
"BEGIN" "REAL" EXPX;
"PROCEDURE" NONEXP SPHER BESS I(X, N, I); "CODE" 35154;
EXPX:= EXP(X);
NONEXP SPHER BESS I(X, N, I);
"FOR" N:= N "STEP" -1 "UNTIL" 0 "DO" I [N]:= I [N] * EXPX
"END" SPHER BESS I;
"EOP"

```

```

"CODE" 35153;
"COMMENT" MODIFIED SPHERICAL BESSEL FUNCTIONS
K[.5](X), , K[N+.5](X);
"PROCEDURE" SPHER BESS K(X, N, K); "VALUE" X, N;
"INTEGER" N; "REAL" X; "ARRAY" K;
"BEGIN" "REAL" EXPX;
"PROCEDURE" NONEXP SPHER BESS K(X, N, K); "CODE" 35155;
EXPX:= EXP(-X);
NONEXP SPHER BESS K(X, N, K);
"FOR" N:= N "STEP" -1 "UNTIL" 0 "DO" K[N]:= K[N] * EXPX
"END";
"EOP"

```

```

"CODE" 35154;
"PROCEDURE" NONEXP SPHER BESS I(X, N, I); "VALUE" X, N;
"REAL" X; "INTEGER" N; "ARRAY" I;
"IF" X = 0 "THEN"
"BEGIN" I[0] := 1;
"FOR" N1 = N "STEP" -1 "UNTIL" 1 "DO" I[N1] := 0
"END" "ELSE"
"BEGIN" "REAL" X2, R, S; "INTEGER" M;
"REAL" "PROCEDURE" SINH(X); "CODE" 35111;
"INTEGER" "PROCEDURE" START(X, N, T); "CODE" 35185;
X2 := X+X;
I[0] := X2 := "IF" X = 0 "THEN" 1 "ELSE" "IF" X2 < 0.7 "THEN"
SINH(X) / (X * EXP(X)) "ELSE" (1-EXP(-X2))/X2;
"IF" N = 0 "THEN" "GO TO" EXIT;
R := 0; M := START(X, N, 1);
"FOR" M1 = M "STEP" -1 "UNTIL" 1 "DO"
"BEGIN" R := 1/((M+M+1)/X+R);
"IF" M <= N "THEN" I[M] := R
"END";
"FOR" M1 = 1 "STEP" 1 "UNTIL" N "DO"
I[M] := X2 := X2 * I[M]; EXIT;
"END";
"EOP"

```

```

"CODE" 35155;
"PROCEDURE" NONEXP SPHER BESS K(X, N, K); "VALUE" X, N;
"REAL" X; "INTEGER" N; "ARRAY" K;
"BEGIN" "INTEGER" I; "REAL" KI, KI1, KI2;
X := 1/X; K[0] := KI2 := X*1.5707963267949;
"IF" N = 0 "THEN" "GO TO" EXIT;
K[1] := KI1 := KI2 * (1+X);
"FOR" I := 2 "STEP" 1 "UNTIL" N "DO"
"BEGIN" K[I] := KI := KI2 + (I+I-1) * X * KI1;
KI2 := KI1; KI1 := KI "END";
EXIT;
"END";
"EOP"

```



AUTHOR : P.W.HEMKER.

CONTRIBUTOR : F.GROEN.

INSTITUTE : MATHEMATICAL CENTRE.

RECEIVED : 740620.

BRIEF DESCRIPTION :

THIS SECTION CONTAINS TWO PROCEDURES FOR THE EVALUATION OF AIRY FUNCTIONS AND COMPUTING THEIR ZEROS. FOR THE DEFINITION OF THESE FUNCTIONS SEE REF[1].

AIRY EVALUATES THE AIRY FUNCTIONS  $AI(Z)$  AND  $BI(Z)$  AND THEIR DERIVATIVES.

AIRYZEROS COMPUTES THE ZEROS AND ASSOCIATED VALUES OF THE AIRY FUNCTIONS  $AI(Z)$  AND  $BI(Z)$  AND THEIR DERIVATIVES.

KEYWORDS :

AIRY FUNCTION,  
DERIVATIVE AIRY FUNCTION,  
ZERO OF AIRY FUNCTION.

## SUBSECTION : AIRY.

## CALLING SEQUENCE :

THE HEADING OF THE PROCEDURE READS :

```
"PROCEDURE" AIRY(X, AI, AID, BI, BID, EXPON, FIRST);  
"VALUE" X, FIRST; "BOOLEAN" FIRST;  
"REAL" X, AI, AID, BI, BID, EXPON;
```

THE MEANING OF THE FORMAL PARAMETERS IS :

```
X:      <ARITHMETIC EXPRESSION>;  
ENTRY : THE REAL ARGUMENT OF THE AIRY FUNCTIONS.  
AI:     <VARIABLE>;  
EXIT :  THE VALUE OF THE AIRY  
        FUNCTION AI IS GIVEN BY : EXP( -EXPON ) * AI.  
        NOTE : IF X < 9 THEN EXPON = 0.  
AID:    <VARIABLE>;  
EXIT :  THE VALUE OF THE DERIVATIVE OF THE AIRY  
        FUNCTION AI IS GIVEN BY : EXP( -EXPON ) * AID.  
        NOTE : IF X < 9 THEN EXPON = 0.  
BI:     <VARIABLE>;  
EXIT :  THE VALUE OF THE AIRY  
        FUNCTION BI IS GIVEN BY : EXP( EXPON ) * BI.  
        NOTE : IF X < 9 THEN EXPON = 0.  
BID:    <VARIABLE>;  
EXIT :  THE VALUE OF THE DERIVATIVE OF THE AIRY  
        FUNCTION BI IS GIVEN BY : EXP( EXPON ) * BID.  
        NOTE : IF X < 9 THEN EXPON = 0.  
EXPON:  <VARIABLE>;  
EXIT :  IF X < 9 THEN 0 ELSE 2/3 * X ** (3/2).  
FIRST:  <BOOLEAN EXPRESSION>;  
        FIRST SHOULD BE "FALSE" UNLESS THE PROCEDURE IS CALLED  
        FOR THE FIRST TIME. IF FIRST IS "TRUE" THEN TWO OWN  
        ARRAYS OF COEFFICIENTS ARE BUILT UP.
```

PROCEDURES USED : NONE.

REQUIRED CENTRAL MEMORY : TWO OWN ARRAYS OF ORDER 10 ARE DECLARED.

RUNNING TIME : IF  $2.5 \leq X \leq 8$  THEN ABOUT  $8^{n-3}$  SEC., ELSE BETWEEN  $3^{n-3}$  AND  $4^{n-3}$  SEC. ON THE CYBER 73/28.

LANGUAGE : ALGOL 60.

METHOD AND PERFORMANCE :

SEE REF[2] OF THE SUBSECTION AIRYZEROS (THIS SECTION).

REFERENCES :

SEE REFERENCES OF THE SUBSECTION AIRYZEROS (THIS SECTION).

EXAMPLE OF USE :

```
"BEGIN" "REAL" A,B,C,D,E;  
"PROCEDURE" AIRY(X,AI,AID,BI,BID,EXPON,FIRST);"CODE" 35140;  
AIRY(9.654894,A,B,C,D,E,"TRUE");  
OUTPUT(61,"/",("AI (9.654894) = ")",N)",A*EXP(-E));  
OUTPUT(61,"/",("AID(9.654894) = ")",N)",B*EXP(-E));  
OUTPUT(61,"/",("BI (9.654894) = ")",N)",C*EXP( E));  
OUTPUT(61,"/",("BID(9.654894) = ")",N)",D*EXP( E));  
"END"
```

RESULTS :

```
AI (9.654894) = +3.2873525549165"-010  
AID(9.654894) = -1.0297999323482"-009  
BI (9.654894) = +1.5583887049670"+008  
BID(9.654894) = +4.8010374682654"+008
```

SUBSECTION : AIRYZEROS.

CALLING SEQUENCE :

THE HEADING OF THE PROCEDURE READS :

```
"REAL" "PROCEDURE" AIRYZEROS(N,D,ZAI,VAI);  
"VALUE" N,D; "INTEGER" N,D; "ARRAY" ZAI,VAI;
```

AIRYZEROS := THE N-TH ZERO OF THE SELECTED AIRY-FUNCTION.

THE MEANING OF THE FORMAL PARAMETERS IS :

```
N : <ARITHMETIC EXPRESSION>;  
    ENTRY : THE NUMBER OF ZEROS TO BE CALCULATED;  
D : <ARITHMETIC EXPRESSION>;  
    ENTRY : AN INTEGER WHICH SELECTS THE REQUIRED AIRY  
          FUNCTION. D = 0, 1, 2 OR 3.  
ZAI : <ARRAY IDENTIFIER>;  
      "ARRAY" ZAI[1 : N];  
      EXIT : ZAI[J] CONTAINS THE J-TH ZERO OF THE SELECTED  
            AIRY-FUNCTION :  
            IF D = 0 THEN AI(Z),  
            IF D = 1 THEN (D/DX) AI(X),  
            IF D = 2 THEN BI(X),  
            IF D = 3 THEN (D/DX) BI(X);  
VAI : <ARRAY IDENTIFIER>;  
      "ARRAY" VAI[1 : N];  
      EXIT : VAI[J] CONTAINS THE VALUE AT X = ZAI[J] OF THE  
            FOLLOWING FUNCTION :  
            IF D = 0 THEN (D/DX) AI(X),  
            IF D = 1 THEN AI(X),  
            IF D = 2 THEN (D/DX) BI(X),  
            IF D = 3 THEN BI(X);
```

PROCEDURES USED :

AIRY = CP35140;

REQUIRED CENTRAL MEMORY : NO AUXILIARY ARRAYS ARE DECLARED.

RUNNING TIME : DEPENDENT ON THE VALUES OF N AND D. IN MOST CASES THE  
RUNNING TIME IS LESS THAN  $N * 0.01$  SEC. ON THE CYBER 73/28.

LANGUAGE : ALGOL 60.

## METHOD AND PERFORMANCE :

A FIRST APPROXIMATION OF THE ZEROS OF THE SELECTED AIRY-FUNCTION IS CALCULATED BY MEANS OF THE ASYMPTOTIC EXPANSION ( SEE THE FORMULAS 10.4.94 - 10.4.105 OF REF[1] ); THIS VALUE IS CORRECTED BY THE (REPEATED) USE OF A QUADRATIC INTERPOLATION RULE. THE COMPUTED ZEROS WILL SATISFY AT LEAST ONE OF THE FOLLOWING CONDITIONS :

- 1: THE ABSOLUTE VALUE OF THE SELECTED AIRY-FUNCTION AT A COMPUTED ZERO IS LESS THAN  $10^{-12}$ . NOTE: THE VALUES OF THE AIRY-FUNCTIONS ARE CALCULATED BY MEANS OF THE PROCEDURE AIRY (THIS SECTION).
- 2: THE RELATIVE PRECISION OF THE COMPUTED ZERO IS  $10^{-14}$ . THE ASSOCIATED VALUES ( DELIVERED IN THE ARRAY VAI ) ARE ALSO CALCULATED BY MEANS OF THE PROCEDURE AIRY (THIS SECTION).

## REFERENCES :

- [1] : M.ABRAMOWITZ AND I.A.STEGUN,  
HANDBOOK OF MATHEMATICAL FUNCTIONS,  
DOVER PUBLICATIONS, INC. NEW YORK, 1965.
- [2] : R.G.GORDON,  
EVALUATION OF AIRY FUNCTIONS,  
THE JOURNAL OF CHEMICAL PHYSICS, VOLUME 51, 1969, PP. 23-24.

## EXAMPLE OF USE :

```
"BEGIN" "ARRAY" ZBI,VBID[1 : 3];
"REAL" "PROCEDURE" AIRYZEROS(N,D,ZAI,VAI); "CODE"35145;
OUTPUT(61,"(""/"("THE THIRD ZERO OF BI(X) IS")"/,N,
"/"("THE VALUE OF (D/DX)BI(X) IN THIS POINT IS")"/,N)"
,AIRYZEROS(3,2,ZBI,VBID),VBID[3])
"END"
```

## RESULTS :

```
THE THIRD ZERO OF BI(X) IS
-4.8307379416626"+000
THE VALUE OF (D/DX)BI(X) IN THIS POINT IS
+8.3699101261986"-001
```

## SOURCE TEXT(S):

```

"CODE" 35140;
"PROCEDURE" AIRY(Z, AI, AID, BI, BID, EXPON, FIRST);
"VALUE" Z, FIRST; "BOOLEAN" FIRST;
"REAL" Z, AI, AID, BI, BID, EXPON;
"BEGIN" "REAL" S, T, U, V, SC, TC, UC, VC, X, K1, K2, K3, K4,
C, ZT, SI, CO, EXPZT, SQRTZ, WWL, PL, PL1, PL2, PL3;
"DOWN" "REAL" C1, C2, SQR3, SQR10PI, P104;
"DOWN" "REAL" "ARRAY" XX, WW[1:10];
"INTEGER" N, L;

"IF" FIRST "THEN"
"BEGIN" SQR3:= 1.73205080756887729;
SQR10PI:= 0.56418958354775629;
P104:= 0.78539816339744831;
C1:= 0.35502 80538 87817;
C2:= 0.25881 94037 92807;
XX[ 1]:= 1.40830 81072 180964 "+1;
XX[ 2]:= 1.02148 85479 197331 "+1;
XX[ 3]:= 7.44160 18450 450930 ;
XX[ 4]:= 5.30709 43061 781927 ;
XX[ 5]:= 3.63401 35029 132462 ;
XX[ 6]:= 2.33106 52303 052450 ;
XX[ 7]:= 1.34479 70824 609268 ;
XX[ 8]:= 6.41888 58369 567296 "-1;
XX[ 9]:= 2.01003 45998 121046 "-1;
XX[10]:= 8.05943 59172 052833 "-3;
WW[ 1]:= 3.15425 15762 964787 "-14;
WW[ 2]:= 6.63942 10819 584921 "-11;
WW[ 3]:= 1.75838 89061 345669 "- 8;
WW[ 4]:= 1.37123 92370 435815 "- 6;
WW[ 5]:= 4.43509 66639 284350 "- 5;
WW[ 6]:= 7.15550 10917 718255 "- 4;
WW[ 7]:= 6.48895 66103 335381 "- 3;
WW[ 8]:= 3.64404 15875 773282 "- 2;
WW[ 9]:= 1.43997 92418 590999 "- 1;
WW[10]:= 8.12311 41336 261486 "- 1;

"END";

EXPON:= 0;
"IF" Z >= -5.0 "AND" Z <= 8 "THEN"
"BEGIN" U:= V:= T:= UC:= VC:= TC:= 1;
S:= SC:= 0.5; N:= 0; X:= Z*Z*Z;
"FOR" N:= N+3 "WHILE" ABS(U)+ABS(V)+ABS(S)+ABS(T)
> "-18 "DO"
"BEGIN" U:=U*X/(N*(N-1)); V:= V*X/(N*(N+1));
S:=S*X/(N*(N+2)); T:= T*X/(N*(N-2));
UC:= UC+U; VC:= VC+V; SC:= SC+S; TC:= TC+T
"END";

"COMMENT"

```

```

BI:= SQRT3 * (C1*UC + C2*Z*VC);
BID:=SQRT3 * (C1*Z*Z*SC +C2*TC);
"IF" Z<2.5 "THEN"
"BEGIN" AI:= C1*UC - C2*Z*VC;
      AID:= C1*SC*Z*Z - C2*TC;
      "GOTO" END
"END"
"END";

K1:= K2:= K3:= K4:= 0;
SQRTZ:= SQRT(ABS(Z));
ZT:= 0.66666 66666 66667 * ABS(Z)*SQRTZ;
C:= SQRT(0.5)/SQRT(SQRTZ);
"IF" Z<0 "THEN"
"BEGIN" Z:= -Z; CO:= COS(ZT-PI04); SI:= SIN(ZT-PI04);
      "FOR" L:= 1 "STEP" 1 "UNTIL" 10 "DO"
      "BEGIN" WWL:= WW[L]; PL:= XX[L]/ZT;
            PL2:=PL*PL; PL1:= 1+PL2; PL3:= PL1*PL1;
            K1:= K1 + WWL/PL1;
            K2:= K2 + WWL*PL/PL1;
            K3:= K3 + WWL*PL*(1+PL*(2/ZT+PL))/PL3;
            K4:= K4 + WWL*(-1-PL*(1+PL*(ZT-PL))/ZT)/PL3;
      "END";
      AI:= C*(CO*K1+SI*K2);
      AID:= 0.25*AI/Z - C*SQRTZ*(CO*K3+SI*K4);
      BI:= C*(CO*K2-SI*K1);
      BID:= 0.25*BI/Z - C*SQRTZ*(CO*K4-SI*K3);
"END" "ELSE"
"BEGIN" "IF" Z < 9 "THEN" EXPZT:= EXP(ZT) "ELSE"
      "BEGIN" EXPZT:= 1; EXPON:= ZT "END";
      "FOR" L:= 1 "STEP" 1 "UNTIL" 10 "DO"
      "BEGIN" WWL:= WW[L]; PL:= XX[L]/ZT;
            PL1:= 1+PL; PL2:= 1-PL;
            K1:= K1 + WWL/PL1;
            K2:= K2 + WWL*PL/(ZT*PL1*PL1);
            K3:= K3 + WWL/PL2;
            K4:= K4 + WWL*PL/(ZT*PL2*PL2);
      "END";
      AI:= 0.5*C*K1/EXPZT;
      AID:= AI*(-.25/Z-SQRTZ) + 0.5*C*SQRTZ*K2/EXPZT;
      "IF" Z >= 8 "THEN"
      "BEGIN" BI:= C*K3*EXPZT;
            BID:= BI*(SQRTZ-0.25/Z) - C*K4*SQRTZ*EXPZT;
      "END";
"END";
"END";
"END" AIRY;
"EQP"

```

```

"CODE" 35145;
"REAL" "PROCEDURE" AIRYZEROS(N,D,ZAI,VAI);
"VALUE" N,D; "INTEGER" N,D; "ARRAY" ZAI,VAI;
"BEGIN" "BOOLEAN" A, FOUND; "INTEGER" I;
      "REAL" C,E,R,ZAJ,ZAK,VAJ,DAJ,KAJ,ZZ;
      "PROCEDURE" AIRY(A,B,C,D,E,F,G); "CODE" 35140;

A := D = 0 "OR" D = 2;
R := "IF" D = 0 "OR" D = 3 "THEN" -1.1780 97245 09617
      "ELSE" -3.5342 91735 28852;
"COMMENT" R := "IF" D = 0 "OR" D = 3 "THEN" -3 * PI / 8
      "ELSE" -9 * PI / 8;
AIRY(0,ZAJ,VAJ,DAJ,KAJ,ZZ,"TRUE");
"FOR" I := 1 "STEP" 1 "UNTIL" N "DO"
"BEGIN" R := R + 4.7123 88980 38469; "COMMENT" R := R + 3 * PI / 2;
      ZZ := R * R;
      ZAJ := "IF" I = 1 "AND" D = 1 "THEN" -1.01879 297 "ELSE"
      "IF" I = 1 "AND" D = 2 "THEN" -1.17371 322 "ELSE"
      R ** 0.66666 66666 66667 * ( "IF" A "THEN"
      - ( 1 + ( 5/48 - ( 5/36 - ( 77125/82944 - (
      1080 56875 / 69 67296 - (16 23755 96875 / 3344 30208)
      /ZZ)/ZZ)/ZZ)/ZZ)/ZZ)
      "ELSE"
      - ( 1 - ( 7/48 - ( 35/288 - ( 1 81223 / 2 07360 - (
      186 83371 / 12 44160 - ( 9 11458 84361 / 1911 02976 )
      /ZZ)/ZZ)/ZZ)/ZZ)/ZZ);
      "IF" D <= 1 "THEN" AIRY(ZAJ,VAJ,DAJ,C,E,ZZ,"FALSE")
      "ELSE" AIRY(ZAJ,C,E,VAJ,DAJ,ZZ,"FALSE");
FOUND := ABS( "IF" A "THEN" VAJ "ELSE" DAJ ) < "-12;
"FOR" C := C "WHILE" "NOT" FOUND "DO"
"BEGIN" "IF" A "THEN"
      "BEGIN" KAJ := VAJ / DAJ;
      ZAK := ZAJ - KAJ * (1 + ZAJ * KAJ * KAJ)
      "END" "ELSE"
      "BEGIN" KAJ := DAJ / (ZAJ * VAJ);
      ZAK := ZAJ - KAJ * (1 + KAJ * (KAJ * ZAJ + 1 / ZAJ))
      "END";
      "IF" D <= 1 "THEN" AIRY(ZAK,VAJ,DAJ,C,E,ZZ,"FALSE")
      "ELSE" AIRY(ZAK,C,E,VAJ,DAJ,ZZ,"FALSE");
FOUND := ABS(ZAK - ZAJ) < "-14 * ABS(ZAK) "OR"
      ABS("IF" A "THEN" VAJ "ELSE" DAJ) < "-12;
      ZAJ := ZAK
      "END";
VAI[I] := "IF" A "THEN" DAJ "ELSE" VAJ;
ZAI[I] := ZAJ;
"END";
AIRYZEROS := ZAI[N];
"END" AIRYZEROS;
"END"

```

```

***** M1067DA //// END OF LIST ////
***** M1067DA //// END OF LIST ////

```



AUTHOR: C.G. VAN DER LAAN  
CONTRIBUTORS: C.G. VAN DER LAAN, M. VOORINTHOLT  
INSTITUTE: REKENCENTRUM RIJKSUNIVERSITEIT GRONINGEN  
RECEIVED: 780601

## BRIEF DESCRIPTION:

NEWTON CALCULATES THE COEFFICIENTS OF THE NEWTON POLYNOMIAL THROUGH GIVEN INTERPOLATION POINTS AND CORRESPONDING FUNCTION VALUES.

## KEYWORDS:

NEWTON INTERPOLATION,  
POLYNOMIAL COEFFICIENTS,  
DIVIDED DIFFERENCES.

## CALLING SEQUENCE:

THE DECLARATION OF THE PROCEDURE IN THE CALLING PROGRAM READS:  
"PROCEDURE" NEWTON(N,X,F);  
"VALUE"N;"INTEGER"N;"ARRAY"X,F;  
"CODE" 36010;

THE MEANING OF THE FORMAL PARAMETERS IS:  
N: <ARITHMETIC EXPRESSION>;  
THE DEGREE OF THE POLYNOMIAL;  
X: <ARRAY IDENTIFIER>;  
"ARRAY"X[0:N];  
ENTRY: THE INTERPOLATION POINTS;  
F: <ARRAY IDENTIFIER>;  
"ARRAY"F[0:N];  
ENTRY: THE FUNCTION VALUES AT THE INTERPOLATION POINTS;  
EXIT: THE COEFFICIENTS OF THE NEWTON POLYNOMIAL.

PROCEDURES USED: NONE.

RUNNING TIME: THE NUMBER OF DIVISIONS IS  $N(N+1)/2$ .



## SOURCE TEXT(S) :

```
"CODE"36010;
"PROCEDURE" NEWTON(N,X,F);
"VALUE" N; "INTEGER" N; "ARRAY" X,F;
"COMMENT" NEWTON DETERMINES THE COEFFICIENTS C[J],J=0,...,N,
OF THE INTERPOLATION POLYNOMIAL C[0] + C[1] *(X-X[0])+...+
C[N] * (X-X[0])*...*(X-X[N-1]) OUT OF N+1 LIN. EQUAT.
THE ARGUMENTS AND FUNCTION VALUES MUST BE GIVEN IN
ARRAY X, F[0:N]. THE ARRAY F IS OVERWRITTEN BY
THE COEFFICIENTS C[J],J=0,...,N;
"BEGIN" "INTEGER" K,I,IM1;
"REAL" XIM1,FIM1;
IM1:=0;
"FOR" I:= 1 "STEP" 1 "UNTIL" N "DO"
"BEGIN" FIM1:=F[IM1];XIM1:=X[IM1];
"FOR" K:= I "STEP" 1 "UNTIL" N "DO" F[K]:= (F[K]-FIM1)/(X[K]-XIM1);
IM1:= I
"END"
"END" NEWTON;
"EQP"
```



AUTHOR: C.G. VAN DER LAAN  
CONTRIBUTORS: C.G. VAN DER LAAN, M. VOORINTHOLT  
INSTITUTE: REKENCENTRUM RIJKSUNIVERSITEIT GRONINGEN  
RECEIVED: 780601

## BRIEF DESCRIPTION:

THIS SECTION CONTAINS THREE PROCEDURES:

MINMAXPOL: CALCULATES THE COEFFICIENTS OF THE POLYNOMIAL  
(AS A SUM OF POWERS) WHICH APPROXIMATES A FUNCTION,  
GIVEN FOR DISCRETE ARGUMENTS, IN SUCH A WAY THAT THE  
INFINITY NORM OF THE ERROR VECTOR IS MINIMIZED.  
INI: SELECTS A (SUB)SET OF INTEGERS OUT OF A GIVEN  
SET OF INTEGERS;  
SNDREMEZ: EXCHANGES AT MOST N+1 NUMBERS WITH NUMBERS OUT OF  
A REFERENCE SET;  
(INI AND SNDREMEZ ARE AUXILIARY PROCEDURES USED IN MINMAXPOL.)

## KEYWORDS:

(SECOND) REMEZ ALGORITHM,  
MINIMAX POLYNOMIAL APPROXIMATION.

## REFERENCES:

MEINHARDUS, G. (1964):  
APPROXIMATION OF FUNCTION AND THEIR NUMERICAL TREATMENT (GERMAN).  
SPRINGER TRACTS IN NATURAL PHILOSOPHY, VOL. 4.

DEKKER, T.J. (1967):  
CURSUS WETENSCHAPPELIJK REKENEN A.  
MATHEMATISCH CENTRUM.

## SUBSECTION : MINMAXPOL.

## CALLING SEQUENCE:

THE DECLARATION OF THE PROCEDURE IN THE CALLING PROGRAM READS:  
 "PROCEDURE"MINMAXPOL(N,M,Y,FY,CD,EM);  
 "VALUE" N,M;"INTEGER" N,M;"ARRAY" Y,FY,CD,EM;  
 "CODE" 36022;

THE MEANING OF THE FORMAL PARAMETERS IS:

N: <ARITHMETIC EXPRESSION>;  
 THE DEGREE OF THE APPROXIMATING POLYNOMIAL (N>=0);  
 M: <ARITHMETIC EXPRESSION>;  
 THE NUMBER OF REFERENCE FUNCTION VALUES VIZ. ARGUMENTS  
 IS M+1;  
 Y,FY: <ARRAY IDENTIFIERS>;  
 "ARRAY" Y,FY[0:M];  
 ENTRY: FY[I] IS THE FUNCTION VALUE AT Y[I], FOR I=0,...,M;  
 CD: <ARRAY IDENTIFIER>;  
 "ARRAY" CD[0:N];  
 EXIT: THE COEFFICIENTS OF THE APPROXIMATING POLYNOMIAL  
 (CD[N] IS COEFFICIENT OF Y\*\*N);  
 EM: <ARRAY IDENTIFIER>;  
 "ARRAY" EM[0:3];  
 ENTRY: EM[2]: THE MAXIMUM ALLOWED NUMBER OF  
 ITERATIONS (SAY 10\*N+5);  
 EXIT: EM[0]: THE DIFFERENCE OF THE GIVEN FUNCTION AND  
 THE POLYNOMIAL IN THE FIRST APPROXIMATION  
 POINT;  
 EM[1]: THE INFINITY NORM OF THE ERROR OF  
 APPROXIMATION OVER THE DISCRETE INTERVAL;  
 EM[3]: THE NUMBER OF ITERATIONS PERFORMED.

PROCEDURES USED: ELMVEC = CP34020,  
 DUPVEC = CP31030,  
 NEWTON = CP36010,  
 POL = CP31040,  
 NEWGRN = CP31050,  
 INI = CP36020,  
 SNDREMEZ = CP36021.

## REQUIRED CENTRAL MEMORY:

AN INTEGER ARRAY AND THREE (REAL) ARRAYS OF N+2 ELEMENTS AS  
 WELL AS A (REAL) ARRAY OF M+1 ELEMENTS ARE INTERNALLY DECLARED.

## RUNNING TIME:

THE SECOND REMEZ ALGORITHM (ON A DISCRETE SET) IS QUADRATIC  
 CONVERGENT; IN EACH ITERATION THE NUMBER OF OPERATIONS  
 (MULTIPLICATIONS AND ADDITIONS) IS PROPORTIONAL TO M\*N.

```

S:   <ARRAY IDENTIFIER>;
      "INTEGER" "ARRAY" S[0:N];
      ENTRY: IN S ONE MUST GIVE N+1 (STRICTLY)
            MONOTONE INCREASING NUMBERS OUT OF 0,...,M;
      EXIT : N+1 (STRICTLY) MONOTONE INCREASING NUMBERS OUT OF
            THE NUMBERS 0,1,...,M;
G:   <ARRAY IDENTIFIER>;
      "ARRAY" G[0:M];
      ENTRY: IN ARRAY G[0:M] ONE MUST GIVE FUNCTION VALUES;
EM:  <ARRAY IDENTIFIER>;
      "ARRAY" EM[0:1];
      ENTRY: 0<EM[0]<=G[I],I=0,...,M;
      EXIT : EM[1]:=INFINITY NORM OF ARRAY G[0:M].

```

PROCEDURES USED: INFNRNVEC = CP31061.

#### METHOD AND PERFORMANCE:

THE SECOND REMEZ ALGORITHM IS USED (MEINARDUS,G.(1964)).

#### EXAMPLE OF USE:

```

"BEGIN" "ARRAY" EM[0:1],G[0:7]; "INTEGER" "ARRAY" S[0:2];
"PROCEDURE" SNDRREMEZ(N,M,S,G,EM); "CODE" 36021;
G[0]:=-10;G[1]:=12;G[2]:=-15;G[3]:=-10;
G[4]:=-14;G[5]:=15;G[6]:=10;G[7]:=11;
EM[0]:=-10;S[0]:=0;S[1]:=3;S[2]:=6;
OUTPUT(61, "("("THE NUMBERS:"),/, "("("S[J]:")",3(B-D),/,
      "("("G[S[J]]:"),3(B-DD)"",
      S[0],S[1],S[2],G[S[0]],G[S[1]],G[S[2]]);
SNDRREMEZ(2,7,S,G,EM);
OUTPUT(61, "("("//,"("ARE EXCHANGED WITH:"),/, "("("S[J]:")",3(B-D),/,
      "("("G[S[J]]:"),3(B-DD),//,
      "("("THE REFERENCE SET OF FUNCTIONVALUES IS:"),/,8(B-DD)"",
      S[0],S[1],S[2],G[S[0]],G[S[1]],G[S[2]],
      G[0],G[1],G[2],G[3],G[4],G[5],G[6],G[7])
"END"

```

```

THE NUMBERS:
S[J]: 0 3 6
G[S[J]]: 10 -10 10

```

```

ARE EXCHANGED WITH:
S[J]: 0 2 5
G[S[J]]: 10 -15 15

```

```

THE REFERENCE SET OF FUNCTIONVALUES IS:
10 12 -15 -10 -14 15 10 11

```

## SOURCE TEXT(S) :

```

"CODE" 36022;
"PROCEDURE" MINMAXPOL(N,M,Y,FY,CO,EM);
"VALUE" N,M;"INTEGER" N,M;
"ARRAY" Y,FY,CO,EM;
"COMMENT" MINMAXPOL CALCULATES THE COEFFICIENTS,
CO[I],I=,.....N OF THE POLYNOMIAL
P(Y)=CO[0]+CO[1]*Y+.....+CO[N]*Y**N,
THAT APPROXIMATES THE DISCRETE FUNCTION FY[I],I=0,....M,
GIVEN FOR THE ARGUMENTS Y[I],I=0,....M,
IN THE MINIMAX NORM.
THE ARGUMENTS MUST BE GIVEN IN MONOTONE INCREASING ORDER.
IN ARRAY EM[0:3], ONE MUST GIVE THE MAXIMUM ALLOWED NUMBER OF
ITERATIONS,EM[2].
MOREOVER,
EM[0]:=THE DIFFERENCE OF THE GIVEN FUNCTION AND THE POLYNOMIAL
IN THE FIRST APPROXIMATION POINT,
EM[1]:=THE MAXIMUM OF |P(Y[I])-FY[I]| FOR I=0,....M,
EM[3]:=THE NUMBER OF ITERATIONS PERFORMED.
THE PROCEDURES ELMVEC,DUPVEC,POL,NEWTON,NEWGRN,
INI,SNDREMEZ
ARE USED.
REFERENCE:MEINARDUS,G.(1964,CH.7),
APPROXIMATION VON FUNKTIONEN UND IHRE NUMERISCHE BEHANDLUNG;
"BEGIN" "INTEGER" NP1,K,POMK,COUNT,CNT,J,MI;
"REAL" E,ABSE,ABSEH;
NP1:=N+1;
"BEGIN"
"INTEGER" "ARRAY" S[0:NP1];
"ARRAY" X,B,COEF[0:NP1]
,G[0:M];

"PROCEDURE" ELMVEC(L,U,SHIFT,A,B,X);
"VALUE" L,U,SHIFT,X;"INTEGER" L,U,SHIFT;"REAL" X;"ARRAY" A,B;
"CODE" 34020;
"PROCEDURE" DUPVEC(L,U,SHIFT,A,B);
"VALUE" L,U,SHIFT;"INTEGER" L,U,SHIFT;"ARRAY" A,B;
"CODE" 31030;
"REAL" "PROCEDURE" POL(N,X,A);
"VALUE" N,X;"INTEGER" N;"REAL" X;"ARRAY" A;
"CODE" 31040;
"PROCEDURE" NEWTON(N,X,F);
"VALUE" N;"INTEGER" N;"ARRAY" X,F;
"CODE" 36010;
"PROCEDURE" NEWGRN(N,X,C);
"VALUE" N;"INTEGER" N;"ARRAY" X,C;
"CODE" 31050;
"PROCEDURE" INI(N,M,S);
"VALUE" N,M;"INTEGER" N,M;"ARRAY" S;
"CODE" 36020;
"COMMENT"

```



```

"PROCEDURE" SNDREMEZ(N,M,S,G,EM);
"VALUE" N,M; "INTEGER" N,M; "ARRAY" S,G,EM;
"CODE" 35021;
"PROCEDURE" ERRPOL(N,M,E,CO,S,Y,FY,G);
"VALUE" N,M,E; "INTEGER" N,M;
"REAL" E;
"INTEGER" "ARRAY" S;"ARRAY" CO,Y,FY,G;
"COMMENT"ERRPOL DELIVERS THE VALUE OF
COEQ+CO[1]*Y[1]+...+CO[N]*Y[N]**N = FY[I]
IN G[I] FOR I=0,1,...,M AND I NOT EQUAL S[J],J=0,1,...,N+1.
FOR J=0,1,...,N+1 THEN G[S[J]]:=(-1)**J*E.
THE INTEGERS S[J],FOR J=0,1,...,N+1 ARE A SUBSET OF 0,1,...,M;
"BEGIN" "INTEGER" J,K,NP1,SJM1,SJ,SO,UP;
NP1:=N+1;SO:=SJM1:=S[0];
G[SO]:=E;
"FOR" J:=1 "STEP" 1 "UNTIL" NP1 "DO"
"BEGIN" SJ:=S[J];UP:=SJ-1;
"FOR" K:= SJM1+1 "STEP" 1 "UNTIL" UP "DO"
G[K]:=FY[K]-POL(N,Y[K],CO);
G[SJ]:=E:=-E;
SJM1:=SJ;
"END" J;
"FOR" K:= SO-1 "STEP"-1 "UNTIL" 0 "DO"
G[K]:=FY[K]-POL(N,Y[K],CO);
"FOR" K:= SJ+1 "STEP" 1 "UNTIL" M "DO"
G[K]:=FY[K]-POL(N,Y[K],CO);
"END" ERRPOL;

INI(NP1,M,S);
MI:=EM[2];
ABSE:= 0;
"FOR" COUNT:= 1, COUNT + 1 "WHILE" COUNT <= MI & ABSE > ABSEH "DO"
"BEGIN"
POMK:=1;
"FOR" K:= 0 "STEP" 1 "UNTIL" NP1 "DO"
"BEGIN" X[K]:= Y[S[K]]; COEF[K]:= FY[S[K]]; B[K]:= POMK;
POMK:=-POMK "END";
NEWTON(NP1,X,COEF); NEWTON(NP1,X,B);
EM[0]:=
E:= COEF[NP1]/B[NP1];
ELMVEC(0,N,0,COEF,B,-E);
NEWGRN(N,X,COEF);
ERRPOL(N,M,E,COEF,S,Y,FY,G);
SNDREMEZ(NP1,M,S,G,EM);
ABSEH:=ABSE; ABSE:=ABS(E);
CNT:=COUNT;
"END" WHILE COUNT;
EM[2]:=MI;
EM[3]:=CNT;
DUPVEC(0,N,0,CO,COEF);
"END";
"END" MINMAXPOL;
"EQP"

```

```

"CODE"36020;
"PROCEDURE" INI(N,M,S);
"VALUE" N,M;"INTEGER" N,M;
"INTEGER" "ARRAY" S;
"COMMENT" INI DELIVERS (MONOTONE) THE ROUNDED VALUES
OF THE ARGUMENTS,WHERE THE CHEBYSHEV POLYNOMIAL
OF DEGREE N(TRANSFORMED TO THE INTERVAL [0,M],M>=N)
ATTAINS ITS MAXIMUM VALUES,
IN INTEGER ARRAY S[0:N];
"BEGIN""INTEGER" I,J,K,L;"REAL" PIN2;
  PIN2:=ARCTAN(1)*2/N;
  K:=0;L:=N-1;J:=S[0]:=0;S[N]:=M;
  "FOR" K:=K+1 "WHILE" K < L "DO"
    "BEGIN" I:=SIN(K*PIN2)**2*M;
      J:=S[K]:="IF" I<J"THEN" J+1"ELSE" I;
      S[L]:=M-J;L:=L-1
    "END" K;
  "IF" L*2=N"THEN" S[L]:=M/2;
"END" INI;
"EQP"

```

```

"CODE"36021;
"PROCEDURE" SNDREMEZ(N,M,S,G,EM);
"VALUE" N,M;"INTEGER" N,M;
"INTEGER" "ARRAY" S; "ARRAY" G,EM;
"COMMENT" SNDREMEZ EXCHANGES ATMOST N+1 NUMBERS ,GIVEN IN
INTEGER ARRAY S[0:N], WITH NUMBERS OUT OF THE
REFERENCE SET 0,...M, UNDER THE CONDITIONS:
  I. THE ALTERNANCE PROPERTY OF THE FUNCTIONVALUES G[S[J]],
     J=0,...M IS PRESERVED.
  II. !G[S[J]]!>=!EM[0]!, J=0,...N.
  III. THE FIRST INDEX K , WITH G[K]=INFINITY NORM OF G,
       IS ONE OF THE RESULTING NUMBERS S[0],...,S[N].
       IN ARRAY G[0:M] ONE MUST GIVE ERROR FUNCTION VALUES.
       MOREOVER,
       EM[1]:=INFINITY NORM OF G,
       THE PROCEDURE INFNRMVEC IS USED;
"BEGIN" "INTEGER" SO,SN,SJP1,I,J,K,UP,INDEXMAX,LOW,NM1;
  "REAL" MAX,MSJP1,HI,HJ,HE,ABSE,H;
  "REAL" "PROCEDURE" INFNRMVEC(L,U,K,A);
  "VALUE" L,U; "INTEGER" L,U,K; "ARRAY" A;
"CODE" 31061;
  INDEX MAX:=SO:=SJP1:=S[0];
  HE:=EM[0];LOW:=SO+1;
  MAX:=MSJP1:=ABSE:=ABS(HE);
  NM1:=N-1;

```

"COMMENT"

```

"FOR" J:= 0 "STEP" 1 "UNTIL" NM1 "DO"
"BEGIN"
  UP:= S[J+1]-1;
  H:= INFNRMVEC(LOW,UP,I,G);
  "IF" H > MAX "THEN" "BEGIN" MAX:= H; INDEX MAX:= I "END";
  "IF" H > ABSE "THEN"
  "BEGIN" "IF" HE * G[I] > 0 "THEN"
    "BEGIN" S[J]:= "IF" MSJP1 < H "THEN" I "ELSE" SJP1;
    SJP1:= S[J+1]; MSJP1:= ABSE
  "END" "ELSE"
    "BEGIN" S[J]:= SJP1; SJP1:= I; MSJP1:= H "END"
  "END" "ELSE"
  "BEGIN" S[J]:=SJP1; SJP1:=S[J+1]; MSJP1:= ABSE "END";
  HE:=-HE;LOW:=UP+2;
"END" "FOR" J; SN:= S[N]; S[N]:= SJP1;

HI:=INFNRMVEC(O,SO-1,I,G);
HJ:=INFNRMVEC(SN+1,M,J,G);
"IF" J > M "THEN" J:=M;
"IF" HI > HJ "THEN"
"BEGIN" "IF" HI > MAX "THEN" "BEGIN" MAX:= HI; INDEXMAX:= I "END";
  "IF" SIGN(G[I]) = SIGN(G[S[O]]) "THEN"
  "BEGIN" "IF" HI > ABS(G[S[O]]) "THEN"
    "BEGIN" S[O]:= I;
    "IF" G[J]/G[S[N]] > 1 "THEN" S[N]:=J
  "END"
  "END" "ELSE"
  "IF" HI > ABS(G[S[N]]) "THEN"
  "BEGIN" S[N]:= "IF" G[J]/G[S[NM1]] > 1 "THEN" J "ELSE" S[NM1];
  "FOR" K:= NM1 "STEP" -1 "UNTIL" 1 "DO" S[K]:= S[K-1];
  S[O]:= I
  "END"
"END" "ELSE"
"BEGIN" "IF" HJ > MAX "THEN" "BEGIN" MAX:= HJ; INDEXMAX:= J "END";
  "IF" SIGN(G[J]) = SIGN(G[S[N]]) "THEN"
  "BEGIN" "IF" HJ > ABS(G[S[N]]) "THEN"
    "BEGIN" S[N]:= J; "IF" G[I]/G[S[O]] > 1 "THEN" S[O]:=I "END"
  "END" "ELSE"
  "IF" HJ > ABS(G[S[O]]) "THEN"
  "BEGIN" S[O]:= "IF" G[I]/G[S[1]] > 1 "THEN" I "ELSE" S[1];
  "FOR" K:= 1 "STEP" 1 "UNTIL" NM 1 "DO" S[K]:= S[K+1];
  S[N]:= J
  "END"
"END" RANDGEBIEDEN;
EM[I]:=MAX;
"END" SNDREMEZ;
"EQP"

```



CROSS REFERENCE TABLE

REFD BY	PROGRAM	REFS TO	REFD BY	PROGRAM	REFS TO	REFD BY	PROGRAM	REFS TO
CP34231	ARSMAXM	AMX= DIM=2	CP31053	CP31051	*NOREF*	CP31243	CP31242	*NOREF*
PAP=DP	ALGFPP	MESSAGE	CP31054	CP31052	*NOREF*	*NOREF*	CP31243	CP31242
ARSMAXM	AMX=	*NOREF*	*NOREF*	CP31053	CP31051 CP31250	CP31053	CP31250	CP31242
INFNRMC			*NOREF*	CP31054	CP31052 CP31250	CP31054	CP31252	CP31049
INFNRMR								
INFNRMV								
MATNPM=	ASM=	*NOREF*	CP34600	CP31070	ELMOLV TAMVEC	*NOREF*	CP31253	CP31045
ONFNRMC			CP34602			*NOREF*	CP31254	CP31044
ONFNRMP			CP34605					
ONFNRMV			CP34606					
COLCST	CML=	*NOREF*	*NOREF*	CP31071	ELMOL TAMMAT	CP31370	CP31362	CP34160 DUPVEC
LNCPESV						CP31371		
RFCVEC			*NOREF*	CP31072	ELMOLR MATMAT	*NOREF*	CP31363	DUPVEC INFNRMV
RWCST								
VFCST								
CP33191	COLCST	CML= DIM=2	CP34600	CP31073	ELMRD MATVEC	CP31364	CP31370	CP34151
			CP34607			CP31425		CJNST= CP31362
			CP34608					
			CP34609					
			CP34610			CP31427	CP31371	CJNST= CP31362
CP31370	CJNST=	*NOREF*	*NOREF*	CP31074	ELMRD MATMAT	*NOREF*	CP31425	CP31370 CP35061
CP31371								
CP34150								
CP34432								
CP34436								
CP34453			*NOREF*	CP31075	ELMRD MATMAT	*NOREF*	CP31427	CP31371 CP35061
CP34501								
CP34502								
CP34703								
CP35111			CP31094	CP31090	*NOREF*	*NOREF*	CP31502	CP34018
CP35116								
CP35120			CP31094	CP31091	*NOREF*	*NOREF*	CP31504	CP34018
CP34214	CP31013	*NOREF*	*NOREF*	CP31094	CP31090 CP31091	*NOREF*	CP31507	CP34418
CP34215								
CP35080	CP31040	*NOREF*	CP31097	CP31095	*NOREF*	*NOREF*	CP31509	CP34419 DPMUL
CP36022			*NOREF*	CP31097	CP31095			
CP31254	CP31044	*NOREF*	*NOREF*	CP31100	CP31109 LNGMUL LNGSUB	CP32020	CP32010	*NOREF*
CP31253	CP31045	*NOREF*				*NOREF*	CP32020	CP32010
CP35023	CP31046	*NOREF*						
CP35080			CP31100	CP31109	CP31110	*NOREF*	CP33016	CP34150
CP35084								
CP35085			CP31109	CP31110	LNGDIV LNGMUL	*NOREF*	CP33017	CP34150
CP31252	CP31040	*NOREF*						
CP36022	CP31050	ELMVFC	CP31204	CP31202	*NOREF*	*NOREF*	CP33040	VECVEC
			*NOREF*	CP31204	CP31202	*NOREF*	CP33050	CP34150

CROSS REFERENCE TABLE

REFD BY	PROGRAM	REFS TO	REFD BY	PROGRAM	REFS TO	REFD BY	PROGRAM	REFS TO
	CP33050	DUPVEC ELMVEC INTVEC VECVEC		CP33135	INIVEC MATMAT MATVEC MLRQW MULVEC VECVEC	CP34444	CP34051	
*NOREF*	CP33061	CP34301 DUPVEC ELMVEC INTVEC MULVEC VECVEC	*NOREF*	CP33160	CP34061 CP34231 MATMAT MATVEC VECVEC	CP34235 CP34302	CP34053	DUPCOLV ICHCOL MATMAT
*NOREF*	CP33066	DUPMAT ELMCOL	CP33171	CP33170	*NOREF*	CP33160 CP33191 CP34232 CP34243 CP34250	CP34061	CP34051
*NOREF*	CP33070	CP34051 CP34300 ELMVEC	*NOREF*	CP33171	CP33170 CP34150 CP35113 CP35120 CP35122	*NOREF*	CP34071	ELMVEC VECVEC
*NOREF*	CP33080	CP34051 CP34300 MATVEC	*NOREF*	CP33171	CP33170 CP34150 CP35113 CP35120 CP35122	CP34200	CP34130	ELMCOL ICHCOL TAMMAT
*NOREF*	CP33120	CP34051 CP34300 MATVEC VECVEC	*NOREF*	CP33191	CJLQST CP34061 CP34231 DUPVEC ELMRQW ELMVEC MATMAT MATVEC MULVEC VECVEC	CP34135 CP34200 CP34441	CP34131	ELMVECC MATVEC TAMVEC
*NOREF*	CP33130	CP34051 CP34300 VECVEC				CP34135 CP34200	CP34132	TAMVEC VECVEC
*NOREF*	CP33131	CP34051 CP34300 MATMAT MATVEC VECVEC	*NOREF*	CP33303	CP34333	CP34135 CP34441	CP34134	ELMCOL ICHCOL TAMMAT
*NOREF*	CP33132	CP34051 CP34300 DUPVEC ELMVEC INTVEC MATVEC MLRQW MULVEC VECVEC	*NOREF*	CP33314	DUPVEC	CP34135 CP34132	CP34135	CP34131 CP34132 CP34134
				CP31502 CP31504 CP34214 CP34215 CP34401 CP34709	SEQVEC VECVEC	CP34136	CP34136	CP34400 ICHCOL ICHRQW ICHRQW
*NOREF*	CP33135	CP34051 CP34300 DUPMAT DUPRQW DUPVEC ELMRQW ELMVEC INTMAT	*NOREF*	CP34050	ICHRQW MATMAT MATMAT	*NOREF*	CP34137	ELMCOL ICHCOL MATMAT TAMMAT
			CP33070 CP33080 CP33120 CP33130 CP33131 CP33132 CP33135 CP34061 CP34301	CP34051 MATVEC		CP34138	CP34138	ELMVECC ICHCOL LNGMATV LNGSUB LNGTAMV MATVEC TAMVEC VECVEC
						CP34153 CP34154 CP34162	CP34140	ELMCOL ELMCOLV ELMVECC

CROSS REFERENCE TABLE

REFD BY	PROGRAM	REFS TO	REFD BY	PROGRAM	REFS TO	REFD BY	PROGRAM	REFS TO
CP34163	CP34140	MATMAT TAMMAT TAMVEC	CP34163 CP34371	CP34161	ROTCOL	CP34187	CP34186	MATVEC ROTCOL ROTRON
CP34154	CP34141	ELMCOL TAMMAT	*NOREF*	CP34162	CP34140 CP34160	*NOREF*	CP34187	CP34170 CP34172 CP34173 CP34174 CP34183 CP34186
CP34163	CP34142	ELMCOL TAMMAT	CP36401	CP34163	CP34140 CP34142 CP34161			
CP34155 CP34156 CP34164	CP34143	FLMVEC SFCVFC VECVEC	*NOREF*	CP34164	CP34143 CP34160	CP34192 CP34194 CP34500	CP34190	*NOREF*
CP34156	CP34144	FLMVEC VECVEC	CP34182 CP34184 CP34187 CP34192 CP34194	CP34170	ICHCOL ICHRON MATMAT MATVFC	CP34194	CP34191	MATVEC TAMVEC VECVEC
CP33016 CP33017 CP33018 CP33050 CP33171 CP34151	CP34150	COMPST=	*NOREF*	CP34171	MATVEC	*NOREF*	CP34192	CP34170 CP34173 CP34190
CP31364 CP34153 CP34154 CP34155 CP34156 CP34368 CP34369	CP34151	CP34150	CP34184 CP34187 CP34194	CP34172	ICHRON TAMVEC	CP34194	CP34193	*NOREF*
CP34154 CP34156 CP34369	CP34152	FLMVECC TAMVEC VECVEC	CP34182 CP34184 CP34187 CP34194 CP34362	CP34173	ICHCOL ICHRON MATMAT TAMMAT	*NOREF*	CP34194	CP34170 CP34172 CP34173 CP34174 CP34181 CP34190 CP34191 CP34193
*NOREF*	CP34153	CP34140 CP34151	CP34184 CP34187 CP34194	CP34174	ICHRON	*NOREF*	CP34200	CP34130 CP34131 CP34132 VECVEC
*NOREF*	CP34154	CP34140 CP34141 CP34151 CP34152	CP34182 CP34184 CP34187 CP34194	CP34180	ROTCOL ROTRON	CP34214 CP34215	CP34210	DUPVEC ELMVEC VECVEC
*NOREF*	CP34155	CP34143 CP34151	*NOREF*	CP34181	MATVEC VECVEC	CP34214 CP34215	CP34211	ELMVEC
CP34214	CP34156	CP34143 CP34144 CP34151 CP34152	CP34184 CP34187	CP34182	CP34170 CP34173 CP34180	CP34214 CP34215	CP34212	*NOREF*
CP31362 CP34162 CP34164 CP34370	CP34160	*NOREF*	CP34184 CP34187	CP34183	*NOREF*	CP34214 CP34215	CP34213	*NOREF*
			*NOREF*	CP34184	CP34170 CP34172 CP34173 CP34174 CP34180 CP34181 CP34183	*NOREF*	CP34214	CP31013 CP34018 CP34156 CP34210 CP34211

CROSS REFERENCE TABLE

REFD BY	PROGRAM	REFS TO	REFD BY	PROGRAM	REFS TO	REFD BY	PROGRAM	REFS TO
	CP34214	CP34212 CP34213 DUPVEC ELMVEC INTVEC MATVEC MULVEC TAMVEC VECVEC		CP34244	CP34235 CP34241		CP34283	CP34282
*NORFF*	CP34215	CP31013 CP3401F CP34210 CP34212 CP34213 DUPVEC ELMVEC INTVEC MULVEC VECVEC		CP34251	CP34250	CP34285	CP34284	ICHCOL
				CP34253	CP34061 DUPVEC INTVEC LNGMATV	*NOREF*	CP34285	CP34273 CP34284
			*NOREF*	CP34251	CP34231 CP34250 DUPMAT	CP34287	CP34286	MATVEC
			CP34254	CP34252	CP34231 CP34240	CP34293	CP34291	ELMROW ICHRW ICHRWC
			CP34254	CP34253	CP34250	CP34293	CP34292	ELMVECR MATVEC
*NOREF*	CP34220	FLMVEC VECVEC	*NOREF*	CP34254	CP34252 CP34253 DUPMAT	*NOREF*	CP34293	CP34291 CP34292
CP33160 CP33191 CP34237 CP34236 CP34242 CP34244 CP34251 CP34252	CP34231	ARSMAXM ELMROW ICHCOL ICHRW MAXFLMR ROWCST	CP34272	CP34260	ELMCOL ELMROW MATMAT TAMMAT	CP33070 CP33080 CP33120 CP33130 CP33131 CP33132 CP33135 CP34301 CP34302 CP34444	CP34300	ICHRW MATMAT MATMAT
			CP34273	CP34261	ELMCOL MATMAT			
			CP34273	CP34262	FLMCOL TAMMAT			
*NORFF*	CP34237	CP34061 CP34231	CP34272	CP34270	*NOREF*	CP33061	CP34301	CP34051 CP34300
CP34236 CP34244	CP34235	CP34053 ICHRW	CP34273	CP34271	ROTCOL	*NOREF*	CP34302	CP34053 CP34300
*NORFF*	CP34236	CP34231 CP34235	CP34281	CP34273	CP34260 CP34261 CP34262 CP34271	CP34702	CP34303	*NOREF*
CP34242 CP34252	CP34240	MATVEC	CP34283	CP34273	CP34261 CP34262 CP34271	CP34392 CP34402	CP34310	TAMMAT
CP34242 CP34244	CP34241	*NOREF*	CP34281	CP34280	MATVEC TAMVEC	CP34393 CP34403	CP34311	VECVEC
CP34243	CP34242	CP34231 CP34240 CP34241	*NOREF*	CP34281	CP34273 CP34280	*NOREF*	CP34320	ELMVEC ICHVEC VECVEC
*NORFF*	CP34243	CP34061 CP34242	CP34283	CP34282	MATVEC TAMVEC	CP34430	CP34322	ELMVEC ICHVEC VECVEC
*NORFF*	CP34244	CP34231	*NOREF*	CP34283	CP34273	CP34333	CP34330	VECVEC



CROSS REFERENCE TABLE								
REFD BY	PROGRAM	REFS TO	REFD BY	PROGRAM	REFS TO	REFD BY	PROGRAM	REFS TO
CP34333	CP34332	SCAPRDI VFC VFC	CP34375	CP34360	CP34352	*NOREF*	CP34368	CP34151 CP34364
CP33303	CP34333	CP34330 CP34332	CP34374 CP34375	CP34361	ICHCOL ICHROW MATTAM TAMMAT	*NOREF*	CP34369	CP34151 CP34152 CP34363 CP34365
CP34501	CP34340	*NOREF*	CP34375	CP34362	CP34174	*NOREF*	CP34370	CP34160 CP34364
CP34345 CP34352 CP34353 CP34365 CP34366	CP34341	*NOREF*	CP34369 CP34371	CP34363	CP34344 ELMCOL ELMCOLR ELMCOLV ELMROW ELMROWC ELMROWV ELMVECC ELMVECR	*NOREF*	CP34371	CP34161 CP34363 CP34365
CP34345 CP34373 CP34601	CP34342	*NOREF*				CP34374	CP34372	CP34345 CP34352 CP34357 CP34358
CP34345 CP34501	CP34343	*NOREF*				CP34375	CP34373	CP34342 CP34345 CP34352 CP34353 CP34354 CP34357 CP34358
CP34355 CP34363 CP34366	CP34344	*NOREF*						
CP34372 CP34373	CP34345	CP34341 CP34342 CP34343	CP34368 CP34370	CP34364	ELMCOL ELMCOLR ELMCOLV ELMROW ELMROWC ELMROWV ELMVECC ELMVECR MATTAM MATTAM MATVEC TAMMAT TAMVEC			CP34354 CP34357 CP34358 MATVEC
CP34360 CP34366 CP34372 CP34373	CP34352	CP34341				*NOREF*	CP34374	CP34359 CP34361 CP34366 CP34372
CP34365 CP34366 CP34367 CP34373	CP34353	CP34341				*NOREF*	CP34375	CP34359 CP34360 CP34361 CP34362 CP34366 CP34367 CP34373
CP34373	CP34354	MATVEC	CP34369 CP34371	CP34365	CP34341 CP34353 ELMCOL ELMCOLR MATTAM TAMMAT	*NOREF*	CP34376	ELMVECC
CP34366 CP34367	CP34356	CP34377 TAMMAT	CP34374 CP34375	CP34366	CP34341 CP34344 CP34352 CP34353 CP34355 CP34356 ELMROWC MATTAM	CP34356	CP34377	ELMCOL
CP34372 CP34373	CP34357	*NOREF*				*NOREF*	CP34378	ELMROWV
CP34372 CP34373	CP34358	*NOREF*				CP34392	CP34390	MATVEC TAMVEC
CP34374 CP34375	CP34359	MATTAM	CP34375	CP34367	CP34353 CP34356	CP34393	CP34391	SEQVEC VECVEC
						*NOREF*	CP34392	CP34310 CP34390

CROSS REFERENCE TABLE

REFD BY	PROGRAM	REFS TO	REFD BY	PROGRAM	REFS TO	REFD BY	PROGRAM	REFS TO
*NOREF*	CP34393	CP34311 CP34391		CP34432	VECVEC	*NOREF*	CP34601	CP34342 CP34602 CP34603 CP34605 CP34606 CP34607 CP34609 CP34611 MATMAT
CP34136 CP34402	CP34400	DUPVEC MATVEC TAMVEC	*NOREF*	CP34436	CONST=			
			CP34431	CP34439	*NOREF*			
CP34403	CP34401	CP34018 SEQVEC	CP34444	CP34440	CP34273 DUPVEC MATMAT MATVEC MULCUL TAMVEC VECVEC	CP34600 CP34601	CP34602	CP31070 TAMMAT
*NOREF*	CP34402	CP34310 CP34400				CP34601	CP34603	CP34605 CP34607
*NOREF*	CP34403	CP34311 CP34401	*NOREF*	CP34441	CP34131 CP34134 CP34136 DUPVEC ELMVEC VECVEC	CP34600	CP34604	CP34605 CP34608
CP31507 CP31509	CP34418	LNGSEQV LNGVEC				CP34600	CP34605	CP31070
CP34422	CP34420	*NOREF*				CP34601 CP34603 CP34604	CP34606	CP31070
CP34422	CP34421	*NOREF*	*NOREF*	CP34444	CP34051 CP34300 CP34440 DUPMAT DUPVEC ELMVEC INIMAT INIVEC MATVEC MULR7W MULVEC VECVEC	CP34601 CP34603	CP34607	CP31073
*NOREF*	CP34422	CP34420 CP34421				CP34600 CP34604	CP34608	CP31073
CP34425	CP34423	*NOREF*				CP34601	CP34609	CP31073
CP34425	CP34424	*NOREF*				CP34600 CP34604	CP34610	CP31073
*NOREF*	CP34425	CP34423 CP34424	*NOREF*	CP34445	VECVEC	CP34601	CP34611	*NOREF*
CP34431	CP34430	CP34322 DUPVEC ELMVEC MULVEC VECVEC	*NOREF*	CP34453	CONST=	CP34600	CP34610	CP31073
*NOREF*	CP34431	CP34430 CP34439	*NOREF*	CP34500	CP34190	CP34600 CP34601	CP34700	TAMMAT
*NOREF*	CP34432	CONST= CP34273 DUPCJLV DUPMAT DUPVEC ELMVEC ICHR7W INIMAT INIVEC MATMAT MCC MULCUL MULR7W TAMMAT	*NOREF*	CP34501	CONST= CP34340 CP34343	CP34706 CP34710	CP34701	VECVEC
			*NOREF*	CP34502	CONST=	CP34707 CP34711	CP34702	CP34303
			*NOREF*	CP34600	CP31070 CP31073 CP34602 CP34604 CP34605 CP34606 CP34608 CP34610 CP34611 ELMVEC	*NOREF*	CP34703	CONST= UNDERFL
						CP34706	CP34704	MATVEC TAMVEC
						CP34707	CP34705	SEQVEC VECVEC

CROSS REFERENCE TABLE

REFD BY	PROGRAM	REFS TO	REFD BY	PROGRAM	REFS TO	REFD BY	PROGRAM	REFS TO
*NOREF*	CP34706	CP34700 CP34704	CP35054	CP35056		CP35102	CP35104	*NOREF*
*NOREF*	CP34707	CP34701 CP34705	CP35061	CP35060	*NOREF*	*NOREF*	CP35105	CP35038
CP34710	CP34708	DUPVFCR MATVEC TAMVEC	CP35071			CP35071	CP35111	CONST*
CP34711	CP34709	CP34018 SQVFC	CP35075			CP35075		
*NOREF*	CP34710	CP34700 CP34708	CP35181			CP35112		
*NOREF*	CP34711	CP34701 CP34709	CP35191			CP35113		
CP35022	CP35021	CP35022	CP31425	CP35061	CP35060	CP35154		
CP35021	CP35022	CP35021	CP31427		CP35062	CP35181		
*NOREF*	CP35023	CP31046	CP35050			CP35191		
CP35028	CP35027	CP35028	CP35180					
CP35027	CP35028	CP35027	CP35193			*NOREF*	CP35112	CP35111
CP35040	CP35038	CP35040	CP35061	CP35062	*NOREF*	CP33171	CP35113	CP35111
CP35038	CP35040	CP35038	CP35072	CP35071	CP35060	*NOREF*	CP35114	CP35130
CP35103	CP35040	CP35038	CP35073		CP35073	*NOREF*	CP35116	CONST*
CP35053	CP35050	CP35061	*NOREF*	CP35072	CP35071		CP35130	CP35130
CP35054	CP35051	CP35053 CP35054	CP35074		CP35071	CP33171	CP35120	CONST= OVERFLO
*NOREF*	CP35052	CP35053 CP35054	CP35074	CP35074	CP35073	CP33171	CP35122	*NOREF*
CP35051	CP35053	CP35050 CP35055 CP35056	CP35076	CP35075	CP35073	CP35114	CP35130	*NOREF*
CP35052	CP35054	CP35050 CP35055 CP35056	CP35077			CP35116		
CP35053	CP35055	*NOREF*	*NOREF*	CP35076	CP35075	CP35145	CP35140	*NOREF*
CP35054	CP35056	*NOREF*	CP35077	CP35077	*NOREF*	*NOREF*	CP35145	CP35140
CP35055	CP35056	*NOREF*	CP35086	CP35080	CP31040	CP35180	CP35150	CP35185
CP35056	CP35056	*NOREF*	CP35080	CP35083	CP31046	*NOREF*	CP35152	CP35154
CP35057	CP35057	*NOREF*	CP35083	*NOREF*	CP31046	CP35153	CP35153	CP35155
CP35058	CP35058	*NOREF*	CP35084	CP35084	CP35083	CP35152	CP35154	CP35111
CP35059	CP35059	*NOREF*	CP35085	CP35085	CP35085	CP35190	CP35185	CP35185
CP35060	CP35060	*NOREF*	CP35086	CP35086	CP35085	CP35193		
CP35061	CP35061	*NOREF*	CP35087	CP35087	CP35085	CP35153	CP35155	*NOREF*
CP35062	CP35062	*NOREF*	CP35088	CP35088	CP35085	CP35163	CP35160	CP35165
CP35063	CP35063	*NOREF*	CP35089	CP35089	CP35085	CP35165		
CP35064	CP35064	*NOREF*	CP35090	CP35090	CP35085	CP35163	CP35161	CP35166
CP35065	CP35065	*NOREF*	CP35091	CP35091	CP35085	CP35166		
CP35066	CP35066	*NOREF*	CP35092	CP35092	CP35085	CP35180	CP35162	CP35185
CP35067	CP35067	*NOREF*	CP35093	CP35093	CP35085	CP35164	CP35163	CP35160
CP35068	CP35068	*NOREF*	CP35094	CP35094	CP35085	CP35165	CP35163	CP35161
CP35069	CP35069	*NOREF*	CP35095	CP35095	CP35085	CP35166	CP35163	CP35165
CP35070	CP35070	*NOREF*	CP35096	CP35096	CP35085			
CP35071	CP35071	*NOREF*	CP35097	CP35097	CP35085			
CP35072	CP35072	*NOREF*	CP35098	CP35098	CP35085			
CP35073	CP35073	*NOREF*	CP35099	CP35099	CP35085			
CP35074	CP35074	*NOREF*	CP35100	CP35100	CP35085			
CP35075	CP35075	*NOREF*	CP35101	CP35101	CP35085			
CP35076	CP35076	*NOREF*	CP35102	CP35102	CP35085			
CP35077	CP35077	*NOREF*	CP35103	CP35103	CP35085			
CP35078	CP35078	*NOREF*	CP35104	CP35104	CP35085			
CP35079	CP35079	*NOREF*	CP35105	CP35105	CP35085			
CP35080	CP35080	*NOREF*	CP35106	CP35106	CP35085			
CP35081	CP35081	*NOREF*	CP35107	CP35107	CP35085			
CP35082	CP35082	*NOREF*	CP35108	CP35108	CP35085			
CP35083	CP35083	*NOREF*	CP35109	CP35109	CP35085			
CP35084	CP35084	*NOREF*	CP35110	CP35110	CP35085			
CP35085	CP35085	*NOREF*	CP35111	CP35111	CP35085			
CP35086	CP35086	*NOREF*	CP35112	CP35112	CP35085			
CP35087	CP35087	*NOREF*	CP35113	CP35113	CP35085			
CP35088	CP35088	*NOREF*	CP35114	CP35114	CP35085			
CP35089	CP35089	*NOREF*	CP35115	CP35115	CP35085			
CP35090	CP35090	*NOREF*	CP35116	CP35116	CP35085			
CP35091	CP35091	*NOREF*	CP35117	CP35117	CP35085			
CP35092	CP35092	*NOREF*	CP35118	CP35118	CP35085			
CP35093	CP35093	*NOREF*	CP35119	CP35119	CP35085			
CP35094	CP35094	*NOREF*	CP35120	CP35120	CP35085			
CP35095	CP35095	*NOREF*	CP35121	CP35121	CP35085			
CP35096	CP35096	*NOREF*	CP35122	CP35122	CP35085			
CP35097	CP35097	*NOREF*	CP35123	CP35123	CP35085			
CP35098	CP35098	*NOREF*	CP35124	CP35124	CP35085			
CP35099	CP35099	*NOREF*	CP35125	CP35125	CP35085			
CP35100	CP35100	*NOREF*	CP35126	CP35126	CP35085			
CP35101	CP35101	*NOREF*	CP35127	CP35127	CP35085			
CP35102	CP35102	*NOREF*	CP35128	CP35128	CP35085			
CP35103	CP35103	*NOREF*	CP35129	CP35129	CP35085			
CP35104	CP35104	*NOREF*	CP35130	CP35130	CP35085			
CP35105	CP35105	*NOREF*	CP35131	CP35131	CP35085			
CP35106	CP35106	*NOREF*	CP35132	CP35132	CP35085			
CP35107	CP35107	*NOREF*	CP35133	CP35133	CP35085			
CP35108	CP35108	*NOREF*	CP35134	CP35134	CP35085			
CP35109	CP35109	*NOREF*	CP35135	CP35135	CP35085			
CP35110	CP35110	*NOREF*	CP35136	CP35136	CP35085			
CP35111	CP35111	*NOREF*	CP35137	CP35137	CP35085			
CP35112	CP35112	*NOREF*	CP35138	CP35138	CP35085			
CP35113	CP35113	*NOREF*	CP35139	CP35139	CP35085			
CP35114	CP35114	*NOREF*	CP35140	CP35140	CP35085			
CP35115	CP35115	*NOREF*	CP35141	CP35141	CP35085			
CP35116	CP35116	*NOREF*	CP35142	CP35142	CP35085			
CP35117	CP35117	*NOREF*	CP35143	CP35143	CP35085			
CP35118	CP35118	*NOREF*	CP35144	CP35144	CP35085			
CP35119	CP35119	*NOREF*	CP35145	CP35145	CP35085			
CP35120	CP35120	*NOREF*	CP35146	CP35146	CP35085			
CP35121	CP35121	*NOREF*	CP35147	CP35147	CP35085			
CP35122	CP35122	*NOREF*	CP35148	CP35148	CP35085			
CP35123	CP35123	*NOREF*	CP35149	CP35149	CP35085			
CP35124	CP35124	*NOREF*	CP35150	CP35150	CP35085			
CP35125	CP35125	*NOREF*	CP35151	CP35151	CP35085			
CP35126	CP35126	*NOREF*	CP35152	CP35152	CP35085			
CP35127	CP35127	*NOREF*	CP35153	CP35153	CP35085			
CP35128	CP35128	*NOREF*	CP35154	CP35154	CP35085			
CP35129	CP35129	*NOREF*	CP35155	CP35155	CP35085			
CP35130	CP35130	*NOREF*	CP35156	CP35156	CP35085			
CP35131	CP35131	*NOREF*	CP35157	CP35157	CP35085			
CP35132	CP35132	*NOREF*	CP35158	CP35158	CP35085			
CP35133	CP35133	*NOREF*	CP35159	CP35159	CP35085			
CP35134	CP35134	*NOREF*	CP35160	CP35160	CP35085			
CP35135	CP35135	*NOREF*	CP35161	CP35161	CP35085			
CP35136	CP35136	*NOREF*	CP35162	CP35162	CP35085			
CP35137	CP35137	*NOREF*	CP35163	CP35163	CP35085			
CP35138	CP35138	*NOREF*	CP35164	CP35164	CP35085			
CP35139	CP35139	*NOREF*	CP35165	CP35165	CP35085			
CP35140	CP35140	*NOREF*	CP35166	CP35166	CP35085			

CROSS REFERENCE TABLE

REFD BY	PROGRAM	REFS TO	REFD BY	PROGRAM	REFS TO	REFD BY	PROGRAM	REFS TO
CP35181	CP35163	CP35166	CP35150	CP35185	*NOREF*	CP36402	CP36402	TAMMAT
*NOREF*	CP35164	CP35163	CP35154			CP36401	CP36403	*NOREF*
CP35160	CP35165	CP35160	CP35162			CP36401	CP36404	*NOREF*
CP35163		CP35163	CP35177			CP36401	CP36405	*NOREF*
CP35183			CP35180					
CP35161	CP35166	CP35161	CP35193					
CP35163		CP35163	*NOREF*	CP35190	CP35154	DUPCOLV	DIM=1	*NOREF*
CP35183					CP35172	DUPROWV		
					CP35193	DUPVEC		
CP35175	CP35170	CP35175	CP35192	CP35191	CP35060	DUPVECC		
CP35176	CP35171	CP35176	CP35194		CP35111	DUPVECR		
CP35190	CP35172	CP35177			CP35173	ELMCOLV		
CP35174	CP35173	CP35179	*NOREF*	CP35192	CP35194	ELMROWV		
CP35178						ELMVEC		
CP35191			CP35190	CP35193	CP35061	ELMVECC		
*NOREF*	CP35174	CP35173			CP35154	ELMVECR		
CP35170	CP35175	CP35170	CP35191	CP35194	CP35061	FULMATV		
CP35171	CP35176	CP35171	CP35195		CP35177	FULTAMV		
CP35172	CP35177	CP35185	*NOREF*	CP35195	CP35185	ICHSEQV		
CP35193						ICHVEC		
CP35173	CP35178	CP35173	CP36022	CP36010	*NOREF*	INFNRMV		
CP35179			CP36022	CP36020	*NOREF*	INIVEC		
CP35194			CP36022	CP36021	INFNRMV	LNGFULM		
*NOREF*	CP35170	CP35170	*NOREF*	CP36022	CP31040	LNGFULT		
CP35183	CP35180	CP35061			CP31050	LNGMATV		
		CP35150			CP36010	LNGRESV		
		CP35162			CP36020	LNGSCAP		
		CP35185			CP36021	LNGSEQV		
CP35182	CP35181	CP35060	*NOREF*	CP36401	ELMVEC	LNGTAMV		
CP35183		CP35111				LNGVECV		
		CP35163				MATVEC		
		CP35183				MULVEC		
*NOREF*	CP35182	CP35181				JNENRMV		
CP35181	CP35183	CP35165				RESVFC		
CP35184		CP35166				SCAPRDI		
		CP35180				SEQVEC		
		CP35181				TAMVEC		
*NOREF*	CP35184	CP35163				VECCST		
			CP36401	CP36402	ELMCOL	VECVEC		
						ABSMAXM	DIM=2	*NOREF*
						COLCST		
						DUPCOLV		
						DUPMAT		
						DUPROWV		
						DUPVECC		
						DUPVECR		
						ELMCOL		
						ELMCOLR		
						ELMCOLV		
						ELMROW		
						ELMROWC		
						ELMROWV		
						ELMVECC		

CROSS REFERENCE TABLE

REFD BY	PROGRAM	REFS TO	REFD BY	PROGRAM	REFS TO	REFD BY	PROGRAM	REFS TO
ELMVFCP	DI#2		CP34444	DUPMAT		CP36402	ELMCOL	
FULMATV			CP33135	DUPRJWV	DIM#1 DIM#2 DUP#	CP31072	ELMCOLR	DIM#2 ELM#
FULTAMV						CP34363		
ICHCOL						CP34364		
ICHRDW						CP34365		
ICHRDWC			CP31362	DUPVEC	DIM#1 DUP#	CP31070	ELMCOLV	DIM#1 DIM#2 ELM#
INENRMC			CP31363			CP34140		
INENRMM			CP33050			CP34363		
INENRMR			CP33061			CP34364		
INIMAT			CP33132			CP34364		
INTMATD			CP33135					
LNGFILM			CP33191			CP31075	ELMRDW	DIM#2 ELM#
LNGFILT			CP33314			CP33135		
LNGMATM			CP34210			CP33191		
LNGMATT			CP34214			CP34231		
LNGMATV			CP34215			CP34260		
LNGRESV			CP34250			CP34291		
LNGTAMM			CP34430			CP34363		
LNGTAMV			CP34432			CP34364		
MATMAT			CP34440					
MATTAH			CP34441			CP31074	ELMRDWC	DIM#2 ELM#
MATVEC			CP34444			CP34363		
MAXELMR			CP36022			CP34364		
MULCOL						CP34366		
MULPDW			*NOREF*	DUPVECC	DIM#1 DIM#2 DUP#	CP31073	ELMRDWC	DIM#1 DIM#2 ELM#
ONENRMC						CP34363		
ONENRMM						CP34364		
ONENRMR						CP34378		
RESVEC			CP34400	DUPVECR	DIM#1 DIM#2 DUP#	CP31050	ELMVEC	DIM#1 ELM#
ROTCOL			CP34708			CP33050		
ROTRDW						CP33061		
RQWCST						CP33070		
TAMMAT						CP33132		
TAMVFC			DUPCOLV	DUP#	*NOREF*	CP33135		
			DUPMAT			CP33191		
FULLDPI=	DPI=	*NOREF*	DUPRJWV			CP34071		
LNGMATM			DUPVEC			CP34143		
LNGMATT			DUPVECC			CP34144		
LNGMATV						CP34210		
LNGSCAP						CP34211		
LNGSFQV			CP31071	ELMCOL	DIM#2 ELM#	CP34214		
LNGTAMM			CP33060			CP34215		
LNGTAMV			CP34130			CP34220		
LNGVEC			CP34134			CP34320		
			CP34137			CP34322		
CP31509	DPMIL	*NOREF*	CP34140			CP34430		
			CP34141			CP34441		
CP34053	DUPCOLV	DIM#1 DIM#2 DUP#	CP34142			CP34444		
CP34432			CP34260			CP36022		
			CP34261					
			CP34262					
CP33066	DUPMAT	DIM#2 DUP#	CP34363			CP34131	ELMVECC	DIM#1 DIM#2 ELM#
CP33135			CP34364			CP34138		
CP34251			CP34365			CP34140		
CP34254			CP34377					
CP34432			CP34600					



CROSS REFERENCE TABLE

REFD BY	PROGRAM	REFS TO	REFD BY	PROGRAM	REFS TO	REFD BY	PROGRAM	REFS TO
	LNGSCAP	DPI= PAR=DP	CP34432 CP34440	MATTAM		CP34215 CP34430 CP34444	MULVEC	
CP34418	LNGSEQV	DIM=1 DPI= PAR=DP FORMAT*	CP31073 CP33080 CP33120 CP33131 CP33132 CP33135 CP33160 CP33191	MATVEC	DIM=1 DIM=2 INP=	MULCOL MULROW MULVEC	MUL=	*NOREF*
CP31100 CP34138	LNGSUB	PAR=DP	CP33135 CP33160 CP33191			*NOREF*	UNENRMC	ASM= DIM=2
CP36401	LNGTAMM	DIM=2 DPI= PAR=DP	CP34051 CP34131 CP34138 CP34170			*NOREF*	UNENRMM	DIM=2 MATNRM=
CP34138	LNGTAMV	DIM=1 DIM=2 DPI= PAR=DP	CP34171 CP34181 CP34186 CP34191 CP34214			*NOREF*	UNENRMR	ASM= DIM=2
CP34418	LNGVEC	DIM=1 DPI= PAR=DP	CP34240 CP34280 CP34282 CP34286			CP35120	OVERFLD	*NOREF*
CP31072 CP31074 CP33131 CP33135 CP33160 CP33191 CP34050 CP34053 CP34137 CP34140 CP34170 CP34261 CP34300 CP34363 CP34364 CP34365 CP34366 CP34601 CP36401	MATMAT	DIM=2 INP=	CP34286 CP34292 CP34354 CP34363 CP34364 CP34373 CP34390 CP34400 CP34440 CP34444 CP34704 CP34708			LNGADD LNGDIV LNGMATM LNGMATT LNGMATV LNGMUL LNGSCAP LNGSEQV LNGSUB LNGTAMM LNGTAMV LNGVEC	PAR=DP	ALGERR
			CP34231	MAXELMR	DIM=2 EMX=	MESSAGE	PPCALL=	*NOREF*
			CP34432	MCC	*NOREF*	*NOREF*	RESVEC	CML= DIM=1 DIM=2 FULINP=
			ALGFERR	MESSAGE	PPCALL=	CP34161 CP34180 CP34186 CP34271	ROTCOL	DIM=2 ROD=
INENRMM UNENRMM	MATNRM=	ASM=	CP34432 CP34440	MULCOL	DIM=2 MUL=	CP34190 CP34186	ROTROW	DIM=2 ROT=
CP31075 CP34050 CP34173 CP34260 CP34300 CP34359 CP34361 CP34363 CP34364	MATTAM	DIM=2 INP=	CP33132 CP33135 CP34432 CP34444	MULROW	DIM=2 MUL=	RJTCOL ROTROW	ROT=	*NOREF*
			CP33061 CP33132 CP33135 CP33191 CP34214	MULVEC	DIM=1 MUL=	CP34231	ROWCST	CML= DIM=2

CROSS REFERENCE TABLE

REFD BY	PROGRAM	REFS TO
CP34332	SCAPRD1	DIM=1 INP=
ICHSEQV	SFQMAT=	*NOREF*
ICHSEQV		
LNGSEQV		
SEQVEC		
CP34018	SFQVFC	DIM=1
CP34143		TNP=
CP34391		SFQMAT=
CP34401		
CP34705		
CP34709		
CP31071	TAMMAT	DIM=2
CP34130		TNP=
CP34134		
CP34137		
CP34140		
CP34141		
CP34142		
CP34173		
CP34260		
CP34262		
CP34310		
CP34355		
CP34356		
CP34361		
CP34363		
CP34364		
CP34365		
CP34432		
CP34602		

REFD BY	PROGRAM	REFS TO
CP34700	TAMMAT	
CP36401		
CP36402		
CP31070	TANVEC	DIM=1
CP34131		DIM=2
CP34132		INP=
CP34138		
CP34140		
CP34152		
CP34172		
CP34191		
CP34214		
CP34280		
CP34282		
CP34363		
CP34364		
CP34390		
CP34400		
CP34440		
CP34704		
CP34708		
CP34703	UNDRFL	*NOREF*
*NOREF*	VFCST	CML=
		DIM=1
CP33040	VECVEC	DIM=1
CP33050		INP=
CP33061		
CP33120		
CP33130		
CP33131		

REFD BY	PROGRAM	REFS TO
CP33132	VECVEC	
CP33135		
CP33160		
CP33191		
CP34018		
CP34071		
CP34132		
CP34138		
CP34143		
CP34144		
CP34152		
CP34181		
CP34191		
CP34200		
CP34210		
CP34214		
CP34215		
CP34720		
CP34311		
CP34320		
CP34322		
CP34330		
CP34332		
CP34391		
CP34430		
CP34432		
CP34440		
CP34441		
CP34444		
CP34445		
CP34701		
CP34705		
CP36401		



## UITGAVEN IN DE SERIE MC SYLLABUS

Onderstaande uitgaven zijn verkrijgbaar bij het Mathematisch Centrum,  
2e Boerhaavestraat 49 te Amsterdam-1005, tel. 020-947272.

- 
- MCS 1.1 F. GÖBEL & J. VAN DE LUNE, *Leergang Besliskunde, deel 1: Wiskundige basiskennis*, 1965. ISBN 90 6196 014 2.
- MCS 1.2 J. HEMELRIJK & J. KRIENS, *Leergang Besliskunde, deel 2: Kansberekening*, 1965. ISBN 90 6196 015 0.
- MCS 1.3 J. HEMELRIJK & J. KRIENS, *Leergang Besliskunde, deel 3: Statistiek*, 1966. ISBN 90 6196 016 9.
- MCS 1.4 G. DE LEVE & W. MOLENAAR, *Leergang Besliskunde, deel 4: Markovketens en wachttijden*, 1966. ISBN 90 6196 017 7.
- MCS 1.5 J. KRIENS & G. DE LEVE, *Leergang Besliskunde, deel 5: Inleiding tot de mathematische besliskunde*, 1966. ISBN 90 6196 018 5.
- MCS 1.6a B. DORHOUT & J. KRIENS, *Leergang Besliskunde, deel 6a: Wiskundige programmering 1*, 1968. ISBN 90 6196 032 0.
- MCS 1.6b B. DORHOUT, J. KRIENS & J.TH. VAN LIESHOUT, *Leergang Besliskunde, deel 6b: Wiskundige programmering 2*, 1977. ISBN 90 6196 150 5.
- MCS 1.7a G. DE LEVE, *Leergang Besliskunde, deel 7a: Dynamische programmering 1*, 1968. ISBN 90 6196 033 9.
- MCS 1.7b G. DE LEVE & H.C. TIJMS, *Leergang Besliskunde, deel 7b: Dynamische programmering 2*, 1970. ISBN 90 6196 055 X.
- MCS 1.7c G. DE LEVE & H.C. TIJMS, *Leergang Besliskunde, deel 7c: Dynamische programmering 3*, 1971. ISBN 90 6196 066 5.
- MCS 1.8 J. KRIENS, F. GÖBEL & W. MOLENAAR, *Leergang Besliskunde, deel 8: Minimaxmethode, netwerkplanning, simulatie*, 1968. ISBN 90 6196 034 7.
- MCS 2.1 G.J.R. FÖRCH, P.J. VAN DER HOUWEN & R.P. VAN DE RIET, *Colloquium Stabiliteit van differentieschema's, deel 1*, 1967. ISBN 90 6196 023 1.
- MCS 2.2 L. DEKKER, T.J. DEKKER, P.J. VAN DER HOUWEN & M.N. SPIJKER, *Colloquium Stabiliteit van differentieschema's, deel 2*, 1968. ISBN 90 6196 035 5.
- MCS 3.1 H.A. LAUWERIER, *Randwaardeproblemen, deel 1*, 1967. ISBN 90 6196 024 X.
- MCS 3.2 H.A. LAUWERIER, *Randwaardeproblemen, deel 2*, 1968. ISBN 90 6196 036 3.
- MCS 3.3 H.A. LAUWERIER, *Randwaardeproblemen, deel 3*, 1968. ISBN 90 6196 043 6.
- MCS 4 H.A. LAUWERIER, *Representaties van groepen*, 1968. ISBN 90 6196 037 1.

- MCS 5 J.H. VAN LINT, J.J. SEIDEL & P.C. BAAAYEN, *Colloquium Discrete wiskunde*, 1968. ISBN 90 6196 044 4.
- MCS 6 K.K. KOKSMA, *Cursus ALGOL 60*, 1969. ISBN 90 6196 045 2.
- MCS 7.1 *Colloquium Moderne rekenmachines, deel 1*, 1969. ISBN 90 6196 046 0.
- MCS 7.2 *Colloquium Moderne rekenmachines, deel 2*, 1969. ISBN 90 6196 047 9.
- MCS 8 H. BAVINCK & J. GRASMAN, *Relaxatietrillingen*, 1969. ISBN 90 6196 056 8.
- MCS 9.1 T.M.T. COOLEN, G.J.R. FÖRCH, E.M. DE JAGER & H.G.J. PIJLS, *Elliptische differentiaalvergelijkingen, deel 1*, 1970. ISBN 90 6196 048 7.
- MCS 9.2 W.P. VAN DEN BRINK, T.M.T. COOLEN, B. DIJKHUIS, P.P.N. DE GROEN, P.J. VAN DER HOUWEN, E.M. DE JAGER, N.M. TEMME & R.J. DE VOGELAERE, *Colloquium Elliptische differentiaalvergelijkingen, deel 2*, 1970. ISBN 90 6196 049 5.
- MCS 10 J. FABIUS & W.R. VAN ZWET, *Grondbegrippen van de waarschijnlijkheidsrekening*, 1970. ISBN 90 6196 057 6.
- MCS 11 H. BART, M.A. KAASHOEK, H.G.J. PIJLS, W.J. DE SCHIPPER & J. DE VRIES, *Colloquium Halfalgebra's en positieve operatoren*, 1971. ISBN 90 6196 067 3.
- MCS 12 T.J. DEKKER, *Numerieke algebra*, 1971. ISBN 90 6196 068 1.
- MCS 13 F.E.J. KRUSEMAN ARETZ, *Programmeren voor rekenautomaten; De MC ALGOL 60 vertaler voor de EL X8*, 1971. ISBN 90 6196 069 x.
- MCS 14 H. BAVINCK, W. GAUTSCHI & G.M. WILLEMS, *Colloquium Approximatiethorie*, 1971. ISBN 90 6196 070 3.
- MCS 15.1 T.J. DEKKER, P.W. HEMKER & P.J. VAN DER HOUWEN, *Colloquium Stijve differentiaalvergelijkingen, deel 1*, 1972. ISBN 90 6196 078 9.
- MCS 15.2 P.A. BEENTJES, K. DEKKER, H.C. HEMKER, S.P.N. VAN KAMPEN & G.M. WILLEMS, *Colloquium Stijve differentiaalvergelijkingen, deel 2*, 1973. ISBN 90 6196 079 7.
- MCS 15.3 P.A. BEENTJES, K. DEKKER, P.W. HEMKER & M. VAN VELDHIJZEN, *Colloquium Stijve differentiaalvergelijkingen, deel 3*, 1975. ISBN 90 6196 118 1.
- MCS 16.1 L. GEURTS, *Cursus Programmeren, deel 1: De elementen van het programmeren*, 1973. ISBN 90 6196 080 0.
- MCS 16.2 L. GEURTS, *Cursus Programmeren, deel 2: De programmeertaal ALGOL 60*, 1973. ISBN 90 6196 087 8.
- MCS 17.1 P.S. STOBBE, *Lineaire algebra, deel 1*, 1974. ISBN 90 6196 090 8.
- MCS 17.2 P.S. STOBBE, *Lineaire algebra, deel 2*, 1974. ISBN 90 6196 091 6.
- MCS 17.3 N.M. TEMME, *Lineaire algebra, deel 3*, 1976. ISBN 90 6196 123 8.
- MCS 18 F. VAN DER BLIJ, H. FREUDENTHAL, J.J. DE IONGH, J.J. SEIDEL & A. VAN WIJNGAARDEN, *Een kwart eeuw wiskunde 1946-1971, Syllabus van de Vakantiecursus 1971*, 1974. ISBN 90 6196 092 4.
- MCS 19 A. HORDIJK, R. POTHARST & J.Th. RUNNENBURG, *Optimaal stoppen van Markovketens*, 1974. ISBN 90 6196 093 2.

## UITGAVEN IN DE SERIE MC SYLLABUS

Onderstaande uitgaven zijn verkrijgbaar bij het Mathematisch Centrum,  
2e Boerhaavestraat 49 te Amsterdam-1005, tel. 020-947272.

- 
- |          |   |
|----------|---|
| MCS 1.1  | F. GÖBEL & J. VAN DE LUNE, <i>Leergang Besliskunde, deel 1: Wiskundige basiskennis</i> , 1965. ISBN 90 6196 014 2.                                    |
| MCS 1.2  | J. HEMELRIJK & J. KRIENS, <i>Leergang Besliskunde, deel 2: Kansberekening</i> , 1965. ISBN 90 6196 015 0.   |
| MCS 1.3  | J. HEMELRIJK & J. KRIENS, <i>Leergang Besliskunde, deel 3: Statistiek</i> , 1966. ISBN 90 6196 016 9.   |
| MCS 1.4  | G. DE LEVE & W. MOLENAAR, <i>Leergang Besliskunde, deel 4: Markovketens en wachttijden</i> , 1966. ISBN 90 6196 017 7.                                |
| MCS 1.5  | J. KRIENS & G. DE LEVE, <i>Leergang Besliskunde, deel 5: Inleiding tot de mathematische besliskunde</i> , 1966. ISBN 90 6196 018 5.                   |
| MCS 1.6a | B. DORHOUT & J. KRIENS, <i>Leergang Besliskunde, deel 6a: Wiskundige programmering 1</i> , 1968. ISBN 90 6196 032 0.                                  |
| MCS 1.6b | B. DORHOUT, J. KRIENS & J.TH. VAN LIESHOUT, <i>Leergang Besliskunde, deel 6b: Wiskundige programmering 2</i> , 1977. ISBN 90 6196 150 5.              |
| MCS 1.7a | G. DE LEVE, <i>Leergang Besliskunde, deel 7a: Dynamische programmering 1</i> , 1968. ISBN 90 6196 033 9.  |
| MCS 1.7b | G. DE LEVE & H.C. TIJMS, <i>Leergang Besliskunde, deel 7b: Dynamische programmering 2</i> , 1970. ISBN 90 6196 055 x.                                 |
| MCS 1.7c | G. DE LEVE & H.C. TIJMS, <i>Leergang Besliskunde, deel 7c: Dynamische programmering 3</i> , 1971. ISBN 90 6196 066 5.                                 |
| MCS 1.8  | J. KRIENS, F. GÖBEL & W. MOLENAAR, <i>Leergang Besliskunde, deel 8: Minimaxmethode, netwerkplanning, simulatie</i> , 1968. ISBN 90 6196 034 7.        |
| MCS 2.1  | G.J.R. FÖRCH, P.J. VAN DER HOUWEN & R.P. VAN DE RIET, <i>Colloquium Stabiliteit van differentieschema's, deel 1</i> , 1967. ISBN 90 6196 023 1.       |
| MCS 2.2  | L. DEKKER, T.J. DEKKER, P.J. VAN DER HOUWEN & M.N. SPIJKER, <i>Colloquium Stabiliteit van differentieschema's, deel 2</i> , 1968. ISBN 90 6196 035 5. |
| MCS 3.1  | H.A. LAUWERIER, <i>Randwaardeproblemen, deel 1</i> , 1967. ISBN 90 6196 024 x.  |
| MCS 3.2  | H.A. LAUWERIER, <i>Randwaardeproblemen, deel 2</i> , 1968. ISBN 90 6196 036 3.  |
| MCS 3.3  | H.A. LAUWERIER, <i>Randwaardeproblemen, deel 3</i> , 1968. ISBN 90 6196 043 6.  |
| MCS 4    | H.A. LAUWERIER, <i>Representaties van groepen</i> , 1968. ISBN 90 6196 037 1.   |

- MCS 5 J.H. VAN LINT, J.J. SEIDEL & P.C. BAAYEN, *Colloquium Discrete wiskunde*, 1968. ISBN 90 6196 044 4.
- MCS 6 K.K. KOKSMA, *Cursus ALGOL 60*, 1969. ISBN 90 6196 045 2.
- MCS 7.1 *Colloquium Moderne rekenmachines, deel 1*, 1969. ISBN 90 6196 046 0.
- MCS 7.2 *Colloquium Moderne rekenmachines, deel 2*, 1969. ISBN 90 6196 047 9.
- MCS 8 H. BAVINCK & J. GRASMAN, *Relaxatietrillingen*, 1969. ISBN 90 6196 056 8.
- MCS 9.1 T.M.T. COOLEN, G.J.R. FÖRCH, E.M. DE JAGER & H.G.J. PIJLS, *Elliptische differentiaalvergelijkingen, deel 1*, 1970. ISBN 90 6196 048 7.
- MCS 9.2 W.P. VAN DEN BRINK, T.M.T. COOLEN, B. DIJKHUIS, P.P.N. DE GROEN, P.J. VAN DER HOUWEN, E.M. DE JAGER, N.M. TEMME & R.J. DE VOGELAERE, *Colloquium Elliptische differentiaalvergelijkingen, deel 2*, 1970. ISBN 90 6196 049 5.
- MCS 10 J. FABIUS & W.R. VAN ZWET, *Grondbegrippen van de waarschijnlijkheidsrekening*, 1970. ISBN 90 6196 057 6.
- MCS 11 H. BART, M.A. KAASHOEK, H.G.J. PIJLS, W.J. DE SCHIPPER & J. DE VRIES, *Colloquium Halfalgebra's en positieve operatoren*, 1971. ISBN 90 6196 067 3.
- MCS 12 T.J. DEKKER, *Numerieke algebra*, 1971. ISBN 90 6196 068 1.
- MCS 13 F.E.J. KRUSEMAN ARETZ, *Programmeren voor rekenautomaten; De MC ALGOL 60 vertaler voor de EL X8*, 1971. ISBN 90 6196 069 X.
- MCS 14 H. BAVINCK, W. GAUTSCHI & G.M. WILLEMS, *Colloquium Approximatiethorie*, 1971. ISBN 90 6196 070 3.
- MCS 15.1 T.J. DEKKER, P.W. HEMKER & P.J. VAN DER HOUWEN, *Colloquium Stijve differentiaalvergelijkingen, deel 1*, 1972. ISBN 90 6196 078 9.
- MCS 15.2 P.A. BEENTJES, K. DEKKER, H.C. HEMKER, S.P.N. VAN KAMPEN & G.M. WILLEMS, *Colloquium Stijve differentiaalvergelijkingen, deel 2*, 1973. ISBN 90 6196 079 7.
- MCS 15.3 P.A. BEENTJES, K. DEKKER, P.W. HEMKER & M. VAN VELDHUIZEN, *Colloquium Stijve differentiaalvergelijkingen, deel 3*, 1975. ISBN 90 6196 118 1.
- MCS 16.1 L. GEURTS, *Cursus Programmeren, deel 1: De elementen van het programmeren*, 1973. ISBN 90 6196 080 0.
- MCS 16.2 L. GEURTS, *Cursus Programmeren, deel 2: De programmeertaal ALGOL 60*, 1973. ISBN 90 6196 087 8.
- MCS 17.1 P.S. STOBBE, *Lineaire algebra, deel 1*, 1974. ISBN 90 6196 090 8.
- MCS 17.2 P.S. STOBBE, *Lineaire algebra, deel 2*, 1974. ISBN 90 6196 091 6.
- MCS 17.3 N.M. TEMME, *Lineaire algebra, deel 3*, 1976. ISBN 90 6196 123 8.
- MCS 18 F. VAN DER BLIJ, H. FREUDENTHAL, J.J. DE IONGH, J.J. SEIDEL & A. VAN WIJNGAARDEN, *Een kwart eeuw wiskunde 1946-1971, Syllabus van de Vakantiecursus 1971*, 1974. ISBN 90 6196 092 4.
- MCS 19 A. HORDIJK, R. POTHARST & J.Th. RUNNENBURG, *Optimaal stoppen van Markovketens*, 1974. ISBN 90 6196 093 2.

- MCS 20 T.M.T. COOLEN, P.W. HEMKER, P.J. VAN DER HOUWEN & E. SLAGT, *ALGOL 60 procedures voor begin- en randwaardeproblemen*, 1976. ISBN 90 6196 094 0.
- MCS 21 J.W. DE BAKKER (red.), *Colloquium Programmacorrectheid*, 1975. ISBN 90 6196 103 3.
- MCS 22 R. HELMERS, F.H. RUYMGAART, M.C.A. VAN ZUYLEN & J. OOSTERHOFF, *Asymptotische methoden in de toetsingstheorie; Toepassingen van naburigheid*, 1976. ISBN 90 6196 104 1.
- MCS 23.1 J.W. DE ROEVER (red.), *Colloquium Onderwerpen uit de biomathematica, deel 1*, 1976. ISBN 90 6196 105 x.
- MCS 23.2 J.W. DE ROEVER (red.), *Colloquium Onderwerpen uit de biomathematica, deel 2*, 1976. ISBN 90 6196 115 7.
- MCS 24.1 P.J. VAN DER HOUWEN, *Numerieke integratie van differentiaalvergelijkingen, deel 1: Eenstapsmethoden*, 1974. ISBN 90 6196 106 8.
- MCS 25 *Colloquium Structuur van programmeertalen*, 1976. ISBN 90 6196 116 5.
- MCS 26.1 N.M. TEMME (ed.), *Nonlinear analysis, volume 1*, 1976. ISBN 90 6196 117 3.
- MCS 26.2 N.M. TEMME (ed.), *Nonlinear analysis, volume 2*, 1976. ISBN 90 6196 121 1.
- MCS 27 M. BAKKER, P.W. HEMKER, P.J. VAN DER HOUWEN, S.J. POLAK & M. VAN VELDHUIZEN, *Colloquium Discretiseringsmethoden*, 1976. ISBN 90 6196 124 6.
- MCS 28 O. DIEKMANN, N.M. TEMME (EDS), *Nonlinear Diffusion Problems*, 1976. ISBN 90 6196 126 2.
- MCS 29.1 J.C.P. BUS (red.), *Colloquium Numerieke programmatuur, deel 1A, deel 1B*, 1976. ISBN 90 6196 128 9.
- MCS 29.2 H.J.J. TE RIELE (red.), *Colloquium Numerieke programmatuur, deel 2*, 1976. ISBN 90 6196 144 0
- \* MCS 30 P. GROENEBOOM, R. HELMERS, J. OOSTERHOFF & R. POTHARST, *Efficiency begrippen in de statistiek*, . ISBN 90 6196 149 1.
- MCS 31 J.H. VAN LINT (red.), *Inleiding in de coderingstheorie*, 1976. ISBN 90 6196 136 x.
- MCS 32 L. GEURTS (red.), *Colloquium Bedrijfssystemen*, 1976. ISBN 90 6196 137 8.
- MCS 33 P.J. VAN DER HOUWEN, *Differentieschema's voor de berekening van waterstanden in zeeën en rivieren*, 1977. ISBN 90 6196 138 6.
- MCS 34 J. HEMELRIJK, *Oriënterende cursus mathematische statistiek*, ISBN 90 6196 139 4.
- MCS 35 P.J.W. TEN HAGEN (red.), *Colloquium Computer Graphics*, 1977. ISBN 90 6196 142 4.
- MCS 36 J.M. AARTS, J. DE VRIES, *Colloquium Topologische Dynamische Systemen*, 1977. ISBN 90 6196 143 2.
- MCS 37 J.C. van Vliet (red.), *Colloquium Capita Datastructuren*, 1978. ISBN 90 6196 159 9.

- MCS 38.1 T.H. KOORNWINDER (ED.), *Representations of locally compact groups with applications*, 1979. ISBN 90 6196 161 0.
- MCS 38.2 T.H. KOORNWINDER (ED.), *Representations of locally compact groups with applications*, 1979. ISBN 90 6196 181 5.
- MCS 39 O.J. VRIEZE & G.L. Wanrooij, *Colloquium Stochastische Spelen*, 1978. ISBN 90 6196 167 X.
- MCS 40 J. VAN TIEL, *Convexe Analyse*, 1979. ISBN 90 6196 187 4.
- MCS 41 H.J.J. TE RIELE (ED.), *Colloquium Numerical Treatment of Integral Equations*, 1979. ISBN 90 6196 189 0.
- MCS 42 J.C. VAN VLIET (RED.), *Colloquium Capita Implementatie van Programmeertalen*, 1980. ISBN 90 6196 191 2.
- MCS 43 A.M. COHEN & H.A. WILBRINK, *Eindige groepen (Een inleidende cursus)*, 1980. ISBN 90 6196 203 X
- MCS 44 J.G. VERWER (ED.), *Numerical solution of partial differential equations*, 1980. ISBN 90 6196 205 6.
- MCS 45 P. KLINT (red.), *Colloquium hogere programmeertalen en computerarchitectuur*, 1980. ISBN 90 6196 206 4.
- MCS 46.1 P.M.G. APERS (RED.), *Colloquium Databankorganisatie*, 1981. ISBN 90 6196 212 9.
- MCS 47.1 P.W. HEMKER (ED.), *NUMAL numerical procedures in ALGOL 60, Part I: General information and indices*, 1981. ISBN 90 6196 217 X.
- MCS 47.2 P.W. HEMKER (ED.), *NUMAL numerical procedures in ALGOL 60, Part II: Elementary procedures, algebraic evaluation*, 1981, ISBN 90 6196 217 X.
- MCS 47.3 P.W. HEMKER (ED.), *NUMAL numerical procedures in ALGOL 60, Part III: Linear algebra, part I*, 1981. ISBN 90 6196 217 X.
- MCS 47.4 P.W. HEMKER (ED.), *NUMAL numerical procedures in ALGOL 60, Part IV: Linear algebra, part II*, 1981. ISBN 90 6196 217 X.
- MCS 47.5 P.W. HEMKER (ED.), *NUMAL numerical procedures in ALGOL 60, Part V: Analytical evaluations, analytical problems, part I*, 1981. ISBN 90 6196 217 X.
- MCS 47.6 P.W. HEMKER (ED.), *NUMAL numerical procedures in ALGOL 60, Part VI: Analytical problems, part II*, 1981. ISBN 90 6196 217 X.
- MCS 47.7 P.W. HEMKER (ED.), *NUMAL numerical procedures in ALGOL 60, Part VII: Special functions and constants, interpolation and approximation*, 1981. ISBN 90 6196 217 X.

De met een \* gemerkte uitgaven moeten nog verschijnen.