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IMSL®

Fortran Numerical Library

Special Functions MATH LIBRARY

VERSION 7.0

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Introduction

The IMSL Fortran Numerical Libraries

The IMSL Libraries consist of two separate, but coordinated Libraries that allow easy user access. These Libraries are organized as follows:

- MATH LIBRARY general applied mathematics and special functions

  The User's Guide for IMSL MATH LIBRARY has two parts:

  1. MATH LIBRARY
  2. MATH LIBRARY Special Functions

- STAT/LIBRARY statistics

Most of the routines are available in both single and double precision versions. Many routines are also available for complex and complex-double precision arithmetic. The same user interface is found on the many hardware versions that span the range from personal computer to supercomputer. Note that some IMSL routines are not distributed for FORTRAN compiler environments that do not support double precision complex data. The specific names of the IMSL routines that return or accept the type double complex begin with the letter "`Z`" and, occasionally, "`DC`."

Getting Started

IMSL MATH LIBRARY Special Functions is a collection of FORTRAN subroutines and functions useful in research and statistical analysis. Each routine is designed and documented to be used in research activities as well as by technical specialists.

To use any of these routines, you must write a program in FORTRAN (or possibly some other language) to call the MATH LIBRARY Special Functions routine. Each routine conforms to established conventions in programming and documentation. We give first priority in development to efficient algorithms, clear documentation, and accurate results. The uniform design of the routines makes it easy to use more than one routine in a given application. Also, you will find that the design consistency enables you to apply your experience with one MATH LIBRARY Special Functions routine to all other IMSL routines that you use.

Finding the Right Routine

The organization of IMSL MATH LIBRARY Special Functions closely parallels that of the National Bureau of Standards' *Handbook of Mathematical Functions*, edited by Abramowitz and Stegun (1964). Corresponding to the NBS Handbook, functions are arranged into separate chapters, such as elementary functions, trigonometric and hyperbolic functions, exponential integrals, gamma function and related functions, and Bessel functions. To locate the right routine for a given problem, you may use either the table of contents located in each chapter introduction, or one of the indexes at the end of this manual. GAMS index uses GAMS classification (Boisvert, R.F., S.E. Howe, D.K. Kahaner, and J.L. Springmann 1990, *Guide to Available Mathematical Software*, National Institute of Standards and Technology NISTIR 90-4237). Use the GAMS index to locate which MATH LIBRARY Special Functions routines pertain to a particular topic or problem.

Organization of the Documentation

This manual contains a concise description of each routine, with at least one demonstrated example of each routine, including sample input and results. You will find all information pertaining to the Special Functions Library in this manual. Moreover, all information pertaining to a particular routine is in one place within a chapter.

Each chapter begins with an introduction followed by a table of contents that lists the routines included in the chapter. Documentation of the routines consists of the following information:

- IMSL Routine's Generic Name
- Purpose: a statement of the purpose of the routine. If the routine is a function rather than a subroutine the purpose statement will reflect this fact.
- Function Return Value: a description of the return value (for functions only).
- Required Arguments: a description of the required arguments in the order of their occurrence. Input arguments usually occur first, followed by input/output arguments, with output arguments described last. Futhermore, the following terms apply to arguments:

  Input Argument must be initialized; it is not changed by the routine.

  Input/Output Argument must be initialized; the routine returns output through this argument; cannot be a constant or an expression.

  Input or Output Select appropriate option to define the argument as either input or output. See individual routines for further instructions.

  Output No initialization is necessary; cannot be a constant or an expression. The routine returns output through this argument.

- Optional Arguments: a description of the optional arguments in the order of their occurrence.
- Fortran 90 Interface: a section that describes the generic and specific interfaces to the routine.
- Fortran 77 Style Interface: an optional section, which describes Fortran 77 style interfaces, is supplied for backwards compatibility with previous versions of the Library.

- ScaLAPACK Interface: an optional section, which describes an interface to a ScaLAPACK based version of this routine.
- Description: a description of the algorithm and references to detailed information. In many cases, other IMSL routines with similar or complementary functions are noted.
- Comments: details pertaining to code usage.
- Programming notes: an optional section that contains programming details not covered elsewhere.
- Example: at least one application of this routine showing input and required dimension and type statements.
- Output: results from the example(s). **Note** that unique solutions may differ from platform to platform.
- Additional Examples: an optional section with additional applications of this routine showing input and required dimension and type statements.

Naming Conventions

The names of the routines are mnemonic and unique. Most routines are available in both a single precision and a double precision version, with names of the two versions sharing a common root. The root name is also the generic interface name. The name of the double precision specific version begins with a“`D`” The single precision specific version begins with an “`S_`”. For example, the following pairs are precision specific names of routines in the two different precisions: `S_GAMDF`/`D_GAMDF` (the root is “`GAMDF` ,” for “Gamma distribution function”) and `S_POIDF`/`D_POIDF` (the root is “`POIDF`,” for “Poisson distribution function”). The precision specific names of the IMSL routines that return or accept the type complex data begin with the letter “`C_`” or “`Z_`” for complex or double complex, respectively. Of course the generic name can be used as an entry point for all precisions supported.

When this convention is not followed the generic and specific interfaces are noted in the documentation. For example, in the case of the BLAS and trigonometric intrinsic functions where standard names are already established, the standard names are used as the precision specific names. There may also be other interfaces supplied to the routine to provide for backwards compatibility with previous versions of the Library. These alternate interfaces are noted in the documentation when they are available.

Except when expressly stated otherwise, the names of the variables in the argument lists follow the FORTRAN default type for integer and floating point. In other words, a variable whose name begins with one of the letters “`I`” through “`N`” is of type `INTEGER`, and otherwise is of type `REAL` or `DOUBLE PRECISION`, depending on the precision of the routine.

An assumed-size array with more than one dimension that is used as a FORTRAN argument can have an assumed-size declarator for the last dimension only. In the MATH LIBRARY Special Functions routines, the information about the first dimension is passed by a variable with the prefix “`LD`” and with the array name as the root. For example, the argument `LDA` contains the leading dimension of array *A*. In most cases, information about the dimensions of arrays is obtained from the array through the use of Fortran 90’s *size* function. Therefore, arguments carrying this type of information are usually defined as optional arguments.

Where appropriate, the same variable name is used consistently throughout a chapter in the MATH LIBRARY Special Functions. For example, in the routines for random number generation, `NR` denotes the number of random numbers to be generated, and `R` or `IR` denotes the array that stores the numbers.

When writing programs accessing the MATH LIBRARY Special Functions, the user should choose FORTRAN names that do not conflict with names of IMSL subroutines, functions, or named common blocks. The careful user can avoid any conflicts with IMSL names if, in choosing names, the following rules are observed:

- Do not choose a name that appears in the Alphabetical Summary of Routines, at the end of the *User's Manual*, nor one of these names preceded by a `D`, `S_`, `D_`, `C_`, or `Z_`.
- Do not choose a name consisting of more than three characters with a numeral in the second or third position.

For further details, see the section on "Reserved Names" in the Reference Material.

Using Library Subprograms

The documentation for the routines uses the generic name and omits the prefix, and hence the entire suite of routines for that subject is documented under the generic name.

Examples that appear in the documentation also use the generic name. To further illustrate this principle, note the `BSJNS` documentation (see Chapter 6, Bessel Functions, of this manual). A description is provided for just one data type. There are four documented routines in this subject area: `S_BSJNS`, `D_BSJNS`, `C_BSJNS`, and `Z_BSJNS`.

These routines constitute single-precision, double-precision, complex, and complex double-precision versions of the code.

The appropriate routine is identified by the Fortran 90 compiler. Use of a module is required with the routines. The naming convention for modules joins the suffix "`_int`" to the generic routine name. Thus, the line "use `BSJNS_INT`" is inserted near the top of any routine that calls the subprogram "`BSJNS`". More inclusive modules are also available. For example, the module named `imsl_libraries` contains the interface modules for all routines in the library.

When dealing with a complex matrix, all references to the *transpose* of a matrix, A^T are replaced by the *adjoint* matrix

$$\overline{A}^T \equiv A^* = A^H$$

where the overstrike denotes complex conjugation. IMSL Fortran Numerical Library linear algebra software uses this convention to conserve the utility of generic documentation for that code subject. All references to *orthogonal* matrices are to be replaced by their complex counterparts, *unitary* matrices. Thus, an $n \times n$ orthogonal matrix Q satisfies the condition $Q^T Q = I_n$. An $n \times n$ unitary matrix V satisfies the analogous condition for complex matrices, $V^* V = I_n$.

Programming Conventions

In general, the IMSL MATH LIBRARY Special Functions codes are written so that computations are not affected by underflow, provided the system (hardware or software) places a zero value in the register. In this case, system error messages indicating underflow should be ignored.

IMSL codes also are written to avoid overflow. A program that produces system error messages indicating overflow should be examined for programming errors such as incorrect input data, mismatch of argument types, or improper dimensioning.

In many cases, the documentation for a routine points out common pitfalls that can lead to failure of the algorithm.

Library routines detect error conditions, classify them as to severity, and treat them accordingly. This error-handling capability provides automatic protection for the user without requiring the user to make any specific provisions for the treatment of error conditions. See the section on "User Errors" in the Reference Material for further details.

Module Usage

Users are required to incorporate a "use" statement near the top of their program for the IMSL routine being called when writing new code that uses this library. However, legacy code which calls routines in the previous version of the library without the presence of a "use" statement will continue to work as before. The example programs throughout this manual demonstrate the syntax for including use statements in your program. In addition to the examples programs, common cases of when and how to employ a use statement are described below.

- Users writing new programs calling the generic interface to IMSL routines must include a use statement near the top of any routine that calls the IMSL routines. The naming convention for modules joins the suffix "`_int`" to the generic routine name. For example, if a new program is written calling the IMSL routines `LFTRG` and `LFSRG`, then the following use statements should be inserted near the top of the program

```
USE LFTRG_INT
USE LFSRG_INT
```

In addition to providing interface modules for each routine individually, we also provide a module named "`imsl_libraries`", which contains the generic interfaces for all routines in the library. For programs that call several different IMSL routines using generic interfaces, it can be simpler to insert the line

```
USE IMSL_LIBRARIES
```

rather than list use statements for every IMSL subroutine called.

Users wishing to update existing programs to call other routines from this library should incorporate a use statement for the new routine being called. (Here, the term "new routine" implies any routine in the library, only "new" to the user's program.). For example, if a call to the generic interface for the routine `LSARG` is added to an existing program, then

```
USE LSARG_INT
```

should be inserted near the top of your program.

- Users wishing to update existing programs to call the new generic versions of the routines must change their calls to the existing routines to match the new calling sequences and use either the routine specific interface modules or the all encompassing "`imsl_libraries`" module.
- Code which employed the "`use numerical_libraries`" statement from the previous version of the library will continue to work properly with this version of the library.

Programming Tips

It is strongly suggested that users force all program variables to be explicitly typed. This is done by including the line "`IMPLICIT NONE`" as close to the first line as possible. Study some of the examples accompanying an IMSL Fortran Numerical Library routine early on. These examples are available online as part of the product.

Each subject routine called or otherwise referenced requires the "`use`" statement for an interface block designed for that subject routine. The contents of this interface block are the interfaces to the separate routines available for that subject. Packaged descriptive names for option numbers that modify documented optional data or internal parameters might also be provided in the interface block. Although this seems like an additional complication, many typographical errors are avoided at an early stage in development through the use of these interface blocks. The "`use`" statement is required for each routine called in the user's program.

However, if one is only using the Fortran 77 interfaces supplied for backwards compatibility then the "use" statements are not required.

Optional Subprogram Arguments

IMSL Fortran Numerical Library routines have *required* arguments and may have *optional* arguments. All arguments are documented for each routine. For example, consider the routine `GCIN` which evaluates the inverse of a general continuous `CDF`. The required arguments are `P`, `X`, and `F`. The optional arguments are `IOPT` and `M`. Both `IOPT` and `M` take on default values so are not required as input by the user unless the user wishes for these arguments to take on some value other than the default. Often there are other output arguments that are listed as optional because although they may contain information that is closely connected with the computation they are not as compelling as the primary problem. In our example code, `GCIN`, if the user wishes to input the optional argument "`IOPT`" then the use of the keyword "`IOPT=`" in the argument list to assign an input value to `IOPT` would be necessary.

For compatibility with previous versions of the IMSL Libraries, the `NUMERICAL_LIBRARIES` interface module includes backwards compatible positional argument interfaces to all routines which existed in the Fortran 77 version of the Library. Note that it is not necessary to use "use" statements when calling these routines by themselves. Existing programs which called these routines will continue to work in the same manner as before.

Error Handling

The routines in IMSL MATH LIBRARY Special Functions attempt to detect and report errors and invalid input. Errors are classified and are assigned a code number. By default, errors of moderate or worse severity result in messages being automatically printed by the routine. Moreover, errors of worse severity cause program execution to stop. The severity level as well as the general nature of the error is designated by an "error type" with numbers from 0 to 5. An error type 0 is no error; types 1 through 5 are progressively more severe. In most cases, you need not be concerned with our method of handling errors. For those interested, a complete description of the error-handling system is given in the Reference Material see page 347, which also describes how you can change the default actions and access the error code numbers.

Printing Results

None of the routines in IMSL MATH LIBRARY Special Functions print results (but error messages may be printed). The output is returned in FORTRAN variables, and you can print these yourself.

The IMSL routine `UMACH` (see the Reference Material section of this manual) retrieves the FORTRAN device unit number for printing. Because this routine obtains device unit numbers, it can be used to redirect the input or output. The section on "Machine-Dependent Constants" in the Reference Material contains a description of the routine `UMACH`.

Chapter 1: Elementary Functions

Routines

Usage Notes

The “relative” function `EXPRL` is useful for accurately computing $e^x - 1$ near $x = 0$. Computing $e^x - 1$ using `EXP(X)` – 1 near $x = 0$ is subject to large cancellation errors.

Similarly, `ALNREL` can be used to accurately compute $\ln(x + 1)$ near $x = 0$. Using the routine `ALOG` to compute $\ln(x + 1)$ near $x = 0$ is subject to large cancellation errors in the computation of 1 + `X`.

CARG

This function evaluates the argument of a complex number.

Function Return Value

CARG — Function value. (Output)
If $z = x + iy$, then $\arctan(y/x)$ is returned except when both x and y are zero. In this case, zero is returned.

Required Arguments

Z — Complex number for which the argument is to be evaluated. (Input)

FORTRAN 90 Interface

Generic: `CARG (Z)`

Specific: The specific interface names are `S_CARG` and `D_CARG`.

FORTRAN 77 Interface

Single: `CARG (Z)`

Double: The double precision function name is `ZARG`.

Description

Arg(z) is the angle θ in the polar representation $z = |z|\, e^{i\theta}$, where

$$i = \sqrt{-1}$$

If $z = x + iy$, then $\theta = \tan^{-1}(y/x)$ except when both x and y are zero. In this case, θ is defined to be zero

Example

In this example, Arg($1 + i$) is computed and printed.

```
      USE CARG_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE
      COMPLEX    Z
!                                 Compute
      Z     = (1.0, 1.0)
      VALUE = CARG(Z)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, VALUE
99999 FORMAT (' CARG(', F6.3, ',', F6.3, ') = ', F6.3)
      END
```

Output

```
CARG( 1.000, 1.000) =  0.785
```

CBRT

This funcion evaluates the cube root.

Function Return Value

CBRT — Function value. (Output)

Required Arguments

X — Argument for which the cube root is desired. (Input)

FORTRAN 90 Interface

Generic: `CBRT (X)`

Specific: The specific interface names are `S_CBRT`, `D_CBRT`, `C_CBRT`, and `Z_CBRT`.

FORTRAN 77 Interface

Single: `CBRT (X)`

Double: The double precision name is `DCBRT`.

Complex: The complex precision name is `CCBRT`.

Double Complex: The double complex precision name is `ZCBRT`.

Description

The function `CBRT(X)` evaluates $x^{1/3}$. All arguments are legal. For complex argument, x, the value of $|x|$ must not overflow.

Comments

For complex arguments, the branch cut for the cube root is taken along the negative real axis. The argument of the result, therefore, is greater than $-\pi/3$ and less than or equal to $\pi/3$. The other two roots are obtained by rotating the principal root by $3\ \pi/3$ and $\pi/3$.

Example 1

In this example, the cube root of 3.45 is computed and printed.

```
      USE CBRT_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 3.45
      VALUE = CBRT(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' CBRT(', F6.3, ') = ', F6.3)
      END
```

Output

```
CBRT( 3.450) =  1.511
```

Additional Example

Example 2

In this example, the cube root of –3 + 0.0076*i* is computed and printed.

```
      USE UMACH_INT
      USE CBRT_INT
      IMPLICIT NONE

!                                  Declare variables
      INTEGER    NOUT
      COMPLEX    VALUE, Z
!                                  Compute
      Z     = (-3.0, 0.0076)
      VALUE = CBRT(Z)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, VALUE
99999 FORMAT (' CBRT((', F7.4, ',', F7.4, ')) = (', &
          F6.3, ',', F6.3, ')')
      END
```

Output

```
CBRT((-3.0000, 0.0076)) = ( 0.722, 1.248)
```

EXPRL

This function evaluates the exponential function factored from first order, (EXP(X) – 1.0)/X.

Function Return Value

EXPRL — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: EXPRL (X)

Specific: The specific interface names are S_EXPRL, D_EXPRL, and C_EXPRL.

FORTRAN 77 Interface

Single: EXPRL (X)

Double: The double precision function name is DEXPRL.

Complex: The complex name is CEXPRL.

Description

The function EXPRL(X) evaluates $(e^x - 1)/x$. It will overflow if e^x overflows. For complex arguments, z, the argument z must not be so close to a multiple of $2\pi i$ that substantial significance is lost due to cancellation. Also, the result must not overflow and $|\Im z|$ must not be so large that the trigonometric functions are inaccurate.

Example 1

In this example, EXPRL(0.184) is computed and printed.

```
      USE EXPRL_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 0.184
      VALUE = EXPRL(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' EXPRL(', F6.3, ') = ', F6.3)
      END
```

Output

```
EXPRL( 0.184) =  1.098
```

Additional Example

Example 2

In this example, EXPRL($0.0076i$) is computed and printed.

```
      USE EXPRL_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 DECLARE VARIABLES
      INTEGER    NOUT
      COMPLEX    VALUE, Z
!                                 COMPUTE
      Z     = (0.0, 0.0076)
      VALUE = EXPRL(Z)
!                                 PRINT THE RESULTS
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, VALUE
```

```
99999 FORMAT (' EXPRL((', F7.4, ',', F7.4, ')) = (', &
          F6.3, ',' F6.3, ')')
      END
```

Output

```
EXPRL(( 0.0000, 0.0076)) = ( 1.000, 0.004)
```

LOG10

This function extends FORTRAN's generic log10 function to evauate the principal value of the complex common logarithm.

Function Return Value

LOG10 — Complex function value. (Output)

Required Arguments

Z — Complex argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `LOG10 (Z)`

Specific: The specific interface names are `CLOG10` and `ZLOG10`.

FORTRAN 77 Interface

Complex: `CLOG10 (Z)`

Double complex: The double complex function name is `ZLOG10`.

Description

The function `LOG10(Z)` evaluates $\log_{10}(z)$. The argument must not be zero, and $|z|$ must not overflow.

Example

In this example, the $\log_{10}(0.0076i)$ is computed and printed.

```
      USE LOG10_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      COMPLEX    VALUE, Z
```

```
!                                 Compute
      Z     = (0.0, 0.0076)
      VALUE = LOG10(Z)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, VALUE
99999 FORMAT (' LOG10((', F7.4, ',', F7.4, ')) = (', &
              F6.3, ',', F6.3, ')')
      END
```

Output

```
LOG10(( 0.0000, 0.0076)) = (-2.119, 0.682)
```

ALNREL

This function evaluates the natural logarithm of one plus the argument, or, in the case of complex argument, the principal value of the complex natural logarithm of one plus the argument.

Function Return Value

ALNREL — Function value. (Output)

Required Arguments

X — Argument for the function. (Input)

FORTRAN 90 Interface

Generic: `ALNREL (X)`

Specific: The specific interface names are `S_ALNREL`, `D_ALNREL`, and `C_ALNREL`.

FORTRAN 77 Interface

Single: `ALNREL (X)`

Double: The double precision name function is `DLNREL`.

Complex: The complex name is `CLNREL`.

Description

For real arguments, the function `ALNREL(X)` evaluates $\ln(1 + x)$ for $x > -1$. The argument x must be greater than –1.0 to avoid evaluating the logarithm of zero or a negative number. In addition, x must not be so close to –1.0 that considerable significance is lost in evaluating $1 + x$.

For complex arguments, the function `CLNREL(Z)` evaluates $\ln(1 + z)$. The argument z must not be so close to –1 that considerable significance is lost in evaluating $1 + z$. If it is, a recoverable error is issued; however, $z = -1$ is a fatal error because $\ln(1 + z)$ is infinite. Finally, $|z|$ must not overflow.

Let $\rho = |z|$, $z = x + iy$ and $r^2 = |1 + z|^2 = (1 + x)^2 + y^2 = 1 + 2x + \rho^2$. Now, if ρ is small, we may evaluate CLNREL(Z) accurately by

$$\begin{aligned}\log(1 + z) &= \log r + i\mathrm{Arg}(z + 1)\\ &= 1/2 \log r^2 + i\mathrm{Arg}(z + 1)\\ &= 1/2\ \mathtt{ALNREL}(2x + \rho^2) + i\mathtt{CARG}(1 + z)\end{aligned}$$

Comments

Informational error

Type	Code	
3	2	Result of ALNREL(X) is accurate to less than one-half precision because X is too near –1.0.

ALNREL evaluates the natural logarithm of (1 + X) accurate in the sense of relative error even when X is very small. This routine (as opposed to the intrinsic ALOG) should be used to maintain relative accuracy whenever X is small and accurately known.

Example 1

In this example, ln(1.189) = ALNREL(0.189) is computed ands

```
      USE ALNREL_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                  Compute
      X     = 0.189
      VALUE = ALNREL(X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' ALNREL(', F6.3, ') = ', F6.3)
      END
```

Output

```
ALNREL( 0.189) =  0.173
```

Additional Example

Example 2

In this example, $\ln(0.0076i)$ = ALNREL($-1 + 0.0076i$) is computed and printed.

```
      USE UMACH_INT
      USE ALNREL_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      COMPLEX    VALUE, Z
!                                  Compute
      Z     = (-1.0, 0.0076)
      VALUE = ALNREL(Z)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, VALUE
99999 FORMAT (' ALNREL((', F8.4, ',', F8.4, ')) = (', &
          F8.4, ',', F8.4, ')')
      END
```

Output

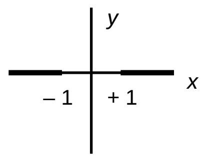
```
ALNREL(( -1.0000,  0.0076)) = ( -4.8796,  1.5708)
```

Chapter 2: Trigonometric and Hyperbolic Functions

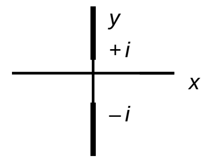
Routines

Usage Notes

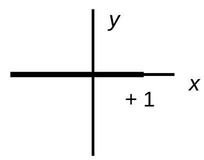
The complex inverse trigonometric hyperbolic functions are single-valued and regular in a slit complex plane. The branch cuts are shown below for $z = x + iy$, i.e., $x = \Re z$ and $y = \Im z$ are the real and imaginary parts of z, respectively.



$\sin^{-1}z$, $\cos^{-1}z$ and $\tanh^{-1}(z)$



$\tan^{-1}z$ and $\sinh^{-1}z$



$\cosh^{-1}z$

Branch Cuts for Inverse Trigonometric and Hyperbolic Functions

TAN

This function extends FORTRAN's generic tan to evaluate the complex tangent.

Function Return Value

TAN — Complex function value. (Output)

Required Arguments

Z — Complex number representing the angle in radians for which the tangent is desired. (Input)

FORTRAN 90 Interface

Generic: `TAN (Z)`

Specific: The specific interface names are `CTAN` and `ZTAN`.

FORTRAN 77 Interface

Complex : `CTAN (Z)`

Double complex: The double complex function name is `ZTAN`.

Description

Let $z = x + iy$. If $|\cos z|^2$ is very small, that is, if x is very close to $\pi/2$ or $3\pi/2$ and if y is small, then $\tan z$ is nearly singular and a fatal error condition is reported. If $|\cos z|^2$ is somewhat larger but still small, then the result will be less accurate than half precision. When $2x$ is so large that $\sin 2x$ cannot be evaluated to any nonzero precision, the following situation results. If $|y| < 3/2$, then `CTAN` cannot be evaluated accurately to better than one significant figure. If $3/2 \le |y| < -1/2 \ln \varepsilon/2$, then `CTAN` can be evaluated by ignoring the real part of the argument; however, the answer will be less accurate than half precision. Here, ε = `AMACH`(4) is the machine precision.

Comments

Informational error

Type	Code	
3	2	Result of `CTAN(Z)` is accurate to less than one-half precision because the real part of `Z` is too near $\pi/2$ or $3\pi/2$ when the imaginary part of `Z` is near zero or because the absolute value of the real part is very large and the absolute value of the imaginary part is small.

Example

In this example, $\tan(1 + i)$ is computed and printed.

```
      USE TAN_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      COMPLEX    VALUE, Z
!                                 Compute
      Z     = (1.0, 1.0)
      VALUE = TAN(Z)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, VALUE
99999 FORMAT (' TAN((', F6.3, ',', F6.3, ')) = (', &
          F6.3, ',', F6.3, ')')
      END
```

Output

```
TAN(( 1.000, 1.000)) = ( 0.272, 1.084)
```

COT

This function evaluates the cotangent.

Function Value Return

COT — Function value. (Output)

Required Arguments

X — Angle in radians for which the cotangent is desired. (Input)

FORTRAN 90 Interface

Generic: `COT (X)`

Specific: The specific interface names are `COT`, `DCOT`, `CCOT`, and `ZCOT`.

FORTRAN 77 Interface

Single: `COT (X)`

Double: The double precision function name is `DCOT`.

Complex: The complex name is `CCOT`.

Double Complex: The double complex name is `ZCOT`.

Description

For real x, the magnitude of x must not be so large that most of the computer word contains the integer part of x. Likewise, x must not be too near an integer multiple of π, although x close to the origin causes no accuracy loss. Finally, x must not be so close to the origin that `COT(X)` $\approx 1/x$ overflows.

For complex arguments, let $z = x + iy$. If $|\sin z|^2$ is very small, that is, if x is very close to a multiple of π and if $|y|$ is small, then cot z is nearly singular and a fatal error condition is reported. If $|\sin z|^2$ is somewhat larger but still small, then the result will be less accurate than half precision. When $|2x|$ is so large that sin $2x$ cannot be evaluated accurately to even zero precision, the following situation results. If $|y| < 3/2$, then `CCOT` cannot be evaluated accurately to be better than one significant figure. If $3/2 \le |y| < -1/2 \ln \varepsilon/2$, where ε = `AMACH`(4) is the machine precision, then `CCOT` can be evaluated by ignoring the real part of the argument; however, the answer will be less accurate than half precision. Finally, $|z|$ must not be so small that cot $z \approx 1/z$ overflows.

Comments

1. Informational error for Real arguments

Type	Code	
3	2	Result of `COT(X)` is accurate to less than one-half precision because `ABS(X)` is too large, or `X` is nearly a multiple of π.

2. Informational error for Complex arguments

Type	Code	
3	2	Result of `CCOT(Z)` is accurate to less than one-half precision because the real part of `Z` is too near a multiple of π when the imaginary part of `Z` is zero, or because the absolute value of the real part is very large and the absolute value of the imaginary part is small.

3. Referencing `COT(X)` is NOT the same as computing 1.0/`TAN(X)` because the error conditions are quite different. For example, when `X` is near π /2, `TAN(X)` cannot be evaluated accurately and an error message must be issued. However, `COT(X)` can be evaluated accurately in the sense of absolute error.

Example 1

In this example, cot(0.3) is computed and printed.

```
      USE COT_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                  Compute
      X     = 0.3
      VALUE = COT(X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' COT(', F6.3, ') = ', F6.3)
      END
```

Output

```
COT( 0.300) = 3.233
```

Additional Example

Example 2

In this example, cot(1 + *i*) is computed and printed.

```
      USE COT_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      COMPLEX    VALUE, Z
!                                  Compute
      Z     = (1.0, 1.0)
      VALUE = COT(Z)
!                                  Print the results
```

```
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, VALUE
99999 FORMAT (' COT((', F6.3, ',', F6.3, ')) = (', &
          F6.3, ',', F6.3, ')')
      END
```

Output

```
COT(( 1.000, 1.000)) = ( 0.218,-0.868)
```

SINDG

This function evaluates the sine for the argument in degrees.

Function Return Value

SINDG — Function value. (Output)

Required Arguments

X — Argument in degrees for which the sine is desired. (Input)

FORTRAN 90 Interface

Generic: `SINDG (X)`

Specific: The specific interface names are `S_SINDG` and `D_SINDG`.

FORTRAN 77 Interface

Single: `SINDG (X)`

Double: The double precision function name is `DSINDG`.

Description

To avoid unduly inaccurate results, the magnitude of x must not be so large that the integer part fills more than the computer word. Under no circumstances is the magnitude of x allowed to be larger than the largest representable integer because complete loss of accuracy occurs in this case.

Example

In this example, sin 45° is computed and printed.

```
      USE SINDG_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
```

```
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 45.0
      VALUE = SINDG(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' SIN(', F6.3, ' deg) = ', F6.3)
      END
```

Output

```
SIN(45.000 deg) =  0.707.
```

COSDG

This function evaluates the cosine for the argument in degrees.

Function Return Value

***COSDG* —** Function value. (Output)

Required Arguments

X — Argument in degrees for which the cosine is desired. (Input)

FORTRAN 90 Interface

Generic: `COSDG (X)`

Specific: The specific interface names are `S_COSDG` and `D_COSDG`.

FORTRAN 77 Interface

Single: `COSDG (X)`

Double: The double precision function name is `DCOSDG`.

Description

To avoid unduly inaccurate results, the magnitude of x must not be so large that the integer part fills more than the computer word. Under no circumstances is the magnitude of x allowed to be larger than the largest representable integer because complete loss of accuracy occurs in this case.

Example

In this example, cos 100° computed and printed.

```
      USE COSDG_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                  Compute
      X     = 100.0
      VALUE = COSDG(X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' COS(', F6.2, ' deg) = ', F6.3)
      END
```

Output

```
COS(100.00 deg) = -0.174
```

ASIN

This function extends FORTRAN's generic `ASIN` function to evaluate the complex arc sine.

Function Return Value

ASIN — Complex function value in units of radians and the real part in the first or fourth quadrant. (Output)

Required Arguments

ZINP — Complex argument for which the arc sine is desired. (Input)

FORTRAN 90 Interface

Generic: `ASIN (ZINP)`

Specific: The specific interface names are `CASIN` and `ZASIN`.

FORTRAN 77 Interface

Complex: `CASIN (ZINP)`

Double complex: The double complex function name is `ZASIN`.

Description

Almost all arguments are legal. Only when $|z| > b/2$ can an overflow occur. Here, b = `AMACH`(2) is the largest floating point number. This error is not detected by `ASIN`.

See Pennisi (1963, page 126) for reference.

Example

In this example, $\sin^{-1}(1 - i)$ is computed and printed.

```
      USE ASIN_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  DECLARE VARIABLES
      INTEGER    NOUT
      COMPLEX    VALUE, Z
!                                  COMPUTE
      Z     = (1.0, -1.0)
      VALUE = ASIN(Z)
!                                  PRINT THE RESULTS
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, VALUE
99999 FORMAT (' ASIN((', F6.3, ',', F6.3, ')) = (', &
          F6.3, ',', F6.3, ')')
      END
```

Output

```
ASIN(( 1.000,-1.000)) = ( 0.666,-1.061)
```

ACOS

This function extends FORTRAN's generic `ACOS` function to evaluate the complex arc cosine.

Function Return Value

ACOS — Complex function value in units of radians with the real part in the first or second quadrant. (Output)

Required Arguments

Z — Complex argument for which the arc cosine is desired. (Input)

FORTRAN 90 Interface

Generic: `ACOS (Z)`

Specific: The specific interface names are `CACOS` and `ZACOS`.

FORTRAN 77 Interface

Complex: `CACOS (Z)`

Double complex: The double complex function name is ZACOS.

Description

Almost all arguments are legal. Only when $|z| > b/2$ can an overflow occur. Here, b = AMACH(2) is the largest floating point number. This error is not detected by ACOS.

Example

In this example, $\cos^{-1}(1 - i)$ is computed and printed.

```
      USE ACOS_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 DECLARE VARIABLES
      INTEGER    NOUT
      COMPLEX    VALUE, Z
!                                 COMPUTE
      Z     = (1.0, -1.0)
      VALUE = ACOS(Z)
!                                 PRINT THE RESULTS
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, VALUE
99999 FORMAT (' ACOS((', F6.3, ',', F6.3, ')) = (', &
          F6.3, ',', F6.3, ')')
      END
```

Output

```
ACOS(( 1.000,-1.000)) = ( 0.905, 1.061)
```

ATAN

This function extends FORTRAN's generic function ATAN to evaluate the complex arc tangent.

Function Return Value

ATAN — Complex function value in units of radians with the real part in the first or fourth quadrant. (Output)

Required Arguments

Z — Complex argument for which the arc tangent is desired. (Input)

FORTRAN 90 Interface

Generic: ATAN (Z)

Specific: The specific interface names are CATAN and ZATAN.

FORTRAN 77 Interface

Complex: `CATAN (Z)`

Double complex: The double complex function name is `ZATAN`.

Description

The argument z must not be exactly $\pm i$, because $\tan^{-1} z$ is undefined there. In addition, z must not be so close to $\pm i$ that substantial significance is lost.

Comments

Informational error

Type	Code	
3	2	Result of `ATAN(Z)` is accurate to less than one-half precision because $\lvert Z^2 \rvert$ is too close to -1.0.

Example

In this example, $\tan^{-1}(0.01 - 0.01i)$ is computed and printed.

```
      USE ATAN_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      COMPLEX    VALUE, Z
!                                 Compute
      Z     = (0.01, 0.01)
      VALUE = ATAN(Z)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, VALUE
99999 FORMAT (' ATAN((', F6.3, ',', F6.3, ')) = (', &
          F6.3, ',', F6.3, ')')
      END
```

Output

```
ATAN(( 0.010, 0.010)) = ( 0.010, 0.010)
```

ATAN2

This function extends FORTRAN's generic function `ATAN2` to evaluate the complex arc tangent of a ratio.

Function Return Value

ATAN2 — Complex function value in units of radians with the real part between -π and π. (Output)

Required Arguments

CSN — Complex numerator of the ratio for which the arc tangent is desired. (Input)

CCS — Complex denominator of the ratio. (Input)

FORTRAN 90 Interface

Generic: `ATAN2 (CSN, CCS)`

Specific: The specific interface names are `CATAN2` and `ZATAN2`.

FORTRAN 77 Interface

Complex: `CATAN2 (CSN, CCS)`

Double complex: The double complex function name is `ZATAN2`.

Description

Let z_1 = `CSN` and z_2 = `CCS`. The ratio $z = z_1/z_2$ must not be $\pm\, i$ because $\tan^{-1}(\pm\, i)$ is undefined. Likewise, z_1 and z_2 should not both be zero. Finally, z must not be so close to $\pm i$ that substantial accuracy loss occurs.

Comments

The result is returned in the correct quadrant (modulo 2 π).

Example

In this example,

$$\tan^{-1}\frac{(1/2)+(i/2)}{2+i}$$

is computed and printed.

```
      USE ATAN2_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      COMPLEX    VALUE, X, Y
!                                  Compute
```

```
      X     = (2.0, 1.0)
      Y     = (0.5, 0.5)
      VALUE = ATAN2(Y, X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Y, X, VALUE
99999 FORMAT (' ATAN2((', F6.3, ',', F6.3, '), (', F6.3, ',', F6.3,&
          ')) = (', F6.3, ',', F6.3, ')')
      END
```

Output

```
ATAN2(( 0.500, 0.500), ( 2.000, 1.000)) = ( 0.294, 0.092)
```

SINH

This function extends FORTRAN's generic function SINH to evaluate the complex hyperbolic sine.

Function Return Value

SINH — Complex function value. (Output)

Required Arguments

Z — Complex number representing the angle in radians for which the complex hyperbolic sine is desired. (Input)

FORTRAN 90 Interface

Generic: `SINH (Z)`

Specific: The specific interface names are `CSINH` and `ZSINH`.

FORTRAN 77 Interface

Complex: `CSINH (Z)`

Double complex: The double complex function name is `ZSINH`.

Description

The argument *z* must satisfy

$$\left|\Im z\right| \le 1/\sqrt{\varepsilon}$$

where ε = `AMACH`(4) is the machine precision and $\Im z$ is the imaginary part of *z*.

Example

In this example, $\sinh(5 - i)$ is computed and printed.

```
      USE SINH_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      COMPLEX    VALUE, Z
!                                 Compute
      Z     = (5.0, -1.0)
      VALUE = SINH(Z)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, VALUE
99999 FORMAT (' SINH((', F6.3, ',', F6.3, ')) = (',&
           F7.3, ',', F7.3, ')')
      END
```

Output

```
SINH(( 5.000,-1.000)) = ( 40.092,-62.446)
```

COSH

The function extends FORTRAN's generic function `COSH` to evaluate the complex hyperbolic cosine.

Function Return Value

COSH — Complex function value. (Output)

Required Arguments

Z — Complex number representing the angle in radians for which the hyperbolic cosine is desired. (Input)

FORTRAN 90 Interface

Generic: `COSH (Z)`

Specific: The specific interface names are `CCOSH` and `ZCOSH`.

FORTRAN 77 Interface

Complex: `CCOSH (Z)`

Double complex: The double complex function name is `ZCOSH`.

Description

Let ε = AMACH(4) be the machine precision. If $|\Im z|$ is larger than

$$1/\sqrt{\varepsilon}$$

then the result will be less than half precision, and a recoverable error condition is reported. If $|\Im z|$ is larger than 1/ε, the result has no precision and a fatal error is reported. Finally, if $|\Re z|$ is too large, the result overflows and a fatal error results. Here, $\Re z$ and $\Im z$ represent the real and imaginary parts of *z*, respectively.

Example

In this example, cosh(–2 + 2*i*) is computed and printed.

```
      USE COSH_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      COMPLEX    VALUE, Z
!                                 Compute
      Z     = (-2.0, 2.0)
      VALUE = COSH(Z)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, VALUE
99999 FORMAT (' COSH((', F6.3, ',', F6.3, ')) = (',&
           F6.3, ',', F6.3, ')')
      END
```

Output

```
COSH((-2.000, 2.000)) = (-1.566,-3.298)
```

TANH

This function extends FORTRAN's generic function TANH to evaluate the complex hyperbolic tangent.

Function Return Value

TANH — Complex function value. (Output)

Required Arguments

Z — Complex number representing the angle in radians for which the hyperbolic tangent is desired. (Input)

FORTRAN 90 Interface

Generic: `TANH (Z)`

Specific: The specific interface names are `CTANH` and `ZTANH`.

FORTRAN 77 Interface

Complex: `CTANH (Z)`

Double complex: The double complex function name is `ZTANH`.

Description

Let $z = x + iy$. If $|\cosh z|^2$ is very small, that is, if $y \bmod \pi$ is very close to $\pi/2$ or $3\pi/2$ and if x is small, then $\tanh z$ is nearly singular; a fatal error condition is reported. If $|\cosh z|^2$ is somewhat larger but still small, then the result will be less accurate than half precision. When $2y$ ($z = x + iy$) is so large that $\sin 2y$ cannot be evaluated accurately to even zero precision, the following situation results. If $|x| < 3/2$, then `TANH` cannot be evaluated accurately to better than one significant figure. If $3/2 \le |y| < -1/2 \ln(\varepsilon/2)$, then `TANH` can be evaluated by ignoring the imaginary part of the argument; however, the answer will be less accurate than half precision. Here, ε = `AMACH`(4) is the machine precision.

Example

In this example, $\tanh(1 + i)$ is computed and printed.

```
      USE TANH_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      COMPLEX    VALUE, Z
!                                 Compute
      Z     = (1.0, 1.0)
      VALUE = TANH(Z)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, VALUE
99999 FORMAT (' TANH((', F6.3, ',', F6.3, ')) = (',&
           F6.3, ',', F6.3, ')')
      END
```

Output

```
TANH(( 1.000, 1.000)) = ( 1.084, 0.272)
```

ASINH

This function evaluates the arc hyperbolic sine.

Function Return Value

ASINH — Function value. (Output)

Required Arguments

X — Argument for which the arc hyperbolic sine is desired. (Input)

FORTRAN 90 Interface

Generic: `ASINH (X)`

Specific: The specific interface names are `ASINH`, `DASINH`, `CASINH`, and `ZASINH`.

FORTRAN 77 Interface

Single: `ASINH (X)`

Double: The double precision function name is `DASINH`.

Complex: The complex name is `CASINH`.

Double Complex: The double complex name is `ZASINH`.

Description

The function `ASINH(X)` computes the inverse hyperbolic sine of x, $\sinh^{-1}x$.

For complex arguments, almost all arguments are legal. Only when $|z| > b/2$ can an overflow occur, where b = `AMACH(2)` is the largest floating point number. This error is not detected by `ASINH`.

Example 1

In this example, $\sinh^{-1}(2.0)$ is computed and printed.

```
      USE ASINH_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 2.0
```

```
      VALUE = ASINH(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' ASINH(', F6.3, ') = ', F6.3)
      END
```

Output

```
ASINH( 2.000) =  1.444
```

Additional Example

Example 2

In this example, $\sinh^{-1}(-1 + i)$ is computed and printed.

```
      USE ASINH_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      COMPLEX    VALUE, Z
!                                 Compute
      Z     = (-1.0, 1.0)
      VALUE = ASINH(Z)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, VALUE
99999 FORMAT (' ASINH((', F6.3, ',', F6.3, ')) = (', &
              F6.3, ',', F6.3, ')')
      END
```

Output

```
ASINH((-1.000, 1.000)) = (-1.061, 0.666)
```

ACOSH

This function evaluates the arc hyperbolic cosine.

Function Return Value

ACOSH — Function value.   (Output)

Required Arguments

X — Argument for which the arc hyperbolic cosine is desired.   (Input)

FORTRAN 90 Interface

Generic: `ACOSH (X)`

Specific: The specific interface names are `ACOSH`, `DACOSH`, `CACOSH`, and `ZACOSH`.

FORTRAN 77 Interface

Single: `ACOSH (X)`

Double: The double precision function name is `DACOSH`.

Complex: The complex name is `CACOSH`.

Double Complex: The double complex name is `ZACOSH`.

Description

The function `ACOSH(X)` computes the inverse hyperbolic cosine of x, $\cosh^{-1} x$.

For complex arguments, almost all arguments are legal. Only when $|z| > b/2$ can an overflow occur, where b = `AMACH(2)` is the largest floating point number. This error is not detected by `ACOSH`.

Comments

The result of `ACOSH(X)` is returned on the positive branch. Recall that, like `SQRT(X)`, `ACOSH(X)` has multiple values.

Example 1

In this example, $\cosh^{-1}(1.4)$ is computed and printed.

```
      USE ACOSH_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 1.4
      VALUE = ACOSH(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' ACOSH(', F6.3, ') = ', F6.3)
      END
```

Output

```
ACOSH( 1.400) =  0.867
```

Additional Example

Example 2

In this example, $\cosh^{-1}(1 - i)$ is computed and printed.

```
      USE ACOSH_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      COMPLEX    VALUE, Z
!                                 Compute
      Z     = (1.0, -1.0)
      VALUE = ACOSH(Z)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, VALUE
99999 FORMAT (' ACOSH((', F6.3, ',', F6.3, ')) = (', &
              F6.3, ',', F6.3, ')')
      END
```

Output

```
ACOSH(( 1.000,-1.000)) = (-1.061, 0.905)
```

ATANH

This function evaluates the arc hyperbolic tangent.

Function Return Value

ATANH — Function value. (Output)

Required Arguments

X — Argument for which the arc hyperbolic tangent is desired. (Input)

FORTRAN 90 Interface

Generic: `ATANH (X)`

Specific: The specific interface names are `ATANH`, `DATANH`, `CATANH`, and `ZATANH`

FORTRAN 77 Interface

Single: `ATANH (X)`

Double: The double precision function name is DATANH.

Complex: The complex name is CATANH.

Double Complex: The double complex name is ZATANH.

Description

ATANH(X) computes the inverse hyperbolic tangent of x, $\tanh^{-1}x$. The argument x must satisfy

$$|x| < 1 - \sqrt{\varepsilon}$$

where ε = AMACH(4) is the machine precision. Note that $|x|$ must not be so close to one that the result is less accurate than half precision.

Comments

Informational error

Type	Code	
3	2	Result of ATANH(X) is accurate to less than one-half precision because the absolute value of the argument is too close to 1.0.

Example

In this example, $\tanh^{-1}(-1/4)$ is computed and printed.

```
      USE ATANH_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                  Compute
      X     = -0.25
      VALUE = ATANH(X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' ATANH(', F6.3, ') = ', F6.3)
      END
```

Output

```
ATANH(-0.250) = -0.255
```

Additional Example

Example 2

In this example, $\tanh^{-1}(1/2 + i/2)$ is computed and printed.

```
      USE ATANH_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      COMPLEX    VALUE, Z
!                                 Compute
      Z     = (0.5, 0.5)
      VALUE = ATANH(Z)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, VALUE
99999 FORMAT (' ATANH((', F6.3, ',', F6.3, ')) = (', &
              F6.3, ',', F6.3, ')')
      END
```

Output

```
ATANH(( 0.500, 0.500)) = ( 0.402, 0.554)
```

Chapter 3: Exponential Integrals and Related Functions

Routines

Usage Notes

The notation used in this chapter follows that of Abramowitz and Stegun (1964).

The following is a plot of the exponential integral functions that can be computed by the routines described in this chapter.

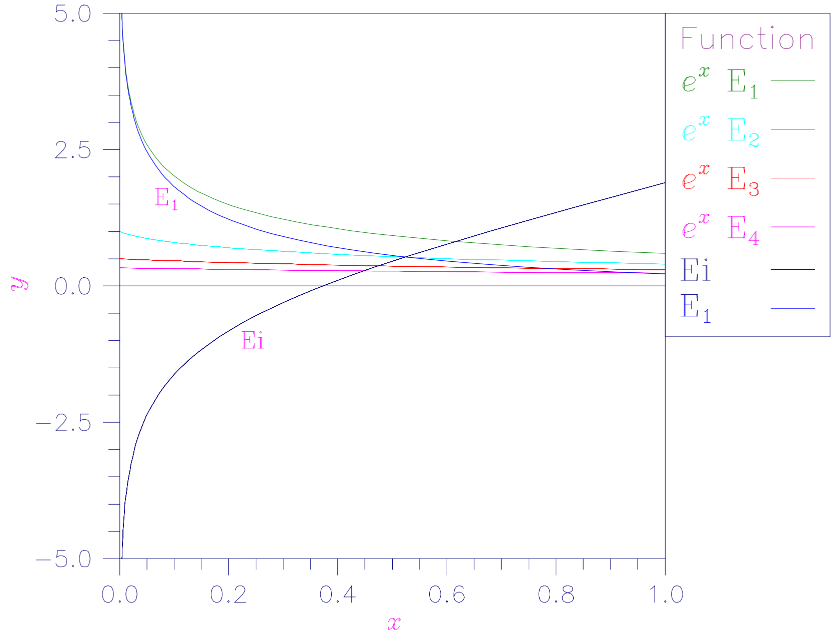


Figure 3- 1 Plot of $e^x E(x)$*,* $E_1(x)$ *and* $Ei(x)$

EI

This function evaluates the exponential integral for arguments greater than zero and the Cauchy principal value for arguments less than zero.

Function Return Value

EI — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `EI (X)`

Specific: The specific interface names are `S_EI` and `D_EI`.

FORTRAN 77 Interface

Single: `EI (X)`

Double: The double precision function name is `DEI`.

Description

The exponential integral, Ei(x), is defined to be

$$E_1(x) = \int_x^\infty e^{-t} / t \; dt \quad \text{for } x \neq 0$$

The argument x must be large enough to insure that the asymptotic formula e^x/x does not underflow, and x must not be so large that e^x overflows.

Comments

If principal values are used everywhere, then for all `X`, `EI(X)` = −`E1(−X)` and `E1(X)` = −`EI(−X)`.

Example

In this example, Ei(1.15) is computed and printed.

```
      USE EI_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 1.15
      VALUE = EI(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' EI(', F6.3, ') = ', F6.3)
      END
```

Output

```
EI( 1.150) =  2.304
```

E1

This function evaluates the exponential integral for arguments greater than zero and the Cauchy principal value of the integral for arguments less than zero.

Function Return Value

E1 — Function value. (Output)

Required Arguments

X — Argument for which the integral is to be evaluated. (Input)

FORTRAN 90 Interface

Generic: `E1 (X)`

Specific: The specific interface names are `S_E1` and `D_E1`.

FORTRAN 77 Interface

Single: `E1 (X)`

Double: The double precision function name is `DE1`.

Description

The alternate definition of the exponential integral, $E_1(x)$, is

$$E_1(x) = \int_x^\infty e^{-t} / t \, dt \quad \text{for } x \neq 0$$

The path of integration must exclude the origin and not cross the negative real axis.

The argument x must be large enough that e^{-x} does not overflow, and x must be small enough to insure that e^{-x}/x does not underflow.

Comments

Informational error

Type	Code	
3	2	The function underflows because `X` is too large.

Example

In this example, E_1 (1.3) is computed and printed.

```
      USE E1_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 1.3
      VALUE = E1(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
```

```
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' E1(', F6.3, ') = ', F6.3)
      END
```

Output

```
E1( 1.300) =  0.135
```

ENE

Evaluates the exponential integral of integer order for arguments greater than zero scaled by EXP(X).

Required Arguments

X — Argument for which the integral is to be evaluated. (Input)
It must be greater than zero.

N — Integer specifying the maximum order for which the exponential integral is to be calculated. (Input)

F — Vector of length N containing the computed exponential integrals scaled by EXP(X). (Output)

FORTRAN 90 Interface

Generic: CALL ENE (X, N, F)

Specific: The specific interface names are S_ENE and D_ENE.

FORTRAN 77 Interface

Single: CALL ENE (X, N, F)

Double: The double precision function name is DENE.

Description

The scaled exponential integral of order n, $E_n(x)$, is defined to be

$$E_n(x) = e^x \int_1^\infty e^{-xt} t^{-n} \, dt \qquad \text{for } x > 0$$

The argument x must satisfy $x > 0$. The integer n must also be greater than zero. This code is based on a code due to Gautschi (1974).

Example

In this example, $E_z(10)$ for $n = 1, ..., n$ is computed and printed.

```
      USE ENE_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    N
      PARAMETER  (N=10)
!
      INTEGER    K, NOUT
      REAL       F(N), X
!                                 Compute
      X = 10.0
      CALL ENE (X, N, F)
!                                 Print the results
      CALL UMACH (2, NOUT)
      DO 10  K=1, N
         WRITE (NOUT,99999) K, X, F(K)
   10 CONTINUE
99999 FORMAT (' E sub ', I2, ' (', F6.3, ') = ', F6.3)
      END
```

Output

```
 E sub  1 (10.000) =  0.092
 E sub  2 (10.000) =  0.084
 E sub  3 (10.000) =  0.078
 E sub  4 (10.000) =  0.073
 E sub  5 (10.000) =  0.068
 E sub  6 (10.000) =  0.064
 E sub  7 (10.000) =  0.060
 E sub  8 (10.000) =  0.057
 E sub  9 (10.000) =  0.054
 E sub 10 (10.000) =  0.051
```

ALI

This function evaluates the logarithmic integral.

Function Return Value

ALI — Function value. (Output)

Required Arguments

X — Argument for which the logarithmic integral is desired. (Input)
It must be greater than zero and not equal to one.

FORTRAN 90 Interface

Generic: `ALI (X)`

Specific: The specific interface names are `S_ALI` and `D_ALI`.

FORTRAN 77 Interface

Single: `ALI (X)`

Double: The double precision function name is `DALI`.

Description

The logarithmic integral, li(x), is defined to be

$$\mathrm{li}(x) = -\int_0^x \frac{dt}{\ln t} \qquad \text{for } x > 0 \text{ and } x \neq 1$$

The argument x must be greater than zero and not equal to one. To avoid an undue loss of accuracy, x must be different from one at least by the square root of the machine precision.

The function li(x) approximates the function $\pi(x)$, the number of primes less than or equal to x. Assuming the Riemann hypothesis (all non-real zeros of $\zeta(z)$ are on the line $\Re z = 1/2$), then

$$\mathrm{li}(x) - \pi(x) = O(\sqrt{x} \ln x)$$

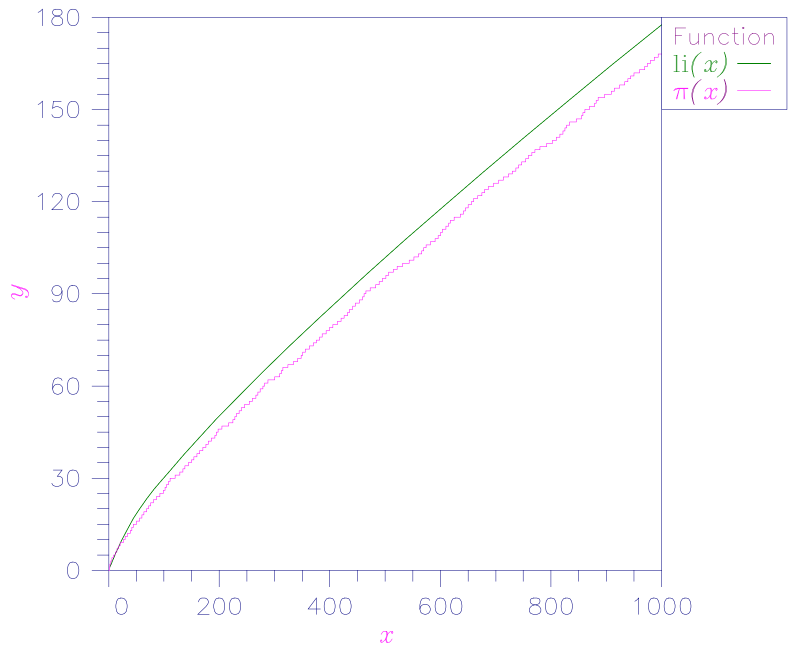


Figure 3- 2 Plot of li(x) and π(x)

Comments

Informational error

Type	Code	
3	2	Result of ALI(X) is accurate to less than one-half precision because X is too close to 1.0.

Example

In this example, li(2.3) is computed and printed.

```
      USE ALI_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 2.3
      VALUE = ALI(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' ALI(', F6.3, ') = ', F6.3)
      END
```

Output

```
ALI( 2.300) =  1.439
```

SI

This function evaluates the sine integral.

Function Return Value

SI — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: SI (X)

Specific: The specific interface names are S_SI and D_SI.

FORTRAN 77 Interface

Single: `SI (X)`

Double: The double precision function name is `DSI`.

Description

The sine integral, Si(x), is defined to be

$$\mathrm{Si}(x) = \int_0^x \frac{\sin t}{t}\, dt$$

If

$$|x| > 1/\sqrt{\varepsilon}$$

the answer is less accurate than half precision, while for $|x| > 1/\varepsilon$, the answer has no precision. Here, ε = `AMACH`(4) is the machine precision.

Example

In this example, Si(1.25) is computed and printed.

```
      USE SI_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 1.25
      VALUE = SI(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' SI(', F6.3, ') = ', F6.3)
      END
```

Output

```
SI( 1.250) =  1.146
```

CI

This function evaluates the cosine integral.

Function Return Value

CI — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)
It must be greater than zero.

FORTRAN 90 Interface

Generic: `CI (X)`

Specific: The specific interface names are `S_CI` and `D_CI`.

FORTRAN 77 Interface

Single: `CI (X)`

Double: The double precision function name is `DCI`.

Description

The cosine integral, Ci(x), is defined to be

$$\mathrm{Ci}(x) = \gamma + \ln(x) + \int_0^x \frac{\cos t - 1}{t}\, dt$$

Where $\gamma \approx 0.57721566$ is Euler's constant.

The argument x must be larger than zero. If

$$x > 1/\sqrt{\varepsilon}$$

then the result will be less accurate than half precision. If $x > 1/\varepsilon$, the result will have no precision. Here, ε = `AMACH`(4) is the machine precision.

Example

In this example, Ci(1.5) is computed and printed.

```
      USE CI_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 1.5
      VALUE = CI(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' CI(', F6.3, ') = ', F6.3)
      END
```

Output

```
CI( 1.500) =  0.470
```

CIN

This function evaluates a function closely related to the cosine integral.

Function Return Value

CIN — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `CIN (X)`

Specific: The specific interface names are `S_CIN` and `D_CIN`.

FORTRAN 77 Interface

Single: `CIN (X)`

Double: The double precision function name is `DCIN`.

Description

The alternate definition of the cosine integral, Cin(x), is

$$\mathrm{Cin}(x) = \int_0^x \frac{1-\cos t}{t}\,dt$$

For

$$0 < |x| < \sqrt{s}$$

where s = `AMACH`(1) is the smallest representable positive number, the result underflows. For

$$|x| > 1/\sqrt{\varepsilon}$$

the answer is less accurate than half precision, while for $|x| > 1/\varepsilon$, the answer has no precision. Here, ε = `AMACH`(4) is the machine precision.

Comments

Informational error

Type	Code	
2	1	The function underflows because `X` is too small.

Example

In this example, Cin(2π) is computed and printed.

```
      USE CIN_INT
      USE UMACH_INT
      USE CONST_INT

      IMPLICIT   NONE
!                                  Declare variables
!
      INTEGER    NOUT
      REAL       VALUE, X
!                                  Compute
      X     = CONST('pi')
      X     = 2.0* X
      VALUE = CIN(X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' CIN(', F6.3, ') = ', F6.3)
      END
```

Output

```
CIN( 6.283) =  2.438
```

SHI

This function evaluates the hyperbolic sine integral.

Function Return Value

SHI— function value. (Output)
`SHI` equals

$$\int_0^x \sinh(t)/t\,dt$$

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `SHI (X)`

Specific: The specific interface names are `S_SHI` and `D_SHI`.

FORTRAN 77 Interface

Single: `SHI (X)`

Double: The double precision function name is `DSHI`.

Description

The hyperbolic sine integral, Shi(*x*), is defined to be

$$\mathrm{Shi}(x) = \int_0^x \frac{\sinh t}{t}\,dt$$

The argument *x* must be large enough that e^{-x}/x does not underflow, and *x* must be small enough that e^x does not overflow.

Example

In this example, Shi(3.5) is computed and printed.

```
      USE SHI_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 3.5
      VALUE = SHI(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' SHI(', F6.3, ') = ', F6.3)
      END
```

Output

```
SHI( 3.500) =  6.966
```

CHI

This function evaluates the hyperbolic cosine integral.

Function Return Value

CHI — Function value.   (Output)

Required Arguments

X — Argument for which the function value is desired.   (Input)

FORTRAN 90 Interface

Generic: `CHI (X)`

Specific: The specific interface names are `S_CHI` and `D_CHI`.

FORTRAN 77 Interface

Single: `CHI (X)`

Double: The double precision function name is `DCHI`.

Description

The hyperbolic cosine integral, Chi(x), is defined to be

$$\mathrm{Chi}(x) = \gamma + \ln x + \int_0^x \frac{\cosh t - 1}{t} dt \qquad \text{for } x > 0$$

where $\gamma \approx 0.57721566$ is Euler's constant.

The argument x must be large enough that e^{-x}/x does not underflow, and x must be small enough that e^x does not overflow.

Comments

When `X` is negative, the principal value is used.

Example

In this example, Chi(2.5) is computed and printed.

```
      USE CHI_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 2.5
```

```
      VALUE = CHI(X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' CHI(', F6.3, ') = ', F6.3)
      END
```

Output

```
CHI(2.500) =  3.524
```

CINH

This function evaluates a function closely related to the hyperbolic cosine integral.

Function Return Value

CINH — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `CINH (X)`

Specific: The specific interface names are `S_CINH` and `D_CINH`.

FORTRAN 77 Interface

Single: `CINH (X)`

Double: The double precision function name is `DCINH`.

Description

The alternate definition of the hyperbolic cosine integral, Cinh(x), is

$$\mathrm{Cinh}(x) = \int_0^x \frac{\cosh t - 1}{t} dt$$

For

$$0 < |x| < 2\sqrt{s}$$

where s = AMACH(1) is the smallest representable positive number, the result underflows. The argument x must be large enough that e^{-x}/x does not underflow, and x must be small enough that e^x does not overflow.

Comments

Informational error

Type	Code	
2	1	The function underflows because X is too small.

Example

In this example, Cinh(2.5) is computed and printed.

```
      USE CINH_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                  Compute
      X     = 2.5
      VALUE = CINH(X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' CINH(', F6.3, ') = ', F6.3)
      END
```

Output

```
CINH( 2.500) =  2.031
```

Chapter 4: Gamma Function and Related Functions

Routines

Usage Notes

The notation used in this chapter follows that of Abramowitz and Stegun (1964).

The following is a table of the functions defined in this chapter:

`FAC`	$n! = \Gamma(n + 1)$
`BINOM`	$n!/m!(n - m)!,\ 0 \le m \le n$
`GAMMA`	$\Gamma(x) = \int_0^\infty e^{-t} t^{x-1} dt,\ x \ne 0, -1, -2, \ldots$
`GAMR`	$1/\Gamma(x)$
`ALNGAM`	$\ln \lvert\Gamma(x)\rvert,\ x \ne 0, -1, -2, \ldots$
`ALGAMS`	$\ln \lvert\Gamma(x)\rvert$ and sign $\Gamma(x),\ x \ne 0, -1, -2, \ldots$
`GAMI`	$\gamma(a, x) = \int_0^x t^{a-1} e^{-t}\, dt, a > 0,\ x \ge 0$
`GAMIC`	$\Gamma(a, x) = \int_x^\infty t^{a-1} e^{-t}\, dt,\ x > 0$
`GAMIT`	$\gamma^*(a, x) = (x^{-1a}/\Gamma(a))\gamma(a, x),\ x \ge 0$
`PSI`	$\psi(x) = \Gamma'(x)/\Gamma(x),\ x \ne 0, -1, -2, \ldots$
`PSI1`	$\psi_1(x) = \mathrm{d}^2/\mathrm{dx}^2 \ln \Gamma(\mathrm{x}),\ x \ne 0, -1, -2, \ldots$
`POCH`	$(a)_x = \Gamma(a + x)/\Gamma(a)$, if $a + x = 0, -1, -2, \ldots$ then a must $= 0, -1, -2, \ldots$
`POCH1`	$((a)_x - 1)/x$, if $a + x = 0, -1, -2, \ldots$ then a must $= 0, -1, -2, \ldots$
`BETA`	$\beta(x_1, x_2) = \Gamma(x_1)\,\Gamma(x_2)/\Gamma(x_1 + x_2),\ x_1 > 0$ and $x_2 > 0$
`CBETA`	$\beta(\mathrm{z}_1, \mathrm{z}_2) = \Gamma(\mathrm{z}_1)\,\Gamma(\mathrm{z}_2)/\Gamma(\mathrm{z}_1 + \mathrm{z}_2),\ z_1 > 0$ and $z_2 > 0$
`ALBETA`	$\ln \beta(a, b),\ a > 0,\ b > 0$
`BETAI`	$I_x(a, b) = \beta_x(a, b)/\beta(a, b),\ 0 \le x \le 1,\ a > 0,\ b > 0$

FAC

This function evaluates the factorial of the argument.

Function Return Value

FAC — Function value. (Output)
See Comments.

Required Arguments

N — Argument for which the factorial is desired. (Input)

FORTRAN 90 Interface

Generic: `FAC (N)`

Specific: The specific interface names are `S_FAC` and `D_FAC`.

FORTRAN 77 Interface

Single: `FAC (N)`

Double: The double precision function name is `DFAC`.

Description

The factorial is computed using the relation $n! = \Gamma(n + 1)$. The function $\Gamma(x)$ is defined in GAMMA. The argument n must be greater than or equal to zero, and it must not be so large that $n!$ overflows. Approximately, $n!$ overflows when $n^n e^{-n}$ overflows.

Comments

If the generic version of this function is used, the immediate result must be stored in a variable before use in an expression. For example:

```
X = FAC(6)
Y = SQRT(X)
```

must be used rather than

```
Y = SQRT(FAC(6)).
```

If this is too much of a restriction on the programmer, then the specific name can be used without this restriction.

To evaluate the factorial for nonintegral values of the argument, the gamma function should be used. For large values of the argument, the log gamma function should be used.

Example

In this example, 6! is computed and printed.

```
      USE FAC_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    N, NOUT
      REAL       VALUE
!                                 Compute
      N     = 6
      VALUE = FAC(N)
```

```
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) N, VALUE
99999 FORMAT (' FAC(', I1, ') = ', F6.2)
      END
```

Output

```
FAC(6) = 720.00
```

BINOM

This function evaluates the binomial coefficient.

Function Return Value

BINOM — Function value. (Output)
See Comment 1.

Required Arguments

N — First parameter of the binomial coefficient. (Input)
`N` must be nonnegative.

M — Second parameter of the binomial coefficient. (Input)
`M` must be nonnegative and less than or equal to `N`.

FORTRAN 90 Interface

Generic: `BINOM (N, M)`

Specific: The specific interface names are `S_BINOM` and `D_BINOM`.

FORTRAN 77 Interface

Single: `BINOM (N, M)`

Double: The double precision function name is `DBINOM`.

Description

The binomial function is defined to be

$$\binom{n}{m} = \frac{n!}{m!(n-m)!}$$

with $n \geq m \geq 0$. Also, n must not be so large that the function overflows.

Comments

1. If the generic version of this function is used, the immediate result must be stored in a variable before use in an expression. For example:

   ```
   X = BINOM(9, 5) Y = SQRT(X)
   ```

   must be used rather than

   ```
   Y = SQRT(BINOM(9, 5)).
   ```

   If this is too much of a restriction on the programmer, then the specific name can be used without this restriction.

2. To evaluate binomial coefficients for nonintegral values of the arguments, the complete beta function or log beta function should be used.

Example

In this example, $\binom{9}{5}$ is computed and printed.

```
      USE BINOM_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    M, N, NOUT
      REAL       VALUE
!                                 Compute
      N     = 9
      M     = 5
      VALUE = BINOM(N, M)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) N, M, VALUE
99999 FORMAT (' BINOM(', I1, ',', I1, ') = ', F6.2)
      END
```

Output

```
BINOM(9,5) = 126.00
```

GAMMA

This function evaluates the complete gamma function.

Function Return Value

GAMMA — Function value. (Output)

Required Arguments

X — Argument for which the complete gamma function is desired. (Input)

FORTRAN 90 Interface

Generic: `GAMMA (X)`

Specific: The specific interface names are `S_GAMMA`, `D_GAMMA`, and `C_GAMMA`.

FORTRAN 77 Interface

Single: `GAMMA (X)`

Double: The double precision function name is `DGAMMA`.

Complex: The complex name is `CGAMMA`.

Description

The gamma function, $\Gamma(z)$, is defined to be

$$\Gamma(z) = \int_0^\infty t^{z-1} e^{-t} dt \qquad \text{for } \Re z > 0$$

For $\Re(z) < 0$, the above definition is extended by analytic continuation.

z must not be so close to a negative integer that the result is less accurate than half precision. If $\Re(z)$ is too small, then the result will underflow. Users who need such values should use the log gamma function `ALNGAM`. When $\Im(z) \approx 0$, $\Re(z)$ should be greater than x_{min} so that the result does not underflow, and $\Re(z)$ should be less than x_{max} so that the result does not overflow. x_{min} and x_{max} are available by

```
CALL R9GAML (XMIN, XMAX)
```

Note that z must not be too far from the real axis because the result will underflow.

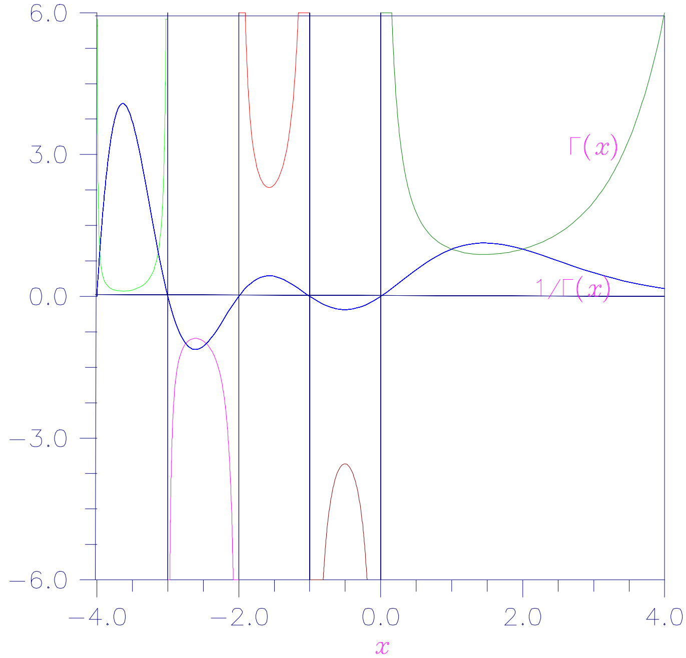


Figure 4- 1 Plot of Γ(x) and 1/Γ(x)

Comments

Informational error

Type	Code	
2	3	The function underflows because X is too small.
3	2	Result is accurate to less than one-half precision because X is too near a negative integer.

Example 1

In this example, Γ(5.0) is computed and printed.

```
      USE GAMMA_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 5.0
      VALUE = GAMMA(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
```

```
99999 FORMAT (' GAMMA(', F6.3, ') = ', F6.3)
      END
```

Output

```
GAMMA( 5.000) = 24.000
```

Additional Example

Example 2

In this example, $\Gamma(1.4 + 3i)$ is computed and printed.

```
      USE GAMMA_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      COMPLEX    VALUE, Z
!                                  Compute
      Z     = (1.4, 3.0)
      VALUE = GAMMA(Z)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, VALUE
99999 FORMAT (' GAMMA(', F6.3, ',', F6.3, ') = (', &
           F6.3, ',', F6.3, ')')
      END
```

Output

```
GAMMA( 1.400, 3.000) = (-0.001, 0.061)
```

GAMR

This function evaluates the reciprocal gamma function.

Function Return Value

GAMR — Function value. (Output)

Required Arguments

X — Argument for which the reciprocal gamma function is desired. (Input)

FORTRAN 90 Interface

Generic: `GAMR (X)`

Specific: The specific interface names are S_GAMR, D_GAMR, and C_GAMR

FORTRAN 77 Interface

Single: GAMR (X)

Double: The double precision function name is DGAMR.

Complex: The complex name is CGAMR.

Description

The function GAMR computes $1/\Gamma(z)$. See GAMMA for the definition of $\Gamma(z)$.

For $\Im(z) \approx 0$, z must be larger than x_{min} so that $1/\Gamma(z)$ does not underflow, and x must be smaller than x_{max} so that $1/\Gamma(z)$ does not overflow. Symmetric overflow and underflow limits x_{min} and x_{max} are obtainable from

```
CALL R9GAML (XMIN, XMAX)
```

Note that z must not be too far from the real axis because the result will overflow there.

Comments

This function is well behaved near zero and negative integers.

Example 1

In this example, $1/\Gamma(1.85)$ is computed and printed.

```
      USE GAMR_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 1.85
      VALUE = GAMR(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' GAMR(', F6.3, ') = ', F6.3)
      END
```

Output

```
GAMR( 1.850) =  1.058
```

Additional Example

Example 2

In this example, ln $\Gamma(1.4 + 3i)$ is computed and printed.

```
      USE GAMR_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      COMPLEX    VALUE, Z
!                                 Compute
      Z     = (1.4, 3.0)
      VALUE = GAMR(Z)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, VALUE
99999 FORMAT (' GAMR(', F6.3, ',', F6.3, ') = (', F7.3, ',', F7.3, ')')
      END
```

Output

```
GAMR( 1.400, 3.000) = ( -0.303,-16.367)
```

ALNGAM

The function evaluates the logarithm of the absolute value of the gamma function.

Function Return Value

ALNGAM — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `ALNGAM (X)`

Specific: The specific interface names are `S_ALNGAM`, `D_ALNGAM`, and `C_ALNGAM`.

FORTRAN 77 Interface

Single: `ALNGAM (X)`

Double: The double precision function name is `DLNGAM`.

Complex: The complex name is CLNGAM.

Description

The function ALNGAM computes ln |Γ(*x*)|. See GAMMA for the definition of Γ(*x*).

The gamma function is not defined for integers less than or equal to zero. Also, |*x*| must not be so large that the result overflows. Neither should *x* be so close to a negative integer that the accuracy is worse than half precision.

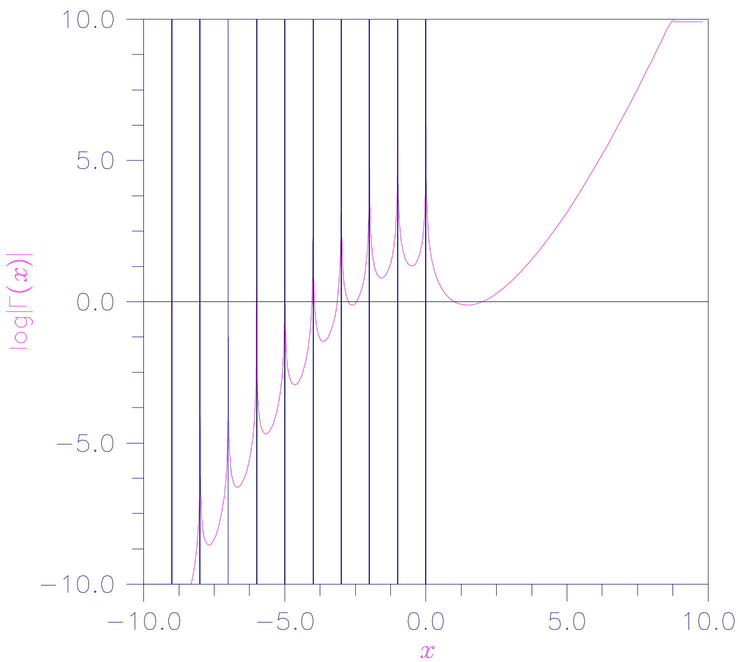


Figure 4- 2 Plot of log|Γ(x)|

Comments

Informational error

Type	Code	
3	2	Result of ALNGAM(X) is accurate to less than one-half precision because X is too near a negative integer.

Example 1

In this example, ln |Γ(1.85)| is computed and printed.

```
USE ALNGAM_INT
USE UMACH_INT

IMPLICIT   NONE
```

```
!                                  Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                  Compute
      X     = 1.85
      VALUE = ALNGAM(X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' ALNGAM(', F6.3, ') = ', F6.3)
      END
```

Output

```
ALNGAM( 1.850) = -0.056
```

Additional Example

Example 2

In this example, ln $\Gamma(1.4 + 3i)$ is computed and printed.

```
      USE ALNGAM_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      COMPLEX    VALUE, Z
!                                  Compute
      Z     = (1.4, 3.0)
      VALUE = ALNGAM(Z)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, VALUE
99999 FORMAT (' ALNGAM(', F6.3, ',', F6.3, ') = (',&
           F6.3, ',', F6.3, ')')
      END
```

Output

```
ALNGAM( 1.400, 3.000) = (-2.795, 1.589)
```

ALGAMS

Returns the logarithm of the absolute value of the gamma function and the sign of gamma.

Required Arguments

X — Argument for which the logarithm of the absolute value of the gamma function is desired. (Input)

ALGM — Result of the calculation. (Output)

S — Sign of gamma(X). (Output)
If gamma(X) is greater than or equal to zero, S = 1.0. If gamma(X) is less than zero, S = −1.0.

FORTRAN 90 Interface

Generic: CALL ALGAMS (X, ALGM, S)

Specific: The specific interface names are S_ALGAMS and D_ALGAMS.

FORTRAN 77 Interface

Single: CALL ALGAMS (X, ALGM, S)

Double: The double precision function name is DLGAMS.

Description

The function ALGAMS computes ln $|\Gamma(x)|$ and the sign of $\Gamma(x)$. See GAMMA for the definition of $\Gamma(x)$.

The result overflows if $|x|$ is too large. The accuracy is worse than half precision if x is too close to a negative integer.

Comments

Informational error

Type	Code	
3	2	Result of ALGAMS is accurate to less than one-half precision because X is too near a negative integer.

Example

In this example, ln $|\Gamma(1.85)|$ and the sign of $\Gamma(1.85)$ are computed and printed.

```
      USE ALGAMS_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, S, X
!                                 Compute
      X = 1.85
      CALL ALGAMS(X, VALUE, S)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99998) X, VALUE
99998 FORMAT (' Log Abs(Gamma(', F6.3, ')) = ', F6.3)
```

```
      WRITE (NOUT,99999) X, S
99999 FORMAT (' Sign(Gamma(', F6.3, ')) = ', F6.2)
      END
```

Output

```
Log Abs(Gamma( 1.850)) = -0.056
 Sign(Gamma( 1.850)) =   1.00
```

GAMI

This function evaluates the incomplete gamma function.

Function Return Value

GAMI — Function value. (Output)

Required Arguments

A — The integrand exponent parameter. (Input)
It must be positive.

X — The upper limit of the integral definition of `GAMI`. (Input)
It must be nonnegative.

FORTRAN 90 Interface

Generic: `GAMI (A, X)`

Specific: The specific interface names are `S_GAMI` and `D_GAMI`.

FORTRAN 77 Interface

Single: `GAMI (A, X)`

Double: The double precision function name is `DGAMI`.

Description

The incomplete gamma function is defined to be

$$\gamma(a,x) = \int_0^x t^{a-1} e^{-t} dt \qquad \text{for } a > 0 \text{ and } x \geq 0$$

The function $\gamma(a, x)$ is defined only for a greater than zero. Although $\gamma(a, x)$ is well defined for $x > -\infty$, this algorithm does not calculate $\gamma(a, x)$ for negative x. For large a and sufficiently large x, $\gamma(a, x)$ may overflow. $\gamma(a, x)$ is bounded by $\Gamma(a)$, and users may find this bound a useful guide in determining legal values of a.

Because logarithmic variables are used, a slight deterioration of two or three digits of accuracy will occur when `GAMI` is very large or very small.

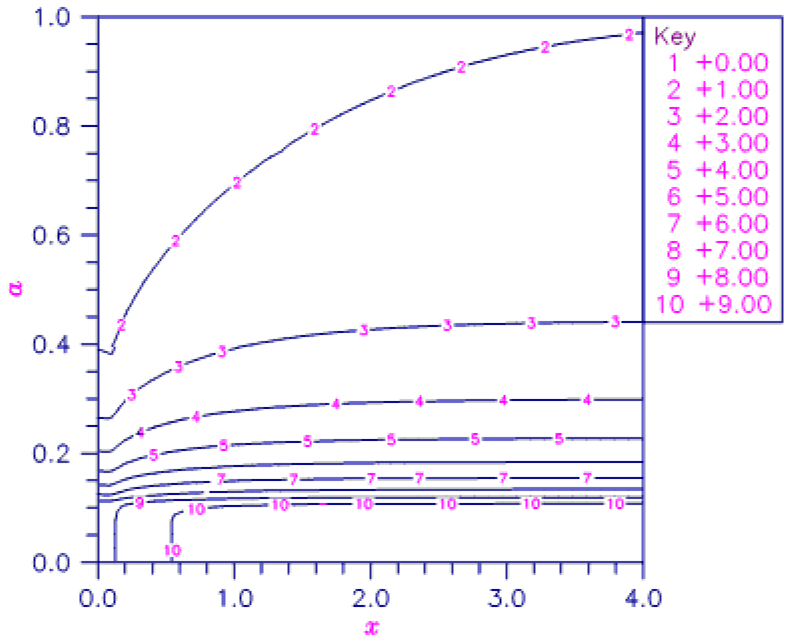


Figure 4- 3 Contour Plot of γ(a, x)

Example

In this example, γ(2.5, 0.9) is computed and printed.

```
      USE GAMI_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       A, VALUE, X
!                                  Compute
      A     = 2.5
      X     = 0.9
      VALUE = GAMI(A, X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) A, X, VALUE
99999 FORMAT (' GAMI(', F6.3, ',', F6.3, ') = ', F6.4)
      END
```

Output

```
GAMI( 2.500, 0.900) = 0.1647
```

GAMIC

Evaluates the complementary incomplete gamma function.

Function Return Value

GAMIC — Function value. (Output)

Required Arguments

A — The integrand exponent parameter as per the remarks. (Input)

X — The upper limit of the integral definition of `GAMIC`. (Input)
If `A` is positive, then `X` must be positive. Otherwise, `X` must be nonnegative.

FORTRAN 90 Interface

Generic: `GAMIC (A, X)`

Specific: The specific interface names are `S_GAMIC` and `D_GAMIC`.

FORTRAN 77 Interface

Single: `GAMIC (A, X)`

Double: The double precision function name is `DGAMIC`.

Description

The incomplete gamma function is defined to be

$$\Gamma(a, x) = \int_x^{\infty} t^{a-1} e^{-t} dt$$

The only general restrictions on a are that it must be positive if x is zero; otherwise, it must not be too close to a negative integer such that the accuracy of the result is less than half precision. Furthermore, $\Gamma(a, x)$ must not be so small that it underflows, or so large that it overflows. Although $\Gamma(a, x)$ is well defined for $x > -\infty$ and $a > 0$, this algorithm does not calculate $\Gamma(a, x)$ for negative x.

The function `GAMIC` is based on a code by Gautschi (1979).

Comments

Informational error

Type	Code	
3	2	Result of `GAMIC(A, X)` is accurate to less than one-half precision because `A` is too near a negative integer.

Example

In this example, $\Gamma(2.5, 0.9)$ is computed and printed.

```
      USE GAMIC_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       A, VALUE, X
!                                 Compute
      A     = 2.5
      X     = 0.9
      VALUE = GAMIC(A, X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) A, X, VALUE
99999 FORMAT (' GAMIC(', F6.3, ',', F6.3, ') = ', F6.4)
      END
```

Output

```
GAMIC( 2.500, 0.900) = 1.1646
```

GAMIT

This function evaluates the Tricomi form of the incomplete gamma function.

Function Return Value

GAMIT — Function value. (Output)

Required Arguments

A — The integrand exponent parameter as per the comments. (Input)

X — The upper limit of the integral definition of `GAMIT`. (Input)
It must be nonnegative.

FORTRAN 90 Interface

Generic: `GAMIT (A, X)`

Specific: The specific interface names are `S_GAMIT` and `D_GAMIT`.

FORTRAN 77 Interface

Single: `GAMIT (A, X)`

Double: The double precision function name is DGAMIT.

Description

The Tricomi's incomplete gamma function is defined to be

$$\gamma^*(a,x) = \frac{x^{-a}\gamma(a,x)}{\Gamma(a)} = \frac{x^{-a}}{\Gamma(a)}\int_x^\infty t^{a-1}e^{-t}dt$$

where $\gamma(a, x)$ is the incomplete gamma function. See GAMI for the definition of $\gamma(a, x)$.

The only general restriction on a is that it must not be too close to a negative integer such that the accuracy of the result is less than half precision. Furthermore, $|\gamma^*(a, x)|$ must not underflow or overflow. Although $\gamma^*(a, x)$ is well defined for $x > -\infty$, this algorithm does not calculate $\gamma^*(a, x)$ for negative x.

A slight deterioration of two or three digits of accuracy will occur when GAMIT is very large or very small in absolute value because logarithmic variables are used. Also, if the parameter a is very close to a negative integer (but not quite a negative integer), there is a loss of accuracy which is reported if the result is less than half machine precision.

The function GAMIT is based on a code by Gautschi (1979).

Comments

Informational error

Type	Code	
3	2	Result of GAMIT(A, X) is accurate to less than one-half precision because A is too close to a negative integer.

Example

In this example, $\gamma^*(3.2, 2.1)$ is computed and printed.

```
      USE GAMIT_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       A, VALUE, X
!                                  Compute
      A     = 3.2
      X     = 2.1
      VALUE = GAMIT(A, X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) A, X, VALUE
99999 FORMAT (' GAMIT(', F6.3, ',', F6.3, ') = ', F6.4)
      END
```

Output

```
GAMIT( 3.200, 2.100) = 0.0284
```

PSI

This function evaluates the derivative of the log gamma function.

Function Return Value

PSI — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `PSI (X)`

Specific: The specific interface names are `S_PSI`, `D_PSI`, and `C_PSI`.

FORTRAN 77 Interface

Single: `PSI (X)`

Double: The double precision function name is `DPSI`.

Complex: The complex name is `CPSI`.

Description

The `psi` function, also called the digamma function, is defined to be

$$\psi(x) = \frac{d}{dx} \ln \Gamma(x) = \frac{\Gamma'(x)}{\Gamma(x)}$$

See `GAMMA` for the definition of $\Gamma(x)$.

The argument x must not be exactly zero or a negative integer, or $\psi(x)$ is undefined. Also, x must not be too close to a negative integer such that the accuracy of the result is less than half precision.

Comments

Informational error

Type	Code	
3	2	Result of `PSI(X)` is accurate to less than one-half precision because `X` is too near a negative integer.

Example 1

In this example, ψ(1.915) is computed and printed.

```
      USE PSI_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                  Compute
      X     = 1.915
      VALUE = PSI(X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' PSI(', F6.3, ') = ', F6.3)
      END
```

Output

```
PSI( 1.915) =  0.366
```

Additional Example

Example 2

In this example, ψ (1.9 + 4.3*i*) is computed and printed.

```
      USE PSI_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      COMPLEX    VALUE, Z
!                                  Compute
      Z     = (1.9, 4.3)
      VALUE = PSI(Z)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, VALUE
99999 FORMAT (' PSI(', F6.3, ',', F6.3, ') = (', F6.3, ',', F6.3, ')')
      END
```

Output

```
PSI( 1.900, 4.300) = ( 1.507, 1.255)
```

PSI1

This function evaluates the second derivative of the log gamma function.

Function Return Value

PSI1 — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

Generic: `PSI1 (X)`

Specific: The specific interface names are `S_PSI1` and `D_PSI1`.

Description

The `psi1` function, also called the trigamma function, is defined to be

$$\psi_1(x) = \frac{d^2}{dx^2} \ln \Gamma(x)$$

See `GAMMA` for the definition of $\Gamma(x)$.

The argument x must not be exactly zero or a negative integer, or $\psi_1(x)$ is undefined. Also, x must not be too close to a negative integer such that the accuracy of the result is less than half precision.

Comments

Informational error

Type	Code	
3	2	Result of `PSI1(X)` is accurate to less than one-half precision because `X` is too near a negative integer.

Example

In this example, $\psi_1(1.915)$ is computed and printed.

```
      USE PSI1_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
```

```
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 1.915
      VALUE = PSI1(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' PSI1(', F6.3, ') = ', F6.3)
      END
```

Output

```
PSI1( 1.915) =  0.681
```

POCH

This function evaluates a generalization of Pochhammer's symbol.

Function Return Value

POCH — Function value. (Output)
The generalized Pochhammer symbol is $\Gamma(a + x)/ \Gamma(a)$.

Required Arguments

A — The first argument. (Input)

X — The second, differential argument. (Input)

FORTRAN 90 Interface

Generic: `POCH (A, X)`

Specific: The specific interface names are `S_POCH` and `D_POCH`.

FORTRAN 77 Interface

Single: `POCH (A, X)`

Double: The double precision function name is `DPOCH`.

Description

Pochhammer's symbol is $(a)_n = (a)(a - 1)\ldots(a - n + 1)$ for n a nonnegative integer.
Pochhammer's generalized symbol is defined to be

$$(a)_x = \frac{\Gamma(a+x)}{\Gamma(a)}$$

See GAMMA for the definition of $\Gamma(x)$.

Note that a straightforward evaluation of Pochhammer's generalized symbol with either gamma or log gamma functions can be especially unreliable when a is large or x is small.

Substantial loss can occur if $a + x$ or a are close to a negative integer unless $|x|$ is sufficiently small. To insure that the result does not overflow or underflow, one can keep the arguments a and $a + x$ well within the range dictated by the gamma function routine GAMMA or one can keep $|x|$ small whenever a is large. POCH also works for a variety of arguments outside these rough limits, but any more general limits that are also useful are difficult to specify.

Comments

Informational error

Type	Code	
3	2	Result of POCH(A, X) is accurate to less than one-half precision because the absolute value of the X is too large. Therefore, A + X cannot be evaluated accurately.
3	2	Result of POCH(A, X) is accurate to less than one-half precision because either A or A + X is too close to a negative integer.

For X a nonnegative integer, POCH(A, X) is just Pochhammer's symbol.

Example

In this example, $(1.6)_{0.8}$ is computed and printed.

```
      USE POCH_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       A, VALUE, X
 !                                 Compute
      A     = 1.6
      X     = 0.8
      VALUE = POCH(A, X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) A, X, VALUE
99999 FORMAT (' POCH(', F6.3, ',', F6.3, ') = ', F6.4)
      END
```

Output

```
POCH( 1.600, 0.800) = 1.3902
```

POCH1

This function evaluates a generalization of Pochhammer's symbol starting from the first order.

Function Return Value

POCH1 — Function value. (Output)
`POCH1(A, X)` = (`POCH(A, X)` – 1)/`X`.

Required Arguments

A — The first argument. (Input)

X — The second, differential argument. (Input)

FORTRAN 90 Interface

Generic: `POCH1 (A, X)`

Specific: The specific interface names are `S_POCH1` and `D_POCH1`.

FORTRAN 77 Interface

Single: `POCH1 (A, X)`

Double: The double precision function name is `DPOCH1`.

Description

Pochhammer's symbol from the first order is defined to be

$$\texttt{POCH1}(a,x) = \frac{(a)_x - 1}{x} = \left(\frac{\Gamma(a+x)}{\Gamma(a)} - 1\right) / x$$

where $(a)_x$ is Pochhammer's generalized symbol. See `POCH` for the definition of $(a)_x$. It is useful in special situations that require especially accurate values when x is small. This specification is particularly suited for stability when computing expressions such as

$$\left[\frac{\Gamma(a+x)}{\Gamma(a)} - \frac{\Gamma(b+x)}{\Gamma(b)}\right] / x = \texttt{POCH1}(a,x) - \texttt{POCH1}(b,x)$$

Note that `POCH1`$(a, 0) = \psi(a)$. See `PSI` for the definition of $\psi(a)$.

When $|x|$ is so small that substantial cancellation will occur if the straightforward formula is used, we use an expansion due to fields and discussed by Luke (1969).

The ratio $(a)_x = \Gamma(a + x)/ \Gamma(a)$ is written by Luke as $(a + (x - 1)/2)^x$ times a polynomial in $(a + (x - 1)/2)^{-2}$. To maintain significance in POCH1, we write for positive a,

$$(a + (x - 1)/2)^x = \exp(x \ln(a + (x - 1)/2)) = e^q = 1 + q\texttt{EXPRL}(q)$$

where EXPRL(x) = $(e^x - 1)/x$. Likewise, the polynomial is written $P = 1 + xP_1 (a, x)$. Thus,

$$\texttt{POCH1}\ (a, x) = ((a)_x - 1)/x = \texttt{EXPRL}(q)(q/x + qP_1(a, x)) + P_1(a, x)$$

Substantial significance loss can occur if $a + x$ or a are close to a negative integer even when $|x|$ is very small. To insure that the result does not overflow or underflow, one can keep the arguments a and $a + x$ well within the range dictated by the gamma function routine GAMMA or one can keep $|x|$ small whenever a is large. POCH also works for a variety of arguments outside these rough limits, but any more general limits that are also useful are difficult to specify.

Example

In this example, POCH1(1.6, 0.8) is computed and printed.

```
      USE POCH1_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       A, VALUE, X
!                                 Compute
      A     = 1.6
      X     = 0.8
      VALUE = POCH1(A, X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) A, X, VALUE
99999 FORMAT (' POCH1(', F6.3, ',', F6.3, ') = ', F6.4)
      END
```

Output

```
POCH1( 1.600, 0.800) = 0.4878
```

BETA

This function evaluates the complete beta function.

Function Return Value

BETA — Function value. (Output)

Required Arguments

A — First beta parameter. (Input)
For real arguments, A must be positive.

B — Second beta parameter. (Input)
For real arguments, `B` must be positive.

FORTRAN 90 Interface

Generic: `BETA (A, B)`

Specific: The specific interface names are `S_BETA`, `D_BETA`, and `C_BETA`.

FORTRAN 77 Interface

Single: `BETA (A, B)`

Double: The double precision function name is `DBETA`.

Complex: The complex name is `CBETA`.

Description

The beta function is defined to be

$$\beta(a,b) = \frac{\Gamma(a)\Gamma(b)}{\Gamma(a+b)} = \int_0^1 t^{a-1}(1-t)^{b-1}dt$$

See `GAMMA` for the definition of $\Gamma(x)$.

For real arguments the function `BETA` requires that both arguments be positive. In addition, the arguments must not be so large that the result underflows.

For complex arguments, the arguments a and $a + b$ must not be close to negative integers. The arguments should not be so large (near the real axis) that the result underflows. Also, $a + b$ should not be so far from the real axis that the result overflows.

Comments

Informational error

Type	Code	
2	1	The function underflows because `A` and/or `B` is too large.

Example 1

In this example, β(2.2, 3.7) is computed and printed.

```
      USE BETA_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       A, VALUE, X
```

```
!                                  Compute
      A     = 2.2
      X     = 3.7
      VALUE = BETA(A, X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) A, X, VALUE
99999 FORMAT (' BETA(', F6.3, ',', F6.3, ') = ', F6.4)
      END
```

Output

```
BETA( 2.200, 3.700) = 0.0454
```

Additional Example

Example 2

In this example, $\beta(1.7 + 2.2i, 3.7 + 0.4i)$ is computed and printed.

```
      USE BETA_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      COMPLEX    A, B, VALUE
!                                  Compute
      A     = (1.7, 2.2)
      B     = (3.7, 0.4)
      VALUE = BETA(A, B)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) A, B, VALUE
99999 FORMAT (' BETA((', F6.3, ',', F6.3, '), (', F6.3, ',', F6.3,&
           ')) = (', F6.3, ',', F6.3, ')')
      END
```

Output

```
BETA(( 1.700, 2.200), ( 3.700, 0.400)) = (-0.033,-0.017)
```

ALBETA

This function evaluates the natural logarithm of the complete beta function for positive arguments.

Function Return Value

ALBETA — Function value. (Output)

ALBETA returns $\ln \beta(\mathrm{A}, \mathrm{B}) = \ln(\Gamma(\mathrm{A})\ \Gamma(\mathrm{B}) / \Gamma(\mathrm{A} + \mathrm{B}))$.

Required Arguments

A — The first argument of the BETA function. (Input)
For real arguments, A must be greater than zero.

B — The second argument of the BETA function. (Input)
For real arguments, B must be greater than zero.

FORTRAN 90 Interface

Generic: ALBETA (A, B)

Specific: The specific interface names are S_ALBETA, D_ALBETA, and C_ALBETA.

FORTRAN 77 Interface

Single: ALBETA (A, B)

Double: The double precision function name is DLBETA.

Complex: The complex name is CLBETA.

Description

ALBETA computes $\ln \beta(a, b) = \ln \beta(b, a)$. See BETA for the definition of $\beta(a, b)$.

For real arguments, the function ALBETA is defined for $a > 0$ and $b > 0$. It returns accurate results even when a or b is very small. It can overflow for very large arguments; this error condition is not detected except by the computer hardware.

For complex arguments, the arguments a, b and $a + b$ must not be close to negative integers (even though some combinations ought to be allowed). The arguments should not be so large that the logarithm of the gamma function overflows (presumably an improbable condition).

Comments

Note that ln β(A, B) = ln β(B, A).

Example 1

In this example, $\ln \beta(2.2, 3.7)$ is computed and printed.

```
   USE ALBETA_INT
   USE UMACH_INT

   IMPLICIT   NONE
!                                 Declare variables
   INTEGER    NOUT
   REAL       A, VALUE, X
!                                 Compute
```

```
      A     = 2.2
      X     = 3.7
      VALUE = ALBETA(A, X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) A, X, VALUE
99999 FORMAT (' ALBETA(', F6.3, ',', F6.3, ') = ', F8.4)
      END
```

Output

```
ALBETA( 2.200, 3.700) =  -3.0928
```

Additional Example

Example 2

In this example, ln β(1.7 + 2.2i, 3.7 + 0.4i) is computed and printed.

```
      USE ALBETA_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      COMPLEX    A, B, VALUE
!                                 Compute
      A     = (1.7, 2.2)
      B     = (3.7, 0.4)
      VALUE = ALBETA(A, B)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) A, B, VALUE
99999 FORMAT (' ALBETA((', F6.3, ',', F6.3, '), (', F6.3, ',', F6.3, &
           ')) = (', F6.3, ',', F6.3, ')')
      END
```

Output

```
ALBETA(( 1.700, 2.200), ( 3.700, 0.400)) = (-3.280,-2.659)
```

BETAI

This function evaluates the incomplete beta function ratio.

Function Return Value

BETAI — Probability that a random variable from a beta distribution having parameters `PIN` and `QIN` will be less than or equal to `X`. (Output)

Required Arguments

X — Upper limit of integration. (Input)
`X` must be in the interval (0.0, 1.0) inclusive.

PIN — First beta distribution parameter. (Input)
`PIN` must be positive.

QIN — Second beta distribution parameter. (Input)
`QIN` must be positive.

FORTRAN 90 Interface

Generic: `BETAI (X, PIN, QIN)`

Specific: The specific interface names are `S_BETAI` and `D_BETAI`.

FORTRAN 77 Interface

Single: `BETAI (X, PIN, QIN)`

Double: The double precision function name is `DBETAI`.

Description

The incomplete beta function is defined to be

$$I_x(p,q) = \frac{\beta_x(p,q)}{\beta(p,q)} = \frac{1}{\beta(p,q)} \int_0^x t^{p-1}(1-t)^{q-1}\,dt$$
$$\text{for } 0 \le x \le 1, p > 0, q > 0$$

See `BETA` for the definition of $\beta(p, q)$.

The parameters p and q must both be greater than zero. The argument x must lie in the range 0 to 1. The incomplete beta function can underflow for sufficiently small x and large p; however, this underflow is not reported as an error. Instead, the value zero is returned as the function value.

The function `BETAI` is based on the work of Bosten and Battiste (1974).

Example

In this example, $I_{0.61}(2.2, 3.7)$ is computed and printed.

```
      USE BETAI_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       PIN, QIN, VALUE, X
```

```
!                                  Compute
      X     = 0.61
      PIN   = 2.2
      QIN   = 3.7
      VALUE = BETAI(X, PIN, QIN)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, PIN, QIN, VALUE
99999 FORMAT (' BETAI(', F6.3, ',', F6.3, ',', F6.3, ') = ', F6.4)
      END
```

Output

```
BETAI( 0.610, 2.200, 3.700) = 0.8822
```

Chapter 5: Error Function and Related Functions

Routines

Usage Notes

The error function is

$$e(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt$$

The complementary error function is erfc(x) = 1 – erf(x). Dawson's function is

$$e^{-x^2} \int_0^x e^{t^2} dt$$

The Fresnel integrals are

$$C(x) = \int_0^x \cos\left(\frac{\pi}{2}t^2\right) dt$$

and

$$S(x) = \int_0^x \sin\left(\frac{\pi}{2}t^2\right) dt$$

They are related to the error function by

$$C(z) + iS(z) = \frac{1+i}{2}\operatorname{erf}\left(\frac{\sqrt{\pi}}{2}(1-i)z\right)$$

ERF

This function evaluates the error function.

Function Return Value

ERF — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `ERF (X)`

Specific: The specific interface names are `S_ERF` and `D_ERF`.

FORTRAN 77 Interface

Single: `ERF (X)`

Double: The double precision function name is `DERF`.

Description

The error function, erf(x), is defined to be

$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}}\int_0^x e^{-t^2}\, dt$$

All values of x are legal.

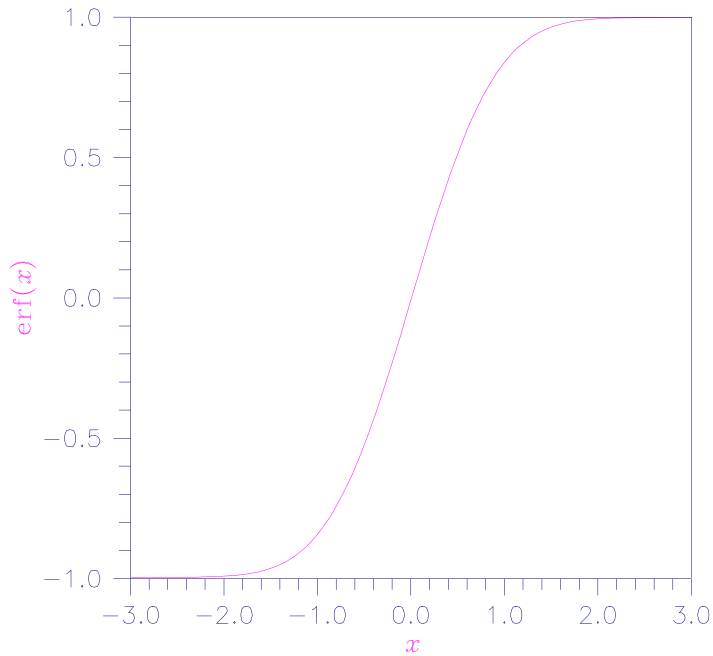


Figure 5- 1 Plot of erf (x)

Example

In this example, erf(1.0) is computed and printed.

```
      USE ERF_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                  Compute
      X     = 1.0
      VALUE = ERF(X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' ERF(', F6.3, ') = ', F6.3)
      END
```

Output

```
ERF( 1.000) =  0.843
```

ERFC

This function evaluates the complementary error function.

Function Return Value

ERFC — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `ERFC (X)`

Specific: The specific interface names are `S_ERFC` and `D_ERFC`.

FORTRAN 77 Interface

Single: `ERFC (X)`

Double: The double precision function name is `DERFC`.

Description

The complementary error function, erfc(x), is defined to be

$$\operatorname{erfc}(x) = \frac{2}{\sqrt{\pi}} \int_x^\infty e^{-t^2}\, dt$$

The argument x must not be so large that the result underflows. Approximately, x should be less than

$$\left[-\ln\left(\sqrt{\pi} s\right)\right]^{1/2}$$

where s = `AMACH`(1) (see the Reference Material section of this manual) is the smallest representable positive floating-point number.

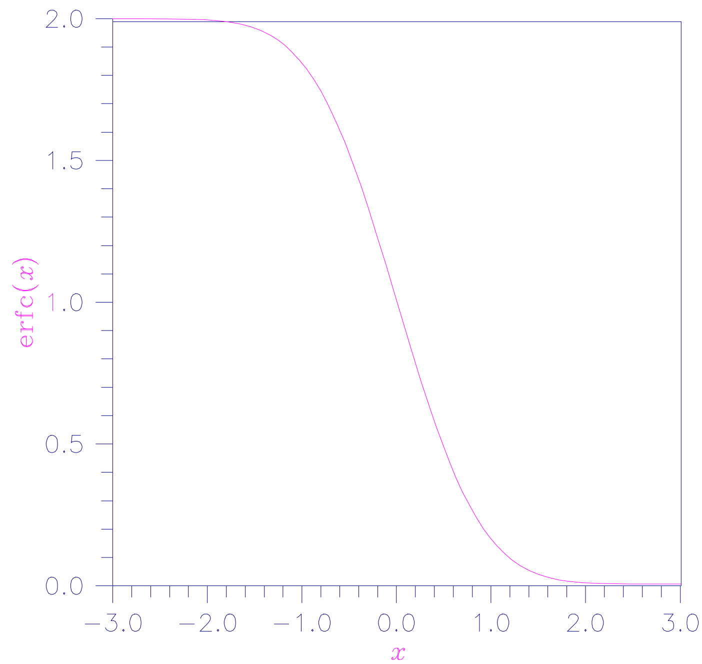


Figure 5- 2 Plot of erfc (x)

Comments

Informational error

Type	Code	
2	1	The function underflows because X is too large.

Example

In this example, erfc(1.0) is computed and printed.

```
      USE ERFC_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                  Compute
      X     = 1.0
      VALUE = ERFC(X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' ERFC(', F6.3, ') = ', F6.3)
      END
```

Output

```
ERFC( 1.000) =  0.157
```

ERFCE

This function evaluates the exponentially scaled complementary error function.

Function Return Value

ERFCE — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `ERFCE (X)`

Specific: The specific interface names are `S_ERFCE` and `D_ERFCE`.

FORTRAN 77 Interface

Single: `ERFCE (X)`

Double: The double precision function name is `DERFCE`.

Description

The function `ERFCE(X)` computes

$$e^{x^2} \operatorname{erfc}(x)$$

where erfc(x) is the complementary error function. See `ERFC` for its definition.

To prevent the answer from underflowing, x must be greater than

$$x_{\min} \simeq -\sqrt{\ln(b/2)}$$

where b = `AMACH(2)` is the largest representable floating-point number.

Comments

Informational error

Type	Code	
2	1	The function underflows because `X` is too large.

Example

In this example, ERFCE(1.0) = $e^{1.0}$ erfc(1.0) is computed and printed.

```
      USE ERFCE_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                  Compute
      X     = 1.0
      VALUE = ERFCE(X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' ERFCE(', F6.3, ') = ', F6.3)
      END
```

Output

```
ERFCE( 1.000) =  0.428
```

CERFE

This function evaluates a scaled function related to ERFC.

Function Return Value

CERFE — Complex function value.   (Output)

Required Arguments

Z — Complex argument for which the function value is desired.   (Input)

FORTRAN 90 Interface

Generic: CERFE (Z)

Specific: The specific interface names are C_CERFE and Z_CERFE.

FORTRAN 77 Interface

Complex: CERFE (Z)

Double complex: The double complex function name is ZERFE.

Description

Function CERFE is defined to be

$$e^{-z^2}\operatorname{erfc}(-iz) = -ie^{-z^2}\frac{2}{\sqrt{\pi}}\int_z^{\infty} e^{t^2}\,dt$$

Let b = AMACH(2) be the largest floating-point number. The argument z must satisfy

$$|z| \le \sqrt{b}$$

or else the value returned is zero. If the argument z does not satisfy $(\Im z)^2 - (\Re z)^2 \le \log b$, then b is returned. All other arguments are legal (Gautschi 1969, 1970).

Example

In this example, CERFE($2.5 + 2.5i$) is computed and printed.

```
      USE CERFE_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      COMPLEX    VALUE, Z
!                                 Compute
      Z     = (2.5, 2.5)
      VALUE = CERFE(Z)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, VALUE
99999 FORMAT (' CERFE(', F6.3, ',', F6.3, ') = (', &
           F6.3, ',', F6.3, ')')
      END
```

Output

```
CERFE( 2.500, 2.500) = ( 0.117, 0.108)
```

ERFI

This function evaluates the inverse error function.

Function Return Value

ERFI — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `ERFI (X)`

Specific: The specific interface names are `S_ERFI` and `D_ERFI`.

FORTRAN 77 Interface

Single: `ERFI (X)`

Double: The double precision function name is `DERFI`.

Description

Function `ERFI(X)` computes the inverse of the error function erf x, defined in `ERF`.

The function `ERFI(X)` is defined for $|x| < 1$. If $x_{max} < |x| < 1$, then the answer will be less accurate than half precision. Very approximately,

$$x_{\max} \approx 1 - \sqrt{\varepsilon / (4\pi)}$$

where ε = `AMACH(4)` is the machine precision.

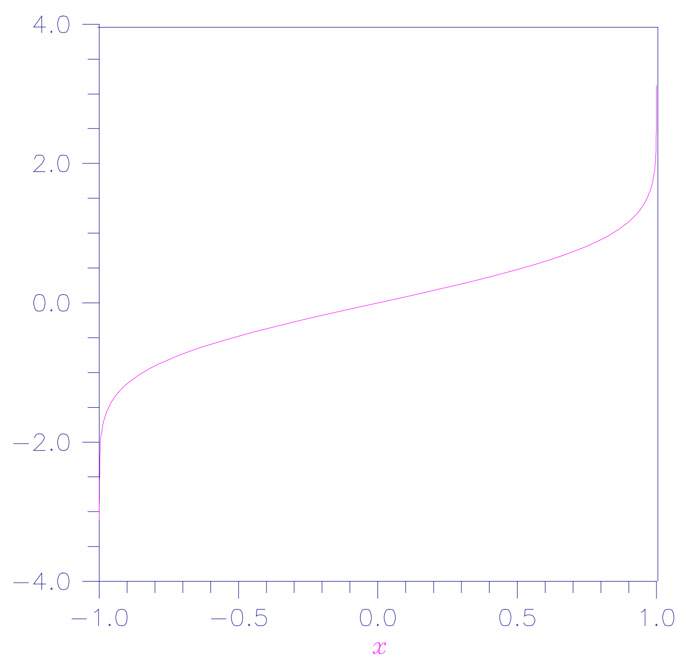


Figure 5- 3 Plot of $erf^{-1}(x)$

Comments

Informational error

Type	Code	
3	2	Result of `ERFI(X)` is accurate to less than one-half precision because the absolute value of the argument is too large .

Example

In this example, $\mathrm{erf}^{-1}(\mathrm{erf}(1.0))$ is computed and printed.

```
      USE ERFI_INT
      USE ERF_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                  Compute
      X     = ERF(1.0)
      VALUE = ERFI(X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' ERFI(', F6.3, ') = ', F6.3)
      END
```

Output

```
ERFI( 0.843) =  1.000
```

ERFCI

This function evaluates the inverse complementary error function.

Function Return Value

ERFCI — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `ERFCI (X)`

Specific: The specific interface names are `S_ERFCI` and `D_ERFCI`.

FORTRAN 77 Interface

Single: `ERFCI (X)`

Double: The double precision function name is `DERFCI`.

Description

The function `ERFCI(X)` computes the inverse of the complementary error function erfc *x*, defined in `ERFC`.

The function `ERFCI(X)` is defined for $0 < x < 2$. If $x_{max} < x < 2$, then the answer will be less accurate than half precision. Very approximately,

$$x_{\max} \approx 2 - \sqrt{\varepsilon / (4\pi)}$$

Where ε = `AMACH(4)` is the machine precision.

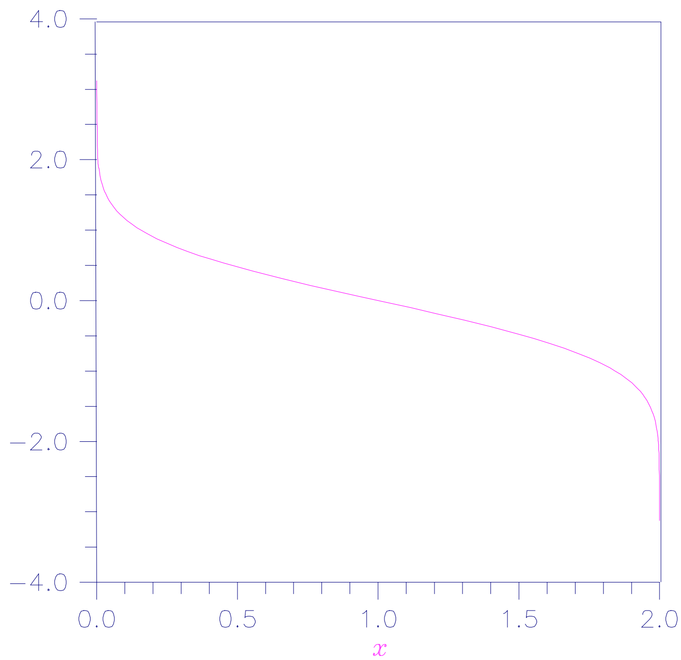


Figure 5- 4 Plot of erf^{-1}(x)

Comments

Informational error

Type	Code	
3	2	Result of `ERFCI(X)` is accurate to less than one-half precision because the argument is too close to 2.0 .

Example

In this example, $\mathrm{erfc}^{-1}(\mathrm{erfc}(1.0))$ is computed and printed.

```
      USE ERFCI_INT
      USE ERFC_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = ERFC(1.0)
      VALUE = ERFCI(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' ERFCI(', F6.3, ') = ', F6.3)
      END
```

Output

```
ERFCI( 0.157) =  1.000
```

DAWS

This function evaluates Dawson's function.

Function Return Value

DAWS — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `DAWS (X)`

Specific: The specific interface names are `S_DAWS` and `D_DAWS`.

FORTRAN 77 Interface

Single: `DAWS (X)`

Double: The double precision function name is `DDAWS`.

Description

Dawson's function is defined to be

$$e^{-x^2}\int_0^x e^{t^2}dt$$

It is closely related to the error function for imaginary arguments.

So that Dawson's function does not underflow, $|x|$ must be less than $1/(2s)$. Here, s = AMACH(1) is the smallest representable positive floating-point number.

Comments

Informational error

Type	Code	
3	2	The function underflows because the absolute value of X is too large .

The Dawson function is closely related to the error function for imaginary arguments.

Example

In this example, DAWS(1.0) is computed and printed.

```
      USE DAWS_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                  Compute
      X     = 1.0
      VALUE = DAWS(X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' DAWS(', F6.3, ') = ', F6.3)
      END
```

Output

```
DAWS( 1.000) =  0.538
```

FRESC

This function evaluates the cosine Fresnel integral.

Function Return Value

FRESC — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `FRESC (X)`

Specific: The specific interface names are `S_FRESC` and `D_FRESC`.

FORTRAN 77 Interface

Single: `FRESC (X)`

Double: The double precision function name is `DFRESC`.

Description

The cosine Fresnel integral is defined to be

$$C(x) = \int_0^x \cos\left(\frac{\pi}{2}t^2\right)dt$$

All values of x are legal.

Example

In this example, $C(1.75)$ is computed and printed.

```
      USE FRESC_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 1.75
      VALUE = FRESC(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' FRESC(', F6.3, ') = ', F6.3)
      END
```

Output

```
FRESC( 1.750) =  0.322
```

FRESS

This function evaluates the sine Fresnel integral.

Function Value Return

FRESS — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `FRESS (X)`

Specific: The specific interface names are `S_FRESS` and `D_FRESS`.

FORTRAN 77 Interface

Single: `FRESS (X)`

Double: The double precision function name is `DFRESS`.

Description

The sine Fresnel integral is defined to be

$$S(x) = \int_0^x \sin\left(\frac{\pi}{2}t^2\right)dt$$

All values of x are legal.

Example

In this example, $S(1.75)$ is computed and printed.

```
      USE FRESS_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                  Compute
      X     = 1.75
      VALUE = FRESS(X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
```

```
99999 FORMAT (' FRESS(', F6.3, ') = ', F6.3)
      END
```

Output

```
FRESS( 1.750) =  0.499
```

Chapter 6: Bessel Functions

Routines

Usage Notes

The following table lists the Bessel function routines by argument and order type:

	Real Argument				Complex Argument	
	Order				Order	
Function	0	1	Integer	Real	Integer	Real
$J_\nu(x)$	BSJ0	BSJ1	BSJNS	BSJS	BSJNS	CBJS
$Y_\nu(x)$	BSY0	BSY1		BSYS		CBYS
$I_\nu(x)$	BSI0	BSI1	BSINS	BSIS	BSINS	CBIS
$e^{-\lvert x\rvert}I_\nu(x)$	BSI0E	BSI1E		BSIES		
$K_\nu(x)$	BSK0	BSK1		BSKS		CBKS
$e^{-\lvert x\rvert}K_\nu(x)$	BSK0E	BSK1E		BSKES		

BSJ0

This function evaluates the Bessel function of the first kind of order zero.

Function Value Return

BSJ0 — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `BSJ0 (X)`

Specific: The specific interface names are `S_BSJ0` and `D_BSJ0`.

FORTRAN 77 Interface

Single: `BSJ0 (X)`

Double: The double precision function name is `DBSJ0`.

Description

The Bessel function $J_0(x)$ is defined to be

$$J_0(x) = \frac{1}{\pi} \int_0^{\pi} \cos(x \sin \theta)\, d\theta$$

To prevent the answer from being less accurate than half precision, |*x*| should be smaller than

$$1/\sqrt{\varepsilon}$$

For the result to have any precision at all, |*x*| must be less than 1/ε. Here, ε is the machine precision, ε = `AMACH(4)`.

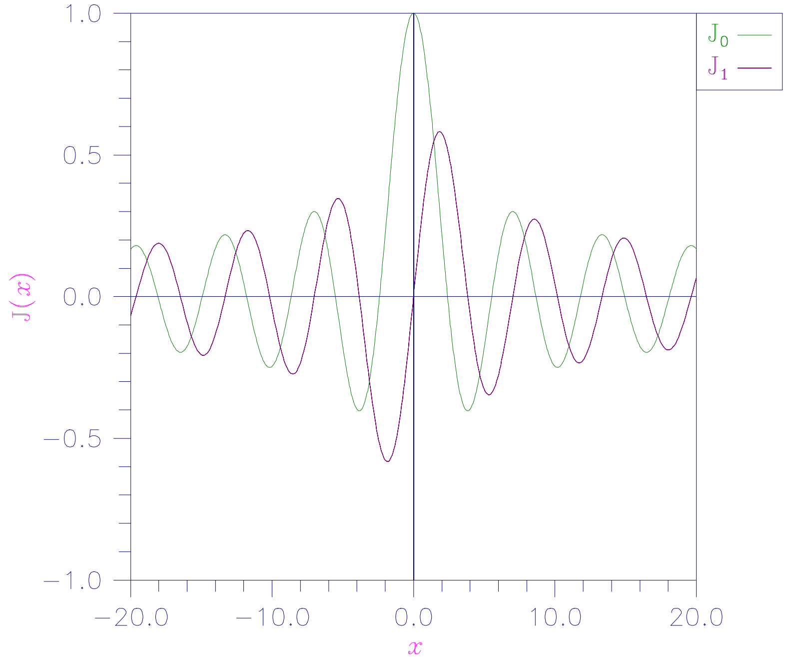


Figure 6- 1 Plot of $J_0(x)$ *and* $J_1(x)$

Example

In this example, $J_0(3.0)$ is computed and printed.

```
      USE BSJ0_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                  Compute
      X     = 3.0
      VALUE = BSJ0(X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
```

```
99999 FORMAT (' BSJ0(', F6.3, ') = ', F6.3)
      END
```

Output

```
BSJ0( 3.000) = -0.260
```

BSJ1

This function evaluates the Bessel function of the first kind of order one.

Function Return Value

BSJ1 — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `BSJ1 (X)`

Specific: The specific interface names are `S_BSJ1` and `D_BSJ1`.

FORTRAN 77 Interface

Single: `BSJ1 (X)`

Double: The double precision function name is `DBSJ1`.

Description

The Bessel function $J_1(x)$ is defined to be

$$J_1(x) = \frac{1}{\pi}\int_0^{\pi} \cos(x \sin\theta - \theta)\, d\,\theta$$

The argument x must be zero or larger in absolute value than $2s$ to prevent $J_1(x)$ from underflowing. Also, $|x|$ should be smaller than

$$1/\sqrt{\varepsilon}$$

to prevent the answer from being less accurate than half precision. $|x|$ must be less than $1/\varepsilon$ for the result to have any precision at all. Here, ε is the machine precision, ε = `AMACH`(4), and s = `AMACH`(1) is the smallest representable positive floating-point number.

Comments

Informational errors

Type	Code	
2	1	The function underflows because the absolute value of X is too small.

Example

In this example, $J_1(2.5)$ is computed and printed.

```
      USE BSJ1_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 2.5
      VALUE = BSJ1(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' BSJ1(', F6.3, ') = ', F6.3)
      END
```

Output

```
BSJ1( 2.500) =  0.497
```

BSY0

This function evaluates the Bessel function of the second kind of order zero.

Function Return Value

BSY0 — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `BSY0 (X)`

Specific: The specific interface names are `S_BSY0` and `D_BSY0`.

FORTRAN 77 Interface

Single: `BSY0 (X)`

Double: The double precision function name is `DBSY0`.

Description

The Bessel function $Y_0(x)$ is defined to be

$$Y_0(x) = \frac{1}{\pi}\int_0^{\pi} \sin(x\sin\theta)\,d\theta - \frac{2}{\pi}\int_0^{\infty} e^{-x\sinh t}dt$$

To prevent the answer from being less accurate than half precision, x should be smaller than

$$1/\sqrt{\varepsilon}$$

For the result to have any precision at all, $|x|$ must be less than $1/\varepsilon$. Here, ε is the machine precision, ε = `AMACH`(4).

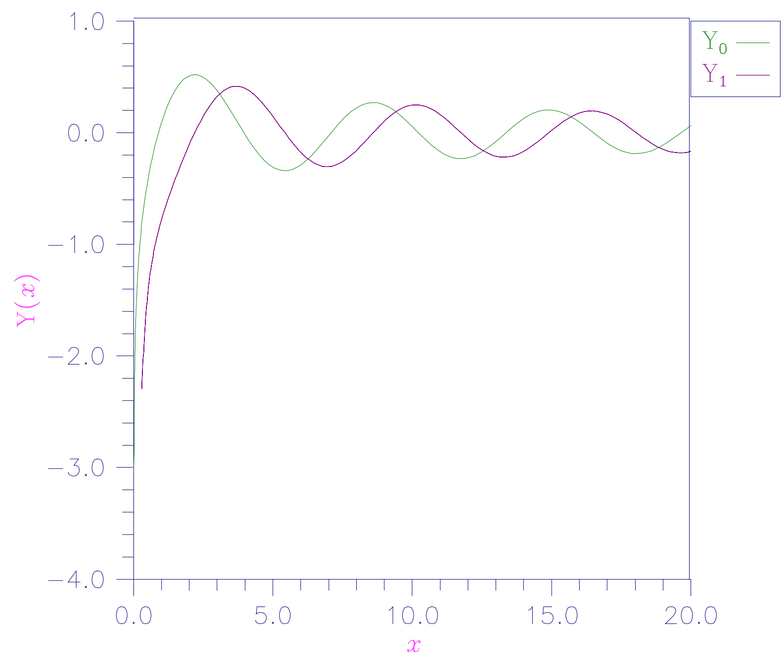


Figure 6- 2 Plot of $Y_0(x)$ *and* $Y_1(x)$

Example

In this example, $Y_0(3.0)$ is computed and printed.

```
      USE BSY0_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                  Compute
      X     = 3.0
      VALUE = BSY0(X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' BSY0(', F6.3, ') = ', F6.3)
      END
```

Output

```
BSY0( 3.000) =  0.377
```

BSY1

This function evaluates the Bessel function of the second kind of order one.

Function Return Value

BSY1 — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `BSY1 (X)`

Specific: The specific interface names are `S_BSY1` and `D_BSY1`.

FORTRAN 77 Interface

Single: `BSY1 (X)`

Double: The double precision function name is `DBSY1`.

Description

The Bessel function $Y_1(x)$ is defined to be

$$Y_1(x) = -\frac{1}{\pi}\int_0^{\pi} \sin(\theta - x\sin\theta)\, d\theta - \frac{1}{\pi}\int_0^{\infty} \left\{e^t - e^{-t}\right\} e^{-x\sinh t} dt$$

$Y_1(x)$ is defined for $x > 0$. To prevent the answer from being less accurate than half precision, x should be smaller than

$$1/\sqrt{\varepsilon}$$

For the result to have any precision at all, $|x|$ must be less than $1/\varepsilon$. Here, ε is the machine precision, ε = AMACH(4).

Example

In this example, $Y_1(3.0)$ is computed and printed.

```
      USE BSY1_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 3.0
      VALUE = BSY1(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' BSY1(', F6.3, ') = ', F6.3)
      END
```

Output

```
BSY1( 3.000) =  0.325
```

BSI0

This function evaluates the modified Bessel function of the first kind of order zero.

Function Return Value

BSI0 — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `BSI0 (X)`

Specific: The specific interface names are `S_BSI0` and `D_BSI0`.

FORTRAN 77 Interface

Single: `BSI0 (X)`

Double: The double precision function name is `DBSI0`.

Description

The Bessel function $I_0(x)$ is defined to be

$$I_0(x) = \frac{1}{\pi}\int_0^{\pi} \cosh(x\cos\theta)\,d\theta$$

The absolute value of the argument x must not be so large that $e^{|x|}$ overflows.

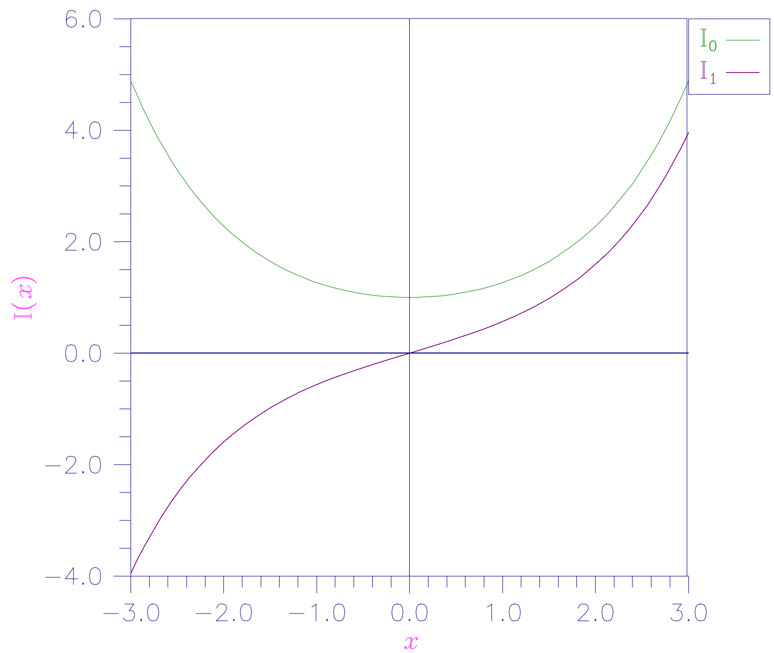


Figure 6- 3 Plot of $I_0(x)$ *and* $I_1(x)$

Example

In this example, I_0 (4.5) is computed and printed.

```
      USE BSI0_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 4.5
      VALUE = BSI0(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' BSI0(', F6.3, ') = ', F6.3)
      END
```

Output

```
BSI0( 4.500) = 17.481
```

BSI1

This function evaluates the modified Bessel function of the first kind of order one.

Function Return Value

BSI1 — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `BSI1 (X)`

Specific: The specific interface names are `S_BSI1` and `D_BSI1`.

FORTRAN 77 Interface

Single: `BSI1 (X)`

Double: The double precision function name is `DBSI1`.

Description

The Bessel function $I_1(x)$ is defined to be

$$I_1(x) = \frac{1}{\pi}\int_0^{\pi} e^{x\cos\theta} \cos\theta d\theta$$

The argument should not be so close to zero that $I_1(x) \approx x/2$ underflows, nor so large in absolute value that $e^{|x|}$ and, therefore, $I_1(x)$ overflows.

Comments

Informational error

Type	Code	
2	1	The function underflows because the absolute value of X is too small.

Example

In this example, $I_1(4.5)$ is computed and printed.

```
      USE BSI1_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 4.5
      VALUE = BSI1(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' BSI1(', F6.3, ') = ', F6.3)
      END
```

Output

```
BSI1( 4.500) = 15.389
```

BSK0

This function evaluates the modified Bessel function of the second kind of order zero.

Function Return Value

BSK0 — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

Generic: `BSK0 (X)`

Specific: The specific interface names are `S_BSK0` and `D_BSK0`.

FORTRAN 77 Interface

Single: `BSK0 (X)`

Double: The double precision function name is `DBSK0`.

Description

The Bessel function $K_0(x)$ is defined to be

$$K_0(x) = \int_0^\infty \cos(x \sinh t)\, dt$$

The argument must be larger than zero, but not so large that the result, approximately equal to

$$\sqrt{\pi/(2x)}\, e^{-x}$$

underflows.

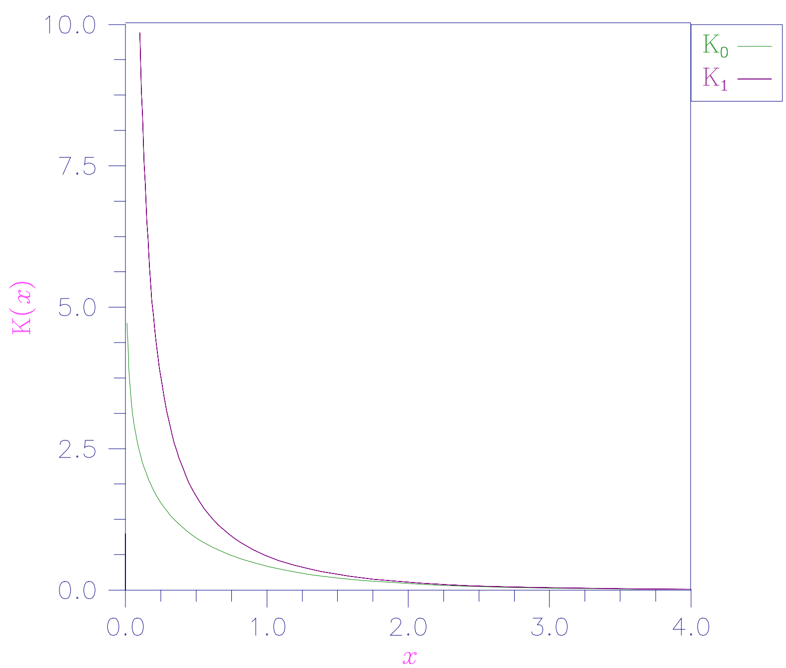


Figure 6- 4 Plot of $K_0(x)$ *and* $K_1(x)$

Comments

Informational error

Type	Code	
2	1	The function underflows because X is too large.

Example

In this example, $K_0(0.5)$ is computed and printed.

```
      USE BSK0_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                  Compute
      X     = 0.5
      VALUE = BSK0(X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' BSK0(', F6.3, ') = ', F6.3)
      END
```

Output

```
BSK0( 0.500) =  0.924
```

BSK1

This function evaluates the modified Bessel function of the second kind of order one.

Function Return Value

BSK1 — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: BSK1 (X)

Specific: The specific interface names are S_BSK1 and D_BSK1.

FORTRAN 77 Interface

Single: `BSK1 (X)`

Double: The double precision function name is `DBSK1`.

Description

The Bessel function $K_1(x)$ is defined to be

$$K_1\left(x\right)=\int_0^\infty \sin\left(x\sinh t\right)\sinh t\ dt$$

The argument x must be large enough (> max(1/b, s)) that $K_1(x)$ does not overflow, and x must be small enough that the approximate answer,

$$\sqrt{\pi/\left(2x\right)}\,e^{-x}$$

does not underflow. Here, s is the smallest representable positive floating-point number, s = `AMACH`(1) , and b = `AMACH`(2) is the largest representable floating-point number.

Comments

Informational error

Type	Code	
2	1	The function underflows because `X` is too large.

Example

In this example, $K_1(0.5)$ is computed and printed.

```
      USE BSK1_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 0.5
      VALUE = BSK1(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' BSK1(', F6.3, ') = ', F6.3)
      END
```

Output

```
BSK1( 0.500) =  1.656
```

BSI0E

This function evaluates the exponentially scaled modified Bessel function of the first kind of order zero.

Function Return Value

BSI0E — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `BSI0E (X)`

Specific: The specific interface names are `S_BSI0E` and `D_BSI0E`.

FORTRAN 77 Interface

Single: `BSI0E (X)`

Double: The double precision function name is `DBSI0E`.

Description

Function `BSI0E` computes $e^{-|x|} I_0(x)$. For the definition of the Bessel function $I_0(x)$, see `BSI0`.

Example

In this example, `BSI0E`(4.5) is computed and printed.

```
      USE BSI0E_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 4.5
      VALUE = BSI0E(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' BSI0E(', F6.3, ') = ', F6.3)
      END
```

Output

```
BSI0E( 4.500) =  0.194
```

BSI1E

This function evaluates the exponentially scaled modified Bessel function of the first kind of order one.

Function Return Value

BSI1E — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `BSI1E (X)`

Specific: The specific interface names are `S_BSI1E` and `D_BSI1E`.

FORTRAN 77 Interface

Single: `BSI1E (X)`

Double: The double precision function name is `DBSI1E`.

Description

Function `BSI1E` computes $e^{-|x|} I_1(x)$. For the definition of the Bessel function $I_1(x)$, see `BSJ1`. The function `BSI1E` underflows if $|x|/2$ underflows.

Comments

Informational error

Type	Code	
2	1	The function underflows because the absolute value of `X` is too small.

Example

In this example, `BSI1E`(4.5) is computed and printed.

```
USE BSI1E_INT
```

```
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                  Compute
      X     = 4.5
      VALUE = BSI1E(X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' BSI1E(', F6.3, ') = ', F6.3)
      END
```

Output

```
BSI1E( 4.500) =  0.171
```

BSK0E

This function evaluates the exponentially scaled modified Bessel function of the second kind of order zero.

Function Return Value

BSK0E — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `BSK0E (X)`

Specific: The specific interface names are `S_BSK0E` and `D_BSK0E`.

FORTRAN 77 Interface

Single: `BSK0E (X)`

Double: The double precision function name is `DBSK0E`.

Description

Function `BSK0E` computes $e^x K_0(x)$. For the definition of the Bessel function $K_0(x)$, see `BSK0`. The argument must be greater than zero for the result to be defined.

Example

In this example, BSK0E(0.5) is computed and printed.

```
      USE BSK0E_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                  Compute
      X     = 0.5
      VALUE = BSK0E(X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' BSK0E(', F6.3, ') = ', F6.3)
      END
```

Output

```
BSK0E( 0.500) =  1.524
```

BSK1E

This function evaluates the exponentially scaled modified Bessel function of the second kind of order one.

Function Return Value

BSK1E — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: BSK1E (X)

Specific: The specific interface names are S_BSK1E and D_BSK1E.

FORTRAN 77 Interface

Single: BSK1E (X)

Double: The double precision function name is DBSK1E.

Description

Function BSK1E computes $e^x K_1(x)$. For the definition of the Bessel function $K_1(x)$, see BSK1. The answer BSK1E = $e^x K_1(x) \approx 1/x$ overflows if x is too close to zero.

Example

In this example, BSK1E(0.5) is computed and printed.

```
      USE BSK1E_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 0.5
      VALUE = BSK1E(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' BSK1E(', F6.3, ') = ', F6.3)
      END
```

Output

```
BSK1E( 0.500) =  2.731
```

BSJNS

Evaluates a sequence of Bessel functions of the first kind with integer order and real or complex arguments.

Required Arguments

X — Argument for which the sequence of Bessel functions is to be evaluated. (Input)
The absolute value of real arguments must be less than 10^4.
The absolute value of complex arguments must be less than 10^4.

N — Number of elements in the sequence. (Input)
It must be a positive integer.

BS — Vector of length N containing the values of the function through the series. (Output)
BS(I) contains the value of the Bessel function of order I – 1 at x for I = 1 to N.

FORTRAN 90 Interface

Generic: CALL BSJNS (X, N, BS)

Specific: The specific interface names are S_BSJNS, D_BSJNS, C_BSJNS, and Z_BSJNS.

FORTRAN 77 Interface

Single: CALL BSJNS (X, N, BS)

Double: The double precision name is DBSJNS.

Complex: The complex name is CBJNS.

Double Complex: The double complex name is DCBJNS.

Description

The complex Bessel function $J_n(z)$ is defined to be

$$J_n(z) = \frac{1}{\pi}\int_0^\pi \cos(z\sin\theta - n\theta)d\theta$$

This code is based on the work of Sookne (1973a) and Olver and Sookne (1972). It uses backward recursion with strict error control.

Example 1

In this example, $J_n(10.0)$, $n = 0, \ldots, 9$ is computed and printed.

```
      USE BSJNS_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    N
      PARAMETER  (N=10)
!
      INTEGER    K, NOUT
      REAL       BS(N), X
 !                                 Compute
      X = 10.0
      CALL BSJNS (X, N, BS)
!                                 Print the results
      CALL UMACH (2, NOUT)
      DO 10  K=1, N
         WRITE (NOUT,99999) K-1, X, BS(K)
   10 CONTINUE
99999 FORMAT (' J sub ', I2, ' (', F6.3, ') = ', F6.3)
      END
```

Output

```
 J sub  0 (10.000) = -0.246
 J sub  1 (10.000) =  0.043
 J sub  2 (10.000) =  0.255
 J sub  3 (10.000) =  0.058
 J sub  4 (10.000) = -0.220
 J sub  5 (10.000) = -0.234
 J sub  6 (10.000) = -0.014
 J sub  7 (10.000) =  0.217
 J sub  8 (10.000) =  0.318
 J sub  9 (10.000) =  0.292
```

Additional Example

Example 2

In this example, $J_n(10 + 10i)$, $n = 0, \ldots, 10$ is computed and printed.

```
      USE BSJNS_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    N
      PARAMETER  (N=11)
!
      INTEGER    K, NOUT
      COMPLEX    CBS(N), Z
!                                  Compute
      Z = (10.0, 10.0)
      CALL BSJNS (Z, N, CBS)
!                                  Print the results
      CALL UMACH (2, NOUT)
      DO 10  K=1, N
         WRITE (NOUT,99999) K-1, Z, CBS(K)
   10 CONTINUE
99999 FORMAT (' J sub ', I2, ' ((', F6.3, ',', F6.3, &
           ')) = (', F9.3, ',', F9.3, ')')
      END
```

Output

```
 J sub  0 ((10.000,10.000)) = (-2314.975,  411.563)
 J sub  1 ((10.000,10.000)) = ( -460.681,-2246.627)
 J sub  2 ((10.000,10.000)) = ( 2044.245, -590.157)
 J sub  3 ((10.000,10.000)) = (  751.498, 1719.746)
 J sub  4 ((10.000,10.000)) = (-1302.871,  880.632)
 J sub  5 ((10.000,10.000)) = ( -920.394, -846.345)
 J sub  6 ((10.000,10.000)) = (  419.501, -843.607)
 J sub  7 ((10.000,10.000)) = (  665.930,   88.480)
 J sub  8 ((10.000,10.000)) = (  108.586,  439.392)
 J sub  9 ((10.000,10.000)) = ( -227.548,  176.165)
 J sub 10 ((10.000,10.000)) = ( -154.831,  -76.050)
```

BSINS

Evaluates a sequence of modified Bessel functions of the first kind with integer order and real or complex arguments.

Required Arguments

X — Argument for which the sequence of Bessel functions is to be evaluated. (Input)
For real argument exp(|x|) must not overflow. For complex arguments x must be less than 10^4 in absolute value.

N — Number of elements in the sequence. (Input)

BSI — Vector of length `N` containing the values of the function through the series. (Output)
`BSI(I)` contains the value of the Bessel function of order `I` – 1 at x for `I` = 1 to `N`.

FORTRAN 90 Interface

Generic: `CALL BSINS (X, N, BSI)`

Specific: The specific interface names are `S_BSINS`, `D_BSINS`, `C_BSINS`, and `Z_BSINS`.

FORTRAN 77 Interface

Single: `CALL BSINS (X, N, BSI)`

Double: The double precision name is `DBSINS`.

Complex: The complex name is `CBINS`.

Double Complex: The double complex name is `DCBINS`.

Description

The complex Bessel function $I_n(z)$ is defined to be

$$I_n(z) = \frac{1}{\pi}\int_0^{\pi} e^{z\cos\theta}\cos(n\theta)\,d\theta$$

This code is based on the work of Sookne (1973a) and Olver and Sookne (1972). It uses backward recursion with strict error control.

Example 1

In this example, $I_n(10.0)$, n = 0, …, 10 is computed and printed.

```
USE BSINS_INT
USE UMACH_INT
```

```
      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    N
      PARAMETER  (N=11)
!
      INTEGER    K, NOUT
      REAL       BSI(N), X
!                                 Compute
      X = 10.0
      CALL BSINS (X, N, BSI)
!                                 Print the results
      CALL UMACH (2, NOUT)
      DO 10  K=1, N
         WRITE (NOUT,99999) K-1, X, BSI(K)
   10 CONTINUE
99999 FORMAT (' I sub ', I2, ' (', F6.3, ') = ', F9.3)
      END
```

Output

```
 I sub  0 (10.000) =  2815.716
 I sub  1 (10.000) =  2670.988
 I sub  2 (10.000) =  2281.519
 I sub  3 (10.000) =  1758.381
 I sub  4 (10.000) =  1226.490
 I sub  5 (10.000) =   777.188
 I sub  6 (10.000) =   449.302
 I sub  7 (10.000) =   238.026
 I sub  8 (10.000) =   116.066
 I sub  9 (10.000) =    52.319
 I sub 10 (10.000) =    21.892
```

Additional Example

Example 2

In this example, $I_n(10 + 10i)$, $n = 0, \ldots, 10$ is computed and printed.

```
      USE BSINS_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    N
      PARAMETER  (N=11)
!
      INTEGER    K, NOUT
      COMPLEX    CBS(N), Z
!                                 Compute
      Z = (10.0, 10.0)
      CALL BSINS (Z, N, CBS)
!                                 Print the results
      CALL UMACH (2, NOUT)
```

```
      DO 10  K=1, N
         WRITE (NOUT,99999) K-1, Z, CBS(K)
   10 CONTINUE
99999 FORMAT (' I sub ', I2, ' ((', F6.3, ',', F6.3, &
           ')) = (', F9.3, ',', F9.3, ')')
      END
```

Output

```
 I sub  0 ((10.000,10.000)) = (-2314.975, -411.563)
 I sub  1 ((10.000,10.000)) = (-2246.627, -460.681)
 I sub  2 ((10.000,10.000)) = (-2044.245, -590.157)
 I sub  3 ((10.000,10.000)) = (-1719.746, -751.498)
 I sub  4 ((10.000,10.000)) = (-1302.871, -880.632)
 I sub  5 ((10.000,10.000)) = ( -846.345, -920.394)
 I sub  6 ((10.000,10.000)) = ( -419.501, -843.607)
 I sub  7 ((10.000,10.000)) = (  -88.480, -665.930)
 I sub  8 ((10.000,10.000)) = (  108.586, -439.392)
 I sub  9 ((10.000,10.000)) = (  176.165, -227.548)
 I sub 10 ((10.000,10.000)) = (  154.831,  -76.050)
```

BSJS

Evaluates a sequence of Bessel functions of the first kind with real order and real positive arguments.

Required Arguments

XNU — Real argument which is the lowest order desired. (Input)
It must be at least zero and less than one.

X — Real argument for which the sequence of Bessel functions is to be evaluated. (Input)
It must be nonnegative.

N — Number of elements in the sequence. (Input)

BS — Vector of length `N` containing the values of the function through the series. (Output)
`BS(I)` contains the value of the Bessel function of order `XNU` + `I` – 1 at *x* for `I` = 1 to `N`.

FORTRAN 90 Interface

Generic: `CALL BSJS (XNU, X, N, BS)`

Specific: The specific interface names are `S_BSJS` and `D_BSJS`.

FORTRAN 77 Interface

Single: `CALL BSJS (XNU, X, N, BS)`

Double: The double precision name is DBSJS.

Description

The Bessel function $J_\nu(x)$ is defined to be

$$J_\nu(x) = \frac{(x/2)^\nu}{\sqrt{\pi}\Gamma(\nu + 1/2)} \int_0^\pi \cos\left(x \cos\theta\right) \sin^{2\nu}\theta \; d\theta$$

This code is based on the work of Gautschi (1964) and Skovgaard (1975). It uses backward recursion.

Comments

Workspace may be explicitly provided, if desired, by use of B2JS/DB2JS. The reference is

```
CALL B2JS (XNU, X, N, BS, WK)
```

The additional argument is

WK — work array of length 2 ∗ N.

Example

In this example, $J_\nu(2.4048256)$, $\nu = 0, \ldots, 10$ is computed and printed.

```
      USE BSJS_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    N
      PARAMETER  (N=11)
!
      INTEGER    K, NOUT
      REAL       BS(N), X, XNU
!                                  Compute
      XNU = 0.0
      X   = 2.4048256
      CALL BSJS (XNU, X, N, BS)
!                                  Print the results
      CALL UMACH (2, NOUT)
      DO 10  K=1, N
         WRITE (NOUT,99999) XNU+K-1, X, BS(K)
   10 CONTINUE
99999 FORMAT (' J sub ', F6.3, ' (', F6.3, ') = ', F10.3)
      END
```

Output

```
J sub  0.000 ( 2.405) =      0.000
J sub  1.000 ( 2.405) =      0.519
J sub  2.000 ( 2.405) =      0.432
J sub  3.000 ( 2.405) =      0.199
J sub  4.000 ( 2.405) =      0.065
J sub  5.000 ( 2.405) =      0.016
J sub  6.000 ( 2.405) =      0.003
J sub  7.000 ( 2.405) =      0.001
J sub  8.000 ( 2.405) =      0.000
J sub  9.000 ( 2.405) =      0.000
J sub 10.000 ( 2.405) =      0.000
```

BSYS

Evaluates a sequence of Bessel functions of the second kind with real nonnegative order and real positive arguments.

Required Arguments

XNU — Real argument which is the lowest order desired. (Input)
It must be at least zero and less than one.

X — Real positive argument for which the sequence of Bessel functions is to be evaluated. (Input)

N — Number of elements in the sequence. (Input)

BSY — Vector of length `N` containing the values of the function through the series. (Output)
`BSY(I)` contains the value of the Bessel function of order `I` – 1 + `XNU` at x for `I` = 1 to `N`.

FORTRAN 90 Interface

Generic: `CALL BSYS (XNU, X, N, BSY)`

Specific: The specific interface names are `S_BSYS` and `D_BSYS`.

FORTRAN 77 Interface

Single: `CALL BSYS (XNU, X, N, BSY)`

Double: The double precision name is `DBSYS`.

Description

The Bessel function $Y_v(x)$ is defined to be

$$Y_\nu(x) = \frac{1}{\pi}\int_0^\pi \sin(x\sin\theta - \nu\theta)d\,\theta \quad -\frac{1}{\pi}\int_0^\infty \left[e^{\nu t} + e^{-\nu t}\cos(\nu\pi)\right]e^{-x\sinh t}\,dt$$

The variable ν must satisfy $0 \le \nu < 1$. If this condition is not met, then BSY is set to $-b$. In addition, x must be in $[x_m, x_M]$ where $x_m = 6(16^{-32})$ and $x_M = 16^9$. If $x < x_M$, then $-b$ (b = AMACH(2), the largest representable number) is returned; and if $x > x_M$, then zero is returned.

The algorithm is based on work of Cody and others, (see Cody et al. 1976; Cody 1969; *NATS FUNPACK* 1976). It uses a special series expansion for small arguments. For moderate arguments, an analytic continuation in the argument based on Taylor series with special rational minimax approximations providing starting values is employed. An asymptotic expansion is used for large arguments.

Example

In this example, $Y_{0.015625+\nu-1}(0.0078125)$, ν = 1, 2, 3 is computed and printed.

```
      USE BSYS_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    N
      PARAMETER  (N=3)
!
      INTEGER    K, NOUT
      REAL       BSY(N), X, XNU
!                                  Compute
      XNU = 0.015625
      X   = 0.0078125
      CALL BSYS (XNU, X, N, BSY)
!                                  Print the results
      CALL UMACH (2, NOUT)
      DO 10  K=1, N
         WRITE (NOUT,99999) XNU+K-1, X, BSY(K)
   10 CONTINUE
99999 FORMAT (' Y sub ', F6.3, ' (', F6.3, ') = ', F10.3)
      END
```

Output

```
 Y sub  0.016 ( 0.008) =     -3.189
 Y sub  1.016 ( 0.008) =    -88.096
 Y sub  2.016 ( 0.008) = -22901.732
```

BSIS

Evaluates a sequence of modified Bessel functions of the first kind with real order and real positive arguments.

Required Arguments

XNU — Real argument which is the lowest order desired. (Input)
It must be greater than or equal to zero and less than one.

X — Real argument for which the sequence of Bessel functions is to be evaluated. (Input)

N — Number of elements in the sequence. (Input)

BSI — Vector of length `N` containing the values of the function through the series. (Output)
`BSI(I)` contains the value of the Bessel function of order `I` − 1 + `XNU` at x for `I` = 1 to `N`.

FORTRAN 90 Interface

Generic: `CALL BSIS (XNU, X, N, BSI)`

Specific: The specific interface names are `S_BSIS` and `D_BSIS`.

FORTRAN 77 Interface

Single: `CALL BSIS (XNU, X, N, BSI)`

Double: The double precision name is `DBSIS`.

Description

The Bessel function $I_\nu(x)$ is defined to be

$$I_\nu(x) = \frac{1}{\pi}\int_0^\pi e^{x\cos\theta}\cos(\nu\theta)\,d\theta - \frac{\sin(\nu\pi)}{\pi}\int_0^\infty e^{-x\cosh t - \nu t}dt$$

The input x must be nonnegative and less than or equal to $\log(b)$ (b = `AMACH`(2), the largest representable number). The argument ν = `XNU` must satisfy $0 \le \nu \le 1$.

Function `BSIS` is based on a code due to Cody (1983), which uses backward recursion.

Example

In this example, $I_{\nu-1}(10.0)$, ν = 1, …, 10 is computed and printed.

```
      USE BSIS_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    N
      PARAMETER  (N=10)
!
      INTEGER    K, NOUT
```

```
      REAL       BSI(N), X, XNU
!                                 Compute
      XNU = 0.0
      X   = 10.0
      CALL BSIS (XNU, X, N, BSI)
!                                 Print the results
      CALL UMACH (2, NOUT)
      DO 10  K=1, N
         WRITE (NOUT,99999) XNU+K-1, X, BSI(K)
   10 CONTINUE
99999 FORMAT (' I sub ', F6.3, ' (', F6.3, ') = ', F10.3)
      END
```

Output

```
 I sub  0.000 (10.000) =   2815.717
 I sub  1.000 (10.000) =   2670.988
 I sub  2.000 (10.000) =   2281.519
 I sub  3.000 (10.000) =   1758.381
 I sub  4.000 (10.000) =   1226.491
 I sub  5.000 (10.000) =    777.188
 I sub  6.000 (10.000) =    449.302
 I sub  7.000 (10.000) =    238.026
 I sub  8.000 (10.000) =    116.066
 I sub  9.000 (10.000) =     52.319
```

BSIES

Evaluates a sequence of exponentially scaled modified Bessel functions of the first kind with nonnegative real order and real positive arguments.

Required Arguments

XNU — Real argument which is the lowest order desired. (Input)
It must be at least zero and less than one.

X — Real positive argument for which the sequence of Bessel functions is to be evaluated. (Input)
It must be nonnegative.

N — Number of elements in the sequence. (Input)

BSI — Vector of length `N` containing the values of the function through the series. (Output)
`BSI(I)` contains the value of the Bessel function of order `I` − 1 + `XNU` at *x* for `I` = 1 to `N` multiplied by exp(−`X`).

FORTRAN 90 Interface

Generic: `CALL BSIES (XNU, X, N, BSI)`

Specific: The specific interface names are `S_BSIES` and `D_BSIES`.

FORTRAN 77 Interface

Single: `CALL BSIES (XNU, X, N, BSI)`

Double: The double precision name is `DBSIES`.

Description

Function `BSIES` evaluates $e^{-x} I_{\nu+k+1}(x)$, for $k = 1, \ldots, n$. For the definition of $I_\nu(x)$, see `BSIS`. The algorithm is based on a code due to Cody (1983), which uses backward recursion.

Example

In this example, $I_{\nu-1}(10.0)$, $\nu = 1, \ldots, 10$ is computed and printed.

```
      USE BSIES_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    N
      PARAMETER  (N=10)
!
      INTEGER    K, NOUT
      REAL       BSI(N), X, XNU
!                                 Compute
      XNU = 0.0
      X   = 10.0
      CALL BSIES (XNU, X, N, BSI)
!                                 Print the results
      CALL UMACH (2, NOUT)
      DO 10  K=1, N
         WRITE (NOUT,99999) X, XNU+K-1, X, BSI(K)
   10 CONTINUE
99999 FORMAT (' exp(-', F6.3, ') * I sub ', F6.3, &
           ' (', F6.3, ') = ', F6.3)
      END
```

Output

```
 exp(-10.000) * I sub  0.000 (10.000) =  0.128
 exp(-10.000) * I sub  1.000 (10.000) =  0.121
 exp(-10.000) * I sub  2.000 (10.000) =  0.104
 exp(-10.000) * I sub  3.000 (10.000) =  0.080
 exp(-10.000) * I sub  4.000 (10.000) =  0.056
 exp(-10.000) * I sub  5.000 (10.000) =  0.035
 exp(-10.000) * I sub  6.000 (10.000) =  0.020
 exp(-10.000) * I sub  7.000 (10.000) =  0.011
```

```
exp(-10.000) * I sub  8.000 (10.000) =  0.005
exp(-10.000) * I sub  9.000 (10.000) =  0.002
```

BSKS

Evaluates a sequence of modified Bessel functions of the second kind of fractional order.

Required Arguments

XNU — Fractional order of the function. (Input)
`XNU` must be less than one in absolute value.

X — Argument for which the sequence of Bessel functions is to be evaluated. (Input)

NIN — Number of elements in the sequence. (Input)

BK — Vector of length `NIN` containing the values of the function through the series. (Output)

FORTRAN 90 Interface

Generic: `CALL BSKS (XNU, X, NIN, BK)`

Specific: The specific interface names are `S_BSKS` and `D_BSKS`.

FORTRAN 77 Interface

Single: `CALL BSKS (XNU, X, NIN, BK)`

Double: The double precision name is `DBSKS`.

Description

The Bessel function $K_\nu(x)$ is defined to be

$$K_\nu(x) = \frac{\pi}{2} e^{\nu\pi i/2} \left[i J_\nu(xe^{\frac{\pi}{2}i}) - Y_\nu(xe^{\frac{\pi}{2}i}) \right] \quad \text{for } -\pi < \arg x \le \frac{\pi}{2}$$

Currently, ν is restricted to be less than one in absolute value. A total of $|n|$ values is stored in the array `BK`. For positive n, `BK`(1) = $K_\nu(x)$, `BK`(2) = $K_{\nu+1}(x)$, …, `BK`(n) = $K_{\nu+n-1}(x)$. For negative n, `BK`(1) = $K_\nu(x)$, `BK`(2) = $K_{\nu-1}(x)$, …, `BK`($|n|$) = $K_{\nu+n+1}$

`BSKS` is based on the work of Cody (1983).

Comments

1. If NIN is positive, BK(1) contains the value of the function of order XNU, BK(2) contains the value of the function of order XNU + 1, … and BK(NIN) contains the value of the function of order XNU + NIN – 1.

2. If NIN is negative, BK(1) contains the value of the function of order XNU, BK(2) contains the value of the function of order XNU – 1, … and BK(ABS(NIN)) contains the value of the function of order XNU + NIN + 1.

Example

In this example, $K_{\nu-1}(10.0)$, $\nu = 1, \ldots, 10$ is computed and printed.

```
      USE BSKS_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NIN
      PARAMETER  (NIN=10)
!
      INTEGER    K, NOUT
      REAL       BS(NIN), X, XNU
!                                  Compute
      XNU = 0.0
      X   = 10.0
      CALL BSKS (XNU, X, NIN, BS)
!                                  Print the results
      CALL UMACH (2, NOUT)
      DO 10  K=1, NIN
         WRITE (NOUT,99999) XNU+K-1, X, BS(K)
   10 CONTINUE
99999 FORMAT (' K sub ', F6.3, ' (', F6.3, ') = ', E10.3)
      END
```

Output

```
 K sub  0.000 (10.000) =  0.178E-04
 K sub  1.000 (10.000) =  0.186E-04
 K sub  2.000 (10.000) =  0.215E-04
 K sub  3.000 (10.000) =  0.273E-04
 K sub  4.000 (10.000) =  0.379E-04
 K sub  5.000 (10.000) =  0.575E-04
 K sub  6.000 (10.000) =  0.954E-04
 K sub  7.000 (10.000) =  0.172E-03
 K sub  8.000 (10.000) =  0.336E-03
 K sub  9.000 (10.000) =  0.710E-03
```

BSKES

Evaluates a sequence of exponentially scaled modified Bessel functions of the second kind of fractional order.

Required Arguments

XNU — Fractional order of the function. (Input)
XNU must be less than 1.0 in absolute value.

X — Argument for which the sequence of Bessel functions is to be evaluated. (Input)

NIN — Number of elements in the sequence. (Input)

BKE — Vector of length NIN containing the values of the function through the series. (Output)

FORTRAN 90 Interface

Generic: CALL BSKES (XNU, X, NIN, BKE)

Specific: The specific interface names are S_BSKES and D_BSKES.

FORTRAN 77 Interface

Single: CALL BSKES (XNU, X, NIN, BKE)

Double: The double precision name is DBSKES.

Description

Function BSKES evaluates $e^x K_{\nu+k-1}(x)$, for $k = 1, \ldots, n$. For the definition of $K_\nu(x)$, see BSKS.

Currently, ν is restricted to be less than 1 in absolute value. A total of $|n|$ values is stored in the array BKE. For n positive, BKE(1) contains $e^x K_\nu(x)$, BKE(2) contains $e^x K_{\nu+1}(x)$, …, and BKE(N) contains $e^x K_{\nu+n-1}(x)$. For n negative, BKE(1) contains $e^x K_\nu(x)$, BKE(2) contains $e^x K_{\nu-1}(x)$, …, and BKE($|n|$) contains $e^x K_{\nu+n+1}(x)$. This routine is particularly useful for calculating sequences for large x provided $n \le x$. (Overflow becomes a problem if $n << x$.) n must not be zero, and x must not be greater than zero. Moreover, $|\nu|$ must be less than 1.
Also, when $|n|$ is large compared with x, $|\nu + n|$ must not be so large that $e^x K_{\nu+n}(x) \approx e^x \Gamma(|\nu+n|) / \left[2(x2)^{|\nu+n|}\right]$ overflows.

BSKES is based on the work of Cody (1983).

Comments

1. If NIN is positive, BKE(1) contains EXP(X) times the value of the function of order XNU, BKE(2) contains EXP(X) times the value of the function of order XNU + 1, …, and BKE(NIN) contains EXP(X) times the value of the function of order XNU + NIN − 1.

2. If NIN is negative, BKE(1) contains EXP(X) times the value of the function of order XNU, BKE(2) contains EXP(X) times the value of the function of order XNU − 1, …, and BKE(ABS(NIN)) contains EXP(X) times the value of the function of order XNU + NIN + 1.

Example

In this example, $K_{\nu-1/2}(2.0)$, ν= 1, …, 6 is computed and printed.

```
      USE BSKES_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NIN
      PARAMETER  (NIN=6)
!
      INTEGER    K, NOUT
      REAL       BKE(NIN), X, XNU
!                                  Compute
      XNU = 0.5
      X   = 2.0
      CALL BSKES (XNU, X, NIN, BKE)
!                                  Print the results
      CALL UMACH (2, NOUT)
      DO 10  K=1, NIN
         WRITE (NOUT,99999) X, XNU+K-1, X, BKE(K)
   10 CONTINUE
99999 FORMAT (' exp(', F6.3, ') * K sub ', F6.3, &
           ' (', F6.3, ') = ', F8.3)
      END
```

Output

```
 exp( 2.000) * K sub  0.500 ( 2.000) =    0.886
 exp( 2.000) * K sub  1.500 ( 2.000) =    1.329
 exp( 2.000) * K sub  2.500 ( 2.000) =    2.880
 exp( 2.000) * K sub  3.500 ( 2.000) =    8.530
 exp( 2.000) * K sub  4.500 ( 2.000) =   32.735
 exp( 2.000) * K sub  5.500 ( 2.000) =  155.837
```

CBJS

Evaluates a sequence of Bessel functions of the first kind with real order and complex arguments.

Required Arguments

XNU — Real argument which is the lowest order desired. (Input)
XNU must be greater than –1/2.

Z — Complex argument for which the sequence of Bessel functions is to be evaluated. (Input)

N — Number of elements in the sequence. (Input)

CBS — Vector of length N containing the values of the function through the series. (Output)
CBS(I) contains the value of the Bessel function of order XNU + I – 1 at Z for I = 1 to N.

FORTRAN 90 Interface

Generic: CALL CBJS (XNU, Z, N, CBS)

Specific: The specific interface names are S_CBJS and D_CBJS.

FORTRAN 77 Interface

Single: CALL CBJS (XNU, Z, N, CBS)

Double: The double precision name is DCBJS.

Description

The Bessel function $J_\nu(z)$ is defined to be

$$J_\nu(z) = \frac{1}{\pi}\int_0^\pi \cos(z\sin\theta - \nu\theta)\,d\theta - \frac{\sin(\nu\pi)}{\pi}\int_0^\infty e^{z\sinh t - \nu t}dt$$

$$\text{for } |\arg z| < \frac{\pi}{2}$$

This code is based on the code BESSCC of Barnett (1981) and Thompson and Barnett (1987).

This code computes $J_\nu(z)$ from the modified Bessel function $I_\nu(z)$, CBIS, using the following relation, with $\rho = e^{i\pi/2}$:

$$Y_\nu(z) = \begin{cases} \rho I_\nu(z/\rho) & \text{for } \pi/2 < \arg z \le \pi \\ \rho^3 I_\nu(\rho^3 z) & \text{for } -\pi < \arg z \le \pi/2 \end{cases}$$

Comments

Informational error

Type Code

3	1	One of the continued fractions failed.
4	2	Only the first several entries in CBS are valid.

Example

In this example, $J_{0.3+\nu-1}(1.2 + 0.5i)$, $\nu = 1, \ldots, 4$ is computed and printed.

```
      USE CBJS_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    N
      PARAMETER  (N=4)
!
      INTEGER    K, NOUT
      REAL       XNU
      COMPLEX    CBS(N), Z
!                                 Compute
      XNU = 0.3
      Z   = (1.2, 0.5)
      CALL CBJS (XNU, Z, N, CBS)
!                                 Print the results
      CALL UMACH (2, NOUT)
      DO 10  K=1, N
         WRITE (NOUT,99999) XNU+K-1, Z, CBS(K)
   10 CONTINUE
99999 FORMAT (' J sub ', F6.3, ' ((', F6.3, ',', F6.3, &
           ')) = (', F9.3, ',', F9.3, ')')
      END
```

Output

```
 J sub  0.300 (( 1.200, 0.500)) = (    0.774,   -0.107)
 J sub  1.300 (( 1.200, 0.500)) = (    0.400,    0.159)
 J sub  2.300 (( 1.200, 0.500)) = (    0.087,    0.092)
 J sub  3.300 (( 1.200, 0.500)) = (    0.008,    0.024)
```

CBYS

Evaluates a sequence of Bessel functions of the second kind with real order and complex arguments.

Required Arguments

XNU — Real argument which is the lowest order desired. (Input)
XNU must be greater than –1/2.

Z — Complex argument for which the sequence of Bessel functions is to be evaluated. (Input)

N — Number of elements in the sequence. (Input)

CBS — Vector of length `N` containing the values of the function through the series. (Output)
`CBS(I)` contains the value of the Bessel function of order `XNU` + `I` – 1 at `Z` for `I` = 1 to `N`.

FORTRAN 90 Interface

Generic: `CALL CBYS (XNU, Z, N, CBS)`

Specific: The specific interface names are `S_CBYS` and `D_CBYS`.

FORTRAN 77 Interface

Single: `CALL CBYS (XNU, Z, N, CBS)`

Double: The double precision name is `DCBYS`.

Description

The Bessel function $Y_\nu(z)$ is defined to be

$$Y_\nu(z) = \frac{1}{\pi}\int_0^\pi \sin(z\sin\theta - \nu\theta)\,d\theta$$
$$-\frac{1}{\pi}\int_0^\infty \left[e^{\nu t} + e^{-\nu t}\cos(\nu\pi)\right] e^{z\sinh t}\,dt$$
$$\text{for } \left|\arg z\right| < \frac{\pi}{2}$$

This code is based on the code `BESSEC` of Barnett (1981) and Thompson and Barnett (1987).

This code computes $Y_\nu(z)$ from the modified Bessel functions $I_\nu(z)$ and $K_\nu(z)$, `CBIS` and `CBKS`, using the following relation:

$$Y_\nu(ze^{\pi i/2}) = e^{(\nu+1)\pi i/2} I_\nu(z) - \frac{2}{\pi} e^{-\nu\pi i/2} K_\nu(z) \qquad \text{for } -\pi < \arg z \le \pi/2$$

Comments

1. Workspace may be explicitly provided, if desired, by use of `C2YS/DC2Y`. The reference is:

```
CALL C2YS (XNU, Z, N, CBS, FK)
```

The additional argument is:

FK — complex work vector of length N.

2. Informational errors

Type	Code	
3	1	One of the continued fractions failed.
4	2	Only the first several entries in CBS are valid.

Example

In this example, $Y_{0.3+\nu-1}(1.2 + 0.5i)$, ν= 1, …, 4 is computed and printed.

```
      USE CBYS_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    N
      PARAMETER  (N=4)
!
      INTEGER    K, NOUT
      REAL       XNU
      COMPLEX    CBS(N), Z
!                                  Compute
      XNU = 0.3
      Z   = (1.2, 0.5)
      CALL CBYS (XNU, Z, N, CBS)
!                                  Print the results
      CALL UMACH (2, NOUT)
      DO 10  K=1, N
         WRITE (NOUT,99999) XNU+K-1, Z, CBS(K)
   10 CONTINUE
99999 FORMAT (' Y sub ', F6.3, ' ((', F6.3, ',', F6.3, &
            ')) = (', F9.3, ',', F9.3, ')')
      END
```

Output

```
 Y sub  0.300 (( 1.200, 0.500)) = (   -0.013,    0.380)
 Y sub  1.300 (( 1.200, 0.500)) = (   -0.716,    0.338)
 Y sub  2.300 (( 1.200, 0.500)) = (   -1.048,    0.795)
 Y sub  3.300 (( 1.200, 0.500)) = (   -1.625,    3.684)
```

CBIS

Evaluates a sequence of modified Bessel functions of the first kind with real order and complex arguments.

Required Arguments

XNU — Real argument which is the lowest order desired. (Input)
XNU must be greater than –1/2.

Z — Complex argument for which the sequence of Bessel functions is to be evaluated. (Input)

N — Number of elements in the sequence. (Input)

CBS — Vector of length `N` containing the values of the function through the series. (Output) `CBS(I)` contains the value of the Bessel function of order `XNU` + `I` – 1 at `Z` for `I` = 1 to `N`.

FORTRAN 90 Interface

Generic: `CALL CBIS (XNU, Z, N, CBS)`

Specific: The specific interface names are `S_CBIS` and `D_CBIS`.

FORTRAN 77 Interface

Single: `CALL CBIS (XNU, Z, N, CBS)`

Double: The double precision name is `DCBIS`.

Description

The modified Bessel function $I_\nu(z)$ is defined to be

$$I_\nu(z) = e^{-\nu\pi i/2} J_\nu(ze^{\pi i/2}) \quad \text{for} -\pi < \arg z \le \frac{\pi}{2}$$

where the Bessel function $J_\nu(z)$ is defined in `BSJS`.

This code is based on the code `BESSCC` of Barnett (1981) and Thompson and Barnett (1987).

For large arguments, z, Temme's (1975) algorithm is used to find $I_\nu(z)$. The $I_\nu(z)$ values are recurred upward (if this is stable). This involves evaluating a continued fraction. If this evaluation fails to converge, the answer may not be accurate. For moderate and small arguments, Miller's method is used.

Comments

Informational error

Type	Code	
3	1	One of the continued fractions failed.
4	2	Only the first several entries in `CBS` are valid.

Example

In this example, $I_{0.3 + \nu - 1}(1.2 + 0.5i)$, ν= 1, …, 4 is computed and printed.

```
      USE CBIS_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    N
      PARAMETER  (N=4)
!
      INTEGER    K, NOUT
      REAL       XNU
      COMPLEX    CBS(N), Z
!                                 Compute
      XNU = 0.3
      Z   = (1.2, 0.5)
      CALL CBIS (XNU, Z, N, CBS)
!                                 Print the results
      CALL UMACH (2, NOUT)
      DO 10  K=1, N
         WRITE (NOUT,99999) XNU+K-1, Z, CBS(K)
   10 CONTINUE
99999 FORMAT (' I sub ', F6.3, ' ((', F6.3, ',', F6.3, &
              ')) = (', F9.3, ',', F9.3, ')')
      END
```

Output

```
 I sub  0.300 (( 1.200, 0.500)) = (    1.163,    0.396)
 I sub  1.300 (( 1.200, 0.500)) = (    0.447,    0.332)
 I sub  2.300 (( 1.200, 0.500)) = (    0.082,    0.127)
 I sub  3.300 (( 1.200, 0.500)) = (    0.006,    0.029)
```

CBKS

Evaluates a sequence of modified Bessel functions of the second kind with real order and complex arguments.

Required Arguments

XNU — Real argument which is the lowest order desired. (Input)
`XNU` must be greater than –1/2.

Z — Complex argument for which the sequence of Bessel functions is to be evaluated. (Input)

N — Number of elements in the sequence. (Input)

CBS — Vector of length `N` containing the values of the function through the series. (Output)
`CBS(I)` contains the value of the Bessel function of order `XNU` + `I` – 1 at `Z` for `I` = 1 to `N`.

FORTRAN 90 Interface

Generic: `CALL CBKS (XNU, Z, N, CBS)`

Specific: The specific interface names are `S_CBKS` and `D_CBKS`.

FORTRAN 77 Interface

Single: `CALL CBKS (XNU, Z, N, CBS)`

Double: The double precision name is `DCBKS`.

Description

The Bessel function $K_\nu(z)$ is defined to be

$$K_\nu(z) = \frac{\pi}{2} e^{\nu\pi i/2} \left[iJ_\nu(ze^{\pi i/2}) - Y_\nu(ze^{\pi i/2}) \right] \quad \text{for} -\pi < \arg z \le \frac{\pi}{2}$$

where the Bessel function $J_\nu(z)$ is defined in `CBJS` and $Y_\nu(z)$ is defined in `CBYS`.

This code is based on the code `BESSCC` of Barnett (1981) and Thompson and Barnett (1987).

For moderate or large arguments, z, Temme's (1975) algorithm is used to find $K_\nu(z)$. This involves evaluating a continued fraction. If this evaluation fails to converge, the answer may not be accurate. For small z, a Neumann series is used to compute $K_\nu(z)$. Upward recurrence of the $K_\nu(z)$ is always stable.

Comments

1. Workspace may be explicitly provided, if desired, by use of `C2KS/DC2KS`. The reference is

   `CALL C2KS (XNU, Z, N, CBS, FK)`

   The additional argument is

   FK — Complex work vector of length `N`.

2. Informational errors

Type	Code	
3	1	One of the continued fractions failed.
4	2	Only the first several entries in `CBS` are valid.

Example

In this example, $K_{0.3+\nu-1}(1.2 + 0.5i)$, $\nu = 1, \ldots, 4$ is computed and printed.

```
      USE UMACH_INT
      USE CBKS_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    N
      PARAMETER  (N=4)
!
      INTEGER    K, NOUT
      REAL       XNU
      COMPLEX    CBS(N), Z
!                                 Compute
      XNU = 0.3
      Z   = (1.2, 0.5)
      CALL CBKS (XNU, Z, N, CBS)
!                                 Print the results
      CALL UMACH (2, NOUT)
      DO 10  K=1, N
         WRITE (NOUT,99999) XNU+K-1, Z, CBS(K)
   10 CONTINUE
99999 FORMAT (' K sub ', F6.3, ' ((', F6.3, ',', F6.3, &
           ')) = (', F9.3, ',', F9.3, ')')
      END
```

Output

```
K sub  0.300 (( 1.200, 0.500)) = (    0.246,   -0.200)
K sub  1.300 (( 1.200, 0.500)) = (    0.336,   -0.362)
K sub  2.300 (( 1.200, 0.500)) = (    0.587,   -1.126)
K sub  3.300 (( 1.200, 0.500)) = (    0.719,   -4.839)
```

Chapter 7: Kelvin Functions

Routines

Usage Notes

The notation used in this chapter follows that of Abramowitz and Stegun (1964). The Kelvin functions are related to the Bessel functions by the following relations.

$$\mathrm{ber}_v x + i\,\mathrm{bei}_v x = J_v\left(xe^{3\pi i/4}\right)$$

$$\mathrm{ker}_v\, x + i\,\mathrm{kei}_v x = e^{-v\pi i/2} K_v\left(xe^{\pi i/4}\right)$$

The derivatives of the Kelvin functions are related to the values of the Kelvin functions by the following:

$$\sqrt{2}\,\mathrm{ber}_0' x = \mathrm{ber}_1 x + \mathrm{bei}_1 x$$

$$\sqrt{2}\,\mathrm{bei}_0' x = -\mathrm{ber}_1 x + \mathrm{bei}_1 x$$

$$\sqrt{2}\,\mathrm{ker}_0'x = \mathrm{ker}_1 x + \mathrm{kei}_1 x$$

$$\sqrt{2}\,\mathrm{kei}_0'x = -\mathrm{ker}_1 x + \mathrm{kei}_1 x$$

Plots of $\mathrm{ber}_n(x)$, $\mathrm{bei}_n(x)$, $\mathrm{ker}_n(x)$ and $\mathrm{kei}_n(x)$ for $n = 0, 1$ follow:

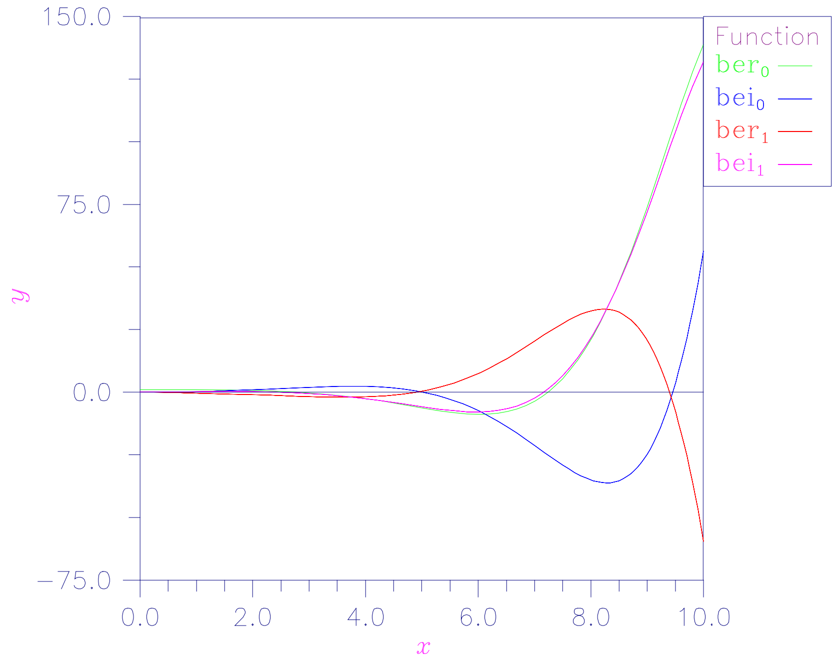


Figure 7- 1 Plot of $\mathrm{ber}_{\mathrm{n}}(\mathrm{x})$ *and* $\mathrm{bei}_{\mathrm{n}}(\mathrm{x})$

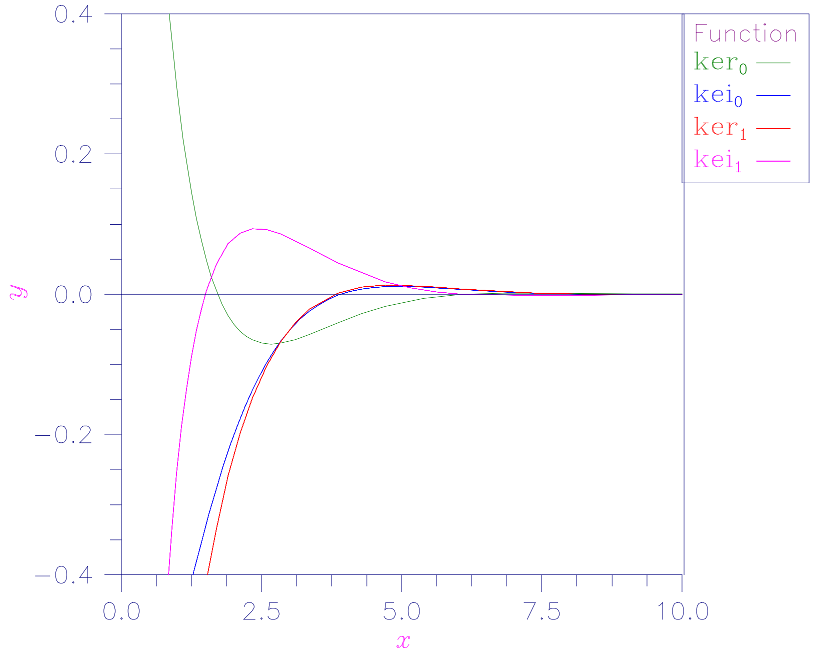


Figure 7- 2 Plot of $ker_n(x)$ *and* $kei_n(x)$

BER0

This function evaluates the Kelvin function of the first kind, ber, of order zero.

Function Return Value

BER0 — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)
`ABS(X)` must be less than 119.

FORTRAN 90 Interface

Generic: `BER0 (X)`

Specific: The specific interface names are `S_BER0` and `D_BER0`.

FORTRAN 77 Interface

Single: `BER0 (X)`

Double: The double precision name is DBER0.

Description

The Kelvin function $\text{ber}_0(x)$ is defined to be $\Re J_0(xe^{3\pi i/4})$. The Bessel function $J_0(x)$ is defined in BSJ0. Function BER0 is based on the work of Burgoyne (1963).

Example

In this example, $\text{ber}_0(0.4)$ is computed and printed.

```
      USE BER0_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 0.4
      VALUE = BER0(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' BER0(', F6.3, ') = ', F6.3)
      END
```

Output

```
BER0( 0.400) =  1.000
```

BEI0

This function evaluates the Kelvin function of the first kind, bei, of order zero.

Function Return Value

BEI0 — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)
ABS(X) must be less than 119.

FORTRAN 90 Interface

Generic: BEI0 (X)

Specific: The specific interface names are S_BEI0 and D_BEI0.

FORTRAN 77 Interface

Single: `BEI0 (X)`

Double: The double precision name is `DBEI0`.

Description

The Kelvin function $\mathrm{bei}_0(x)$ is defined to be $\Im J_0(xe^{3\pi i/4})$. The Bessel function $J_0(x)$ is defined in BSJ0. Function `BEI0` is based on the work of Burgoyne (1963).

In `BEI0`, x must be less than 119.

Example

In this example, $\mathrm{bei}_0(0.4)$ is computed and printed.

```
      USE BEI0_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 0.4
      VALUE = BEI0(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' BEI0(', F6.3, ') = ', F6.3)
      END
```

Output

```
BEI0( 0.400) =  0.040
```

AKER0

This function evaluates the Kelvin function of the second kind, ker, of order zero.

Function Return Value

AKER0 — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)
It must be nonnegative.

FORTRAN 90 Interface

Generic: `AKER0 (X)`

Specific: The specific interface names are `S_AKER0` and `D_AKER0`.

FORTRAN 77 Interface

Single: `AKER0 (X)`

Double: The double precision name is `DKER0`.

Description

The modified Kelvin function $\mathrm{ker}_0(x)$ is defined to be $\Re K_0(xe^{\pi i/4})$. The Bessel function $K_0(x)$ is defined in BSK0. Function `AKER0` is based on the work of Burgoyne (1963). If $x < 0$, then NaN (not a number) is returned. If $x \geq 119$, then zero is returned.

Example

In this example, $\mathrm{ker}_0(0.4)$ is computed and printed.

```
      USE AKER0_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 0.4
      VALUE = AKER0(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' AKER0(', F6.3, ') = ', F6.3)
      END
```

Output

```
AKER0( 0.400) = 1.063
```

AKEI0

This function evaluates the Kelvin function of the second kind, kei, of order zero.

Function Return Value

AKEI0 — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)
It must be nonnegative and less than 119.

FORTRAN 90 Interface

Generic: `AKEI0 (X)`

Specific: The specific interface names are `S_AKEI0` and `D_AKEI0`.

FORTRAN 77 Interface

Single: `AKEI0 (X)`

Double: The double precision name is `DKEI0`.

Description

The modified Kelvin function $\mathrm{kei}_0(x)$ is defined to be $\Im K_0(xe^{\pi i/4})$. The Bessel function $K_0(x)$ is defined in BSK0. Function `AKEI0` is based on the work of Burgoyne (1963).

In `AKEI0`, x must satisfy $0 \le x < 119$. If $x < 0$, then NaN (not a number) is returned. If $x \ge 119$, then zero is returned.

Example

In this example, $\mathrm{kei}_0(0.4)$ is computed and printed.

```
      USE AKEI0_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                  Compute
      X     = 0.4
      VALUE = AKEI0(X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' AKEI0(', F6.3, ') = ', F6.3)
      END
```

Output

```
AKEI0( 0.400) = -0.704
```

BERP0

This function evaluates the derivative of the Kelvin function of the first kind, ber, of order zero.

Function Return Value

BERP0 — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `BERP0 (X)`

Specific: The specific interface names are `S_BERP0` and `D_BERP0`.

FORTRAN 77 Interface

Single: `BERP0 (X)`

Double: The double precision name is `DBERP0`.

Description

The function $\mathrm{ber}'_0(x)$ is defined to be

$$\frac{d}{dx}\,\mathrm{ber}_0(x)$$

where $\mathrm{ber}_0(x)$ is a Kelvin function, see `BER0`. Function `BERP0` is based on the work of Burgoyne (1963).

If $|x| > 119$, then NaN (not a number) is returned.

Example

In this example, $\mathrm{ber}'_0(0.6)$ is computed and printed.

```
      USE BERP0_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 0.6
```

```
      VALUE = BERP0(X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' BERP0(', F6.3, ') = ', F6.3)
      END
```

Output

```
BERP0( 0.600) = -0.013
```

BEIP0

This function evaluates the derivative of the Kelvin function of the first kind, bei, of order zero.

Function Return Value

BEIP0 — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `BEIP0 (X)`

Specific: The specific interface names are `S_BEIP0` and `D_BEIP0`.

FORTRAN 77 Interface

Single: `BEIP0 (X)`

Double: The double precision name is `DBEIP0`.

Description

The function $\mathrm{bei}'_0(x)$ is defined to be

$$\frac{d}{dx}\,\mathrm{bei}_0(x)$$

where $\mathrm{bei}_0(x)$ is a Kelvin function, see `BEI0`. Function `BEIP0` is based on the work of Burgoyne (1963).

If $|x| > 119$, then NaN (not a number) is returned.

Example

In this example, $\text{bei}'_0(0.6)$ is computed and printed.

```
      USE BEIP0_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                  Compute
      X     = 0.6
      VALUE = BEIP0(X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' BEIP0(', F6.3, ') = ', F6.3)
      END
```

Output

```
BEIP0( 0.600) = 0.300
```

AKERP0

This function evaluates the derivative of the Kelvin function of the second kind, ker, of order zero.

Function Return Value

AKERP0 — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)
It must be nonnegative.

FORTRAN 90 Interface

Generic: `AKERP0 (X)`

Specific:The specific interface names are `S_AKERP0` and `D_AKERP0`.

FORTRAN 77 Interface

Single: `AKERP0 (X)`

Double: The double precision name is `DKERP0`.

Description

The function $\ker'_0(x)$ is defined to be

$$\frac{d}{dx}\ker_0(x)$$

where $\ker_0(x)$ is a Kelvin function, see AKER0. Function AKERP0 is based on the work of Burgoyne (1963). If $x < 0$, then NaN (not a number) is returned. If $x > 119$, then zero is returned.

Example

In this example, $\ker'_0(0.6)$ is computed and printed.

```
      USE AKERP0_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X, AKERP0
!                                 Compute
      X     = 0.6
      VALUE = AKERP0(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' AKERP0(', F6.3, ') = ', F6.3)
      END
```

Output

```
AKERP0( 0.600) = -1.457
```

AKEIP0

This function evaluates the derivative of the Kelvin function of the second kind, kei, of order zero.

Function Return Value

AKEIP0 — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)
It must be nonnegative.

FORTRAN 90 Interface

Generic: `AKEIP0 (X)`

Specific: The specific interface names are `S_AKEIP0` and `D_AKEIP0`.

FORTRAN 77 Interface

Single: `AKEIP0 (X)`

Double: The double precision name is `DKEIP0`.

Description

The function $\mathrm{kei}'_0(x)$ is defined to be

$$\frac{d}{dx}\,\mathrm{kei}_0(x)$$

where $\mathrm{kei}_0(x)$ is a Kelvin function, see `AKEI0`. Function `AKEIP0` is based on the work of Burgoyne (1963).

If $x < 0$, then NaN (not a number) is returned. If $x > 119$, then zero is returned.

Example

In this example, $\mathrm{kei}'_0(0.6)$ is computed and printed.

```
      USE AKEIP0_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X, AKEIP0
!                                 Compute
      X     = 0.6
      VALUE = AKEIP0(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' AKEIP0(', F6.3, ') = ', F6.3)
      END
```

Output

```
AKEIP0( 0.600) = 0.348
```

BER1

This function evaluates the Kelvin function of the first kind, ber, of order one.

Function Return Value

BER1 — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `BER1 (X)`

Specific: The specific interface names are `S_BER1` and `D_BER1`.

FORTRAN 77 Interface

Single: `BER1 (X)`

Double: The double precision name is `DBER1`.

Description

The Kelvin function $\mathrm{ber}_1(x)$ is defined to be $\Re J_1(xe^{3\pi i/4})$. The Bessel function $J_1(x)$ is defined in `BSJ1`. Function `BER1` is based on the work of Burgoyne (1963).

If $|x| > 119$, then NaN (not a number) is returned.

Example

In this example, $\mathrm{ber}_1(0.4)$ is computed and printed.

```
      USE BER1_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 0.4
      VALUE = BER1(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' BER1(', F6.3, ') = ', F6.3)
```

```
   END
```

Output

```
BER1( 0.400) = -0.144
```

BEI1

This function evaluates the Kelvin function of the first kind, bei, of order one.

Function Return Value

BEI1 — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `BEI1 (X)`

Specific: The specific interface names are `S_BEI1` and `D_BEI1`.

FORTRAN 77 Interface

Single: `BEI1 (X)`

Double: The double precision name is `DBEI1`.

Description

The Kelvin function $\mathrm{bei}_1(x)$ is defined to be $\Im J_1(xe^{3\pi i/4})$. The Bessel function $J_1(x)$ is defined in `BSJ1`. Function `BEI1` is based on the work of Burgoyne (1963).

If $|x| > 119$, then NaN (not a number) is returned.

Example

In this example, $\mathrm{bei}_1(0.4)$ is computed and printed.

```
   USE BEI1_INT
   USE UMACH_INT

   IMPLICIT   NONE
!                                 Declare variables
   INTEGER    NOUT
   REAL       VALUE, X
!                                 Compute
```

```
      X     = 0.4
      VALUE = BEI1(X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' BEI1(', F6.3, ') = ', F6.3)
      END
```

Output

```
BEI1( 0.400) = 0.139
```

AKER1

This function evaluates the Kelvin function of the second kind, ker, of order one.

Function Return Value

AKER1 — Function value. (Output)

Required Arguments

X **—** Argument for which the function value is desired. (Input)
It must be nonnegative.

FORTRAN 90 Interface

Generic: `AKER1 (X)`

Specific: The specific interface names are `S_AKER1` and `D_AKER1`.

FORTRAN 77 Interface

Single: `AKER1 (X)`

Double: The double precision name is `DKER1`.

Description

The modified Kelvin function $\mathrm{ker}_1(x)$ is defined to be $e^{-\pi i/2}\,\Re K_1\left(xe^{\pi i/4}\right)$. The Bessel function $K_1(x)$ is defined in `BSK1`. Function `AKER1` is based on the work of Burgoyne (1963). If $x < 0$, then NaN (not a number) is returned. If $x \geq 119$, then zero is returned.

Example

In this example, $\mathrm{ker}_1(0.4)$ is computed and printed.

```
      USE AKER1_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 0.4
      VALUE = AKER1(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' AKER1(', F6.3, ') = ', F6.3)
      END
```

Output

```
AKER1( 0.400) = -1.882
```

AKEI1

This function evaluates the Kelvin function of the second kind, kei, of order one.

Function Return Value

AKEI1 — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)
It must be nonnegative.

FORTRAN 90 Interface

Generic: `AKEI1 (X)`

Specific: The specific interface names are `S_AKEI1` and `D_AKEI1`.

FORTRAN 77 Interface

Single: `AKEI1 (X)`

Double: The double precision name is `DKEI1`.

Description

The modified Kelvin function $\mathrm{kei}_1(x)$ is defined to be $e^{-\pi i/2}\,\Im K_1\left(xe^{\pi i/4}\right)$. The Bessel function $K_1(x)$ is defined in BSK1. Function AKEI1 is based on the work of Burgoyne (1963).

If $x < 0$, then NaN (not a number) is returned. If $x \geq 119$, then zero is returned.

Example

In this example, $\mathrm{kei}_1(0.4)$ is computed and printed.

```
      USE UMACH_INT
      USE AKEI1_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 0.4
      VALUE = AKEI1(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' AKEI1(', F6.3, ') = ', F6.3)
      END
```

Output

```
AKEI1( 0.400) = -1.444
```

Chapter 8: Airy Functions

Routines

AI

This function evaluates the Airy function.

Function Return Value

AI — Function value. (Output)

Required Arguments

X — Argument for which the Airy function is desired. (Input)

FORTRAN 90 Interface

Generic: `AI (X)`

Specific: The specific interface names are S_AI and D_AI.

FORTRAN 77 Interface

Single: AI (X)

Double: The double precision name is DAI.

Description

The Airy function Ai(x) is defined to be

$$\mathrm{Ai}(x) = \frac{1}{\pi}\int_0^\infty \cos\left(xt + \frac{1}{3}t^3\right)dt = \sqrt{\frac{x}{3\pi^2}}K_{1/3}\left(\frac{2}{3}x^{3/2}\right)$$

The Bessel function $K(x)$ is defined in BSKS.

If $x < -1.31\varepsilon^{-2/3}$, then the answer will have no precision. If $x < -1.31\varepsilon^{-1/3}$, the answer will be less accurate than half precision. Here, ε = AMACH(4) is the machine precision. Finally, x should be less than $x_{\max}$ so the answer does not underflow. Very approximately, $x_{\max} = \{-1.5 \ln s\}$, where s = AMACH(1), the smallest representable positive number. If underflows are a problem for large x, then the exponentially scaled routine AIE should be used.

Comments

Informational error

Type	Code	
2	1	The function underflows because X is greater than XMAX, where XMAX = (–3/2 ln(AMACH(1))) $^{2/3}$.

Example

In this example, Ai(–4.9) is computed and printed.

```
      USE AI_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                  Compute
      X     = -4.9
      VALUE = AI(X)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' AI(', F6.3, ') = ', F6.3)
      END
```

Output

```
AI(-4.900) = 0.375
```

BI

This function evaluates the Airy function of the second kind.

Function Return Value

BI — Function value. (Output)

Required Arguments

X — Argument for which the Airy function value is desired. (Input)

FORTRAN 90 Interface

Generic: `BI (X)`

Specific: The specific interface names are `S_BI` and `D_BI`.

FORTRAN 77 Interface

Single: `BI (X)`

Double: The double precision name is `DBI`.

Description

The Airy function of the second kind Bi(x) is defined to be

$$\mathrm{Bi}(x) = \frac{1}{\pi}\int_0^\infty \exp\left(xt - \frac{1}{3}t^3\right)dt + \frac{1}{\pi}\int_0^\infty \sin\left(xt + \frac{1}{3}t^3\right)dt$$

It can also be expressed in terms of modified Bessel functions of the first kind, $I_v(x)$, and Bessel functions of the first kind, $J_v(x)$ (see `BSIS` and `BSJS`):

$$\mathrm{Bi}(x) = \sqrt{\frac{x}{3}}\left[I_{-1/3}\left(\frac{2}{3}x^{3/2}\right) + I_{1/3}\left(\frac{2}{3}x^{3/2}\right)\right] \qquad \text{for } x > 0$$

and

$$\mathrm{Bi}(x) = \sqrt{-\frac{x}{3}}\left[J_{-1/3}\left(\frac{2}{3}|x|^{3/2}\right) - J_{1/3}\left(\frac{2}{3}|x|^{3/2}\right)\right] \quad \text{for } x < 0$$

Let ε = AMACH(4), the machine precision. If $x < -1.31\varepsilon^{-2/3}$, then the answer will have no precision. If $x < -1.31\varepsilon^{-1/3}$, the answer will be less accurate than half precision. In addition, x should not be so large that $\exp\left[(2/3)x^{3/2}\right]$ overflows. If overflows are a problem, consider using the exponentially scaled form of the Airy function of the second kind, BIE, instead.

Example

In this example, Bi(–4.9) is computed and printed.

```
      USE BI_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = -4.9
      VALUE = BI(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' BI(', F6.3, ') = ', F6.3)
      END
```

Output

```
BI(-4.900) = -0.058
```

AID

This function evaluates the derivative of the Airy function.

Function Return Value

AID — Function value. (Output)

Required Arguments

X — Argument for which the Airy function value is desired. (Input)

FORTRAN 90 Interface

Generic: AID (X)

Specific: The specific interface names are S_AID and D_AID.

FORTRAN 77 Interface

Single: `AID (X)`

Double: The double precision name is `DAID`.

Description

The function Ai′(x) is defined to be the derivative of the Airy function, Ai(x) (see `AI`).

If $x < -1.31\varepsilon^{-2/3}$, then the answer will have no precision. If $x < -1.31\varepsilon^{-1/3}$, the answer will be less accurate than half precision. Here, ε = `AMACH`(4) is the machine precision. Finally, x should be less than $x_{\max}$ so that the answer does not underflow. Very approximately, $x_{\max} = \{-1.5 \ln s\}$, where s = `AMACH`(1), the smallest representable positive number. If underflows are a problem for large x, then the exponentially scaled routine `AIDE` should be used.

Comments

Informational error

Type	Code	
2	1	The function underflows because `X` is greater than `XMAX`, where `XMAX` = –3/2 ln(`AMACH`(1)).

Example

In this example, Ai′(–4.9) is computed and printed.

```
      USE AID_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = -4.9
      VALUE = AID(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' AID(', F6.3, ') = ', F6.3)
      END
```

Output

```
AID(-4.900) = 0.147
```

BID

This function evaluates the derivative of the Airy function of the second kind.

Function Return Value

BID — Function value. (Output)

Required Arguments

X — Argument for which the Airy function value is desired. (Input)

FORTRAN 90 Interface

Generic: `BID (X)`

Specific: The specific interface names are `S_BID` and `D_BID`.

FORTRAN 77 Interface

Single: `BID (X)`

Double: The double precision name is `DBID`.

Description

The function $\mathrm{Bi}'(x)$ is defined to be the derivative of the Airy function of the second kind, $\mathrm{Bi}(x)$ (see `BI`).

If $x < -1.31\varepsilon^{-2/3}$, then the answer will have no precision. If $x < -1.31\varepsilon^{-1/3}$, the answer will be less accurate than half precision. In addition, x should not be so large that $\exp\left[\left(2/3\right)x^{3/2}\right]$ overflows. If overflows are a problem, consider using `BIDE` instead. Here, ε = `AMACH`(4) is the machine precision.

Example

In this example, $\mathrm{Bi}'(-4.9)$ is computed and printed.

```
      USE BID_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = -4.9
```

```
      VALUE = BID(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' BID(', F6.3, ') = ', F6.3)
      END
```

Output

```
BID(-4.900) = 0.827
```

AIE

This function evaluates the exponentially scaled Airy function.

Function Return Value

AIE — Function value. (Output)
The Airy function for negative arguments and the exponentially scaled Airy function, $e^{\zeta}\mathrm{Ai}(\mathrm{X})$, for positive arguments where

$$\zeta = \frac{2}{3}\mathrm{X}^{3/2}$$

Required Arguments

X — Argument for which the Airy function value is desired. (Input)

FORTRAN 90 Interface

Generic: `AIE (X)`

Specific: The specific interface names are `S_AIE` and `D_AIE`.

FORTRAN 77 Interface

Single: `AIE (X)`

Double: The double precision name is `DAIE`.

Description

The exponentially scaled Airy function is defined to be

$$\mathrm{AIE}(x) = \begin{cases} \mathrm{Ai}(x) & \text{if } x \le 0 \\ e^{[2/3]x^{3/2}}\mathrm{Ai}(x) & \text{if } x > 0 \end{cases}$$

If $x < -1.31\varepsilon^{-2/3}$, then the answer will have no precision. If $x < -1.31\varepsilon^{-1/3}$, then the answer will be less accurate than half precision. Here, ε = AMACH(4) is the machine precision.

Example

In this example, AIE(0.49) is computed and printed.

```
      USE AIE_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 0.49
      VALUE = AIE(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' AIE(', F6.3, ') = ', F6.3)
      END
```

Output

```
AIE( 0.490) = 0.294
```

BIE

This function evaluates the exponentially scaled Airy function of the second kind.

Function Return Value

BIE — Function value. (Output)
The Airy function of the second kind for negative arguments and the exponentially scaled Airy function of the second kind, $e^{\zeta}\mathrm{Bi}(X)$, for positive arguments where

$$\zeta = -\frac{2}{3}X^{3/2}$$

Required Arguments

X — Argument for which the Airy function value is desired. (Input)

FORTRAN 90 Interface

Generic: BIE (X)

Specific: The specific interface names are S_BIE and D_BIE.

FORTRAN 77 Interface

Single: `BIE (X)`

Double: The double precision name is `DBIE`.

Description

The exponentially scaled Airy function of the second kind is defined to be

$$\mathtt{BIE}(x) = \begin{cases} \mathrm{Bi}(x) & \text{if } x \le 0 \\ e^{-[2/3]x^{3/2}} \mathrm{Bi}(x) & \text{if } x > 0 \end{cases}$$

If $x < -1.31\varepsilon^{-2/3}$, then the answer will have no precision. If $x < -1.31\varepsilon^{-1/3}$, then the answer will be less accurate than half precision. Here, ε = `AMACH`(4) is the machine precision.

Example

In this example, `BIE`(0.49) is computed and printed.

```
      USE BIE_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 0.49
      VALUE = BIE(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' BIE(', F6.3, ') = ', F6.3)
      END
```

Output

```
BIE( 0.490) = 0.675
```

AIDE

This function evaluates the exponentially scaled derivative of the Airy function.

Function Return Value

AIDE — Function value. (Output)
The derivative of the Airy function for negative arguments and the exponentially scaled derivative of the Airy function, $e^{\zeta}\mathrm{Ai}'(\mathtt{X})$, for positive arguments where

$$\zeta = -\frac{2}{3}\mathrm{X}^{3/2}$$

Required Arguments

X — Argument for which the Airy function value is desired. (Input)

FORTRAN 90 Interface

Generic: `AIDE (X)`

Specific: The specific interface names are `S_AIDE` and `D_AIDE`.

FORTRAN 77 Interface

Single: `AIDE (X)`

Double: The double precision name is `DAIDE`.

Description

The exponentially scaled derivative of the Airy function is defined to be

$$\mathtt{AIDE}(x) = \begin{cases} \mathrm{Ai}'(x) & \text{if } x \le 0 \\ e^{[2/3]x^{3/2}}\mathrm{Ai}'(x) & \text{if } x > 0 \end{cases}$$

If $x < -1.31\varepsilon^{-2/3}$, then the answer will have no precision. If $x < -1.31\varepsilon^{-1/3}$, then the answer will be less accurate than half precision. Here, ε = `AMACH`(4) is the machine precision.

Example

In this example, `AIDE`(0.49) is computed and printed.

```
      USE AIDE_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                  Compute
      X     = 0.49
```

```
      VALUE = AIDE(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' AIDE(', F6.3, ') = ', F6.3)
      END
```

Output

```
AIDE( 0.490) = -0.284
```

BIDE

This function evaluates the exponentially scaled derivative of the Airy function of the second kind.

Function Return Value

BIDE — Function value. (Output)
The derivative of the Airy function of the second kind for negative arguments and the exponentially scaled derivative of the Airy function of the second kind, $e^{\zeta}\mathrm{Bi}'(\mathrm{X})$, for positive arguments where

$$\varsigma = -\frac{2}{3} X^{3/2}$$

Required Arguments

X — Argument for which the Airy function value is desired. (Input)

FORTRAN 90 Interface

Generic: `BIDE (X)`

Specific: The specific interface names are `S_BIDE` and `D_BIDE`.

FORTRAN 77 Interface

Single: `BIDE (X)`

Double: The double precision name is `DBIDE`.

Description

The exponentially scaled derivative of the Airy function of the second kind is defined to be

$$\texttt{BIDE}(x) = \begin{cases} \mathrm{Bi}'(x) & \text{if } x \le 0 \\ e^{-[2/3]x^{3/2}} \mathrm{Bi}'(x) & \text{if } x > 0 \end{cases}$$

If $x < -1.31\varepsilon^{-2/3}$, then the answer will have no precision. If $x < -1.31\varepsilon^{-1/3}$, then the answer will be less accurate than half precision. Here, ε = `AMACH`(4) is the machine precision.

Example

In this example, `BIDE`(0.49) is computed and printed.

```
      USE BIDE_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 0.49
      VALUE = BIDE(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' BIDE(', F6.3, ') = ', F6.3)
      END
```

Output

```
BIDE( 0.490) = 0.430
```

CAI

This function evaluates the Airy function of the first kind for complex arguments.

Function Return Value

CAI — Complex function value. (Output)

Required Arguments

Z — Complex argument for which the Airy function is desired. (Input)

Optional Arguments

SCALING — Logical argument specifying whether or not the scaling function will be applied to the Ai(z) function value. (Input)
Default: `SCALING` = `.false.`

FORTRAN 90 Interface

Generic: CAI (Z)

Specific: The specific interface names are C_CAI and Z_CAI.

Description

The Airy function Ai(z) is a solution of the differential equation

$$\frac{d^2w}{dz^2} = zw \quad .$$

The mathematical development and algorithm, 838, used here are found in the work by Fabijonas *et al*. Function CAI returns the complex values of Ai(z).

An optional argument, SCALING, defines a scaling function $s(z)$ that multiplies the results. This scaling function is

Scaling	Action
.false.	$s(z) = 1$
.true.	$s(z) = e^{[2/3]z^{3/2}}$

Comments

Informational errors

Type	Code	
2	1	The real part of (2/3) × $Z^{(3/2)}$ was too large in the region where the function is exponentially small; function values were set to zero to avoid underflow. Try supplying the optional argument SCALING.
2	2	The real part of (2/3) × $Z^{(3/2)}$ was too large in the region where the function is exponentially large; function values were set to zero to avoid underflow. Try supplying the optional argument SCALING.

Example

In this example, Ai(0.49, 0.49) is computed and printed.

```
      USE CAI_INT
      USE UMACH_INT
      IMPLICIT NONE
!                                 Declare variables
      INTEGER    NOUT
      COMPLEX    Y, Z, W
!                                 Compute
      W = CMPLX(0.49,0.49)
      Y = CAI(W)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99998) W, Y
!
99998  FORMAT(12x,"CAI(",F6.3 ", ",F6.3 ") =  ( ",F6.3, ", ",F6.3," )" )
      End
```

Output

```
            CAI( 0.490,  0.490) =  (  0.219, -0.113 )
```

CBI

This function evaluates the Airy function of the second kind for complex arguments.

Function Return Value

CBI — Complex function value.   (Output)

Required Arguments

Z — Complex argument for which the Airy function value is desired.   (Input)

Optional Arguments

SCALING — Logical argument specifying whether or not the scaling function will be applied to the Ai(z) function value used to compute Bi(z). (Input)
Default: `SCALING` = `.false.`

FORTRAN 90 Interface

Generic: `CBI (Z)`

Specific: The specific interface names are `C_CBI` and `Z_CBI`.

Description

The Airy function of the second kind Bi(z) is expressed using the connection formula

$$\mathrm{Bi}(z) = e^{-\pi i/6}\mathrm{Ai}(ze^{-2\pi i/3}) + e^{\pi i/6}\mathrm{Ai}(ze^{2\pi i/3})$$

using function `CAI` for Ai(z).

An optional argument, `SCALING`, defines a scaling function $s(z)$ that multiplies the results. This scaling function is

Scaling	Action
`.false.`	$s(z)=1$
`.true.`	$s(z)=e^{[2/3]z^{3/2}}$

The values for Bi(z) are returned with the scaling for Ai(z).

Comments

Informational error

Type	Code	
2	1	The real part of (2/3) × $Z^{(3/2)}$ was too large in the region where the function is exponentially small; function values were set to zero to avoid underflow. Try supplying the optional argument `SCALING`.
2	2	The real part of (2/3) × $Z^{(3/2)}$ was too large in the region where the function is exponentially large; function values were set to zero to avoid underflow. Try supplying the optional argument `SCALING`.

Example

In this example, Bi(0.49, 0.49) is computed and printed.

```
      USE CBI_ INT
      USE UMACH_INT
      IMPLICIT NONE

!                                 Declare variables
      INTEGER    NOUT
      COMPLEX    Y, Z, W
!                                 Compute
      W = CMPLX(0.49,0.49)
      Y = CBI(W)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99998) W, Y
!
```

```
99998  FORMAT(12x,"CBI(",F6.3 ", ",F6.3 ") =  ( ",F6.3, ", ",F6.3," )" )
      End
```

Output

```
            CBI( 0.490,  0.490) =  (  0.802,  0.243 )
```

CAID

This function evaluates the derivative of the Airy function of the first kind for complex arguments.

Function Return Value

CAID — Complex function value. (Output)

Required Arguments

Z — Complex argument for which the Airy function value is desired. (Input)

Optional Arguments

SCALING — Logical argument specifying whether or not the scaling function will be applied to the Ai′(z) function value. (Input)
Default: `SCALING` = `.false.`

FORTRAN 90 Interface

Generic: `C_CAID (Z)`

Specific: The specific interface names are `C_CAID` and `Z_CAID`.

Description

The function Ai′(z) is defined to be the derivative of the Airy function, Ai(z) (see `CAI`).

An optional argument, `SCALING`, defines a scaling function $s(z)$ that multiplies the results. This scaling function is

Scaling	Action
`.false.`	$s(z) = 1$
`.true.`	$s(z) = e^{[2/3]z^{3/2}}$

Comments

Informational error

Type	Code	
2	1	The real part of $(2/3) \times \mathtt{Z}^{(3/2)}$ was too large in the region where the function is exponentially small; function values were set to zero to avoid underflow. Try supplying the optional argument `SCALING`.
2	2	The real part of $(2/3) \times \mathtt{Z}^{(3/2)}$ was too large in the region where the function is exponentially large; function values were set to zero to avoid underflow. Try supplying the optional argument `SCALING`.

Example

In this example, $\mathrm{Ai}\,(0.49, 0.49)$ and $\mathrm{Ai}'(0.49, 0.49)$ are computed and printed.

```
      USE CAID_INT
      USE CAI_INT
      USE UMACH_INT
      IMPLICIT NONE

!                                  Declare variables
      INTEGER    NOUT
      COMPLEX    Y, Z, W, Z
!                                  Compute
      W = CMPLX(0.49,0.49)
      Y = CAI(W)
      Z = CAID(W)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99998) W, Y
      WRITE (NOUT,99997) W, Z
!
99997  FORMAT(12x,"CAID(",F6.3 ", ",F6.3 ") =  ( ",F6.3, ", ",F6.3," )" )
99998  FORMAT(12x,"CAI(",F6.3 ", ",F6.3 ") =  ( ",F6.3, ", ",F6.3," )" )
      End
```

Output

```
            CAI( 0.490,  0.490) =  (  0.219, -0.113 )
            CAID( 0.490,  0.490) =  ( -0.240,  0.064 )
```

CBID

This function evaluates the derivative of the Airy function of the second kind for complex arguments.

Function Return Value

CBID — Complex function value. (Output)

Required Arguments

Z — Complex argument for which the Airy function value is desired. (Input)

Optional Arguments

SCALING — Logical argument specifying whether or not the scaling function will be applied to the $\mathrm{Ai}'(z)$ function value used to compute $\mathrm{Bi}'(z)$. (Input)
Default: `SCALING = .false.`

FORTRAN 90 Interface

Generic: `CBID (Z)`

Specific: The specific interface names are `C_CBID` and `Z_CBID`.

Description

The function $\mathrm{Bi}'(z)$ is defined to be the derivative of the Airy function of the second kind, $\mathrm{Bi}(z)$, (see `CBI`), expressed using the connection formula

$$\mathrm{Bi}'\left(z\right) = e^{-5\pi i/6}\mathrm{Ai}'(ze^{-2\pi i/3}) + e^{5\pi i/6}\mathrm{Ai}'(ze^{2\pi i/3})$$

using function `CAID` for $\mathrm{Ai}'(z)$.

An optional argument, `SCALING`, defines a scaling function $s\left(z\right)$ that multiplies the results. This scaling function is

Scaling	Action
`.false.`	$s\left(z\right) = 1$
`.true.`	$s\left(z\right) = e^{[2/3]z^{3/2}}$

The values for $\mathrm{Bi}'(z)$ are returned with the scaling for $\mathrm{Ai}'(z)$.

Comments

Informational error

Type Code

2	1	The real part of (2/3) × $Z^{(3/2)}$ was too large in the region where the function is exponentially small; function values were set to zero to avoid underflow. Try supplying the optional argument `SCALING`.
2	2	The real part of (2/3) × $Z^{(3/2)}$ was too large in the region where the function is exponentially large; function values were set to zero to avoid underflow. Try supplying the optional argument `SCALING`.

Example

In this example, Bi′(0.49, 0.49) is computed and printed.

```
      USE CBID_INT
      USE UMACH_INT
      IMPLICIT NONE

!                                 Declare variables
      INTEGER    NOUT
      COMPLEX    Y, Z, W
!                                 Compute
      W = CMPLX(0.49,0.49)
      Y = CBID(W)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99998) W, Y
!
99998  FORMAT(12x,"CBID(",F6.3 ", ",F6.3 ") =  ( ",F6.3, ", ",F6.3," )" )
      End
```

Output

```
            CBID( 0.490,  0.490) =  (  0.411,  0.180 )
```

Chapter 9: Elliptic Integrals

Routines

Usage Notes

The notation used in this chapter follows that of Abramowitz and Stegun (1964) and Carlson (1979).

The complete elliptic integral of the first kind is

$$K(m) = \int_0^{\pi/2} \left(1 - m\sin^2\theta\right)^{-1/2} d\theta$$

and the complete elliptic integral of the second kind is

$$E(m) = \int_0^{\pi/2} \left(1 - m\sin^2\theta\right)^{1/2} d\theta$$

Instead of the *parameter m*, the *modular* angle α is sometimes used with $m = \sin^2 \alpha$. Also used is the *modulus k* with $k^2 = m$.

$$E(k) = \int_0^{\pi/2} \left(1 - k^2 \ \sin^2\theta\right)^{1/2} d\theta$$
$$= R_F\left(0, 1-k^2, 1\right) - \frac{1}{3}k^2 R_D\left(0, 1-k^2, 1\right)$$

Carlson Elliptic Integrals

The Carlson elliptic integrals are defined by Carlson (1979) as follows:

$$R_F(x, y, z) = \frac{1}{2}\int_0^\infty \frac{dt}{\left[(t+x)(t+y)(t+z)\right]^{1/2}}$$

$$R_C(x, y) = \frac{1}{2}\int_0^\infty \frac{dt}{\left[(t+x)(t+y)^2\right]^{1/2}}$$

$$R_J(x, y, z, \rho) = \frac{3}{2}\int_0^\infty \frac{dt}{\left[(t+x)(t+y)(t+z)(t+\rho)^2\right]^{1/2}}$$

$$R_D(x, y, z) = \frac{3}{2}\int_0^\infty \frac{dt}{\left[(t+x)(t+y)(t+z)^3\right]^{1/2}}$$

The standard Legendre elliptic integrals can be written in terms of the Carlson functions as follows (these relations are from Carlson (1979)):

$$F(\phi, k) = \int_0^\phi \left(1 - k^2 \sin^2\theta\right)^{-1/2} d\theta$$
$$= (\sin\phi) R_F\left(\cos^2\phi, 1 - k^2\sin^2\phi, 1\right)$$

$$E(\phi,\ k)=\int_0^{\phi}\left(1-k^2\sin^2\theta\right)^{1/2} d\,\theta$$

$$=(\sin\phi)R_F\left(\cos^2\phi,1-k^2\sin^2\phi,\ 1\right)-\frac{1}{3}k^2(\sin\phi)^3\ R_D\left(\cos^2\phi,1-k^2\sin^2\phi,1\right)$$

$$\prod(\phi,\ k,\ n)=\int_0^{\phi}\left(1+n\sin^2\theta\right)^{-1}\left(1-k^2\sin^2\theta\right)^{-1/2} d\,\theta$$

$$=(\sin\phi)R_F\left(\cos^2\phi,1-k^2\sin^2\phi,1\right)-\frac{n}{3}(\sin\phi)^3 R_J\left(\cos^2\phi,1-k^2\sin^2\phi,1,1+n\sin^2\phi\right)$$

$$D(\phi,\ k)=\int_0^{\phi}\sin^2\theta\left(1-k^2\sin^2\theta\right)^{-1/2} d\,\theta$$

$$=\frac{1}{3}(\sin\phi)^3 R_D\left(\cos^2\phi,1-k^2\sin^2\phi,1\right)$$

$$K(k)=\int_0^{\pi/2}\left(1-k^2\sin^2\theta\right)^{-1/2} d\,\theta$$

$$=R_F\left(0,1-k^2,1\right)$$

$$E(k)=\int_0^{\pi/2}\left(1-k^2\sin^2\theta\right)^{1/2} d\,\theta$$

$$=R_F\left(0,1-k^2,1\right)-\frac{1}{3}k^2R_D\left(0,1-k^2,1\right)$$

The function $R_C(x, y)$ is related to inverse trigonometric and inverse hyperbolic functions.

$$\ln x = (x-1)\, R_c\left[\left(\frac{1+x}{2}\right),\, x\right] \qquad 0 < x < \infty$$

$$\sin^{-1} x = xR_c\left(1-x^2, 1\right) \qquad -1 \le x \le 1$$

$$\sinh^{-1} x = xR_c\left(1+x^2, 1\right) \qquad -\infty < x < \infty$$

$$\cos^{-1} x = \sqrt{1-x^2}\, R_c\left(x^2, 1\right) \qquad 0 \le x \le 1$$

$$\cosh^{-1} x = \sqrt{x^2-1}\, R_c\left(x^2, 1\right) \qquad 1 \le x < \infty$$

$$\tan^{-1} x = xR_c\left(1, 1+x^2\right) \qquad -\infty < x < \infty$$

$$\tanh^{-1} x = xR_c\left(1, 1-x^2\right) \qquad -1 < x < 1$$

$$\cot^{-1} x = R_c\left(x^2,\, x^2+1\right) \qquad 0 < x < \infty$$

$$\coth^{-1} x = R_c\left(x^2, x^2-1\right) \qquad 1 < x < \infty$$

ELK

This function evaluates the complete elliptic integral of the kind K(x).

Function Return Value

ELK — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)
X must be greater than or equal to 0 and less than 1.

FORTRAN 90 Interface

Generic: ELK (X)

Specific: The specific interface names are S_ELK and D_ELK.

FORTRAN 77 Interface

Single: ELK (X)

Double: The double precision name is DELK.

Description

The complete elliptic integral of the first kind is defined to be

$$K(x) = \int_0^{\pi/2} \frac{d\theta}{\left[1 - x\sin^2\theta\right]^{1/2}} \quad \text{for } 0 \le x < 1$$

The argument x must satisfy $0 \le x < 1$; otherwise, ELK is set to b = AMACH(2), the largest representable floating-point number.

The function $K(x)$ is computed using the routine ELRF and the relation $K(x) = R_F(0, 1 - x, 1)$.

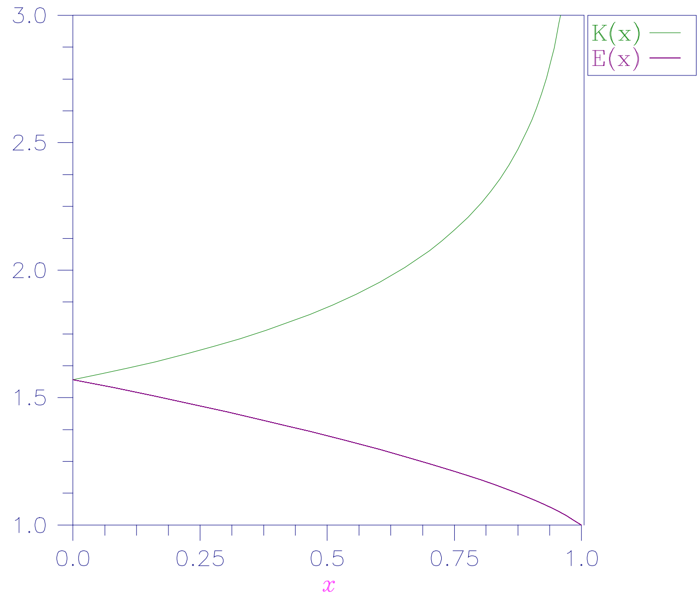


Figure 9- 1 Plot of K(x) and E(x)

Example

In this example, $K(0)$ is computed and printed.

```
      USE ELK_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                  Compute
      X     = 0.0
      VALUE = ELK(X)
```

```
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' ELK(', F6.3, ') = ', F6.3)
      END
```

Output

```
ELK( 0.000) = 1.571
```

ELE

This function evaluates the complete elliptic integral of the second kind $E(x)$.

Function Return Value

ELE — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)
`X` must be greater than or equal to 0 and less than or equal to 1.

FORTRAN 90 Interface

Generic: `ELE (X)`

Specific: The specific interface names are `S_ELE` and `D_ELE`.

FORTRAN 77 Interface

Single: `ELE (X)`

Double: The double precision name is `DELE`.

Description

The complete elliptic integral of the second kind is defined to be

$$E(x) = \int_0^{\pi/2} \left[1 - x\sin^2\theta\right]^{1/2} d\theta \quad \text{for } 0 \le x < 1$$

The argument x must satisfy $0 \le x < 1$; otherwise, `ELE` is set to b = `AMACH`(2), the largest representable floating-point number.

The function $E(x)$ is computed using the routines `ELRF` and `ELRD`. The computation is done using the relation

$$E(x) = R_F(0, 1-x, 1) - \frac{x}{3} R_D(0, 1-x, 1)$$

For a plot of $E(x)$, see Figure 9- 1.

Example

In this example, $E(0.33)$ is computed and printed.

```
      USE ELE_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 0.33
      VALUE = ELE(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' ELE(', F6.3, ') = ', F6.3)
      END
```

Output

```
ELE( 0.330) = 1.432
```

ELRF

This function evaluates Carlson’s incomplete elliptic integral of the first kind R_F(X, Y, Z).

Function Return Value

ELRF — Function value. (Output)

Required Arguments

X — First variable of the incomplete elliptic integral. (Input)
It must be nonnegative

Y — Second variable of the incomplete elliptic integral. (Input)
It must be nonnegative.

Z — Third variable of the incomplete elliptic integral. (Input)
It must be nonnegative.

FORTRAN 90 Interface

Generic: `ELRF (X, Y, Z)`

Specific: The specific interface names are `S_ELRF` and `D_ELRF`.

FORTRAN 77 Interface

Single: `ELRF (X, Y, Z)`

Double: The double precision name is `DELRF`.

Description

The Carlson's complete elliptic integral of the first kind is defined to be

$$R_F(x, y, z) = \frac{1}{2}\int_0^{\infty} \frac{dt}{\left[(t+x)(t+y)(t+z)\right]^{1/2}}$$

The arguments must be nonnegative and less than or equal to $b/5$. In addition, $x + y$, $x + z$, and $y + z$ must be greater than or equal to $5s$. Should any of these conditions fail, `ELRF` is set to b. Here, b = `AMACH`(2) is the largest and s = `AMACH`(1) is the smallest representable floating-point number.

The function `ELRF` is based on the code by Carlson and Notis (1981) and the work of Carlson (1979).

Example

In this example, $R_F(0, 1, 2)$ is computed and printed.

```
      USE ELRF_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X, Y, Z
!                                   Compute
      X     = 0.0
      Y     = 1.0
      Z     = 2.0
      VALUE = ELRF(X, Y, Z)
!                                   Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, Y, Z, VALUE
99999 FORMAT (' ELRF(', F6.3, ',', F6.3, ',', F6.3, ') = ', F6.3)
      END
```

Output

```
ELRF( 0.000, 1.000, 2.000) = 1.311
```

ELRD

This function evaluates Carlson's incomplete elliptic integral of the second kind R_D(X, Y, Z).

Function Return Value

ELRD — Function value. (Output)

Required Arguments

X — First variable of the incomplete elliptic integral. (Input)
It must be nonnegative.

Y — Second variable of the incomplete elliptic integral. (Input)
It must be nonnegative.

Z — Third variable of the incomplete elliptic integral. (Input)
It must be positive.

FORTRAN 90 Interface

Generic: `ELRD (X, Y, Z)`

Specific: The specific interface names are `S_ELRD` and `D_ELRD`.

FORTRAN 77 Interface

Single: `ELRD (X, Y, Z)`

Double: The double precision name is `DELRD`.

Description

The Carlson's complete elliptic integral of the second kind is defined to be

The arguments must be nonnegative and less than or equal to $0.69(-\ln \varepsilon)^{1/9} s^{-2/3}$ where ε = `AMACH`(4) is the machine precision, s = `AMACH`(1) is the smallest representable positive number. Furthermore, $x + y$ and z must be greater than $\max\{3s^{2/3}, 3/b^{2/3}\}$, where b = `AMACH`(2) is the largest floating-point number. If any of these conditions are false, then `ELRD` is set to b.

The function `ELRD` is based on the code by Carlson and Notis (1981) and the work of Carlson (1979).

Example

In this example, $R_D(0, 2, 1)$ is computed and printed.

```
      USE ELRD_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X, Y, Z
!                                 Compute
      X     = 0.0
      Y     = 2.0
      Z     = 1.0
      VALUE = ELRD(X, Y, Z)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, Y, Z, VALUE
99999 FORMAT (' ELRD(', F6.3, ',', F6.3, ',', F6.3, ') = ', F6.3)
      END
```

Output

```
ELRD( 0.000, 2.000, 1.000) = 1.797
```

ELRJ

This function evaluates Carlson's incomplete elliptic integral of the third kind R_J(X, Y, Z, RHO)

Function Return Value

ELRJ — Function value. (Output)

Required Arguments

X — First variable of the incomplete elliptic integral. (Input)
It must be nonnegative.

Y — Second variable of the incomplete elliptic integral. (Input)
It must be nonnegative.

Z — Third variable of the incomplete elliptic integral. (Input)
It must be nonnegative.

RHO — Fourth variable of the incomplete elliptic integral. (Input)
It must be positive.

FORTRAN 90 Interface

Generic: `ELRJ (X, Y, Z, RHO)`

Specific: The specific interface names are `S_ELRJ` and `D_ELRJ`.

FORTRAN 77 Interface

Single: `ELRJ (X, Y, Z, RHO)`

Double: The double precision name is `DELRJ`.

Description

The Carlson's complete elliptic integral of the third kind is defined to be

$$R_J(x, y, z, \rho) = \frac{3}{2}\int_0^\infty \frac{dt}{\left[(t+x)(t+y)(t+z)(t+\rho)^2\right]^{1/2}}$$

The arguments must be nonnegative. In addition, $x + y$, $x + z$, $y + z$ and ρ must be greater than or equal to $(5s)^{1/3}$ and less than or equal to $.3(b/5)^{1/3}$, where s = `AMACH`(1) is the smallest representable floating-point number. Should any of these conditions fail, `ELRJ` is set to b = `AMACH`(2), the largest floating-point number.

The function `ELRJ` is based on the code by Carlson and Notis (1981) and the work of Carlson (1979).

Example

In this example, $R_J(2, 3, 4, 5)$ is computed and printed.

```
      USE ELRJ_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       RHO, VALUE, X, Y, Z
!                                  Compute
      X     = 2.0
      Y     = 3.0
      Z     = 4.0
      RHO   = 5.0
      VALUE = ELRJ(X, Y, Z, RHO)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, Y, Z, RHO, VALUE
99999 FORMAT (' ELRJ(', F6.3, ',', F6.3, ',', F6.3, ',', F6.3, &
           ') = ', F6.3)
      END
```

Output

```
ELRJ( 2.000, 3.000, 4.000, 5.000) = 0.143
```

ELRC

This function evaluates an elementary integral from which inverse circular functions, logarithms and inverse hyperbolic functions can be computed.

Function Return Value

ELRC — Function value. (Output)

Required Arguments

X — First variable of the incomplete elliptic integral. (Input)
It must be nonnegative and satisfy the conditions given in Comments.

Y — Second variable of the incomplete elliptic integral. (Input)
It must be positive and satisfy the conditions given in Comments.

FORTRAN 90 Interface

Generic: `ELRC (X, Y)`

Specific: The specific interface names are `S_ELRC` and `D_ELRC`.

FORTRAN 77 Interface

Single: `ELRC (X, Y)`

Double: The double precision name is `DELRC`.

Description

The special case of Carlson's complete elliptic integral of the first kind is defined to be

$$R_C(x, y) = \frac{1}{2}\int_0^\infty \frac{dt}{\left[(t+x)(t+y)^2\right]^{1/2}}$$

The argument x must be nonnegative, y must be positive, and $x + y$ must be less than or equal to $b/5$ and greater than or equal to $5s$. If any of these conditions are false, then `ELRC` is set to b. Here, b = `AMACH`(2) is the largest and s = `AMACH`(1) is the smallest representable floating-point number.

The function `ELRC` is based on the code by Carlson and Notis (1981) and the work of Carlson (1979).

Comments

The sum X + Y must be greater than or equal to ARGMIN and both X and Y must be less than or equal to ARGMAX. ARGMIN = s * 5 and ARGMAX = b/5, where s is the machine minimum (AMACH(1)) and b is the machine maximum (AMACH(2)).

Example

In this example, $R_C(2.25, 2.0)$ is computed and printed.

```
      USE ELRC_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X, Y
!                                 Compute
      X     = 0.0
      Y     = 1.0
      VALUE = ELRC(X, Y)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, Y, VALUE
99999 FORMAT (' ELRC(', F6.3, ',', F6.3, ') = ', F6.3)
      END
```

Output

```
ELRC( 0.000, 1.000) = 1.571
```

Chapter 10: Elliptic and Related Functions

Routines

Usage Notes

Elliptic functions are doubly periodic, single-valued complex functions of a single variable that are analytic, except at a finite number of poles. Because of the periodicity, we need consider only the fundamental period parallelogram. The irreducible number of poles, counting multiplicities, is the *order* of the elliptic function. The simplest, non-trivial, elliptic functions are of order two.

The Weierstrass elliptic functions, $\wp(z, \omega, \omega')$ have a double pole at $z = 0$ and so are of order two. Here, 2ω and $2\omega'$ are the periods.

The Jacobi elliptic functions each have two simple poles and so are also of order two. The period of the functions is as follows:

Function	**Periods**
sn(x, m)	$4K(m)$ $2iK'(m)$
cn(x, m)	$4K(m)$ $4iK'(m)$
dn(x, m)	$2K(m)$ $4iK'(m)$

The function $K(m)$ is the complete elliptic integral, see ELK, and $K'(m) = K(1 - m)$.

CWPL

This function evaluates the Weierstrass' $\wp$ function in the lemniscatic case for complex argument with unit period parallelogram.

Function Return Value

CWPL — Complex function value. (Output)

Required Arguments

Z — Complex argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `CWPL (Z)`

Specific: The specific interface names are `C_CWPL` and `Z_CWPL`.

FORTRAN 77 Interface

Complex: `CWPL (Z)`

Double complex: The double complex name is `ZWPL`.

Description

The Weierstrass' $\wp$ function, $\wp(z) = \wp(z \mid \omega, \omega')$, is an elliptic function of order two with periods $2\,\omega$ and $2\,\omega'$ and a double pole at $z = 0$. `CWPL(Z)` computes $\wp(z \mid \omega, \omega')$ with $2\,\omega = 1$ and $2\,\omega' = i$. The input argument is first reduced to the fundamental parallelogram of all z satisfying $-1/2 \le \Re z \le 1/2$ and $-1/2 \le \Im z \le 1/2$. Then, a rational approximation is used.

All arguments are valid with the exception of the lattice points $z = m + ni$, which are the poles of `CWPL`. If the argument is a lattice point, then b = `AMACH`(2) , the largest floating-point number, is returned. If the argument has modulus greater than $10\varepsilon^{-1}$, then NaN (not a number) is returned. Here, ε = `AMACH`(4) is the machine precision.

Function `CWPL` is based on code by Eckhardt (1980). Also, see Eckhardt (1977).

Example

In this example, $\wp(0.25 + 0.25i)$ is computed and printed.

```
USE CWPL_INT
USE UMACH_INT
```

```
      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      COMPLEX    VALUE, Z
!                                  Compute
      Z     = (0.25, 0.25)
      VALUE = CWPL(Z)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, VALUE
99999 FORMAT (' CWPL(', F6.3, ',', F6.3, ') = (', &
           F6.3, ',', F6.3, ')')
      END
```

Output

```
CWPL( 0.250, 0.250) = ( 0.000,-6.875)
```

CWPLD

This function evaluates the first derivative of the Weierstrass' $\wp$ function in the lemniscatic case for complex argument with unit period parallelogram.

Function Return Value

CWPLD — Complex function value. (Output)

Required Arguments

Z — Complex argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `CWPLD (Z)`

Specific: The specific interface names are `C_CWPLD` and `Z_CWPLD`.

FORTRAN 77 Interface

Complex: `CWPLD (Z)`

Double complex: The double complex name is `ZWPLD`.

Description

The Weierstrass' $\wp$ function, $\wp(z) = \wp(z \mid \omega, \omega')$, is an elliptic function of order two with periods $2\,\omega$ and $2\,\omega'$ and a double pole at $z = 0$. CWPLD(Z) computes the derivative of $\wp(z \mid \omega, \omega')$ with $2\omega = 1$ and $2\,\omega' = i$. CWPL computes $\wp(z \mid \omega, \omega')$.

The input argument is first reduced to the fundamental parallelogram of all z satisfying $-1/2 \le \Re z \le 1/2$ and $-1/2 \le \Im z \le 1/2$. Then, a rational approximation is used.

All arguments are valid with the exception of the lattice points $z = m + ni$, which are the poles of CWPL. If the argument is a lattice point, then b = AMACH(2), the largest floating-point number, is returned.

Function CWPLD is based on code by Eckhardt (1980). Also, see Eckhardt (1977).

Example

In this example, $\wp(0.25 + 0.25i)$ is computed and printed.

```
      USE CWPLD_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      COMPLEX    VALUE, Z
!                                 Compute
      Z     = (0.25, 0.25)
      VALUE = CWPLD(Z)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, VALUE
99999 FORMAT (' CWPLD(', F6.3, ',', F6.3, ') = (', &
           F6.3, ',', F6.3, ')')
      END
```

Output

```
CWPLD( 0.250, 0.250) = (36.054,36.054)
```

CWPQ

This function evaluates the Weierstrass' $\wp$ function in the equianharmonic case for complex argument with unit period parallelogram.

Function Return Value

CWPQ — Complex function value. (Output)

Required Arguments

Z — Complex argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `CWPQ (Z)`

Specific: The specific interface names are `C_CWPQ` and `Z_CWPQ`.

FORTRAN 77 Interface

Complex: `CWPQ (Z)`

Double complex: The double complex name is `ZWPQ`.

Description

The Weierstrass' $\wp$ function, $\wp(z) = \wp(z \mid \omega, \omega')$, is an elliptic function of order two with periods 2ω and $2\,\omega'$ and a double pole at $z = 0$. `CWPQ(Z)` computes $\wp(z \mid \omega, \omega')$ with

$$4\omega = 1 - i\sqrt{3} \text{ and } 4\omega' = 1 + i\sqrt{3}$$

The input argument is first reduced to the fundamental parallelogram of all z satisfying

$$-1/2 \le \Re z \le 1/2 \text{ an d } -\sqrt{3}/4 \le \Im z \le \sqrt{3}/4$$

Then, a rational approximation is used.

All arguments are valid with the exception of the lattice points

$$z = m\left(1 - i\sqrt{3}\right) + n\left(1 + i\sqrt{3}\right)$$

which are the poles of `CWPQ`. If the argument is a lattice point, then b = `AMACH`(2), the largest floating-point number, is returned. If the argument has modulus greater than $10\,\varepsilon^{-1}$, then NaN (not a number) is returned. Here, ε = `AMACH`(4) is the machine precision.

Function `CWPQ` is based on code by Eckhardt (1980). Also, see Eckhardt (1977).

Example

In this example, $\wp(0.25 + 0.14437567i)$ is computed and printed.

```
      USE CWPQ_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      COMPLEX    VALUE, Z
```

```
!                                 Compute
      Z     = (0.25, 0.14437567)
      VALUE = CWPQ(Z)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, VALUE
99999 FORMAT (' CWPQ(', F6.3, ',', F6.3, ') = (', &
           F7.3, ',', F7.3, ')')
      END
```

Output

```
CWPQ( 0.250, 0.144) = ( 5.895,-10.216)
```

CWPQD

This function evaluates the first derivative of the Weierstrass' $\wp$ function in the equianharmonic case for complex argument with unit period parallelogram.

Function Return Value

CWPQD — Complex function value. (Output)

Required Arguments

Z — Complex argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `CWPQD (Z)`

Specific: The specific interface names are `C_CWPQD` and `Z_CWPQD`.

FORTRAN 77 Interface

Complex: `CWPQD (Z)`

Double complex: The double complex name is `ZWPQD`.

Description

The Weierstrass' $\wp$ function, $\wp(z) = \wp(z \mid \omega, \omega')$, is an elliptic function of order two with periods 2ω and $2\omega'$ and a double pole at $z = 0$. `CWPQD(Z)` computes the derivative of $\wp(z \mid \omega, \omega')$ with

$$4\omega = 1 - i\sqrt{3} \text{ and } 4\omega' = 1 + i\sqrt{3}$$

`CWPQ` computes $\wp(z \mid \omega, \omega')$.

The input argument is first reduced to the fundamental parallelogram of all z satisfying

$$-1/2 \le \Re z \le 1/2 \text{ an d } -\sqrt{3}/4 \le \Im z \le \sqrt{3}/4$$

Then, a rational approximation is used.

All arguments are valid with the exception of the lattice points

$$z = m\left(1 - i\sqrt{3}\right) + n\left(1 + i\sqrt{3}\right)$$

which are the poles of `CWPQ`. If the argument is a lattice point, then b = `AMACH`(2), the largest floating-point number, is returned.

Function `CWPQD` is based on code by Eckhardt (1980). Also, see Eckhardt (1977).

Example

In this example, $\wp(0.25 + 0.14437567i)$ is computed and printed.

```
      USE CWPQD_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      COMPLEX    VALUE, Z
!                                 Compute
      Z     = (0.25, 0.14437567)
      VALUE = CWPQD(Z)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, VALUE
99999 FORMAT (' CWPQD(', F6.3, ',', F6.3, ') = (', &
          F6.3, ',', F6.3, ')')
      END
```

Output

```
CWPQD( 0.250, 0.144) = ( 0.028,85.934)
```

EJSN

This function evaluates the Jacobi elliptic function sn(x, m).

Function Return Value

EJSN — Real or complex function value. (Output)

Required Arguments

X — Real or complex argument for which the function value is desired. (Input)

AM — Parameter of the elliptic function ($m = k^2$). (Input)

FORTRAN 90 Interface

Generic: `EJSN (X, AM)`

Specific: The specific interface names are `S_EJSN`, `D_EJSN`, `C_EJSN`, and `Z_EJSN`

FORTRAN 77 Interface

Single: `EJSN (X, AM)`

Double: The double precision name is `DEJSN`.

Complex: The complex name is `CEJSN`.

Double Complex: The double complex name is `ZEJSN`.

Description

The Jacobi elliptic function sn(x, m) = sin ϕ, where the amplitude ϕ is defined by the following:

$$x = \int_0^{\phi} \frac{d\,\theta}{\left(1 - m\sin^2\theta\right)^{1/2}}$$

The function sn(x, m) is computed by first applying, if necessary, a Jacobi transformation so that the parameter, m, is between zero and one. Then, a descending Landen (Gauss) transform is applied until the parameter is small. The small parameter approximation is then applied.

Comments

Informational errors

Type	Code	
3	2	The result is accurate to less than one half precision because |`X`| is too large.
3	2	The result is accurate to less than one half precision because |`REAL (Z)`| is too large.
3	3	The result is accurate to less than one half precision because |`AIMAG (Z)`| is too large.
3	5	Landen transform did not converge. Result may not be accurate. This should never occur.

Example 1

In this example, sn(1.5, 0.5) is computed and printed.

```
      USE EJSN_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       AM, VALUE, X
!                                  Compute
      AM    = 0.5
      X     = 1.5
      VALUE = EJSN(X, AM)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, AM, VALUE
99999 FORMAT (' EJSN(', F6.3, ',', F6.3, ') = ', F6.3)
      END
```

Output

```
EJSN( 1.500, 0.500) = 0.968
```

Additional Example

Example 2

In this example, sn(1.5 + 0.3*i*, 0.5) is computed and printed.

```
      USE EJSN_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       AM
      COMPLEX    VALUE, Z
!                                  Compute
      Z     = (1.5, 0.3)
      AM    = 0.5
      VALUE = EJSN(Z, AM)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, AM, VALUE
99999 FORMAT (' EJSN((', F6.3, ',', F6.3, '), ', F6.3, ') = (', &
           F6.3, ',', F6.3, ')')
      END
```

Output

```
EJSN(( 1.500, 0.300), 0.500) = ( 0.993, 0.054)
```

EJCN

This function evaluates the Jacobi elliptic function cn(x, m).

Function Return Value

EJCN — Real or complex function value. (Output)

Required Arguments

X — Real or complex argument for which the function value is desired. (Input)

AM — Parameter of the elliptic function ($m = k^2$). (Input)

FORTRAN 90 Interface

Generic: `EJCN (X, AM)`

Specific: The specific interface names are `S_EJCN`, `D_EJCN`, `C_EJCN`, and `Z_EJCN`.

FORTRAN 77 Interface

Single: `EJCN (X, AM)`

Double: The double precision name is `DEJCN`.

Complex: The complex name is `CEJCN`.

Double Complex: The double complex name is `ZEJCN`.

Description

The Jacobi elliptic function cn(x, m) = cos ϕ, where the amplitude ϕ is defined by the following:

$$x = \int_0^{\phi} \frac{d\theta}{\left(1 - m\sin^2\theta\right)^{1/2}}$$

The function cn(x, m) is computed by first applying, if necessary, a Jacobi transformation so that the parameter, m, is between zero and one. Then, a descending Landen (Gauss) transform is applied until the parameter is small. The small parameter approximation is then applied.

Comments

Informational errors

Type Code

3	2	The result is accurate to less than one half precision because |X| is too large.
3	2	The result is accurate to less than one half precision because |REAL (Z)| is too large.
3	3	The result is accurate to less than one half precision because |AIMAG (Z)| is too large.
3	5	Landen transform did not converge. Result may not be accurate. This should never occur.

Example 1

In this example, cn(1.5, 0.5) is computed and printed.

```
      USE EJCN_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       AM, VALUE, X
!                                  Compute
      AM    = 0.5
      X     = 1.5
      VALUE = EJCN(X, AM)
!                                  Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, AM, VALUE
99999 FORMAT (' EJCN(', F6.3, ',', F6.3, ') = ', F6.3)
      END
```

Output

```
EJCN( 1.500, 0.500) =  0.250
```

Additional Example

Example 2

In this example, cn(1.5 + 0.3*i*, 0.5) is computed and printed.

```
      USE EJCN_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                  Declare variables
      INTEGER    NOUT
      REAL       AM
      COMPLEX    VALUE, Z
!                                  Compute
      Z     = (1.5, 0.3)
      AM    = 0.5
```

```
      VALUE = EJCN(Z, AM)
!                                Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, AM, VALUE
99999 FORMAT (' EJCN((', F6.3, ',', F6.3, '), ', F6.3, ') = (', &
           F6.3, ',', F6.3, ')')
      END
```

Output

```
EJCN(( 1.500, 0.300), 0.500) = ( 0.251,-0.212)
```

EJDN

This function evaluates the Jacobi elliptic function dn(x, m).

Function Return Value

EJDN — Real or complex function value. (Output)

Required Arguments

X — Real or complex argument for which the function value is desired. (Input)

AM — Parameter of the elliptic function ($m = k^2$). (Input)

FORTRAN 90 Interface

Generic: `EJDN (X, AM)`

Specific: The specific interface names are `S_EJDN`, `D_EJDN`, `C_EJDN`, and `Z_EJDN`.

FORTRAN 77 Interface

Single: `EJDN (X, AM)`

Double: The double precision name is `DEJDN`.

Complex: The complex precision name is `CEJDN`.

Double Complex: The double complex precision name is `ZEJDN`.

Description

The Jacobi elliptic function dn(x, m) = $(1 - m \sin^2 \phi)^{½}$, where the amplitude ϕ is defined by the following:

$$x = \int_0^{\phi} \frac{d\theta}{\left(1 - m \sin^2 \theta\right)^{1/2}}$$

The function dn(x, m) is computed by first applying, if necessary, a Jacobi transformation so that the parameter, m, is between zero and one. Then, a descending Landen (Gauss) transform is applied until the parameter is small. The small parameter approximation is then applied.

Comments

Informational errors

Type	Code	
3	2	The result is accurate to less than one half precision because |X| is too large.
3	2	The result is accurate to less than one half precision because |REAL (Z)| is too large.
3	3	The result is accurate to less than one half precision because |AIMAG (Z)| is too large.
3	5	Landen transform did not converge. Result may not be accurate. This should never occur.

Example 1

In this example, dn(1.5, 0.5) is computed and printed.

```
      USE EJDN_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       AM, VALUE, X
!                                 Compute
      AM    = 0.5
      X     = 1.5
      VALUE = EJDN(X, AM)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, AM, VALUE
99999 FORMAT (' EJDN(', F6.3, ',', F6.3, ') = ', F6.3)
      END
```

Output

```
EJDN( 1.500, 0.500) =  0.729
```

Additional Example

Example 2

In this example, dn(1.5 + 0.3i, 0.5) is computed and printed.

```
      USE EJDN_INT
      USE UMACH_INT

      IMPLICIT   NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       AM
      COMPLEX    VALUE, Z
!                                 Compute
      Z     = (1.5, 0.3)
      AM    = 0.5
      VALUE = EJDN(Z, AM)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) Z, AM, VALUE
99999 FORMAT (' EJDN((', F6.3, ',', F6.3, '), ', F6.3, ') = (', &
              F6.3, ',', F6.3, ')')
      END
```

Output

```
EJDN(( 1.500, 0.300), 0.500) = ( 0.714,-0.037)
```

Chapter 11: Probability Distribution Functions and Inverses

Routines

Usage Notes

Definitions and discussions of the terms basic to this chapter can be found in Johnson and Kotz (1969, 1970a, 1970b). These are also good references for the specific distributions.

In order to keep the calling sequences simple, whenever possible, the routines in this chapter are written for standard forms of statistical distributions. Hence, the number of parameters for any given distribution may be fewer than the number often associated with the distribution. For example, while a gamma distribution is often characterized by two parameters (or even a third, “location”), there is only one parameter that is necessary, the “shape.” The “scale” parameter can be used to scale the variable to the *standard* gamma distribution. For another example, the functions relating to the normal distribution, `ANORDF` and `ANORIN`, are for a normal distribution with mean equal to zero and variance equal to one. For other means and variances, it is very easy for the user to standardize the variables by subtracting the mean and dividing by the square root of the variance.

The *distribution function* for the (real, single-valued) random variable X is the function F defined for all real x by

$$F(x) = \mathrm{Prob}(X \le x)$$

where $\mathrm{Prob}(\cdot)$ denotes the probability of an event. The distribution function is often called the *cumulative distribution function* (CDF).

For distributions with finite ranges, such as the beta distribution, the CDF is 0 for values less than the left endpoint and 1 for values greater than the right endpoint. The routines in this chapter return the correct values for the distribution functions when values outside of the range of the random variable are input, but warning error conditions are set in these cases.

Discrete Random Variables

For discrete distributions, the function giving the probability that the random variable takes on specific values is called the *probability function*, defined by

$$p(x) = \mathrm{Prob}(X = x)$$

The “`PR`” routines in this chapter evaluate probability functions.

The CDF for a discrete random variable is

$$F(x) = \sum_{A} p(k)$$

$$\sqrt{a^2 + b^2}$$

where A is the set such that $k \le x$. The “`DF`” routines in this chapter evaluate cumulative distributions functions. Since the distribution function is a step function, its inverse does not exist uniquely.

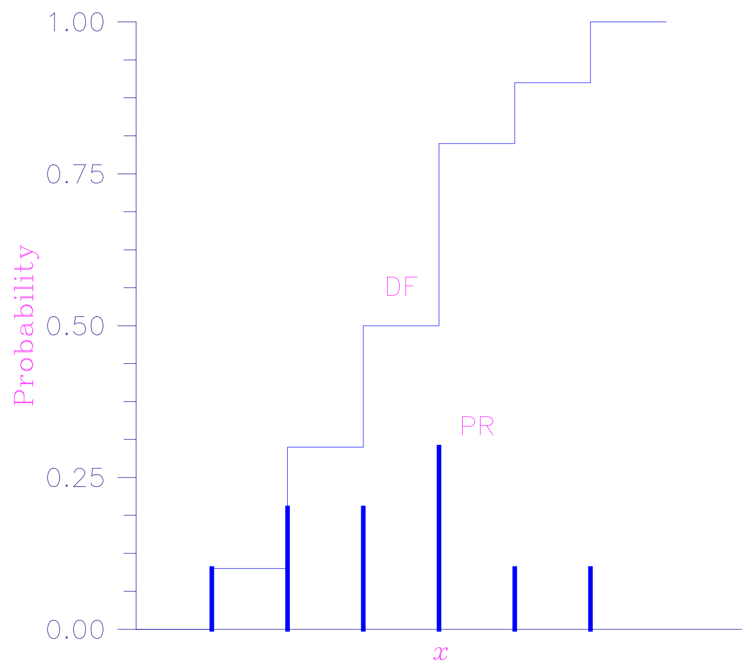


Figure 11- 1 Discrete Random Variable

In the plot above, a routine like BINPR in this chapter evaluates the individual probability, given *X*. A routine like BINDF would evaluate the sum of the probabilities up to and including the probability at *X*.

Continuous Distributions

For continuous distributions, a probability function, as defined above, would not be useful because the probability of any given point is 0. For such distributions, the useful analog is the *probability density function* (PDF). The integral of the PDF is the probability over the interval; if the continuous random variable *X* has PDF *f*, then

$$\text{Prob}\left(a < X \leq b\right) = \int_a^b f\left(x\right) dx$$

The relationship between the CDF and the PDF is

$$F\left(x\right) = \int_{-\infty}^{x} f\left(t\right) dt$$

as shown below.

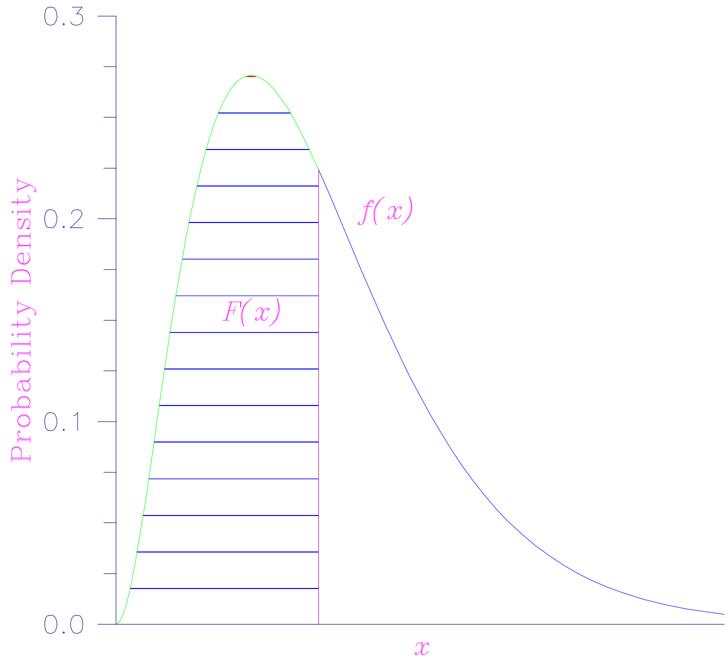


Figure 11- 2 Probability Density Function

The “`DF`” routines for continuous distributions in this chapter evaluate cumulative distribution functions, just as the ones for discrete distributions.

For (absolutely) continuous distributions, the value of $F(x)$ uniquely determines x within the support of the distribution. The “`IN`” routines in this chapter compute the inverses of the distribution functions; that is, given $F(x)$ (called “`P`” for “probability”), a routine like `BETIN` computes x. The inverses are defined only over the open interval (0, 1).

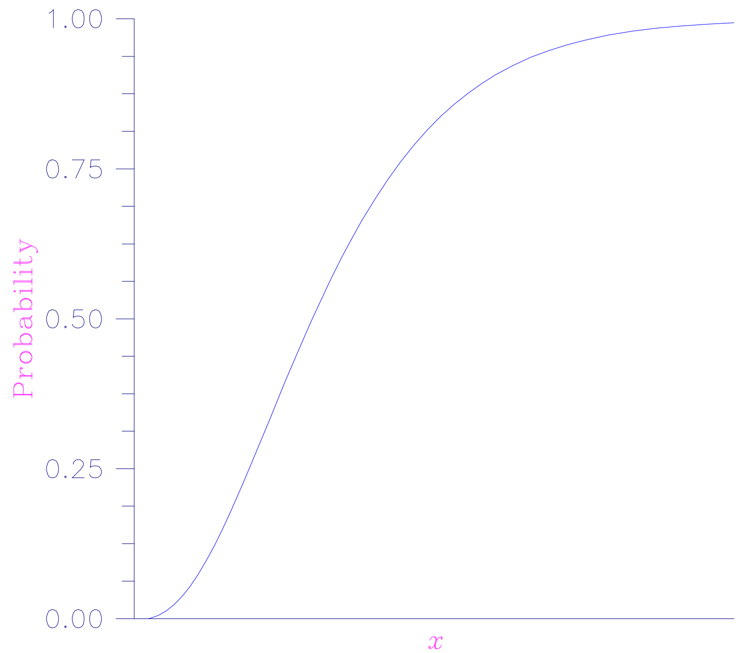


Figure 11- 3 Cumulative Probability Distribution Function

There are two routines in this chapter that deal with general continuous distribution functions. The routine `GCDF` computes a distribution function using values of the density function, and the routine `GCIN` computes the inverse. These two routines may be useful when the user has an estimate of a probability density.

Additional Comments

Whenever a probability close to 1.0 results from a call to a distribution function or is to be input to an inverse function, it is often impossible to achieve good accuracy because of the nature of the representation of numeric values. In this case, it may be better to work with the complementary distribution function (one minus the distribution function). If the distribution is symmetric about some point (as the normal distribution, for example) or is reflective about some point (as the beta distribution, for example), the complementary distribution function has a simple relationship with the distribution function. For example, to evaluate the standard normal distribution at 4.0, using `ANORIN` directly, the result to six places is 0.999968. Only two of those digits are really useful, however. A more useful result may be 1.000000 minus this value, which can be obtained to six significant figures as 3.16713E–05 by evaluating `ANORIN` at –4.0. For the normal distribution, the two values are related by $\Phi(x) = 1 - \Phi(-x)$, where $\Phi(\cdot)$ is the normal distribution function. Another example is the beta distribution with parameters 2 and 10. This distribution is skewed to the right; so evaluating `BETDF` at 0.7, we obtain 0.999953. A more precise result is obtained by evaluating `BETDF` with parameters 10 and 2 at 0.3. This yields 4.72392E–5. (In both of these examples, it is wise not to trust the last digit.)

Many of the algorithms used by routines in this chapter are discussed by Abramowitz and Stegun (1964). The algorithms make use of various expansions and recursive relationships, and often use different methods in different regions.

Cumulative distribution functions are defined for all real arguments; however, if the input to one of the distribution functions in this chapter is outside the range of the random variable, an error of Type 1 is issued, and the output is set to zero or one, as appropriate. A Type 1 error is of lowest severity, a “note;” and, by default, no printing or stopping of the program occurs. The other common errors that occur in the routines of this chapter are Type 2, “alert,” for a function value being set to zero due to underflow; Type 3, “warning,” for considerable loss of accuracy in the result returned; and Type 5, “terminal,” for incorrect and/ or inconsistent input, complete loss of accuracy in the result returned, or inability to represent the result (because of overflow). When a Type 5 error occurs, the result is set to NaN (not a number, also used as a missing value code, obtained by IMSL routine `AMACH`(6). (See the section “User Errors” in the Reference Material.)

BINDF

This function evaluates the binomial cumulative distribution function.

Function Return Value

BINDF — Function value, the probability that a binomial random variable takes a value less than or equal to `K`. (Output)
`BINDF` is the probability that `K` or fewer successes occur in `N` independent Bernoulli trials, each of which has a `PIN` probability of success.

Required Arguments

K — Argument for which the binomial distribution function is to be evaluated. (Input)

N — Number of Bernoulli trials. (Input)

PIN — Probability of success on each independent trial. (Input)

FORTRAN 90 Interface

Generic: `BINDF (K, N, PIN)`

Specific: The specific interface names are `S_BINDF` and `D_BINDF`.

FORTRAN 77 Interface

Single: `BINDF (K, N, PIN)`

Double: The double precision name is `DBINDF`.

Description

Function BINDF evaluates the cumulative distribution function of a binomial random variable with parameters n and p where n =N and p =PIN. It does this by summing probabilities of the random variable taking on the specific values in its range. These probabilities are computed by the recursive relationship

$$\Pr(X=j)=\frac{(n+1-j)p}{j(1-p)}\Pr(X = j-1)$$

To avoid the possibility of underflow, the probabilities are computed forward from 0, if k is not greater than n times p, and are computed backward from n, otherwise. The smallest positive machine number, ε, is used as the starting value for summing the probabilities, which are rescaled by $(1 - p)^n\,\varepsilon$ if forward computation is performed and by $p^n\varepsilon$ if backward computation is done. For the special case of $p = 0$, BINDF is set to 1; and for the case $p = 1$, BINDF is set to 1 if $k = n$ and to 0 otherwise.

Comments

Informational errors

Type	Code	
1	3	The input argument, K, is less than zero.
1	4	The input argument, K, is greater than the number of Bernoulli trials, N.

Example

Suppose X is a binomial random variable with $n = 5$ and $p = 0.95$. In this example, we find the probability that X is less than or equal to 3.

```
      USE UMACH_INT
      USE BINDF_INT

      IMPLICIT   NONE
      INTEGER    K, N, NOUT
      REAL       PIN, PR
!
      CALL UMACH (2, NOUT)
      K  = 3
      N  = 5
      PIN  = 0.95
      PR = BINDF(K,N, PIN)
      WRITE (NOUT,99999) PR
99999 FORMAT (' The probability that X is less than or equal to 3 is ' &
            , F6.4)
      END
```

Output

```
The probability that X is less than or equal to 3 is 0.0226
```

BINPR

This function evaluates the binomial probability density function.

Function Return Value

BINPR Function value, the probability that a binomial random variable takes a value equal to K. (Output)

Required Arguments

K — Argument for which the binomial probability function is to be evaluated. (Input)

N — Number of Bernoulli trials. (Input)

PIN — Probability of success on each independent trial. (Input)

FORTRAN 90 Interface

Generic: `BINPR (K, N, PIN)`

Specific: The specific interface names are `S_BINPR` and `D_BINPR`.

FORTRAN 77 Interface

Single: `BINPR (K, N, PIN)`

Double: The double precision name is `DBINPR`.

Description

The function `BINPR` evaluates the probability that a binomial random variable with parameters n and p where p =`PIN` takes on the value k. It does this by computing probabilities of the random variable taking on the values in its range less than (or the values greater than) k. These probabilities are computed by the recursive relationship

$$\Pr(X = j) = \frac{(n+1-j)p}{j(1-p)} \Pr(X = j-1)$$

To avoid the possibility of underflow, the probabilities are computed forward from 0, if k is not greater than n times p, and are computed backward from n, otherwise. The smallest positive machine number, ε, is used as the starting value for computing the probabilities, which are rescaled by $(1 - p)^n\varepsilon$ if forward computation is performed and by $p^n\varepsilon$ if backward computation is done.

For the special case of $p = 0$, `BINPR` is set to 0 if k is greater than 0 and to 1 otherwise; and for the case $p = 1$, `BINPR` is set to 0 if k is less than n and to 1 otherwise.

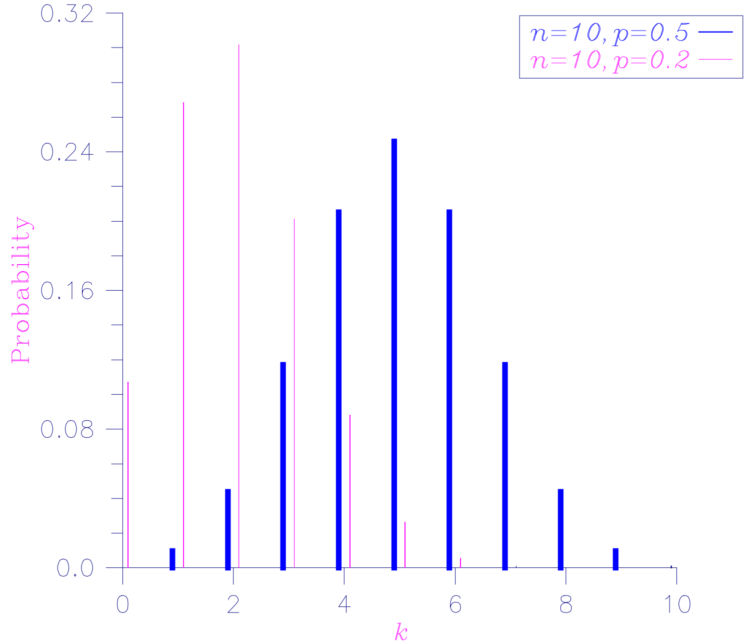


Figure 11- 4 Binomial Probability Function

Comments

Informational errors

Type	Code	
1	3	The input argument, `K`, is less than zero.
1	4	The input argument, `K`, is greater than the number of Bernoulli trials, `N`.

Example

Suppose *X* is a binomial random variable with `N` = 5 and `PIN` = 0.95. In this example, we find the probability that *X* is equal to 3.

```
      USE UMACH_INT
      USE BINPR_INT
      IMPLICIT   NONE
      INTEGER    K, N, NOUT
      REAL       PIN, PR
!
      CALL UMACH (2, NOUT)
      K  = 3
      N  = 5
      PIN  = 0.95
      PR = BINPR(K,N,PIN)
```

```
      WRITE (NOUT,99999) PR
99999 FORMAT (' The probability that X is equal to 3 is ', F6.4)
      END
```

Output

```
The probability that X is equal to 3 is 0.0214
```

GEODF

This function evaluates the discrete geometric cumulative probability distribution function.

Function Return Value

GEODF — Function value, the probability that a geometric random variable takes a value less than or equal to `IX`. (Output)

Required Arguments

IX — Argument for which the geometric cumulative distribution function is to be evaluated. (Input)

PIN — Probability parameter for each independent trial (the probability of success for each independent trial). `PIN` must be in the open interval (0, 1). (Input)

FORTRAN 90 Interface

Generic: `GEODF (IX, PIN)`

Specific: The specific interface names are `S_GEODF` and `D_GEODF`.

FORTRAN 77 Interface

Single: `GEODF (IX, PIN)`

Double: The double precision name is `DGEODF`.

Description

The function `GEODF` evaluates the discrete geometric cumulative probability distribution function with parameter p = `PIN`, defined

$$F(x|p) = \sum_{i=0}^{\lfloor x \rfloor} pq^i, \quad q = 1 - p, \quad 0 < p < 1$$

The return value is the probability that up to x trials would be observed before observing a success.

Example

In this example, we evaluate the probability function at IX = 3, PIN = 0.25.

```
      USE UMACH_INT
      USE GEODF_INT
      IMPLICIT NONE
      INTEGER NOUT, IX
      REAL PIN, PR
      CALL UMACH(2, NOUT)

      IX = 3
      PIN = 0.25e0
      PR = GEODF(IX, PIN)
      WRITE (NOUT, 99999) IX, PIN, PR
99999 FORMAT (' GEODF(', I2, ', ', F4.2, ') = ', F10.6)
      END
```

Output

```
GEODF( 3, 0.25) =   0.683594
```

GEOIN

This function evaluates the inverse of the geometric cumulative probability distribution function.

Function Return Value

GEOIN — Integer function value. The probability that a geometric random variable takes a value less than or equal to the returned value is the input probability, P. (Output)

Required Arguments

P — Probability for which the inverse of the discrete geometric cumulative distibution function is to be evaluated. P must be in the open interval (0, 1). (Input)

PIN — Probability parameter for each independent trial (the probability of success for each independent trial). PIN must be in the open interval (0, 1). (Input)

FORTRAN 90 Interface

Generic: GEOIN (P, PIN)

Specific: The specific interface names are S_GEOIN and D_GEOIN.

FORTRAN 77 Interface

Single: GEOIN (P, PIN)

Double: The double precision name is DGEOIN.

Description

The function GEOIN evaluates the inverse distribution function of a geometric random variable with parameter PIN. The inverse of the CDF is defined as the smallest integer x such that the geometric CDF is not less than a given value P, $0 < \mathrm{P} < 1$.

Example

In this example, we evaluate the inverse probability function at PIN = 0.25, P = 0.6835.

```
      USE UMACH_INT
      USE GEOIN_INT
      IMPLICIT NONE
      INTEGER NOUT, IX
      REAL P, PIN
      CALL UMACH(2, NOUT)
      PIN = 0.25
      P =  0.6835
      IX = GEOIN(P, PIN)
      WRITE (NOUT, 99999) P, PIN, IX
99999 FORMAT (' GEOIN(', F4.2, ', ', F6.4 ') = ', I2)
      END
```

Output

```
GEOIN(0.6835, 0.25) =  3
```

GEOPR

This function evaluates the discrete geometric probability density function.

Function Return Value

GEOPR — Function value, the probability that a random variable from a geometric distribution having parameter PIN will be equal to IX. (Output)

Required Arguments

IX — Argument for which the discrete geometric probability density function is to be evaluated. IX must be greater than or equal to 0. (Input)

PIN — Probability parameter of the geometric probability function (the probability of success for each independent trial). PIN must be in the open interval (0, 1). (Input)

FORTRAN 90 Interface

Generic: GEOPR (IX, PIN)

Specific: The specific interface names are S_GEOPR and D_GEOPR.

FORTRAN 77 Interface

Single: GEOPR (IX, PIN)

Double: The double precision name is DGEOPR.

Description

The function GEOPR evaluates the discrete geometric probability density function, defined

$$f\left(x \middle| p\right) = pq^x, \quad q = 1 - p, \quad 0 < p < 1, \quad x = 0, 1, \ldots, HUGE(1), \text{ where } p = \texttt{PIN}.$$

Example

In this example, we evaluate the probability density function at IX = 3, PIN = 0.25.

```
      USE UMACH_INT
      USE GEOPR_INT
      IMPLICIT NONE
      INTEGER NOUT, IX
      REAL PIN, PR
      CALL UMACH(2, NOUT)
      IX = 3
      PIN = 0.25e0
      PR = GEOPR(IX, PIN)
      WRITE (NOUT, 99999) IX, PIN, PR
99999 FORMAT (' GEOPR(', I2, ', ', F4.2, ') = ', F6.4)
      END
```

Output

```
GEOPR( 3, 0.25) = 0.1055
```

HYPDF

This function evaluates the hypergeometric cumulative distribution function.

Function Return Value

HYPDF — Function value, the probability that a hypergeometric random variable takes a value less than or equal to K. (Output)
HYPDF is the probability that K or fewer defectives occur in a sample of size N drawn from a lot of size L that contains M defectives.
See Comment 1.

Required Arguments

K — Argument for which the hypergeometric cumulative distribution function is to be evaluated. (Input)

N — Sample size. (Input)
`N` must be greater than zero and greater than or equal to `K`.

M — Number of defectives in the lot. (Input)

L — Lot size. (Input)
`L` must be greater than or equal to `N` and `M`.

FORTRAN 90 Interface

Generic: `HYPDF (K, N, M, L)`

Specific: The specific interface names are `S_HYPDF` and `D_HYPDF`.

FORTRAN 77 Interface

Single: `HYPDF (K, N, M, L)`

Double: The double precision name is `DHYPDF`.

Description

The function `HYPDF` evaluates the cumulative distribution function of a hypergeometric random variable with parameters *n*, *l*, and *m*. The hypergeometric random variable *X* can be thought of as the number of items of a given type in a random sample of size *n* that is drawn without replacement from a population of size *l* containing *m* items of this type. The probability function is

$$\Pr(X = j) = \frac{\binom{m}{j}\binom{l-m}{n-j}}{\binom{l}{n}} \quad \text{for } \; j = i, i+1, i+2, \ldots \min(n, m)$$

where $i = \max(0, n - l + m)$.

If *k* is greater than or equal to *i* and less than or equal to min(*n*, *m*), `HYPDF` sums the terms in this expression for *j* going from *i* up to *k*. Otherwise, `HYPDF` returns 0 or 1, as appropriate. So, as to avoid rounding in the accumulation, `HYPDF` performs the summation differently depending on whether or not *k* is greater than the mode of the distribution, which is the greatest integer less than or equal to $(m + 1)(n + 1)/(l + 2)$.

Comments

1. If the generic version of this function is used, the immediate result must be stored in a variable before use in an expression. For example:

```
X = HYPDF (K, N, M, L)
Y = SQRT(X)
```

must be used rather than

```
Y = SQRT(HYPDF(K, N, M, L))
```

If this is too much of a restriction on the programmer, then the specific name can be used without this restriction.

2. Informational errors

Type	Code	
1	5	The input argument, K, is less than zero.
1	6	The input argument, K, is greater than the sample size.

Example

Suppose *X* is a hypergeometric random variable with N = 100, L = 1000, and M = 70. In this example, we evaluate the distribution function at 7.

```
      USE UMACH_INT
      USE HYPDF_INT
      IMPLICIT   NONE
      INTEGER    K, L, M, N, NOUT
      REAL       DF
!
      CALL UMACH (2, NOUT)
      K  = 7
      N  = 100
      L  = 1000
      M  = 70
      DF = HYPDF(K,N,M,L)
      WRITE (NOUT,99999) DF
99999 FORMAT (' The probability that X is less than or equal to 7 is ' &
            , F6.4)
      END
```

Output

```
The probability that X is less than or equal to 7 is 0.5995
```

HYPPR

This function evaluates the hypergeometric probability density function.

Function Return Value

HYPPR — Function value, the probability that a hypergeometric random variable takes a value equal to K. (Output)

HYPPR is the probability that exactly K defectives occur in a sample of size N drawn from a lot of size L that contains M defectives.
See Comment 1.

Required Arguments

K — Argument for which the hypergeometric probability function is to be evaluated. (Input)

N — Sample size. (Input)
N must be greater than zero and greater than or equal to K.

M — Number of defectives in the lot. (Input)

L — Lot size. (Input)
L must be greater than or equal to N and M.

FORTRAN 90 Interface

Generic: HYPPR (K, N, M, L)

Specific: The specific interface names are S_HYPPR and D_HYPPR.

FORTRAN 77 Interface

Single: HYPPR (K, N, M, L)

Double: The double precision name is DHYPPR.

Description

The function HYPPR evaluates the probability density function of a hypergeometric random variable with parameters *n*, *l*, and *m*. The hypergeometric random variable *X* can be thought of as the number of items of a given type in a random sample of size *n* that is drawn without replacement from a population of size *l* containing *m* items of this type. The probability density function is

$$\Pr(X = k) = \frac{\binom{m}{k}\binom{l-m}{n-k}}{\binom{l}{n}} \quad \text{for } k = i, i+1, i+2, \ldots \min(n, m)$$

where $i = \max(0, n - l + m)$. HYPPR evaluates the expression using log gamma functions.

Comments

1. If the generic version of this function is used, the immediate result must be stored in a variable before use in an expression. For example:

```
X = HYPPR(K, N, M, L)
Y = SQRT(X)
```

must be used rather than

```
Y = SQRT(HYPPR(K, N, M, L))
```

If this is too much of a restriction on the programmer, then the specific name can be used without this restriction.

2. Informational errors

Type	Code	
1	5	The input argument, K, is less than zero.
1	6	The input argument, K, is greater than the sample size.

Example

Suppose *X* is a hypergeometric random variable with N = 100, L = 1000, and M = 70. In this example, we evaluate the probability function at 7.

```
      USE UMACH_INT
      USE HYPPR_INT

      IMPLICIT   NONE
      INTEGER    K, L, M, N, NOUT
      REAL       PR
!
      CALL UMACH (2, NOUT)
      K  = 7
      N  = 100
      L  = 1000
      M  = 70
      PR = HYPPR(K,N,M,L)
      WRITE (NOUT,99999) PR
99999 FORMAT (' The probability that X is equal to 7 is ', F6.4)
      END
```

Output

```
The probability that X is equal to 7 is 0.1628
```

POIDF

This function evaluates the Poisson cumulative distribution function.

Function Return Value

POIDF — Function value, the probability that a Poisson random variable takes a value less than or equal to K.   (Output)

Required Arguments

K — Argument for which the Poisson cumulative distribution function is to be evaluated. (Input)

THETA — Mean of the Poisson distribution. (Input)
THETA must be positive.

FORTRAN 90 Interface

Generic: POIDF (K, THETA)

Specific: The specific interface names are S_POIDF and D_POIDF.

FORTRAN 77 Interface

Single: POIDF (K, THETA)

Double: The double precision name is DPOIDF.

Description

The function POIDF evaluates the cumulative distribution function of a Poisson random variable with parameter THETA. THETA, which is the mean of the Poisson random variable, must be positive. The probability function (with θ = THETA) is

$$f(x) = e^{-\theta}\theta^x/x!, \text{ for } x = 0, 1, 2, \ldots$$

The individual terms are calculated from the tails of the distribution to the mode of the distribution and summed. POIDF uses the recursive relationship

$$f(x + 1) = f(x)\theta/(x + 1), \quad \text{for } x = 0, 1, 2, \ldots k - 1,$$

with $f(0) = e^{-\theta}$.

Comments

Informational error

Type	Code	
1	1	The input argument, K, is less than zero.

Example

Suppose X is a Poisson random variable with $\theta = 10$. In this example, we evaluate the distribution function at 7.

```
USE UMACH_INT
USE POIDF_INT
IMPLICIT   NONE
INTEGER    K, NOUT
```

```
      REAL       DF, THETA
!
      CALL UMACH (2, NOUT)
      K     = 7
      THETA = 10.0
      DF    = POIDF(K,THETA)
      WRITE (NOUT,99999) DF
99999 FORMAT (' The probability that X is less than or equal to ', &
            '7 is ', F6.4)
      END
```

Output

```
The probability that X is less than or equal to 7 is 0.2202
```

POIPR

This function evaluates the Poisson probability density function.

Function Return Value

POIPR — Function value, the probability that a Poisson random variable takes a value equal to `K`. (Output)

Required Arguments

K — Argument for which the Poisson probability density function is to be evaluated. (Input)

THETA — Mean of the Poisson distribution. (Input)
`THETA` must be positive.

FORTRAN 90 Interface

Generic: `POIPR (K, THETA)`

Specific: The specific interface names are `S_POIPR` and `D_POIPR`.

FORTRAN 77 Interface

Single: `POIPR (K, THETA)`

Double: The double precision name is `DPOIPR`.

Description

The function `POIPR` evaluates the probability density function of a Poisson random variable with parameter `THETA`. `THETA`, which is the mean of the Poisson random variable, must be positive. The probability function (with θ = `THETA`) is

$$f(x) = e^{-\theta}\theta^k/k!, \text{ for } k = 0, 1, 2, \ldots$$

POIPR evaluates this function directly, taking logarithms and using the log gamma function.

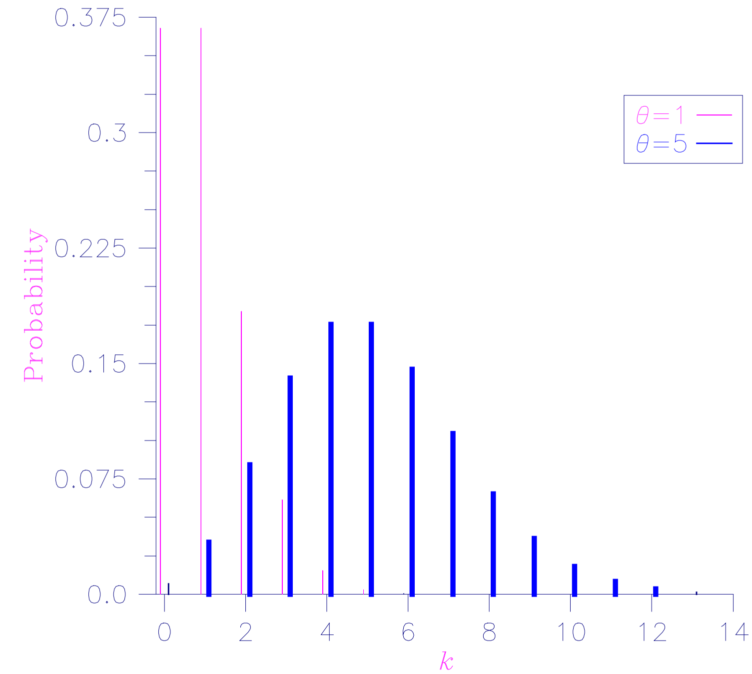


Figure 11- 5 Poisson Probability Function

Comments

Informational error

Type	Code	
1	1	The input argument, K, is less than zero.

Example

Suppose X is a Poisson random variable with $\theta = 10$. In this example, we evaluate the probability function at 7.

```
      USE UMACH_INT
      USE POIPR_INT
      IMPLICIT   NONE

      INTEGER    K, NOUT
      REAL       PR, THETA
!
      CALL UMACH (2, NOUT)
      K     = 7
      THETA = 10.0
      PR    = POIPR(K,THETA)
```

```
      WRITE (NOUT,99999) PR
99999 FORMAT (' The probability that X is equal to 7 is ', F6.4)
      END
```

Output

```
The probability that X is equal to 7 is 0.0901
```

UNDDF

This function evaluates the discrete uniform cumulative distribution function.

Function Return Value

UNDDF — Function value, the probability that a uniform random variable takes a value less than or equal to `IX`. (Output)

Required Arguments

IX — Argument for which the discrete uniform cumulative distribution function is to be evaluated. (Input)

N — Scale parameter. `N` must be greater than 0. (Input)

FORTRAN 90 Interface

Generic: `UNDDF (IX, N)`

Specific: The specific interface names are `S_UNDDF` and `D_UNDDF`.

FORTRAN 77 Interface

Single: `UNDDF (IX, N)`

Double: The double precision name is `DUNDDF`.

Description

The notation below uses the floor and ceiling function notation, $\lfloor . \rfloor$ and $\lceil . \rceil$.

The function `UNDDF` evaluates the discrete uniform cumulative probability distribution function with scale parameter `N`, defined

$$F\left(x \middle| N\right) = \frac{\lfloor x \rfloor}{N}, \quad 1 \le x \le N$$

.

Example

In this example, we evaluate the probability function at `IX` = 3, `N` = 5.

```
      USE UMACH_INT
      USE UNDDF_INT
      IMPLICIT NONE
      INTEGER NOUT, IX, N
      REAL PR
      CALL UMACH(2, NOUT)
      IX = 3
      N = 5
      PR = UNDDF(IX, N)
      WRITE (NOUT, 99999) IX, N, PR
99999 FORMAT (' UNDDF(', I2, ', ', I2, ') = ', F6.4)
      END
```

Output

```
UNDDF( 3,  5) = 0.6000
```

UNDIN

This function evaluates the inverse of the discrete uniform cumulative distribution function.

Function Return Value

UNDIN — Integer function value. The probability that a uniform random variable takes a value less than or equal to the returned value is the input probability, `P`. (Output)

Required Arguments

P — Probability for which the inverse of the discrete uniform cumulative distribution function is to be evaluated. `P` must be nonnegative and less than or equal to 1.0. (Input)

N — Scale parameter. `N` must be greater than 0. (Input)

FORTRAN 90 Interface

Generic: `UNDIN (P, N)`

Specific: The specific interface names are `S_UNDIN` and `D_UNDIN`.

FORTRAN 77 Interface

Single: `UNDIN (P, N)`

Double: The double precision name is `DUNDIN`.

Description

The notation below uses the floor and ceiling function notation, $\lfloor . \rfloor$ and $\lceil . \rceil$.

The function UNDIN evaluates the inverse distribution function of a discrete uniform random variable with scale parameter N, defined

$$x = \lceil pN \rceil, \quad 0 \le p \le 1$$

Example

In this example, we evaluate the inverse probability function at P = 0.6, N = 5.

```
      USE UMACH_INT
      USE UNDIN_INT
      IMPLICIT NONE
      INTEGER NOUT, N, IX
      REAL P
      CALL UMACH(2, NOUT)
      P = 0.60
      N = 5
      IX = UNDIN(P, N)
      WRITE (NOUT, 99999) P, N, IX
99999 FORMAT (' UNDIN(', F4.2, ', ', I2 ') = ', I2)
      END
```

Output

```
UNDIN(0.60,  5) =  3
```

UNDPR

This function evaluates the discrete uniform probability density function.

Function Return Value

UNDPR — Function value, the probability that a random variable from a uniform distribution having scale parameter N will be equal to IX. (Output)

Required Arguments

IX — Argument for which the discrete uniform probability density function is to be evaluated. (Input)

N — Scale parameter. N must be greater than 0. (Input)

FORTRAN 90 Interface

Generic: `UNDPR (IX, N)`

Specific: The specific interface names are S_UNDPR and D_UNDPR.

FORTRAN 77 Interface

Single: UNDPR (IX, N)

Double: The double precision name is DUNDPR.

Description

The discrete uniform PDF is defined for positive integers x in the range $1,\ldots,N, N > 0$. It has the value $y = f\left(x \middle| N\right) = \frac{1}{N}, \quad 1 \le x \le N$, and $y = 0, \quad x > N$. Allowing values of x resulting in $y = 0, \quad x > N$ is a convenience.

Example

In this example, we evaluate the discrete uniform probability density function at IX = 3, N = 5.

```
      USE UMACH_INT
      USE UNDPR_INT
      IMPLICIT NONE
      INTEGER NOUT, IX, N
      REAL PR
      CALL UMACH(2, NOUT)
      IX = 3
      N = 5
      PR = UNDPR(IX, N)
      WRITE (NOUT, 99999) IX, N, PR
99999 FORMAT (' UNDPR(', I2, ', ', I2, ') = ', F6.4)
      END
```

Output

```
UNDPR( 3,  5) = 0.2000
```

AKS1DF

This function evaluates the cumulative distribution function of the one-sided Kolmogorov-Smirnov goodness of fit D^+ or D^- test statistic based on continuous data for one sample.

Function Return Value

AKS1DF — The probability of a smaller D. (Output)

Required Arguments

NOBS — The total number of observations in the sample. (Input)

D — The D^+ or D^- test statistic. (Input)
`D` is the maximum positive difference of the empirical cumulative distribution function (CDF) minus the hypothetical CDF or the maximum positive difference of the hypothetical CDF minus the empirical CDF.

FORTRAN 90 Interface

Generic: `AKS1DF (NOBS, D)`

Specific: The specific interface names are `S_AKS1DF` and `D_AKS1DF`.

FORTRAN 77 Interface

Single: `AKS1DF (NOBS, D)`

Double: The double precision name is `DKS1DF`.

Description

Routine `AKS1DF` computes the cumulative distribution function (CDF) for the one-sided Kolmogorov-Smirnov one-sample D^+ or D^- statistic when the theoretical CDF is strictly continuous. Let $F(x)$ denote the theoretical distribution function, and let $S_n(x)$ denote the empirical distribution function obtained from a sample of size `NOBS`. Then, the D^+ statistic is computed as

$$D^+ = \sup_x \left[F(x) - S_n(x)\right]$$

while the one-sided D^- statistic is computed as

$$D^- = \sup_x \left[S_n(x) - F(x)\right]$$

Exact probabilities are computed according to a method given by Conover (1980, page 350) for sample sizes of 80 or less. For sample sizes greater than 80, Smirnov's asymptotic result is used, that is, the value of the CDF is taken as $1-e^{-2nd^2}$, where d is D^+ or D^- (Kendall and Stuart, 1979, page 482). This asymptotic expression is conservative (the value returned by `AKS1DF` is smaller than the exact value, when the sample size exceeds 80).

Comments

1. Workspace may be explicitly provided, if desired, by use of `AK21DF/DK21DF`. The reference is:

   ```
   AK2DF(NOBS, D, WK)
   ```

   The additional argument is:

   WK — Work vector of length 3 * `NOBS` + 3 if `NOBS` $\leq$ 80. `WK` is not used if `NOBS` is greater than 80.

2. Informational errors

Type	Code	
1	2	Since the D test statistic is less than zero, the distribution function is zero at D.
1	3	Since the D test statistic is greater than one, the distribution function is one at D.

3. If NOBS $\le$ 80, then exact one-sided probabilities are computed. In this case, on the order of NOBS^2 operations are required. For NOBS > 80, approximate one-sided probabilities are computed. These approximate probabilities require very few computations.

4. An approximate two-sided probability for the D = max (D^+, D^-) statistic can be computed as twice the AKS1DF probability for D(minus one, if the probability from AKS1DF is greater than 0.5).

Programming Notes

Routine AKS1DF requires on the order of NOBS^2 operations to compute the exact probabilities, where an operation consists of taking ten or so logarithms. Because so much computation is occurring within each "operation," AKS1DF is much slower than its two-sample counterpart, function AKS2DF.

Example

In this example, the exact one-sided probabilities for the tabled values of D^+ or D^-, given, for example, in Conover (1980, page 462), are computed. Tabled values at the 10% level of significance are used as input to AKS1DF for sample sizes of 5 to 50 in increments of 5 (the last two tabled values are obtained using the asymptotic critical values of

$$1.07 / \sqrt{\text{NOBS}}$$

The resulting probabilities should all be close to 0.90.

```
      USE UMACH_INT
      USE AKS1DF_INT
      IMPLICIT   NONE
      INTEGER    I, NOBS, NOUT
      REAL       D(10)
!
      DATA D/0.447, 0.323, 0.266, 0.232, 0.208, 0.190, 0.177, 0.165, &
          0.160, 0.151/
!
      CALL UMACH (2, NOUT)
!
      DO 10  I=1, 10
         NOBS = 5*I
!
         WRITE (NOUT,99999) D(I), NOBS, AKS1DF(NOBS,D(I))
!
99999    FORMAT (' One-sided Probability for D = ', F8.3, ' with NOBS ' &
```

```
              , '= ', I2, ' is ', F8.4)
   10 CONTINUE
      END
```

Output

```
One-sided Probability for D =    0.447 with NOBS =  5 is   0.9000
One-sided Probability for D =    0.323 with NOBS = 10 is   0.9006
One-sided Probability for D =    0.266 with NOBS = 15 is   0.9002
One-sided Probability for D =    0.232 with NOBS = 20 is   0.9009
One-sided Probability for D =    0.208 with NOBS = 25 is   0.9002
One-sided Probability for D =    0.190 with NOBS = 30 is   0.8992
One-sided Probability for D =    0.177 with NOBS = 35 is   0.9011
One-sided Probability for D =    0.165 with NOBS = 40 is   0.8987
One-sided Probability for D =    0.160 with NOBS = 45 is   0.9105
One-sided Probability for D =    0.151 with NOBS = 50 is   0.9077
```

AKS2DF

This function evaluates the cumulative distribution function of the Kolmogorov-Smirnov goodness of fit *D* test statistic based on continuous data for two samples.

Function Return Value

***AKS2DF* —** The probability of a smaller `D`. (Output)

Required Arguments

***NOBSX* —** The total number of observations in the first sample. (Input)

***NOBSY* —** The total number of observations in the second sample. (Input)

***D* —** The `D` test statistic. (Input)
`D` is the maximum absolute difference between empirical cumulative distribution functions (CDFs) of the two samples.

FORTRAN 90 Interface

Generic: `AKS2DF (NOBSX, NOBSY, D)`

Specific: The specific interface names are `S_AKS2DF` and `D_AKS2DF`.

FORTRAN 77 Interface

Single: `AKS2DF (NOBSX, NOBSY, D)`

Double: The double precision name is `DKS2DF`.

Description

Function AKS2DF computes the cumulative distribution function (CDF) for the two-sided Kolmogorov-Smirnov two-sample D statistic when the theoretical CDF is strictly continuous. Exact probabilities are computed according to a method given by Kim and Jennrich (1973). Approximate asymptotic probabilities are computed according to methods also given in this reference.

Let $F_n(x)$ and $G_m(x)$ denote the empirical distribution functions for the two samples, based on n = NOBSX and m = NOBSY observations. Then, the D statistic is computed as

$$D = \sup_x \left| F_n(x) - G_m(x) \right|$$

Comments

1. Workspace may be explicitly provided, if desired, by use of AK22DF/DK22DF. The reference is:

   ```
   AK22DF (NOBSX, NOBSY, D, WK)
   ```

   The additional argument is:

   WK — Work vector of length max(NOBSX, NOBSY) + 1.

2. Informational errors

Type	Code	
1	2	Since the D test statistic is less than zero, then the distribution function is zero at D.
1	3	Since the D test statistic is greater than one, then the distribution function is one at D.

Programming Notes

Function AKS2DF requires on the order of NOBSX * NOBSY operations to compute the exact probabilities, where an operation consists of an addition and a multiplication. For NOBSX * NOBSY less than 10000, the exact probability is computed. If this is not the case, then the Smirnov approximation discussed by Kim and Jennrich (1973) is used if the minimum of NOBSX and NOBSY is greater than ten percent of the maximum of NOBSX and NOBSY, or if the minimum is greater than 80. Otherwise, the Kolmogorov approximation discussed by Kim and Jennrich (1973) is used.

Example

Function AKS2DF is used to compute the probability of a smaller D statistic for a variety of sample sizes using values close to the 0.95 probability value.

```
USE UMACH_INT
USE AKS2DF_INT
```

```
      IMPLICIT   NONE
      INTEGER    I, NOBSX(10), NOBSY(10), NOUT
      REAL       D(10)
!
      DATA NOBSX/5, 20, 40, 70, 110, 200, 200, 200, 100, 100/
      DATA NOBSY/10, 10, 10, 10, 10, 20, 40, 60, 80, 100/
      DATA D/0.7, 0.55, 0.475, 0.4429, 0.4029, 0.2861, 0.2113, 0.1796, &
          0.18, 0.18/
!
      CALL UMACH (2, NOUT)
!
      DO 10  I=1, 10
!
         WRITE (NOUT,99999) D(I), NOBSX(I), NOBSY(I), &
                          AKS2DF(NOBSX(I),NOBSY(I),D(I))
!
99999    FORMAT (' Probability for D = ', F5.3, ' with NOBSX = ', I3, &
               ' and NOBSY = ', I3, ' is ', F9.6, '.')
   10 CONTINUE
      END
```

Output

```
Probability for D = 0.700 with NOBSX =   5 and NOBSY =  10 is  0.980686.
Probability for D = 0.550 with NOBSX =  20 and NOBSY =  10 is  0.987553.
Probability for D = 0.475 with NOBSX =  40 and NOBSY =  10 is  0.972423.
Probability for D = 0.443 with NOBSX =  70 and NOBSY =  10 is  0.961646.
Probability for D = 0.403 with NOBSX = 110 and NOBSY =  10 is  0.928667.
Probability for D = 0.286 with NOBSX = 200 and NOBSY =  20 is  0.921126.
Probability for D = 0.211 with NOBSX = 200 and NOBSY =  40 is  0.917110.
Probability for D = 0.180 with NOBSX = 200 and NOBSY =  60 is  0.914520.
Probability for D = 0.180 with NOBSX = 100 and NOBSY =  80 is  0.908185.
Probability for D = 0.180 with NOBSX = 100 and NOBSY = 100 is  0.946098.
```

ALNDF

This function evaluates the lognormal cumulative probability distribution function.

Function Return Value

ALNDF — Function value, the probability that a standard lognormal random variable takes a value less than or equal to X. (Output)

Required Arguments

X — Argument for which the lognormal cumulative distribution function is to be evaluated. (Input)

AMU — Location parameter of the lognormal cumulative distribution function. (Input)

SIGMA — Shape parameter of the lognormal cumulative distribution function. `SIGMA` must be greater than 0. (Input)

FORTRAN 90 Interface

Generic: `ALNDF (X, AMU, SIGMA)`

Specific: The specific interface names are `S_ALNDF` and `D_ALNDF`.

FORTRAN 77 Interface

Single: `ALNDF (X, AMU, SIGMA)`

Double: The double precision name is `DLNDF`.

Description

The function `ALNDF` evaluates the lognormal cumulative probability distribution function, defined as

$$F\left(x \middle| \mu,\sigma\right)$$

$$=\frac{1}{\sigma\sqrt{2\pi}}\int_0^x \frac{1}{t} e^{-\left(\frac{\left(\log(t)-\mu\right)^2}{2\sigma^2}\right)} dt$$

$$=\frac{1}{\sigma\sqrt{2\pi}}\int_{-\infty}^{\log(x)} e^{-\left(\frac{u-\mu}{\sqrt{2}\sigma}^2\right)} du$$

Example

In this example, we evaluate the probability distribution function at `X` = 0.7137, `AMU` = 0.0, `SIGMA` = 0.5.

```
      USE UMACH_INT
      USE ALNDF_INT
      IMPLICIT NONE
      INTEGER NOUT
      REAL X, AMU, SIGMA, PR
      CALL UMACH(2, NOUT)
      X = .7137
      AMU = 0.0
      SIGMA = 0.5
      PR = ALNDF(X, AMU, SIGMA)
      WRITE (NOUT, 99999) X, AMU, SIGMA, PR
99999 FORMAT (' ALNDF(', F6.2, ', ', F4.2, ', ', F4.2, ') = ', F6.4)
```

```
      END
```

Output

```
ALNDF(  0.71, 0.00, 0.50) = 0.2500
```

ALNIN

This function evaluates the inverse of the lognormal cumulative probability distribution function.

Function Return Value

***ALNIN* —** Function value, the probability that a lognormal random variable takes a value less than or equal to the returned value is the input probability `P`.   (Output)

Required Arguments

P — Probability for which the inverse of the lognormal distribution function is to be evaluated.   (Input)

AMU — Location parameter of the lognormal cumulative distribution function.   (Input)

***SIGMA* —** Shape parameter of the lognormal cumulative distribution function. `SIGMA` must be greater than 0. (Input)

FORTRAN 90 Interface

Generic: `ALNIN (P, AMU, SIGMA)`

Specific: The specific interface names are `S_ALNIN` and `D_ALNIN`.

FORTRAN 77 Interface

Single: `ALNIN (P, AMU, SIGMA)`

Double: The double precision name is `DLNIN`.

Description

The function `ALNIN` evaluates the inverse distribution function of a lognormal random variable with location parameter `AMU` and scale parameter `SIGMA`. The probability that a standard lognormal random variable takes a value less than or equal to the returned value is `P`.

Example

In this example, we evaluate the inverse probability function at `P` = 0.25, `AMU` = 0.0, `SIGMA` = 0.5.

```
      USE UMACH_INT
      USE ALNIN_INT
      IMPLICIT NONE
      INTEGER NOUT
      REAL X, AMU, SIGMA, P
      CALL UMACH(2, NOUT)
      P = .25
      AMU = 0.0
      SIGMA = 0.5
      X = ALNIN(P, AMU, SIGMA)
      WRITE (NOUT, 99999) P, AMU, SIGMA, X
99999 FORMAT (' ALNIN(', F6.3, ', ', F4.2, ', ', F4.2, ') = ', F6.4)
      END
```

Output

```
ALNIN( 0.250, 0.00, 0.50) = 0.7137
```

ALNPR

This function evaluates the lognormal probability density function.

Function Return Value

ALNPR — Function value, the value of the probability density function. (Output)

Required Arguments

X — Argument for which the lognormal probability density function is to be evaluated. (Input)

AMU — Location parameter of the lognormal probability function. (Input)

SIGMA — Shape parameter of the lognormal probability function. `SIGMA` must be greater than 0. (Input)

FORTRAN 90 Interface

Generic: `ALNPR (X, AMU, SIGMA)`

Specific: The specific interface names are `S_ALNPR` and `D_ALNPR`.

FORTRAN 77 Interface

Single: `ALNPR (X, AMU, SIGMA)`

Double: The double precision name is `DLNPR`.

Description

The function ALNPR evaluates the lognormal probability density function, defined as

$$f\left(x|\mu,\sigma\right)=\frac{1}{x\sigma\sqrt{2\pi}}e^{-\left(\frac{\left(\log(x)-\mu\right)^2}{2\sigma^2}\right)}.$$

Example

In this example, we evaluate the probability function at X = 1.0, AMU = 0.0, SIGMA = 0.5.

```
      USE UMACH_INT
      USE ALNPR_INT
      IMPLICIT NONE
      INTEGER NOUT
      REAL X, AMU, SIGMA, PR
      CALL UMACH(2, NOUT)
      X = 1.0
      AMU = 0.0
      SIGMA = 0.5
      PR = ALNPR(X, AMU, SIGMA)
      WRITE (NOUT, 99999) X, AMU, SIGMA, PR
99999 FORMAT (' ALNPR(', F6.2, ', ', F4.2, ', ', F4.2, ') = ', F6.4)
      END
```

Output

```
ALNPR(  1.00, 0.00, 0.50) = 0.7979
```

ANORDF

This fuction evaluates the standard normal (Gaussian) cumulative distribution function.

Function Return Value

ANORDF — Function value, the probability that a normal random variable takes a value less than or equal to X. (Output)

Required Arguments

X — Argument for which the normal cumulative distribution function is to be evaluated. (Input)

FORTRAN 90 Interface

Generic: ANORDF (X)

Specific: The specific interface names are S_ANORDF and D_ANORDF.

FORTRAN 77 Interface

Single: ANORDF (X)

Double: The double precision name is DNORDF.

Description

Function ANORDF evaluates the cumulative distribution function, Φ, of a standard normal (Gaussian) random variable, that is,

$$\Phi(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{x} e^{-t^2/2} dt$$

The value of the distribution function at the point *x* is the probability that the random variable takes a value less than or equal to *x*.

The standard normal distribution (for which ANORDF is the distribution function) has mean of 0 and variance of 1. The probability that a normal random variable with mean and variance σ^2 is less than *y* is given by ANORDF evaluated at $(y - \mu)/\sigma$.

$\Phi(x)$ is evaluated by use of the complementary error function, erfc. (See ERFC, IMSL MATH/LIBRARY Special Functions). The relationship is:

$$\Phi(x) = \mathrm{erfc}(-x/\sqrt{2.0})/2$$

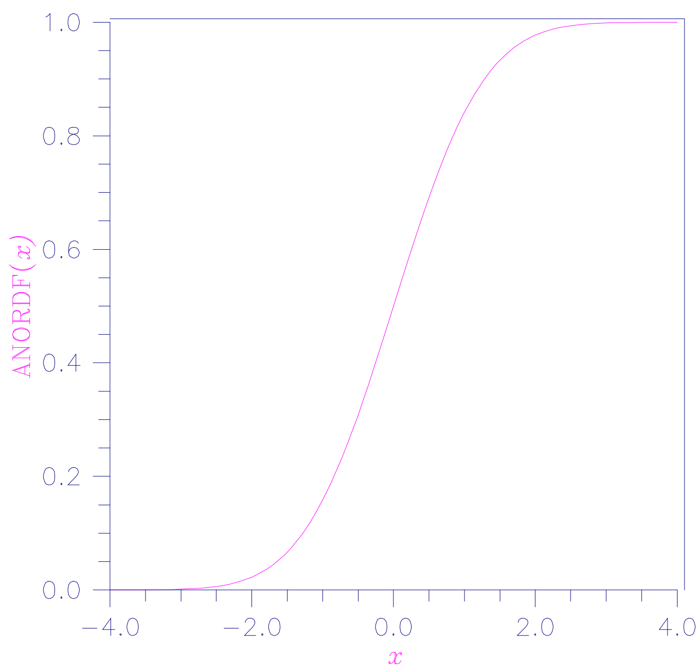


Figure 11- 6 Standard Normal Distribution Function

Example

Suppose *X* is a normal random variable with mean 100 and variance 225. In this example, we find the probability that *X* is less than 90, and the probability that *X* is between 105 and 110.

```
      USE UMACH_INT
      USE ANORDF_INT

      IMPLICIT   NONE
      INTEGER    NOUT
      REAL       P, X1, X2
!
      CALL UMACH (2, NOUT)
      X1 = (90.0-100.0)/15.0
      P  = ANORDF(X1)
      WRITE (NOUT,99998) P
99998 FORMAT (' The probability that X is less than 90 is ', F6.4)
      X1 = (105.0-100.0)/15.0
      X2 = (110.0-100.0)/15.0
      P  = ANORDF(X2) - ANORDF(X1)
      WRITE (NOUT,99999) P
99999 FORMAT (' The probability that X is between 105 and 110 is ', &
            F6.4)
      END
```

Output

```
The probability that X is less than 90 is 0.2525
The probability that X is between 105 and 110 is 0.1169
```

ANORIN

This function evaluates the inverse of the standard normal (Gaussian) cumulative distribution function.

Function Return Value

ANORIN — Function value. (Output)
The probability that a standard normal random variable takes a value less than or equal to `ANORIN` is `P`.

Required Arguments

P — Probability for which the inverse of the normal cumulative distribution function is to be evaluated. (Input)
`P` must be in the open interval (0.0, 1.0).

FORTRAN 90 Interface

Generic: `ANORIN (P)`

Specific: The specific interface names are S_ANORIN and D_ANORIN.

FORTRAN 77 Interface

Single: ANORIN (P)

Double: The double precision name is DNORIN.

Description

Function ANORIN evaluates the inverse of the cumulative distribution function, Φ, of a standard normal (Gaussian) random variable, that is, ANORIN(P) = $\Phi^{-1}(p)$, where

$$\Phi(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{x} e^{-t^2/2} dt$$

The value of the distribution function at the point *x* is the probability that the random variable takes a value less than or equal to *x*. The standard normal distribution has a mean of 0 and a variance of 1.

Example

In this example, we compute the point such that the probability is 0.9 that a standard normal random variable is less than or equal to this point.

```
      USE UMACH_INT
      USE ANORIN_INT
      IMPLICIT   NONE
      INTEGER    NOUT
      REAL       P, X
!
      CALL UMACH (2, NOUT)
      P = 0.9
      X = ANORIN(P)
      WRITE (NOUT,99999) X
99999 FORMAT (' The 90th percentile of a standard normal is ', F6.4)
      END
```

Output

```
The 90th percentile of a standard normal is 1.2816
```

ANORPR

This function evaluates the standard normal probability density function.

Function Return Value

ANORPR — Function value, the value of the probability density function. (Output)

Required Arguments

X — Argument for which the normal probability density function is to be evaluated. (Input)

FORTRAN 90 Interface

Generic: `ANORPR (X)`

Specific: The specific interface names are `S_NORPR` and `D_NORPR`.

FORTRAN 77 Interface

Single: `ANORPR (X)`

Double: The double precision name is `DNORPR`.

Description

The function `ANORPR` evaluates the normal probability density function, defined as

$$f(x) = \frac{1}{\sqrt{2\pi}} e^{-\left(\frac{x^2}{2}\right)}, \quad -\infty < x$$

Example

In this example, we evaluate the probability function at `X` = 0.5.

```
      USE UMACH_INT
      USE ANORPR_INT
      IMPLICIT NONE
      INTEGER NOUT
      REAL X, PR
      CALL UMACH(2, NOUT)
      X = 0.5
      PR = ANORPR(X)
      WRITE (NOUT, 99999) X, PR
99999 FORMAT (' ANORPR(', F4.2, ') = ', F6.4)
      END
```

Output

```
ANORPR(0.50) = 0.3521
```

BETDF

This function evaluates the beta cumulative distribution function.

Function Return Value

BETDF — Probability that a random variable from a beta distribution having parameters `PIN` and `QIN` will be less than or equal to `X`. (Output)

Required Arguments

X — Argument for which the beta distribution function is to be evaluated. (Input)

PIN — First beta distribution parameter. (Input)
`PIN` must be positive.

QIN — Second beta distribution parameter. (Input)
`QIN` must be positive.

FORTRAN 90 Interface

Generic: `BETDF (X, PIN, QIN)`

Specific: The specific interface names are `S_BETDF` and `D_BETDF`.

FORTRAN 77 Interface

Single: `BETDF (X, PIN, QIN)`

Double: The double precision name is `DBETDF`.

Description

Function `BETDF` evaluates the cumulative distribution function of a beta random variable with parameters `PIN` and `QIN`. This function is sometimes called the *incomplete beta ratio* and, with p = `PIN` and q = `QIN`, is denoted by $I_x(p, q)$. It is given by

$$I_x(p,q) = \frac{\Gamma(p+q)}{\Gamma(p)\Gamma(q)} \int_o^x t^{p-1}(1-t)^{q-1} dt$$

where $\Gamma(\cdot)$ is the gamma function. The value of the distribution function $I_x(p, q)$ is the probability that the random variable takes a value less than or equal to x.

The integral in the expression above is called the *incomplete beta function* and is denoted by $\beta_x(p, q)$. The constant in the expression is the reciprocal of the *beta function* (the incomplete function evaluated at one) and is denoted by $\beta(p, q)$.

Function `BETDF` uses the method of Bosten and Battiste (1974).

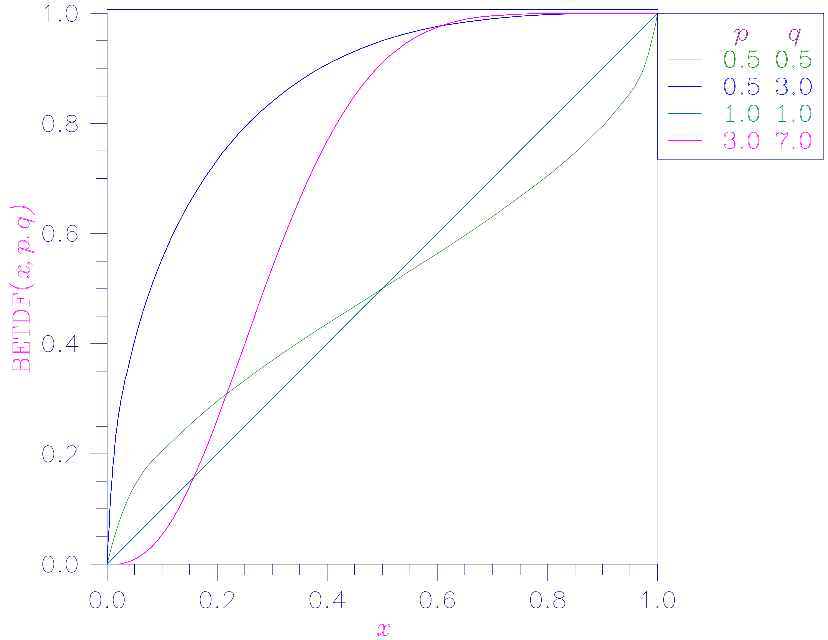


Figure 11- 7 Beta Distribution Function

Comments

Informational errors

Type	Code	
1	1	Since the input argument X is less than or equal to zero, the distribution function is equal to zero at X.
1	2	Since the input argument X is greater than or equal to one, the distribution function is equal to one at X.

Example

Suppose *X* is a beta random variable with parameters 12 and 12. (*X* has a symmetric distribution.) In this example, we find the probability that *X* is less than 0.6 and the probability that *X* is between 0.5 and 0.6. (Since *X* is a symmetric beta random variable, the probability that it is less than 0.5 is 0.5.)

```
      USE UMACH_INT
      USE BETDF_INT
      IMPLICIT   NONE
      INTEGER    NOUT
      REAL       P, PIN, QIN, X
!
      CALL UMACH (2, NOUT)
      PIN = 12.0
      QIN = 12.0
```

```
      X   = 0.6
      P   = BETDF(X,PIN,QIN)
      WRITE (NOUT,99998) P
99998 FORMAT (' The probability that X is less than 0.6 is ', F6.4)
      X = 0.5
      P = P - BETDF(X,PIN,QIN)
      WRITE (NOUT,99999) P
99999 FORMAT (' The probability that X is between 0.5 and 0.6 is ', &
            F6.4)
      END
```

Output

```
The probability that X is less than 0.6 is 0.8364
The probability that X is between 0.5 and 0.6 is 0.3364
```

BETIN

This function evaluates the inverse of the beta cumulative distribution function.

Function Return Value

BETIN — Function value. (Output)
The probability that a beta random variable takes a value less than or equal to `BETIN` is `P`.

Required Arguments

P — Probability for which the inverse of the beta distribution function is to be evaluated. (Input)
`P` must be in the open interval (0.0, 1.0).

PIN — First beta distribution parameter. (Input)
`PIN` must be positive.

QIN — Second beta distribution parameter. (Input)
`QIN` must be positive.

FORTRAN 90 Interface

Generic: `BETIN (P, PIN, QIN)`

Specific: The specific interface names are `S_BETIN` and `D_BETIN`.

FORTRAN 77 Interface

Single: `BETIN (P, PIN, QIN)`

Double: The double precision name is `DBETIN`.

Description

The function `BETIN` evaluates the inverse distribution function of a beta random variable with parameters `PIN` and `QIN`, that is, with P = `P`, p = `PIN`, and q = `QIN`, it determines x (equal to `BETIN (P, PIN, QIN)`), such that

$$P = \frac{\Gamma(p+q)}{\Gamma(p)\Gamma(q)} \int_o^x t^{p-1}(1-t)^{q-1} dt$$

where $\Gamma(\cdot)$ is the gamma function. The probability that the random variable takes a value less than or equal to x is P.

Comments

Informational error

Type	Code	
3	1	The value for the inverse Beta distribution could not be found in 100 iterations. The best approximation is used.

Example

Suppose X is a beta random variable with parameters 12 and 12. (X has a symmetric distribution.) In this example, we find the value x_0 such that the probability that $X \le x_0$ is 0.9.

```
      USE UMACH_INT
      USE BETIN_INT
      IMPLICIT   NONE
      INTEGER    NOUT
      REAL       P, PIN, QIN, X
!
      CALL UMACH (2, NOUT)
      PIN = 12.0
      QIN = 12.0
      P   = 0.9
      X   = BETIN(P,PIN,QIN)
      WRITE (NOUT,99999) X
99999 FORMAT (' X is less than ', F6.4, ' with probability 0.9.')
      END
```

Output

```
X is less than 0.6299 with probability 0.9.
```

BETPR

This function evaluates the beta probability density function.

Function Return Value

BETPR — Function value, the value of the probability density function. (Output)

Required Arguments

X — Argument for which the beta probability density function is to be evaluated. (Input)

PIN — First beta distribution parameter. (Input)
`PIN` must be positive.

QIN — Second beta distribution parameter. (Input)
`QIN` must be positive.

FORTRAN 90 Interface

Generic: `BETPR (X, PIN, QIN)`

Specific: The specific interface names are `S_BETPR` and `D_BETPR`.

FORTRAN 77 Interface

Single: `BETPR (X, PIN, QIN)`

Double: The double precision name is `DBETPR`.

Description

The function `BETPR` evaluates the beta probability density function with parameters `PIN` and `QIN`. Using x = `X`, a = `PIN` and b = `QIN`, the beta distribution is defined as

$$f\left(x \middle| a,b\right) = \frac{1}{B\left(a,b\right)}\left(1-x\right)^{b-1} x^{a-1}, \quad a,b>0, \quad 0 \le x \le 1$$

The reciprocal of the beta function used as the normalizing factor is computed using IMSL function `BETA` (see Special Functions/Chapter 4, Gamma and Related Funtions).

Example

In this example, we evaluate the probability function at `X` = 0.75, `PIN` = 2.0, `QIN` = 0.5.

```
      USE UMACH_INT
      USE BETPR_INT
      IMPLICIT NONE
      INTEGER NOUT
      REAL X, PIN, QIN, PR
      CALL UMACH(2, NOUT)
      X = .75
      PIN = 2.0
      QIN = 0.5
      PR = BETPR(X, PIN, QIN)
      WRITE (NOUT, 99999) X, PIN, QIN, PR
99999 FORMAT (' BETPR(', F4.2, ', ', F4.2, ', ', F4.2, ') = ', F6.4)
```

```
      END
```

Output

```
 BETPR(0.75, 2.00, 0.50) = 1.1250
```

BETNDF

This function evaluates the noncentral beta cumulative distribution function (CDF).

Function Return Value

BETNDF — Probability that a random variable from a beta distribution having shape parameters `SHAPE1` and `SHAPE2` and noncentrality parameter `LAMBDA` will be less than or equal to `X`. (Output)

Required Arguments

X — Argument for which the noncentral beta cumulative distribution function is to be evaluated. (Input)
`X` must be non-negative and less than or equal to 1.

SHAPE1 — First shape parameter of the noncentral beta distribution. (Input)
`SHAPE1` must be positive.

SHAPE2 — Second shape parameter of the noncentral beta distribution. (Input)
`SHAPE2` must be positive.

LAMBDA — Noncentrality parameter. (Input)
`LAMBDA` must be non-negative.

FORTRAN 90 Interface

Generic: `BETNDF (X, SHAPE1, SHAPE2, LAMBDA)`

Specific: The specific interface names are `S_BETNDF` and `D_BETNDF`.

Description

The noncentral beta distribution is a generalization of the beta distribution. If Z is a noncentral chi-square random variable with noncentrality parameter λ and $2\alpha_1$ degrees of freedom, and Y is a chi-square random variable with $2\alpha_2$ degrees of freedom which is statistically independent of Z, then

$$X = \frac{Z}{Z+Y} = \frac{\alpha_1 f}{\alpha_1 f + \alpha_2}$$

is a noncentral beta-distributed random variable and

$$F = \frac{\alpha_2 Z}{\alpha_1 Y} = \frac{\alpha_2 X}{\alpha_1 (1 - X)}$$

is a noncentral *F*-distributed random variable. The CDF for noncentral beta variable *X* can thus be simply defined in terms of the noncentral *F* CDF:

$$CDF_{nc\beta}(x, \alpha_1, \alpha_2, \lambda) = CDF_{ncF}(f, 2\alpha_1, 2\alpha_2, \lambda)$$

where $CDF_{nc\beta}(x, \alpha_1, \alpha_2, \lambda)$ is a noncentral beta CDF with $x =$ `X`, $\alpha_1 =$ `SHAPE1`, $\alpha_2 =$ `SHAPE2`, and noncentrality parameter $\lambda =$ `LAMBDA`; $CDF_{ncF}(f, 2\alpha_1, 2\alpha_2, \lambda)$ is a noncentral *F* CDF with argument *f*, numerator and denominator degrees of freedom $2\alpha_1$ and $2\alpha_2$ respectively, and noncentrality parameter λ and:

$$f = \frac{\alpha_2}{\alpha_1} \frac{x}{1 - x}; \quad x = \frac{\alpha_1 f}{\alpha_1 f + \alpha_2}$$

(See documentation for function `FNDF` for a discussion of how the noncentral *F* CDF is defined and calculated.)

With a noncentrality parameter of zero, the noncentral beta distribution is the same as the beta distribution.

Example

This example traces out a portion of a noncentral beta distribution with parameters `SHAPE1` = 50, `SHAPE2` = 5, and `LAMBDA` = 10.

```
USE UMACH_INT
USE BETNDF_INT
USE FNDF_INT
IMPLICIT NONE
INTEGER NOUT, I
REAL X, LAMBDA, SHAPE1, SHAPE2, &
   BCDFV, FCDFV, F(8)

DATA F /0.0, 0.4, 0.8, 1.2, &
        1.6, 2.0, 2.8, 4.0 /

CALL UMACH (2, NOUT)
SHAPE1 = 50.0
SHAPE2 = 5.0
LAMBDA = 10.0

WRITE (NOUT,'(/"  SHAPE1: ", F4.0, &
  & ";  SHAPE2: ", F4.0, &
  &";  LAMBDA: ", F4.0 // &
  & 6x,"X",6x,"NCBETCDF(X)",3x,"NCBETCDF(X)"/ &
  & 14x,"expected")') SHAPE1, SHAPE2, LAMBDA

DO I = 1, 8
   X = (SHAPE1*F(I)) / (SHAPE1*F(I) + SHAPE2)
```

```
      FCDFV = FNDF(F(I),2*SHAPE1,2*SHAPE2,LAMBDA)
      BCDFV = BETNDF(X, SHAPE1, SHAPE2, LAMBDA)
      WRITE (NOUT,'(2X, F8.6, 2(2X, E12.6))') &
         X, FCDFV, BCDFV
   END DO
   END
```

Output

```
SHAPE1:  50.;  SHAPE2:   5.;  LAMBDA:  10.

    X       NCBETCDF(X)   NCBETCDF(X)
             expected
0.000000  0.000000E+00  0.000000E+00
0.800000  0.488790E-02  0.488790E-02
0.888889  0.202633E+00  0.202633E+00
0.923077  0.521143E+00  0.521143E+00
0.941176  0.733853E+00  0.733853E+00
0.952381  0.850413E+00  0.850413E+00
0.965517  0.947125E+00  0.947125E+00
0.975610  0.985358E+00  0.985358E+00
```

BETNIN

This function evaluates the inverse of the noncentral beta cumulative distribution function (CDF).

Function Return Value

BETNIN — Function value, the value of the inverse of the cumulative distribution function evaluated at `P`. The probability that a noncentral beta random variable takes a value less than or equal to `BETNIN` is `P`. (Output)

Required Arguments

P — Probability for which the inverse of the noncentral beta cumulative distribution function is to be evaluated. (Input)
`P` must be non-negative and less than or equal to 1.

SHAPE1 — First shape parameter of the noncentral beta distribution. (Input)
`SHAPE1` must be positive.

SHAPE2 — Second shape parameter of the noncentral beta distribution. (Input)
`SHAPE2` must be positive.

LAMBDA — Noncentrality parameter. (Input)
`LAMBDA` must be non-negative.

FORTRAN 90 Interface

Generic: `BETNIN (P, SHAPE1, SHAPE2, LAMBDA)`

Specific: The specific interface names are S_BETNIN and D_BETNIN.

Description

The noncentral beta distribution is a generalization of the beta distribution. If Z is a noncentral chi-square random variable with noncentrality parameter λ and $2\alpha_1$ degrees of freedom, and Y is a chi-square random variable with $2\alpha_2$ degrees of freedom which is statistically independent of Z, then

$$X = \frac{Z}{Z+Y} = \frac{\alpha_1 f}{\alpha_1 f + \alpha_2}$$

is a noncentral beta-distributed random variable and

$$F = \frac{\alpha_2 Z}{\alpha_1 Y} = \frac{\alpha_2 X}{\alpha_1 (1-X)}$$

is a noncentral *F*-distributed random variable. The CDF for noncentral beta variable X can thus be simply defined in terms of the noncentral *F* CDF:

$$p = CDF_{nc\beta}(x, \alpha_1, \alpha_2, \lambda) = CDF_{ncF}(f, 2\alpha_1, 2\alpha_2, \lambda)$$

where $CDF_{nc\beta}(x, \alpha_1, \alpha_2, \lambda)$ is a noncentral beta CDF with $x =$ X, $\alpha_1 =$ SHAPE1, $\alpha_2 =$ SHAPE2, and noncentrality parameter $\lambda =$ LAMBDA; $CDF_{ncF}(f, 2\alpha_1, 2\alpha_2, \lambda)$ is a noncentral *F* CDF with argument *f*, numerator and denominator degrees of freedom $2\alpha_1$ and $2\alpha_2$ respectively, and noncentrality parameter λ; p = the probability that $F \le f$ = the probability that $X \le x$ and:

$$f = \frac{\alpha_2}{\alpha_1}\frac{x}{1-x}; \quad x = \frac{\alpha_1 f}{\alpha_1 f + \alpha_2}$$

(See the documentation for function FNDF for a discussion of how the noncentral *F* CDF is defined and calculated.) The correspondence between the arguments of function BETNIN(P,SHAPE1,SHAPE2,LAMBDA) and the variables in the above equations is as follows: $\alpha_1 =$ SHAPE1, $\alpha_2 =$ SHAPE2, $\lambda =$ LAMBDA, and p = P.

Function BETNIN evaluates

$$x = CDF^{-1}{}_{nc\beta}(p, \alpha_1, \alpha_2, \lambda)$$

by first evaluating

$$f = CDF^{-1}{}_{ncF}(p, 2\alpha_1, 2\alpha_2, \lambda)$$

and then solving for x using

$$x = \frac{\alpha_1 f}{\alpha_1 f + \alpha_2}$$

(See the documentation for function FNIN for a discussion of how the inverse noncentral F CDF is calculated.)

Example

This example traces out a portion of an inverse noncentral beta distribution with parameters SHAPE1 = 50, SHAPE2 = 5, and LAMBDA = 10.

```
USE UMACH_INT
USE BETNDF_INT
USE BETNIN_INT
USE UMACH_INT
IMPLICIT NONE

INTEGER  :: NOUT, I
REAL     :: SHAPE1 = 50.0, SHAPE2=5.0, LAMBDA=10.0
REAL     :: X, CDF, CDFINV
REAL     :: F0(8)=(/ 0.0, .4, .8, 1.2, 1.6, 2.0, 2.8, 4.0 /)

CALL UMACH (2, NOUT)
WRITE (NOUT,'(/"  SHAPE1: ", F4.0, "  SHAPE2: ", F4.0,'// &
   '" LAMBDA: ", F4.0 // ' //                              &
   '"       X          P = CDF(X)     CDFINV(P)")')        &
   SHAPE1, SHAPE2, LAMBDA
DO I = 1, 8
   X = (SHAPE1*F0(I))/(SHAPE2 + SHAPE1*F0(I))
   CDF = BETNDF(X, SHAPE1, SHAPE2, LAMBDA)
   CDFINV = BETNIN(CDF, SHAPE1, SHAPE2, LAMBDA)
   WRITE (NOUT,'(3(2X, E12.6))') X, CDF, CDFINV
END DO
END
```

Output

```
SHAPE1:  50.  SHAPE2:   5. LAMBDA:  10.

     X          P = CDF(X)     CDFINV(P)
0.000000E+00  0.000000E+00  0.000000E+00
0.800000E+00  0.488791E-02  0.800000E+00
0.888889E+00  0.202633E+00  0.888889E+00
0.923077E+00  0.521144E+00  0.923077E+00
0.941176E+00  0.733853E+00  0.941176E+00
0.952381E+00  0.850413E+00  0.952381E+00
0.965517E+00  0.947125E+00  0.965517E+00
0.975610E+00  0.985358E+00  0.975610E+00
```

BETNPR

This function evaluates the noncentral beta probability density function.

Function Return Value

BETNPR — Function value, the value of the probability density function. (Output)

Required Arguments

X — Argument for which the noncentral beta probability density function is to be evaluated. (Input)
`X` must be non-negative and less than or equal to 1.

SHAPE1 — First shape parameter of the noncentral beta distribution. (Input)
`SHAPE1` must be positive.

SHAPE2 — Second shape parameter of the noncentral beta distribution. (Input)
`SHAPE2` must be positive.

LAMBDA — Noncentrality parameter. (Input)
`LAMBDA` must be non-negative.

FORTRAN 90 Interface

Generic: `BETNPR (X, SHAPE1, SHAPE2, LAMBDA)`

Specific: The specific interface names are `S_BETNPR` and `D_BETNPR`.

Description

The noncentral beta distribution is a generalization of the beta distribution. If *Z* is a noncentral chi-square random variable with noncentrality parameter λ and $2\alpha_1$ degrees of freedom, and *Y* is a chi-square random variable with $2\alpha_2$ degrees of freedom which is statistically independent of *Z*, then

$$X = \frac{Z}{Z+Y} = \frac{\alpha_1 f}{\alpha_1 f + \alpha_2}$$

is a noncentral beta-distributed random variable and

$$F = \frac{\alpha_2 Z}{\alpha_1 Y} = \frac{\alpha_2 X}{\alpha_1 (1-X)}$$

is a noncentral *F*-distributed random variable. The PDF for noncentral beta variable *X* can thus be simply defined in terms of the noncentral *F* PDF:

$$PDF_{nc\beta}(x,\alpha_1,\alpha_2,\lambda) = PDF_{ncF}(f,2\alpha_1,2\alpha_2,\lambda)\frac{df}{dx}$$

Where $PDF_{nc\beta}(x,\alpha_1,\alpha_2,\lambda)$ is a noncentral beta PDF with $x =$ `x`, $\alpha_1 =$ `SHAPE1`, $\alpha_2 =$ `SHAPE2`, and noncentrality parameter $\lambda =$ `LAMBDA`; $PDF_{ncF}(f,2\alpha_1,2\alpha_2,\lambda)$ is a noncentral *F* PDF with argument *f*, numerator and denominator degrees of freedom $2\alpha_1$ and $2\alpha_2$ respectively, and noncentrality parameter λ; and:

$$f = \frac{\alpha_2}{\alpha_1}\frac{x}{1 - x}; \quad x = \frac{\alpha_1 f}{\alpha_1 f + \alpha_2};$$

$$\frac{df}{dx} = \frac{(\alpha_2 + \alpha_1 f)^2}{\alpha_1\,\alpha_2} = \frac{\alpha_2}{\alpha_1}\frac{1}{(1 - x)^2}$$

(See the documentation for function `FNPR` for a discussion of how the noncentral *F* PDF is defined and calculated.)

With a noncentrality parameter of zero, the noncentral beta distribution is the same as the beta distribution.

Example

This example traces out a portion of a noncentral beta distribution with parameters `SHAPE1` = 50, `SHAPE2` = 5, and `LAMBDA` = 10.

```
USE UMACH_INT
USE BETNPR_INT
USE FNPR_INT
IMPLICIT NONE

INTEGER NOUT, I
REAL X, LAMBDA, SHAPE1, SHAPE2, &
   BPDFV, FPDFV, DBETNPR, DFNPR, F(8), &
   BPDFVEXPECT, DFDX

DATA F /0.0, 0.4, 0.8, 3.2, 5.6, 8.8, 14.0, 18.0/

CALL UMACH (2, NOUT)
SHAPE1 = 50.0
SHAPE2 = 5.0
LAMBDA = 10.0

WRITE (NOUT,'(/"  SHAPE1: ", F4.0, ";  SHAPE2: ", F4.0, ";  '// &
   'LAMBDA: ", F4.0 // 6x,"X",6x,"NCBETPDF(X)",3x,"NCBETPDF'// &
   '(X)",/     14x,"expected")') SHAPE1, SHAPE2, LAMBDA

DO I = 1, 8
   X = (SHAPE1*F(I)) / (SHAPE1*F(I) + SHAPE2)
   DFDX = (SHAPE2/SHAPE1) / (1.0 - X)**2
   FPDFV = FNPR(F(I),2*SHAPE1,2*SHAPE2,LAMBDA)
```

```
      BPDFVEXPECT = DFDX * FPDFV
      BPDFV = BETNPR(X, SHAPE1, SHAPE2, LAMBDA)
      WRITE (NOUT,'(2X, F8.6, 2(2X, E12.6))')  X, BPDFVEXPECT, BPDFV
   END DO
   END
```

Output

```
SHAPE1:  50.;  SHAPE2:   5.;  LAMBDA:  10.

    X      NCBETPDF(X)   NCBETPDF(X)
             expected
0.000000  0.000000E+00  0.000000E+00
0.800000  0.243720E+00  0.243720E+00
0.888889  0.658624E+01  0.658624E+01
0.969697  0.402367E+01  0.402365E+01
0.982456  0.919544E+00  0.919542E+00
0.988764  0.219100E+00  0.219100E+00
0.992908  0.436654E-01  0.436647E-01
0.994475  0.175215E-01  0.175217E-01
```

BNRDF

This function evaluates the bivariate normal cumulative distribution function.

Function Return Value

BNRDF — Function value, the probability that a bivariate normal random variable with correlation `RHO` takes a value less than or equal to `X` and less than or equal to `Y`. (Output)

Required Arguments

X — One argument for which the bivariate normal distribution function is to be evaluated. (Input)

Y — The other argument for which the bivariate normal distribution function is to be evaluated. (Input)

RHO — Correlation coefficient. (Input)

FORTRAN 90 Interface

Generic: `BNRDF (X, Y, RHO)`

Specific: The specific interface names are `S_BNRDF` and `D_BNRDF`.

FORTRAN 77 Interface

Single: `BNRDF (X, Y, RHO)`

Double: The double precision name is `DBNRDF`.

Description

Function `BNRDF` evaluates the cumulative distribution function F of a bivariate normal distribution with means of zero, variances of one, and correlation of `RHO`; that is, with ρ = `RHO`, and $|\rho| < 1$,

$$F(x,y) = \frac{1}{2\pi\sqrt{1-\rho^2}} \int_{-\infty}^{x} \int_{-\infty}^{y} \text{xp}\left(-\frac{u^2 - 2\rho uv + v^2}{2(1-\rho^2)}\right) du\ dv$$

To determine the probability that $U \le u_0$ and $V \le v_0$, where $(U, V)^T$ is a bivariate normal random variable with mean $\mu = (\mu_U, \mu_V)^T$ and variance-covariance matrix

$$\Sigma = \begin{pmatrix} \sigma_U^2 & \sigma_{UV} \\ \sigma_{UV} & \sigma_V^2 \end{pmatrix}$$

transform $(U, V)^T$ to a vector with zero means and unit variances. The input to `BNRDF` would be $\mathtt{X} = \left(u_0 - \mu_U\right) / \sigma_U$, $\mathtt{Y} = \left(v_0 - \mu_V\right) / \sigma_V$, and $\rho = \sigma_{UV} / \left(\sigma_U \sigma_V\right)$.

Function `BNRDF` uses the method of Owen (1962, 1965). Computation of Owen's T-function is based on code by M. Patefield and D. Tandy (2000). For $|\rho| = 1$, the distribution function is computed based on the univariate statistic, $Z = \min(x, y)$, and on the normal distribution function `ANORDF`.

Example

Suppose (X, Y) is a bivariate normal random variable with mean (0, 0) and variance-covariance matrix

$$\begin{pmatrix} 1.0 & 0.9 \\ 0.9 & 1.0 \end{pmatrix}$$

In this example, we find the probability that X is less than −2.0 and Y is less than 0.0.

```
      USE BNRDF_INT
      USE UMACH_INT
      IMPLICIT   NONE
      INTEGER    NOUT
      REAL       P, RHO, X, Y
!
      CALL UMACH (2, NOUT)
      X   = -2.0
      Y   = 0.0
      RHO = 0.9
      P   = BNRDF(X,Y,RHO)
```

```
      WRITE (NOUT,99999) P
99999 FORMAT (' The probability that X is less than -2.0  and Y ', &
            'is less than 0.0 is ', F6.4)
      END
```

Output

```
The probability that X is less than −2.0 and Y is less than 0.0 is 0.0228
```

CHIDF

This function evaluates the chi-squared cumulative distribution function.

Function Return Value

CHIDF — Function value, the probability that a chi-squared random variable takes a value less than or equal to `CHSQ`. (Output)

Required Arguments

CHSQ — Argument for which the chi-squared distribution function is to be evaluated. (Input)

DF — Number of degrees of freedom of the chi-squared distribution. (Input)
`DF` must be positive.

Optional Arguments

COMPLEMENT — Logical. If `.TRUE.`, the complement of the chi-squared cumulative distribution function is evaluated. If `.FALSE.`, the chi-squared cumulative distribution function is evaluated. (Input)
See the Description section for further details on the use of `COMPLEMENT`.
Default: `COMPLEMENT` = `.FALSE.`.

FORTRAN 90 Interface

Generic: `CHIDF (CHSQ, DF [,…])`

Specific: The specific interface names are `S_CHIDF` and `D_CHIDF`.

FORTRAN 77 Interface

Single: `CHIDF (CHSQ, DF)`

Double: The double precision name is `DCHIDF`.

Description

Function CHIDF evaluates the cumulative distribution function, F, of a chi-squared random variable with DF degrees of freedom, that is, with v = DF, and x = CHSQ,

$$F(x,v) = \frac{1}{2^{v/2}\Gamma(v/2)} \int_o^x e^{-t/2} t^{v/2-1} dt$$

where $\Gamma(\cdot)$ is the gamma function. The value of the distribution function at the point x is the probability that the random variable takes a value less than or equal to x.

For $v > v_{max}$ = {343 for double precision, 171 for single precision}, CHIDF uses the Wilson-Hilferty approximation (Abramowitz and Stegun [A&S] 1964, equation 26.4.17) for p in terms of the normal CDF, which is evaluated using function ANORDF.

For $v \le v_{max}$, CHIDF uses series expansions to evaluate p: for $x < v$, CHIDF calculates p using A&S series 6.5.29, and for $x \ge v$, CHIDF calculates p using the continued fraction expansion of the incomplete gamma function given in A&S equation 6.5.31.

If COMPLEMENT = .TRUE., the value of CHIDF at the point x is $1-p$, where $1-p$ is the probability that the random variable takes a value greater than x. In those situations where the desired end result is $1-p$, the user can achieve greater accuracy in the right tail region by using the result returned by CHIDF with the optional argument COMPLEMENT set to .TRUE. rather than by using $1-p$ where p is the result returned by CHIDF with COMPLEMENT set to .FALSE..

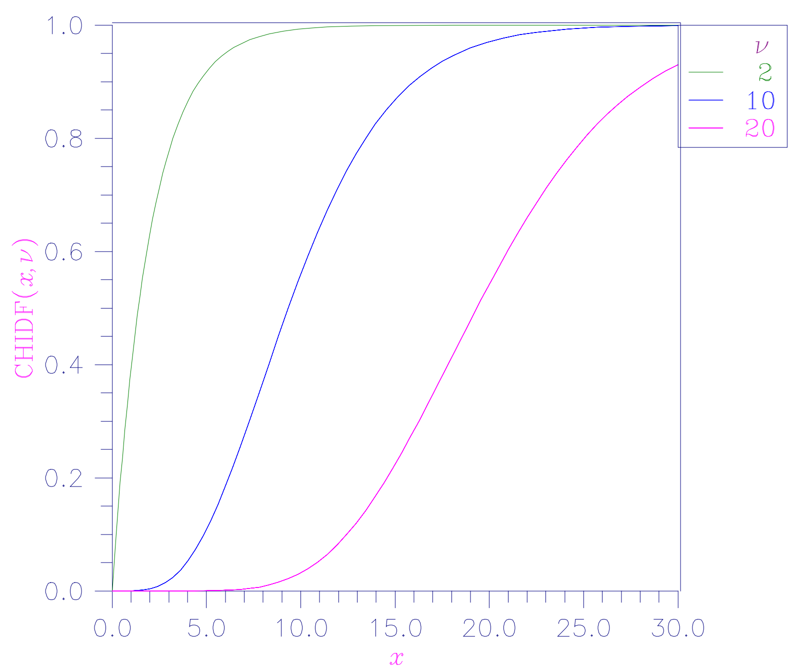


Figure 11- 8 Chi-Squared Distribution Function

Comments

Informational errors

Type	Code	
1	1	Since the input argument, CHSQ, is less than zero, the distribution function is zero at CHSQ.
2	3	The normal distribution is used for large degrees of freedom. However, it has produced underflow. Therefore, the probability, CHIDF, is set to zero.

Example

Suppose *X* is a chi-squared random variable with 2 degrees of freedom. In this example, we find the probability that *X* is less than 0.15 and the probability that *X* is greater than 3.0.

```
      USE CHIDF_INT
      USE UMACH_INT
      IMPLICIT   NONE

      INTEGER    NOUT
      REAL       CHSQ, DF, P

      CALL UMACH (2, NOUT)
      DF   = 2.0
      CHSQ = 0.15
      P    = CHIDF(CHSQ,DF)
      WRITE (NOUT,99998) P
99998 FORMAT (' The probability that chi-squared with 2 df is less ', &
            'than 0.15 is ', F6.4)
      CHSQ = 3.0
      P    = CHIDF(CHSQ,DF, complement=.true.)
      WRITE (NOUT,99999) P
99999 FORMAT (' The probability that chi-squared with 2 df is greater ' &
            , 'than 3.0 is ', F6.4)
      END
```

Output

```
 The probability that chi-squared with 2 df is less than 0.15 is 0.0723
 The probability that chi-squared with 2 df is greater than 3.0 is 0.2231
```

CHIIN

This function evaluates the inverse of the chi-squared cumulative distribution function.

Function Return Value

CHIIN — Function value. (Output)
The probability that a chi-squared random variable takes a value less than or equal to `CHIIN` is `P`.

Required Arguments

P — Probability for which the inverse of the chi-squared distribution function is to be evaluated. (Input)
`P` must be in the open interval (0.0, 1.0).

DF — Number of degrees of freedom of the chi-squared distribution. (Input)
`DF` must be greater than or equal to 0.5.

FORTRAN 90 Interface

Generic: `CHIIN (P, DF)`

Specific: The specific interface names are `S_CHIIN` and `D_CHIIN`.

FORTRAN 77 Interface

Single: `CHIIN (P, DF)`

Double: The double precision name is `DCHIIN`.

Description

Function `CHIIN` evaluates the inverse distribution function of a chi-squared random variable with `DF` degrees of freedom, that is, with P = `P` and v = `DF`, it determines x (equal to `CHIIN(P, DF)`), such that

$$P = \frac{1}{2^{v/2}\Gamma(v/2)} \int_o^x e^{-t/2} t^{v/2-1} dt$$

where $\Gamma(\cdot)$ is the gamma function. The probability that the random variable takes a value less than or equal to x is P.

For $v < 40$, `CHIIN` uses bisection (if $v \le 2$ or $P > 0.98$) or regula falsi to find the point at which the chi-squared distribution function is equal to P. The distribution function is evaluated using routine `CHIDF`.

For $40 \le v < 100$, a modified Wilson-Hilferty approximation (Abramowitz and Stegun 1964, equation 26.4.18) to the normal distribution is used, and routine `ANORIN` is used to evaluate the inverse of the normal distribution function. For $v \ge 100$, the ordinary Wilson-Hilferty approximation (Abramowitz and Stegun 1964, equation 26.4.17) is used.

Comments

Informational errors

Type	Code	
4	1	Over 100 iterations have occurred without convergence. Convergence is assumed.

Example

In this example, we find the 99-th percentage points of a chi-squared random variable with 2 degrees of freedom and of one with 64 degrees of freedom.

```
      USE UMACH_INT
      USE CHIIN_INT
      IMPLICIT   NONE
      INTEGER    NOUT
      REAL       DF, P, X
!
      CALL UMACH (2, NOUT)
      P  = 0.99
      DF = 2.0
      X  = CHIIN(P,DF)
      WRITE (NOUT,99998) X
99998 FORMAT (' The 99-th percentage point of chi-squared with  2 df ' &
            , 'is ', F7.3)
      DF = 64.0
      X  = CHIIN(P,DF)
      WRITE (NOUT,99999) X
99999 FORMAT (' The 99-th percentage point of chi-squared with 64 df ' &
            , 'is ', F7.3)
      END
```

Output

```
The 99-th percentage point of chi-squared with  2 df is   9.210
The 99-th percentage point of chi-squared with 64 df is  93.217
```

CHIPR

This function evaluates the chi-squared probability density function.

Function Return Value

CHIPR — Function value, the value of the probability density function. (Output)

Required Arguments

X — Argument for which the chi-squared probability density function is to be evaluated. (Input)

DF — Number of degrees of freedom of the chi-squared distribution. (Input)

FORTRAN 90 Interface

Generic: `CHIPR (X, DF)`

Specific: The specific interface names are `S_CHIPR` and `D_CHIPR`.

FORTRAN 77 Interface

Single: `CHIPR (X, DF)`

Double: The double precision name is `DCHIPR`.

Description

The function `CHIPR` evaluates the chi-squared probability density function. The chi-squared distribution is a special case of the gamma distribution and is defined as

$$f\left(x|\nu\right) = \Gamma\left(x|\nu/2, 2\right) = \frac{1}{2^{\nu/2}\Gamma\left(\nu/2\right)}\left(x\right)^{\nu/2-1} e^{-\frac{x}{2}}, \quad x, \nu > 0$$

.

Example

In this example, we evaluate the probability function at `X` = 3.0, `DF` = 5.0.

```
      USE UMACH_INT
      USE CHIPR_INT
      IMPLICIT NONE
      INTEGER NOUT
      REAL X, DF, PR
      CALL UMACH(2, NOUT)
      X = 3.0
      DF = 5.0
      PR = CHIPR(X, DF)
      WRITE (NOUT, 99999) X, DF, PR
99999 FORMAT (' CHIPR(', F4.2, ', ', F4.2, ') = ', F6.4)
      END
```

Output

```
 CHIPR(3.00, 5.00) = 0.1542
```

CSNDF

This function evaluates the noncentral chi-squared cumulative distribution function.

Function Return Value

CSNDF — Function value, the probability that a noncentral chi-squared random variable takes a value less than or equal to `CHSQ`. (Output)

Required Arguments

CHSQ — Argument for which the noncentral chi-squared cumulative distribution function is to be evaluated. (Input)

DF —Number of degrees of freedom of the noncentral chi-squared cumulative distribution. (Input)
`DF` must be positive and less than or equal to 200,000.

ALAM — The noncentrality parameter. (Input)
`ALAM` must be nonnegative, and `ALAM` + `DF` must be less than or equal to 200,000.

FORTRAN 90 Interface

Generic: `CSNDF (CHSQ, DF, ALAM)`

Specific: The specific interface names are `S_CSNDF` and `D_CSNDF`.

FORTRAN 77 Interface

Single: `CSNDF (CHSQ, DF, ALAM)`

Double: The double precision name is `DCSNDF`.

Description

Function `CSNDF` evaluates the cumulative distribution function of a noncentral chi-squared random variable with `DF` degrees of freedom and noncentrality parameter `ALAM`, that is, with v = `DF`, λ = `ALAM`, and x = `CHSQ`,

$$F(x|v,\lambda)=\sum_{i=0}^{\infty}\frac{e^{-\lambda/2}(\lambda/2)^{i}}{i!}\int_{0}^{x}\frac{t^{(v+2i)/2-1}e^{-t/2}}{2^{(v+2i)/2}\Gamma(\frac{v+2i}{2})}dt$$

where $\Gamma(\cdot)$ is the gamma function. This is a series of central chi-squared distribution functions with Poisson weights. The value of the distribution function at the point x is the probability that the random variable takes a value less than or equal to x.

The noncentral chi-squared random variable can be defined by the distribution function above, or alternatively and equivalently, as the sum of squares of independent normal random variables. If Y_i have independent normal distributions with means μ_i and variances equal to one and

$$X = \sum_{i=1}^{n} Y_i^2$$

then X has a noncentral chi-squared distribution with n degrees of freedom and noncentrality parameter equal to

$$\sum_{i=1}^{n} \mu_i^2$$

With a noncentrality parameter of zero, the noncentral chi-squared distribution is the same as the chi-squared distribution.

Function `CSNDF` determines the point at which the Poisson weight is greatest, and then sums forward and backward from that point, terminating when the additional terms are sufficiently small or when a maximum of 1000 terms have been accumulated. The recurrence relation 26.4.8 of Abramowitz and Stegun (1964) is used to speed the evaluation of the central chi-squared distribution functions.

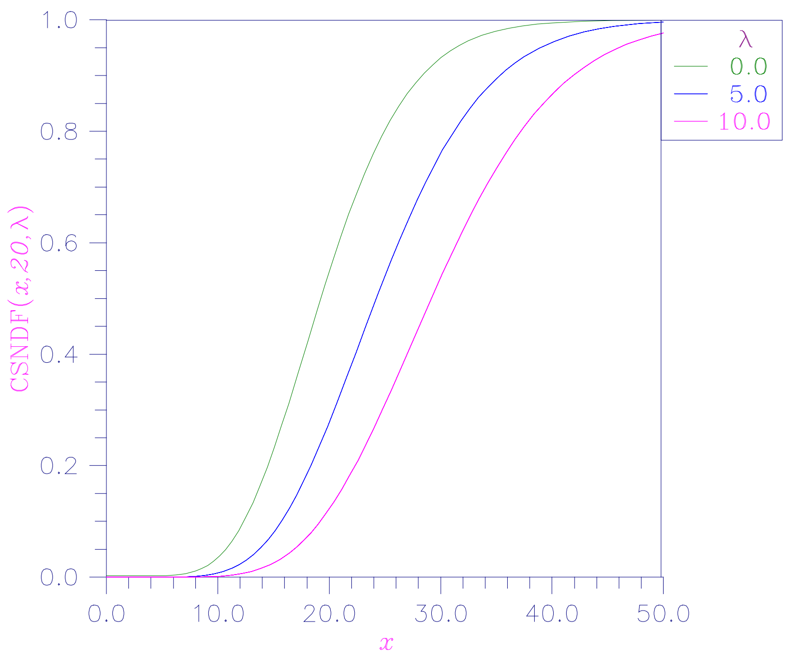


Figure 11- 9 Noncentral Chi-squared Distribution Function

Example

In this example, `CSNDF` is used to compute the probability that a random variable that follows the noncentral chi-squared distribution with noncentrality parameter of 1 and with 2 degrees of freedom is less than or equal to 8.642.

```
USE UMACH_INT
```

```
      USE CSNDF_INT
      IMPLICIT   NONE
      INTEGER    NOUT
      REAL       ALAM, CHSQ, DF, P
!
      CALL UMACH (2, NOUT)
      DF   = 2.0
      ALAM = 1.0
      CHSQ = 8.642
      P    = CSNDF(CHSQ,DF,ALAM)
      WRITE (NOUT,99999) P
99999 FORMAT (' The probability that a noncentral chi-squared random', &
            /, ' variable with 2 df and noncentrality 1.0 is less', &
            /, ' than 8.642 is ', F5.3)
      END
```

Output

```
The probability that a noncentral chi-squared random
variable with 2 df and noncentrality 1.0 is less
than 8.642 is 0.950
```

CSNIN

This function evaluates the inverse of the noncentral chi-squared cumulative function.

Function Return Value

CSNIN — Function value. (Output)
The probability that a noncentral chi-squared random variable takes a value less than or equal to `CSNIN` is `P`.

Required Arguments

P — Probability for which the inverse of the noncentral chi-squared cumulative distribution function is to be evaluated. (Input)
`P` must be in the open interval (0.0, 1.0).

DF — Number of degrees of freedom of the noncentral chi-squared distribution. (Input)
`DF` must be greater than or equal to 0.5 and less than or equal to 200,000.

ALAM — The noncentrality parameter. (Input)
`ALAM` must be nonnegative, and `ALAM` + `DF` must be less than or equal to 200,000.

FORTRAN 90 Interface

Generic: `CSNIN (P, DF, ALAM)`

Specific: The specific interface names are `S_CSNIN` and `D_CSNIN`.

FORTRAN 77 Interface

Single: `CSNIN (P, DF, ALAM)`

Double: The double precision name is `DCSNIN`.

Description

Function `CSNIN` evaluates the inverse distribution function of a noncentral chi-squared random variable with `DF` degrees of freedom and noncentrality parameter `ALAM`; that is, with P = `P`, ν = `DF`, and = λ = `ALAM`, it determines c_0 (= `CSNIN(P, DF, ALAM)`), such that

$$P = \sum_{i=0}^{\infty} \frac{e^{-\lambda/2}(\lambda/2)^i}{i!} \int_0^{c_0} \frac{x^{(\nu+2i)/2-1}e^{-x/2}}{2^{(\nu+2i)/2}\,\Gamma(\frac{\nu+2i}{2})} dx$$

where $\Gamma(\cdot)$ is the gamma function. The probability that the random variable takes a value less than or equal to c_0 is P .

Function `CSNIN` uses bisection and modified regula falsi to invert the distribution function, which is evaluated using routine `CSNDF`. See `CSNDF` for an alternative definition of the noncentral chi-squared random variable in terms of normal random variables.

Comments

Informational error

Type	Code	
4	1	Over 100 iterations have occurred without convergence. Convergence is assumed.

Example

In this example, we find the 95-th percentage point for a noncentral chi-squared random variable with 2 degrees of freedom and noncentrality parameter 1.

```
      USE CSNIN_INT
      USE UMACH_INT
      IMPLICIT   NONE
      INTEGER    NOUT
      REAL       ALAM, CHSQ, DF, P
!
      CALL UMACH (2, NOUT)
      DF   = 2.0
      ALAM = 1.0
      P    = 0.95
      CHSQ = CSNIN(P,DF,ALAM)
      WRITE (NOUT,99999) CHSQ
!
99999 FORMAT (' The 0.05 noncentral chi-squared critical value is ', &
            F6.3, '.')
```

```
!
      END
```

Output

```
The 0.05 noncentral chi-squared critical value is  8.642.
```

CSNPR

This function evaluates the noncentral chi-squared probability density function.

Function Return Value

CSNPR — Function value, the value of the probability density function. (Output)

Required Arguments

X — Argument for which the noncentral chi-squared probability density function is to be evaluated. (Input)
`X` must be non-negative.

DF — Number of degrees of freedom of the noncentral chi-squared distribution. (Input)
`DF` must be positive.

LAMBDA — Noncentrality parameter. (Input)
`LAMBDA` must be non-negative.

FORTRAN 90 Interface

Generic: `CSNPR (X, DF, LAMBDA)`

Specific: The specific interface names are `S_CSNPR` and `D_CSNPR`.

Description

The noncentral chi-squared distribution is a generalization of the chi-squared distribution. If $\{X_i\}$ are k independent, normally distributed random variables with means μ_i and variances σ^2_i, then the random variable:

$$X = \sum_{i=1}^{k} \left(\frac{X_i}{\sigma_i} \right)^2$$

is distributed according to the noncentral chi-squared distribution. The noncentral chi-squared distribution has two parameters: k which specifies the number of degrees of freedom (i.e. the number of X_i), and λ which is related to the mean of the random variables X_i by:

$$\lambda = \sum_{i=1}^{k} \left(\frac{\mu_i}{\sigma_i} \right)^2$$

The noncentral chi-squared distribution is equivalent to a (central) chi-squared distribution with $k + 2i$ degrees of freedom, where i is the value of a Poisson distributed random variable with parameter $\lambda/2$. Thus, the probability density function is given by:

$$\mathrm{F}(x, k, \lambda) = \sum_{i=0}^{\infty} \frac{e^{-\lambda/2} (\lambda/2)^i}{i!} f(x, k+2i)$$

where the (central) chi-squared PDF $f(x, k)$ is given by:

$$f(x,k) \quad = \quad \frac{(x/2)^{k/2} e^{-x/2}}{x\,\Gamma(k/2)} \quad \text{for } x > 0, \quad \text{else } 0$$

where $\Gamma(.)$ is the gamma function. The above representation of $\mathrm{F}(x, k, \lambda)$ can be shown to be equivalent to the representation:

$$\mathrm{F}(x, k, \lambda) \; = \; \frac{e^{-(\lambda+x)/2} (x/2)^{k/2}}{x} \sum_{i=0}^{\infty} \phi_i$$

$$\phi_i \; = \frac{(\lambda x/4)^i}{i!\,\Gamma(k/2 \; + \; i)}$$

Function `CSNPR (X, DF, LAMBDA)` evaluates the probability density function of a noncentral chi-squared random variable with `DF` degrees of freedom and noncentrality parameter `LAMBDA`, corresponding to k = `DF`, λ = `LAMBDA`, and x = `X`.

Function `CSNDF (X, DF, LAMBDA)` evaluates the cumulative distribution function incorporating the above probability density function.

With a noncentrality parameter of zero, the noncentral chi-squared distribution is the same as the central chi-squared distribution.

Example

This example calculates the noncentral chi-squared distribution for a distribution with 100 degrees of freedom and noncentrality parameter $\lambda = 40$.

```
USE UMACH_INT
USE CSNPR_INT
IMPLICIT NONE

INTEGER :: NOUT, I
REAL    :: X(6)=(/ 0.0, 8.0, 40.0, 136.0, 280.0, 400.0 /)
```

```
      REAL    :: LAMBDA=40.0, DF=100.0, PDFV

      CALL UMACH (2, NOUT)
      WRITE (NOUT,'(//"DF: ", F4.0, "  LAMBDA: ", F4.0 //'// &
               ' "   X        PDF(X)")') DF, LAMBDA
      DO I = 1, 6
         PDFV = CSNPR(X(I), DF, LAMBDA)
         WRITE (NOUT,'(1X, F5.0, 2X, E12.5)') X(I), PDFV
      END DO
      END
```

Output

```
DF: 100.  LAMBDA:  40.

   X        PDF(X)
    0.   0.00000E+00
    8.   0.00000E+00
   40.   0.34621E-13
  136.   0.21092E-01
  280.   0.40027E-09
  400.   0.11250E-21
```

EXPDF

This function evaluates the exponential cumulative distribution function.

Function Return Value

EXPDF — Function value, the probability that an exponential random variable takes a value less than or equal to X. (Output)

Required Arguments

X — Argument for which the exponential cumulative distribution function is to be evaluated. (Input)

B — Scale parameter of the exponential distribution function. (Input)

FORTRAN 90 Interface

Generic: EXPDF (X, B)

Specific: The specific interface names are S_EXPDF and D_EXPDF.

FORTRAN 77 Interface

Single: EXPDF (X, B)

Double: The double precision name is DEXPDF.

Description

The function EXPDF evaluates the exponential cumulative probability distribution function. This function is a special case of the gamma cumulative probability distribution function

$$G(x) = \frac{1}{\Gamma(a)} \int_0^x e^{\frac{-t}{b}} t^{a-1} dt$$

.

Setting a=1 and applying the scale parameter b = B yields the exponential cumulative probability distribution function

$$F(x) = \int_0^\infty e^{\frac{-t}{b}} dt = 1 - e^{\frac{-x}{b}}$$

This relationship between the gamma and exponential cumulative probability distribution functions is used by EXPDF.

Example

In this example, we evaluate the probability function at X = 2.0, B = 1.0.

```
      USE UMACH_INT
      USE EXPDF_INT
      IMPLICIT NONE
      INTEGER NOUT
      REAL X, B, PR
      CALL UMACH(2, NOUT)
      X = 2.0
      B = 1.0
      PR = EXPDF(X, B)
      WRITE (NOUT, 99999) X, B, PR
99999 FORMAT (' EXPDF(', F4.2, ', ', F4.2, ') = ', F6.4)
      END
```

Output

```
 EXPDF(2.00, 1.00) = 0.8647
```

EXPIN

This function evaluates the inverse of the exponential cumulative distribution function.

Function Return Value

EXPIN — Function value, the value of the inverse of the cumulative distribution function. (Output)

Required Arguments

P — Probability for which the inverse of the exponential distribution function is to be evaluated. (Input)

B — Scale parameter of the exponential distribution function. (Input)

FORTRAN 90 Interface

Generic: `EXPIN (P, B)`

Specific: The specific interface names are `S_EXPIN` and `D_EXPIN`.

FORTRAN 77 Interface

Single: `EXPIN (P, B)`

Double: The double precision name is `DEXPIN`.

Description

The function `EXPIN` evaluates the inverse distribution function of an exponential random variable with scale parameter b = `B`.

Example

In this example, we evaluate the inverse probability function at `P` = 0.8647, `B` = 1.0.

```
      USE UMACH_INT
      USE EXPIN_INT
      IMPLICIT NONE
      INTEGER NOUT
      REAL X, B, P
      CALL UMACH(2, NOUT)

      P = 0.8647
      B = 1.0
      X = EXPIN(P, B)
      WRITE (NOUT, 99999) P, B, X
99999 FORMAT (' EXPIN(', F6.4, ', ', F4.2, ') = ', F6.4)
      END
```

Output

```
 EXPIN(0.8647, 1.00) = 2.0003
```

EXPPR

This function evaluates the exponential probability density function.

Function Return Value

EXPPR — Function value, the value of the probability density function. (Output)

Required Arguments

X — Argument for which the exponential probability density function is to be evaluated. (Input)

B — Scale parameter of the exponential probability density function. (Input)

FORTRAN 90 Interface

Generic: `EXPPR (X, B)`

Specific: The specific interface names are `S_EXPPR` and `D_EXPPR`.

FORTRAN 77 Interface

Single: `EXPPR (X, B)`

Double: The double precision name is `DEXPPR`.

Description

The function `EXPPR` evaluates the exponential probability density function. The exponential distribution is a special case of the gamma distribution and is defined as

$$f\left(x|b\right) = \Gamma\left(x|1,b\right) = \frac{1}{b}\mathrm{e}^{\frac{-x}{b}}, \quad x,b > 0$$

.

This relationship is used in the computation of $f\left(x|b\right)$.

Example

In this example, we evaluate the probability function at `X` = 2.0, `B` = 1.0.

```
USE UMACH_INT
USE EXPPR_INT
IMPLICIT NONE
INTEGER NOUT
REAL X, B, PR
```

```
      CALL UMACH(2, NOUT)
      X = 2.0
      B = 1.0
      PR = EXPPR(X, B)
      WRITE (NOUT, 99999) X, B, PR
99999 FORMAT (' EXPPR(', F4.2, ', ', F4.2, ') = ', F6.4)
      END
```

Output

```
 EXPPR(2.00, 1.00) = 0.1353
```

EXVDF

This function evaluates the extreme value cumulative distribution function.

Function Return Value

EXVDF — Function value, the probability that an extreme value random variable takes a value less than or equal to X. (Output)

Required Arguments

X — Argument for which the extreme value cumulative distribution function is to be evaluated. (Input)

AMU — Location parameter of the extreme value probability distribution function. (Input)

BETA — Scale parameter of the extreme value probability distribution function. (Input)

FORTRAN 90 Interface

Generic: EXVDF (X, AMU, BETA)

Specific: The specific interface names are S_EXVDF and D_EXVDF.

FORTRAN 77 Interface

Single: EXVDF (X, AMU, BETA)

Double: The double precision name is DEXVDF.

Description

The function EXVDF evaluates the extreme value cumulative distribution function, defined as

$$F(x|\mu,\beta) = 1 - e^{-e^{\frac{x-\mu}{\beta}}}$$

The extreme value distribution is also known as the Gumbel minimum distribution.

Example

In this example, we evaluate the probability function at X = 1.0, AMU = 0.0, BETA = 1.0.

```
      USE UMACH_INT
      USE EXVDF_INT
      IMPLICIT NONE
      INTEGER NOUT
      REAL X, AMU, B, PR
      CALL UMACH(2, NOUT)
      X = 1.0
      AMU = 0.0
      B = 1.0
      PR = EXVDF(X, AMU, B)
      WRITE (NOUT, 99999) X, AMU, B, PR
99999 FORMAT (' EXVDF(', F6.2, ', ', F4.2, ', ', F4.2, ') = ', F6.4)
      END
```

Output

```
EXVDF(  1.00, 0.00, 1.00) = 0.9340
```

EXVIN

This function evaluates the inverse of the extreme value cumulative distribution function.

Function Return Value

EXVIN — Function value, the value of the inverse of the extreme value cumulative distribution function. (Output)

Required Arguments

P — Probability for which the inverse of the extreme value distribution function is to be evaluated. (Input)

AMU — Location parameter of the extreme value probability function. (Input)

BETA — Scale parameter of the extreme value probability function. (Input)

FORTRAN 90 Interface

Generic: `EXVIN (P, AMU, BETA)`

Specific: The specific interface names are `S_EXVIN` and `D_EXVIN`.

FORTRAN 77 Interface

Single: `EXVIN (P, AMU, BETA)`

Double: The double precision name is `DEXVIN`.

Description

The function `EXVIN` evaluates the inverse distribution function of an extreme value random variable with location parameter `AMU` and scale parameter `BETA`.

Example

In this example, we evaluate the inverse probability function at `P` = 0.934, `AMU` = 1.0, `BETA` = 1.0

```
      USE UMACH_INT
      USE EXVIN_INT
      IMPLICIT NONE
      INTEGER NOUT
      REAL X, AMU, B, PR
      CALL UMACH(2, NOUT)
      PR = .934
      AMU = 0.0
      B = 1.0
      X = EXVIN(PR, AMU, B)
      WRITE (NOUT, 99999) PR, AMU, B, X
99999 FORMAT (' EXVIN(', F6.3, ', ', F4.2, ', ', F4.2, ') = ', F6.4)
      END
```

Output

```
EXVIN( 0.934, 0.00, 1.00) = 0.9999
```

EXVPR

This function evaluates the extreme value probability density function.

Function Return Value

EXVPR — Function value, the value of the probability density function. (Output)

Required Arguments

X — Argument for which the extreme value probability density function is to be evaluated. (Input)

AMU — Location parameter of the extreme value probability density function. (Input)

BETA — Scale parameter of the extreme value probability density function. (Input)

FORTRAN 90 Interface

Generic: `EXVPR (X, AMU, BETA)`

Specific: The specific interface names are `S_EXVPR` and `D_EXVPR`.

FORTRAN 77 Interface

Single: `EXVPR (X, AMU, BETA)`

Double: The double precision name is `DEXVPR`.

Description

The function `EXVPR` evaluates the extreme value probability density function, defined as

$$f\left(x\middle|\mu,\beta\right)=\beta^{-1}e^{\frac{x-\mu}{\beta}}e^{-e^{\frac{x-\mu}{\beta}}}, \quad -\infty < x,\mu < +\infty, \quad \beta > 0$$

The extreme value distribution is also known as the Gumbel minimum distribution.

Example

In this example, we evaluate the extreme value probability density function at `X` = 2.0, `AMU` = 0.0, `BETA` = 1.0.

```
      USE UMACH_INT
      USE EXVPR_INT
      IMPLICIT NONE
      INTEGER NOUT
      REAL X, AMU, B, PR
      CALL UMACH(2, NOUT)
      X = -2.0
      AMU = 0.0
      B = 1.0
      PR = EXVPR(X, AMU, B)
      WRITE (NOUT, 99999) X, AMU, B, PR
99999 FORMAT (' EXVPR(', F6.2, ', ', F4.2, ', ', F4.2, ') = ', F6.4)
      END
```

Output

```
EXVPR( -2.00, 0.00, 1.00) = 0.1182
```

FDF

This function evaluates the *F* cumulative distribution function.

Function Return Value

FDF — Function value, the probability that an *F* random variable takes a value less than or equal to the input *F*. (Output)

Required Arguments

F — Argument for which the *F* cumulative distribution function is to be evaluated. (Input)

DFN — Numerator degrees of freedom. (Input)
`DFN` must be positive.

DFD — Denominator degrees of freedom. (Input)
`DFD` must be positive.

Optional Arguments

COMPLEMENT — Logical. If `.TRUE.`, the complement of the *F* cumulative distribution function is evaluated. If `.FALSE.`, the *F* cumulative distribution function is evaluated. (Input)
See the Description section for further details on the use of `COMPLEMENT`.
Default: `COMPLEMENT` = `.FALSE.`.

FORTRAN 90 Interface

Generic: `FDF (F, DFN, DFD [,…])`

Specific: The specific interface names are `S_FDF` and `D_FDF`.

FORTRAN 77 Interface

Single: `FDF (F, DFN, DFD)`

Double: The double precision name is `DFDF`.

Description

Function `FDF` evaluates the distribution function of a Snedecor's *F* random variable with `DFN` numerator degrees of freedom and `DFD` denominator degrees of freedom. The function is evaluated by making a transformation to a beta random variable and then using the routine BETDF. If X is an F variate with v_1 and v_2 degrees of freedom and $Y = v_1X/(v_2 + v_1X)$, then Y is a beta variate with parameters $p = v_1/2$ and $q = v_2/2$. The function FDF also uses a relationship between F random variables that can be expressed as follows.

```
FDF(X, DFN, DFD) = 1.0 – FDF(1.0/X, DFD, DFN)
```

If COMPLEMENT = .TRUE., the value of FDF at the point x is $1- p$, where $1- p$ is the probability that the random variable takes a value greater than x. In those situations where the desired end result is $1- p$, the user can achieve greater accuracy in the right tail region by using the result returned by FDF with the optional argument COMPLEMENT set to .TRUE. rather than by using $1- p$ where p is the result returned by FDF with COMPLEMENT set to .FALSE..

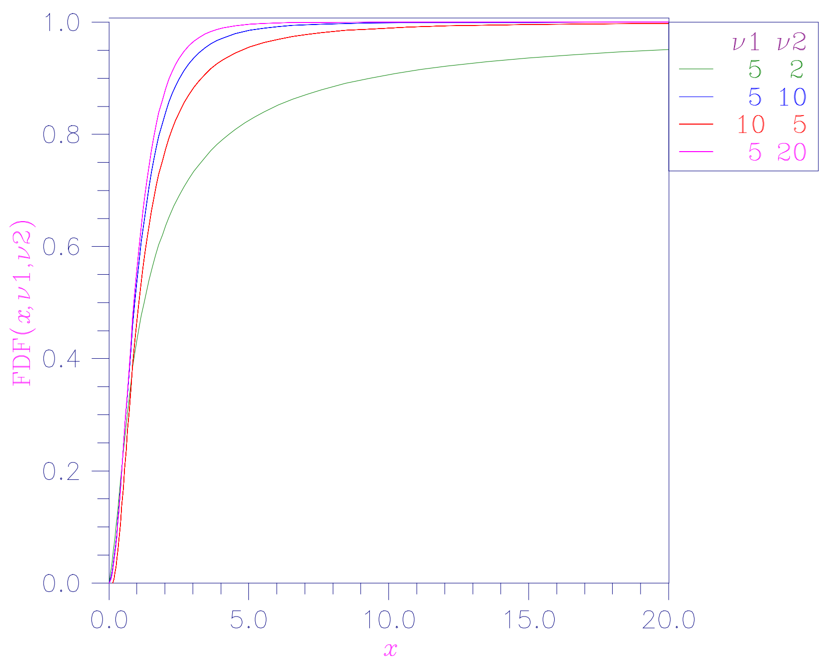


Figure 11- 10 F Distribution Function

Comments

Informational error

Type	Code	
1	3	Since the input argument F is not positive, the distribution function is zero at F.

Example

In this example, we find the probability that an *F* random variable with one numerator and one denominator degree of freedom is greater than 648.

```
      USE UMACH_INT
      USE FDF_INT
      IMPLICIT   NONE
      INTEGER    NOUT
      REAL       DFD, DFN, F, P
!
      CALL UMACH (2, NOUT)
      F   = 648.0
      DFN = 1.0
      DFD = 1.0
      P   = FDF(F,DFN,DFD, COMPLEMENT=.TRUE.)
      WRITE (NOUT,99999) P
99999 FORMAT (' The probability that an F(1,1) variate is greater ', &
            'than 648 is ', F6.4)
      END
```

Output

```
The probability that an F(1, 1) variate is greater than 648 is 0.0250
```

FIN

This function evaluates the inverse of the *F* cumulative distribution function.

Function Return Value

FIN — Function value. (Output)
The probability that an *F* random variable takes a value less than or equal to `FIN` is `P`.

Required Arguments

P — Probability for which the inverse of the *F* distribution function is to be evaluated. (Input)
`P` must be in the open interval (0.0, 1.0).

DFN — Numerator degrees of freedom. (Input)
`DFN` must be positive.

DFD — Denominator degrees of freedom. (Input)
`DFD` must be positive.

FORTRAN 90 Interface

Generic: `FIN (P, DFN, DFD)`

Specific: The specific interface names are `S_FDF` and `D_FDF`.

FORTRAN 77 Interface

Single: `FIN (P, DFN, DFD)`

Double: The double precision name is `DFDF`.

Description

Function `FIN` evaluates the inverse distribution function of a Snedecor's F random variable with `DFN` numerator degrees of freedom and `DFD` denominator degrees of freedom. The function is evaluated by making a transformation to a beta random variable and then using the routine `BETIN`. If X is an F variate with v_1 and v_2 degrees of freedom and $Y = v_1X/(v_2 + v_1X)$, then Y is a beta variate with parameters $p = v_1/2$ and $q = v_2/2$. If $P \leq 0.5$, `FIN` uses this relationship directly, otherwise, it also uses a relationship between F random variables that can be expressed as follows, using routine `FDF`, which is the F cumulative distribution function:

`FDF(F, DFN, DFD) = 1.0 – FDF(1.0/F, DFD, DFN).`

Comments

Informational error

Type	Code	
4	4	`FIN` is set to machine infinity since overflow would occur upon modifying the inverse value for the F distribution with the result obtained from the inverse beta distribution.

Example

In this example, we find the 99-th percentage point for an F random variable with 1 and 7 degrees of freedom.

```
      USE UMACH_INT
      USE FIN_INT
      IMPLICIT   NONE
      INTEGER    NOUT
      REAL       DFD, DFN, F, P
!
      CALL UMACH (2, NOUT)
      P   = 0.99
      DFN = 1.0
      DFD = 7.0
      F   = FIN(P,DFN,DFD)
      WRITE (NOUT,99999) F
99999 FORMAT (' The F(1,7) 0.01 critical value is ', F6.3)
      END
```

Output

```
The F(1, 7) 0.01 critical value is 12.246
```

FPR

This function evaluates the *F* probability density function.

Function Return Value

FPR — Function value, the value of the probability density function. (Output)

Required Arguments

F — Argument for which the *F* probability density function is to be evaluated. (Input)

DFN — Numerator degrees of freedom. (Input)
`DFN` must be positive.

DFD — Denominator degrees of freedom. (Input)
`DFD` must be positive.

FORTRAN 90 Interface

Generic: `FPR (F, DFN, DFD)`

Specific: The specific interface names are `S_FPR` and `D_FDPR`

FORTRAN 77 Interface

Single: `FPR (F, DFN, DFD)`

Double: The double precision name is `DFPR`.

Description

The function `FPR` evaluates the F probability density function, defined as

$$f\left(x|\nu_1,\nu_2\right)=n\left(\nu_1,\nu_2\right)x^{\frac{\nu_1-2}{2}}\left(1+\frac{\nu_1 x}{\nu_2}\right)^{\frac{-(\nu_1+\nu_2)}{2}},$$

$$n\left(\nu_1,\nu_2\right)=\frac{\Gamma\left(\frac{\nu_1+\nu_2}{2}\right)}{\Gamma\left(\frac{\nu_1}{2}\right)\Gamma\left(\frac{\nu_2}{2}\right)}\left(\frac{\nu_1}{\nu_2}\right)^{\frac{\nu_1}{2}},\quad x>0,\nu_i>0,\quad i=1,2$$

The parameters ν_1 and ν_2, correspond to the arguments DFN and DFD.

Example

In this example, we evaluate the probability function at F = 2.0, DFN = 10.0, DFD = 1.0.

```
      USE UMACH_INT
      USE FPR_INT
      IMPLICIT NONE
      INTEGER NOUT
      REAL F, DFN, DFD, PR
      CALL UMACH(2, NOUT)
      F = 2.0
      DFN = 10.0
      DFD = 1.0
      PR = FPR(F, DFN, DFD)
      WRITE (NOUT, 99999) F, DFN, DFD, PR
99999 FORMAT (' FPR(', F6.2, ', ', F6.2, ', ', F6.2, ') = ', F6.4)
      END
```

Output

```
FPR(  2.00,  10.00,   1.00) = 0.1052
```

FNDF

This function evaluates the noncentral *F* cumulative distribution function (CDF).

Function Return Value

FNDF — Probability that a random variable from an *F* distribution having noncentrality parameter LAMBDA takes a value less than or equal to the input F. (Output)

Required Arguments

F — Argument for which the noncentral *F* cumulative distribution function is to be evaluated. (Input)
F must be non-negative.

DF1 — Number of numerator degrees of freedom of the noncentral *F* distribution. (Input)
DF1 must be positive.

DF2 — Number of denominator degrees of freedom of the noncentral *F* distribution. (Input)
DF2 must be positive.

LAMBDA — Noncentrality parameter. (Input)
LAMBDA must be non-negative.

FORTRAN 90 Interface

Generic: `FNDF (F, DF1, DF2, LAMBDA)`

Specific: The specific interface names are `S_FNDF` and `D_FNDF`.

Description

If X is a noncentral chi-square random variable with noncentrality parameter λ and ν_1 degrees of freedom, and Y is a chi-square random variable with ν_2 degrees of freedom which is statistically independent of X, then

$$F = \left(X / \nu_1\right) / \left(Y / \nu_2\right)$$

is a noncentral F-distributed random variable whose CDF is given by

$$CDF(f, \nu_1, \nu_2, \lambda) = \sum_{j=0}^{\infty} c_j$$

where

$$c_j = \omega_j \; I_x\left(\frac{\nu_1}{2} + j, \frac{\nu_2}{2}\right)$$

$$\omega_j = e^{-\lambda/2} (\lambda/2)^j / j! = \frac{\lambda}{2j} \omega_{j-1}$$

$$I_x(a, b) = B_x(a, b) / B(a, b)$$

$$B_x(a, b) = \int_0^x t^{a-1}(1-t)^{b-1} dt = x^a \sum_{j=0}^{\infty} \frac{\Gamma(j+1-b)}{(a+j)\,\Gamma(1-b)\; j!} x^j$$

$$x = \nu_1 f / (\nu_2 + \nu_1 f)$$

$$B(a, b) = B_1(a, b) = \frac{\Gamma(a)\Gamma(b)}{\Gamma(a+b)}$$

$$I_x(a+1, b) = I_x(a, b) - T_x(a, b)$$

$$T_x(a, b) = \frac{\Gamma(a+b)}{\Gamma(a+1)\Gamma(b)} x^a (1-x)^b = T_x(a-1, b) \frac{a-1+b}{a} x$$

and Γ(.) is the gamma function. The above series expansion for the noncentral *F* CDF was taken from Butler and Paolella (1999) (see Paolella.pdf), with the correction for the recursion relation given below:

$$I_x(a+1,\ b) = I_x(a,\ b)\ -\ T_x(a,\ b)$$

extracted from the AS 63 algorithm for calculating the incomplete beta function as described by Majumder and Bhattacharjee (1973).

The correspondence between the arguments of function `FNDF(F, DF1, DF2, LAMBDA)` and the variables in the above equations is as follows: ν_1 = `DF1`, ν_2 = `DF2`, λ = `LAMBDA`, and f = `F`.

For $\lambda = 0$, the noncentral *F* distribution is the same as the *F* distribution.

Example

This example traces out a portion of a noncentral *F* distribution with parameters `DF1` $= 100$, `DF2` $= 10$, and `LAMDBA` $= 10$.

```
USE UMACH_INT
USE FNDF_INT
IMPLICIT NONE
INTEGER NOUT, I
REAL X, LAMBDA, DF1, DF2, CDFV, X0(8)
DATA X0 / 0.0, .4, .8, 1.2, 1.6, 2.0, 2.8, 4.0 /

CALL UMACH (2, NOUT)
DF1 = 100.0
DF2 = 10.0
LAMBDA = 10.0
WRITE (NOUT,'("DF1: ", F4.0, ";  DF2: ", F4.0, &
   ";  LAMBDA: ", F4.0 // "   X        CDF(X)")')&
   DF1, DF2, LAMBDA
DO I = 1, 8
   X = X0(I)
   CDFV = FNDF(X, DF1, DF2, LAMBDA)
   WRITE (NOUT,'(1X, F5.1, 2X, E12.6)') X, CDFV
END DO
END
```

Output

```
DF1: 100.;  DF2:  10.;  LAMBDA:  10.

   X        CDF(X)
   0.0  0.000000E+00
   0.4  0.488790E-02
   0.8  0.202633E+00
   1.2  0.521143E+00
   1.6  0.733853E+00
   2.0  0.850413E+00
   2.8  0.947125E+00
   4.0  0.985358E+00
```

FNIN

This function evaluates the inverse of the noncentral *F* cumulative distribution function (CDF).

Function Return Value

FNIN — Function value, the value of the inverse of the cumulative distribution function evaluated at `P`. The probability that a noncentral *F* random variable takes a value less than or equal to `FNIN` is `P`. (Output)

Required Arguments

P — Probability for which the inverse of the noncentral *F* cumulative distribution function is to be evaluated. (Input)
`P` must be non-negative and less than 1.

DF1 — Number of numerator degrees of freedom of the noncentral *F* distribution. (Input)
`DF1` must be positive.

DF2 — Number of denominator degrees of freedom of the noncentral *F* distribution. (Input)
`DF2` must be positive.

LAMBDA — Noncentrality parameter. (Input)
`LAMBDA` must be non-negative.

FORTRAN 90 Interface

Generic: `FNIN (P, DF1, DF2, LAMBDA)`

Specific: The specific interface names are `S_FNIN` and `D_FNIN`.

Description

If *X* is a noncentral chi-square random variable with noncentrality parameter λ and ν_1 degrees of freedom, and *Y* is a chi-square random variable with ν_2 degrees of freedom which is statistically independent of *X*, then

$$F = \left(X / \nu_1\right) / \left(Y / \nu_2\right)$$

is a noncentral *F*-distributed random variable whose CDF is given by

$$p = CDF(f, \nu_1, \nu_2, \lambda) = \sum_{j=0}^{\infty} c_j$$

where:

$$c_j = \omega_j \; I_x(\frac{\nu_1}{2} + j, \frac{\nu_2}{2})$$

$$\omega_j = e^{-\lambda/2}(\lambda/2)^j / j! = \frac{\lambda}{2j}\omega_{j-1}$$

$$I_x(a, b) = B_x(a, b) / B(a,b)$$

$$B_x(a, b) = \int_0^x t^{a-1}(1-t)^{b-1}dt = x^a \sum_{j=0}^{\infty} \frac{\Gamma(j+1-b)}{(a+j)\,\Gamma(1-b)\; j!} x^j$$

$$x = \nu_1 f /(\nu_2 + \nu_1 f)$$

$$B(a, b) = B_1(a, b) = \frac{\Gamma(a)\Gamma(b)}{\Gamma(a+b)}$$

$$I_x(a+1, b) = I_x(a, b) - T_x(a, b)$$

$$T_x(a, b) = \frac{\Gamma(a+b)}{\Gamma(a+1)\Gamma(b)} x^a(1-x)^b = T_x(a-1, b)\frac{a-1+b}{a}x$$

and $\Gamma(.)$ is the gamma function, and $p = CDF(f)$ is the probability that $F \le f$. The correspondence between the arguments of function `FNIN(P,DF1,DF2,LAMBDA)` and the variables in the above equations is as follows: ν_1 = `DF1`, ν_2 = `DF2`, λ = `LAMBDA`, and p = `P`.

Function `FNIN` evaluates

$$f = CDF^{-1}\left(p, \nu_1, \nu_1, \lambda\right)$$

Function `FNIN` uses bisection and modified regula falsi search algorithms to invert the distribution function $CDF(f)$, which is evaluated using function `FNDF`. For sufficiently small p, an accurate approximation of $CDF^{-1}\left(p\right)$ can be used which requires no such inverse search algorithms.

Example

This example traces out a portion of an inverse noncentral F distribution with parameters `DF1` $= 100$, `DF2` $= 10$, and `LAMBDA` $= 10$.

```
   USE UMACH_INT
   USE FNDF_INT
```

```
      USE FNIN_INT
      IMPLICIT NONE
      INTEGER NOUT, I
      REAL F, LAMBDA, DF1, DF2, CDF, CDFINV,F0(8)
      DATA F0 / 0.0, .4, .8, 1.2, 1.6, 2.0, 2.8, 4.0 /

      CALL UMACH (2, NOUT)
      DF1 = 100.0
      DF2 = 10.0
      LAMBDA = 10.0
      WRITE (NOUT,'("DF1: ", F4.0, ";  DF2: ", F4.0, &
         ";  LAMBDA: ", F4.0 // "   F     P = CDF(F)     CDFINV(P)")')&
         DF1, DF2, LAMBDA
      DO I = 1, 8
         F = F0(I)
         CDF = FNDF(F, DF1, DF2, LAMBDA)
         CDFINV = FNIN(CDF, DF1, DF2, LAMBDA)
         WRITE (NOUT,'(1X, F5.1, 2(2X, E12.6))') F, CDF, CDFINV
      END DO
      END
```

Output

```
DF1: 100.;  DF2:  10.;  LAMBDA:  10.

   F     P = CDF(F)     CDFINV(P)
   0.0  0.000000E+00  0.000000E+00
   0.4  0.488790E-02  0.400000E+00
   0.8  0.202633E+00  0.800000E+00
   1.2  0.521143E+00  0.120000E+01
   1.6  0.733853E+00  0.160000E+01
   2.0  0.850413E+00  0.200000E+01
   2.8  0.947125E+00  0.280000E+01
   4.0  0.985358E+00  0.400000E+01
```

FNPR

This function evaluates the noncentral *F* probability density function.

Function Return Value

FNPR — Function value, the value of the probability density function. (Output)

Required Arguments

F — Argument for which the noncentral *F* probability density function is to be evaluated. (Input)
`F` must be non-negative.

DF1 — Number of numerator degrees of freedom of the noncentral *F* distribution. (Input)
`DF1` must be positive.

DF2 — Number of denominator degrees of freedom of the noncentral F distribution. (Input)
`DF2` must be positive.

LAMBDA — Noncentrality parameter. (Input)
`LAMBDA` must be non-negative.

FORTRAN 90 Interface

Generic: `FNPR (F, DF1, DF2, LAMBDA)`

Specific: The specific interface names are `S_FNPR` and `D_FNPR`.

Description

If X is a noncentral chi-square random variable with noncentrality parameter λ and ν_1 degrees of freedom, and Y is a chi-square random variable with ν_2 degrees of freedom which is statistically independent of X, then

$$F = \left(X / \nu_1\right) / \left(Y / \nu_2\right)$$

is a noncentral F-distributed random variable whose PDF is given by

$$PDF\left(f, \nu_1, \nu_2, \lambda\right) = \Psi \sum_{k=0}^{\infty} \Phi_k$$

where

$$\Psi = \frac{e^{-\lambda/2} (\nu_1 f)^{\nu_1/2} (\nu_2)^{\nu_2/2}}{f (\nu_1 f + \nu_2)^{(\nu_1+\nu_2)/2} \Gamma(\nu_2/2)}$$

$$\Phi_k = \frac{R^k \Gamma(\frac{\nu_1 + \nu_2}{2} + k)}{k! \Gamma(\frac{\nu_1}{2} + k)}$$

$$R = \frac{\lambda \nu_1 f}{2(\nu_1 f + \nu_2)}$$

and $\Gamma(.)$ is the gamma function, ν_1 = `DF1`, ν_2 = `DF2`, λ = `LAMBDA`, and f = `F`.

With a noncentrality parameter of zero, the noncentral F distribution is the same as the F distribution.

The efficiency of the calculation of the above series is enhanced by:

- calculating each term Φ_k in the series recursively in terms of either the term Φ_{k-1} preceding it or the term Φ_{k+1} following it, and

- initializing the sum with the largest series term and adding the subsequent terms in order of decreasing magnitude.

Special cases:

For $R = \lambda f = 0$:

$$PDF\left(f, \nu_1, \nu_2, \lambda\right) = \Psi\,\Phi_0 \;=\; \Psi\,\frac{\Gamma([\nu_1 + \nu_2]/2)}{\Gamma(\nu_1/2)}$$

For $\lambda = 0$:

$$PDF\left(f, \nu_1, \nu_2, \lambda\right) = \frac{(\nu_1 f)^{\nu_1/2}\,(\nu_2)^{\nu_2/2}\,\Gamma([\nu_1 + \nu_2]/2)}{f\,(\nu_1 f + \nu_2)^{(\nu_1+\nu_2)/2}\,\Gamma(\nu_1/2)\,\Gamma(\nu_2/2)}$$

For $f = 0$:

$$PDF\left(f, \nu_1, \nu_2, \lambda\right) = \frac{e^{-\lambda/2} f^{\nu_1/2-1}(\nu_1/\nu_2)^{\nu_1/2}\Gamma\left(\left[\nu_1+\nu_2\right]\right)/2)}{\Gamma(\nu_1/2)\,\Gamma(\nu_2/2)} = \begin{cases} 0 \text{ if } \nu_1 > 2; \\ e^{-\lambda/2} \text{ if } \nu_1 = 2; \\ \infty \text{ if } \nu_1 < 2 \end{cases}$$

Example

This example traces out a portion of a noncentral *F* distribution with parameters DF1 $= 100$, DF2 $= 10$, and LAMDBA $= 10$.

```
USE UMACH_INT
USE FNPR_INT
IMPLICIT NONE

INTEGER NOUT, I
REAL F, LAMBDA, DF1, DF2, PDFV, X0(8)
DATA X0 /0.0, 0.4, 0.8, 3.2, 5.6,8.8, 14.0, 18.0/

CALL UMACH (2, NOUT)
DF1 = 100.0
DF2 = 10.0
LAMBDA = 10.0

WRITE (NOUT,'("DF1: ", F4.0, ";  DF2: ", F4.0, ";  LAMBDA'// &
   ': ", F4.0 //"   F         PDF(F)")') DF1, DF2, LAMBDA

DO I = 1, 8
   F = X0(I)
   PDFV = FNPR(F, DF1, DF2, LAMBDA)
   WRITE (NOUT,'(1X, F5.1, 2X, E12.6)') F, PDFV
END DO
END
```

Output

```
DF1: 100.;  DF2:  10.;  LAMBDA:  10.

   F        PDF(F)
   0.0  0.000000E+00
   0.4  0.974879E-01
   0.8  0.813115E+00
   3.2  0.369482E-01
   5.6  0.283023E-02
   8.8  0.276607E-03
  14.0  0.219632E-04
  18.0  0.534831E-05
```

GAMDF

This function evaluates the gamma cumulative distribution function.

Function Return Value

GAMDF — Function value, the probability that a gamma random variable takes a value less than or equal to X. (Output)

Required Arguments

X — Argument for which the gamma distribution function is to be evaluated. (Input)

A — The shape parameter of the gamma distribution. (Input)
This parameter must be positive.

FORTRAN 90 Interface

Generic: GAMDF (X, A)

Specific: The specific interface names are S_GAMDF and D_GAMDF.

FORTRAN 77 Interface

Single: GAMDF (X, A)

Double: The double precision name is DGAMDF.

Description

Function GAMDF evaluates the distribution function, F, of a gamma random variable with shape parameter a; that is,

$$F(x) = \frac{1}{\Gamma(a)} \int_0^x e^{-t} t^{a-1} dt$$

where $\Gamma(\cdot)$ is the gamma function. (The gamma function is the integral from 0 to ∞ of the same integrand as above). The value of the distribution function at the point x is the probability that the random variable takes a value less than or equal to x.

The gamma distribution is often defined as a two-parameter distribution with a scale parameter b (which must be positive), or even as a three-parameter distribution in which the third parameter c is a location parameter. In the most general case, the probability density function over (c, ∞) is

$$f(t) = \frac{1}{b^a \Gamma(a)} e^{-(t-c)/b} (x-c)^{a-1}$$

If T is such a random variable with parameters a, b, and c, the probability that $T \le t_0$ can be obtained from `GAMDF` by setting `X` = $(t_0 - c)/b$.

If `X` is less than a or if `X` is less than or equal to 1.0, `GAMDF` uses a series expansion. Otherwise, a continued fraction expansion is used. (See Abramowitz and Stegun, 1964.)

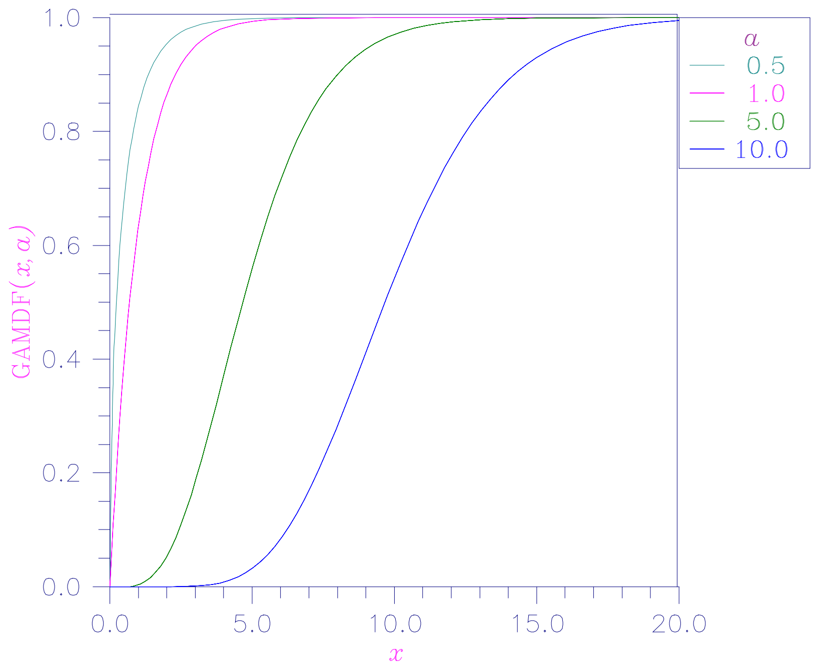


Figure 11- 11 Gamma Distribution Function

Comments

Informational error

Type Code

1	2	Since the input argument X is less than zero, the distribution function is set to zero.

Example

Suppose X is a gamma random variable with a shape parameter of 4. (In this case, it has an *Erlang distribution* since the shape parameter is an integer.) In this example, we find the probability that X is less than 0.5 and the probability that X is between 0.5 and 1.0.

```
      USE UMACH_INT
      USE GAMDF_INT
      IMPLICIT   NONE
      INTEGER    NOUT
      REAL       A, P, X
!
      CALL UMACH (2, NOUT)
      A = 4.0
      X = 0.5
      P = GAMDF(X,A)
      WRITE (NOUT,99998) P
99998 FORMAT (' The probability that X is less than 0.5 is ', F6.4)
      X = 1.0
      P = GAMDF(X,A) - P
      WRITE (NOUT,99999) P
99999 FORMAT (' The probability that X is between 0.5 and 1.0 is ', &
            F6.4)
      END
```

Output

```
The probability that X is less than 0.5 is 0.0018
The probability that X is between 0.5 and 1.0 is 0.0172
```

GAMIN

This function evaluates the inverse of the gamma cumulative distribution function.

Function Return Value

GAMIN — Function value. (Output)
The probability that a gamma random variable takes a value less than or equal to GAMIN is P.

Required Arguments

P — Probability for which the inverse of the gamma cumulative distribution function is to be evaluated. (Input)
P must be in the open interval (0.0, 1.0).

A — The shape parameter of the gamma distribution. (Input)
This parameter must be positive.

FORTRAN 90 Interface

Generic: `GAMIN (P, A)`

Specific: The specific interface names are `S_GAMIN` and `D_GAMIN`.

FORTRAN 77 Interface

Single: `GAMIN (P, A)`

Double: The double precision name is `DGAMIN`.

Description

Function `GAMIN` evaluates the inverse distribution function of a gamma random variable with shape parameter a, that is, it determines x (= `GAMIN(P, A)`), such that

$$P = \frac{1}{\Gamma(a)} \int_0^x e^{-t} t^{a-1} dt$$

where $\Gamma(\cdot)$ is the gamma function. The probability that the random variable takes a value less than or equal to x is P. See the documentation for routine `GAMDF` for further discussion of the gamma distribution.

Function `GAMIN` uses bisection and modified regula falsi to invert the distribution function, which is evaluated using routine `GAMDF`.

Comments

Informational error

Type	Code	
4	1	Over 100 iterations have occurred without convergence. Convergence is assumed.

Example

In this example, we find the 95-th percentage point for a gamma random variable with shape parameter of 4.

```
      USE UMACH_INT
      USE GAMIN_INT
      IMPLICIT   NONE
      INTEGER    NOUT
      REAL       A, P, X
!
      CALL UMACH (2, NOUT)
      A = 4.0
      P = 0.95
      X = GAMIN(P,A)
      WRITE (NOUT,99999) X
```

```
!
99999 FORMAT (' The 0.05 gamma(4) critical value is ', F6.3, &
             '.')
!
      END
```

Output

```
The 0.05 gamma(4) critical value is 7.754.
```

GAMPR

This function evaluates the gamma probability density function.

Function Return Value

GAMPR — Function value, the value of the probability density function. (Output)

Required Arguments

X — Argument for which the gamma probability density function is to be evaluated. (Input)

A — The shape parameter of the gamma distribution. (Input)
This parameter must be positive.

FORTRAN 90 Interface

Generic: `GAMPR (X, A)`

Specific: The specific interface names are `S_GAMPR` and `D_GAMPR`.

FORTRAN 77 Interface

Single: `GAMPR (X, A)`

Double: The double precision name is `DGAMPR`.

Description

The function `GAMPR` evaluates the gamma probability density function, defined as

$$\Gamma\left(x|a\right)=\frac{1}{\Gamma\left(a\right)}\left(x\right)^{a-1}e^{-x}, \quad x, a > 0$$

Example

In this example, we evaluate the probability function at `X` = 4.0, `A` = 5.0.

```
      USE UMACH_INT
      USE GAMPR_INT
      IMPLICIT NONE
      INTEGER NOUT
      REAL X, A, PR
      CALL UMACH(2, NOUT)
      X = 4.0
      A = 5.0
      PR = GAMPR(X, A)
      WRITE (NOUT, 99999) X, A, PR
99999 FORMAT (' GAMPR(', F4.2, ', ', F4.2, ') = ', F6.4)
      END
```

Output

```
GAMPR(4.00, 5.00) = 0.1954
```

RALDF

This function evaluates the Rayleigh cumulative distribution function.

Function Return Value

RALDF — Function value, the probability that a Rayleigh random variable takes a value less than or equal to `X`. (Output)

Required Arguments

X — Argument for which the Rayleigh cumulative distribution function is to be evaluated. (Input)

ALPHA — Scale parameter of the Rayleigh cumulative distribution function. (Input)

FORTRAN 90 Interface

Generic: `RALDF (X, ALPHA)`

Specific: The specific interface names are `S_RALDF` and `D_RALDF`.

FORTRAN 77 Interface

Single: `RALDF (X, ALPHA)`

Double: The double precision name is `DRALDF`.

Description

The function RALDF evaluates the Rayleigh cumulative probability distribution function, which is a special case of the Weibull cumulative probability distribution function, where the shape parameter GAMMA is 2.0

$$F\left(x\right)=1-e^{\frac{x^2}{2\alpha^2}}$$

RALDF evaluates the Rayleigh cumulative probability distribution function using the relationship

RALDF(X, ALPHA) = WBLDF(X, SQRT(2.0)*ALPHA, 2.0).

Example

In this example, we evaluate the Rayleigh cumulative distribution function at X = 0.25, ALPHA = 0.5.

```
      USE UMACH_INT
      USE RALDF_INT
      IMPLICIT NONE
      INTEGER NOUT
      REAL X, ALPHA, PR
      CALL UMACH(2, NOUT)
      X = 0.25
      ALPHA = 0.5
      PR = RALDF(X, ALPHA)
      WRITE (NOUT, 99999) X, ALPHA, PR
99999 FORMAT (' RALDF(', F4.2, ', ', F4.2, ') = ', F6.4)
      END
```

Output

```
RALDF(0.25, 0.50) = 0.1175
```

RALIN

This function evaluates the inverse of the Rayleigh cumulative distribution function.

Function Return Value

RALIN — Function value, the value of the inverse of the cumulative distribution function. (Output)

Required Arguments

P — Probability for which the inverse of the Rayleigh distribution function is to be evaluated. (Input)

ALPHA — Scale parameter of the Rayleigh cumulative distribution function. (Input)

FORTRAN 90 Interface

Generic: `RALIN (P, ALPHA)`

Specific: The specific interface names are `S_RALIN` and `D_RALIN`.

FORTRAN 77 Interface

Single: `RALIN (P, ALPHA)`

Double: The double precision name is `DRALIN`.

Description

The function `RALIN` evaluates the inverse distribution function of a Rayleigh random variable with scale parameter `ALPHA`.

Example

In this example, we evaluate the inverse probability function at `P` = 0.1175, `ALPHA`= 0.5.

```
      USE UMACH_INT
      USE RALIN_INT
      IMPLICIT NONE
      INTEGER NOUT
      REAL X, ALPHA, P
      CALL UMACH(2, NOUT)
      P = 0.1175
      ALPHA = 0.5
      X = RALIN(P, ALPHA)
      WRITE (NOUT, 99999) P, ALPHA, X
99999 FORMAT (' RALIN(', F6.4, ', ', F4.2, ') = ', F6.4)
      END
```

Output

```
RALIN(0.1175, 0.50) = 0.2500
```

RALPR

This function evaluates the Rayleigh probability density function.

Function Return Value

RALPR — Function value, the value of the probability density function. (Output)

Required Arguments

X — Argument for which the Rayleigh probability density function is to be evaluated. (Input)

ALPHA — Scale parameter of the Rayleigh probability function. (Input)

FORTRAN 90 Interface

Generic: `RALPR (X, ALPHA)`

Specific: The specific interface names are `S_RALPR` and `D_RALPR`.

FORTRAN 77 Interface

Single: `RALPR (X, ALPHA)`

Double: The double precision name is `DRALPR`.

Description

The function `RALPR` evaluates the Rayleigh probability density function, which is a special case of the Weibull probability density function where `GAMMA` is equal to 2.0, and is defined as

$$f\left(x\middle|\alpha\right)=\frac{x}{\alpha^2}e^{-\left(\frac{x^2}{2\alpha^2}\right)},x>0$$

Example

In this example, we evaluate the Rayleigh probability density function at `X` = 0.25, `ALPHA` = 0.5.

```
      USE UMACH_INT
      USE RALPR_INT
      IMPLICIT NONE
      INTEGER NOUT
      REAL X, ALPHA, PR
      CALL UMACH(2, NOUT)
      X = 0.25
      ALPHA = 0.5
      PR = RALPR(X, ALPHA)
      WRITE (NOUT, 99999) X, ALPHA, PR
99999 FORMAT (' RALPR(', F4.2, ', ', F4.2, ') = ', F6.4)
      END
```

Output

```
RALPR(0.25, 0.50) = 0.8825
```

TDF

This function evaluates the Student's *t* cumulative distribution function.

Function Return Value

TDF — Function value, the probability that a Student's *t* random variable takes a value less than or equal to the input `T`. (Output)

Required Arguments

T — Argument for which the Student's *t* distribution function is to be evaluated. (Input)

DF — Degrees of freedom. (Input)
`DF` must be greater than or equal to 1.0.

Optional Arguments

COMPLEMENT — Logical. If `.TRUE.`, the complement of the Student's *t* cumulative distribution function is evaluated. If `.FALSE.`, the Student's *t* cumulative distribution function is evaluated. (Input)
See the Description section for further details on the use of `COMPLEMENT`.
Default: `COMPLEMENT = .FALSE.`.

FORTRAN 90 Interface

Generic: `TDF (T, DF [,…])`

Specific: The specific interface names are `S_TDF` and `D_TDF`.

FORTRAN 77 Interface

Single: `TDF (T, DF)`

Double: The double precision name is `DTDF`.

Description

Function `TDF` evaluates the cumulative distribution function of a Student's *t* random variable with `DF` degrees of freedom. If the square of `T` is greater than or equal to `DF`, the relationship of a *t* to an *F* random variable (and subsequently, to a beta random variable) is exploited, and routine `BETDF` is used. Otherwise, the method described by Hill (1970) is used. Let ν = `DF`. If ν is not an integer, if ν is greater than 19, or if ν is greater than 200, a Cornish-Fisher expansion is used to evaluate the distribution function. If ν is less than 20 and `ABS(T)` is less than 2.0, a trigonometric series (see Abramowitz and Stegun 1964, equations 26.7.3 and 26.7.4, with some rearrangement) is used. For the remaining cases, a series given by Hill (1970) that converges well for large values of `T` is used.

If `COMPLEMENT = .TRUE.`, the value of `TDF` at the point x is $1-p$, where $1-p$ is the probability that the random variable takes a value greater than x. In those situations where the desired end result is $1-p$, the user can achieve greater accuracy in the right tail region by using the result returned by `TDF` with the optional argument `COMPLEMENT` set to `.TRUE.` rather than by using $1-p$ where p is the result returned by `TDF` with `COMPLEMENT` set to `.FALSE.`.

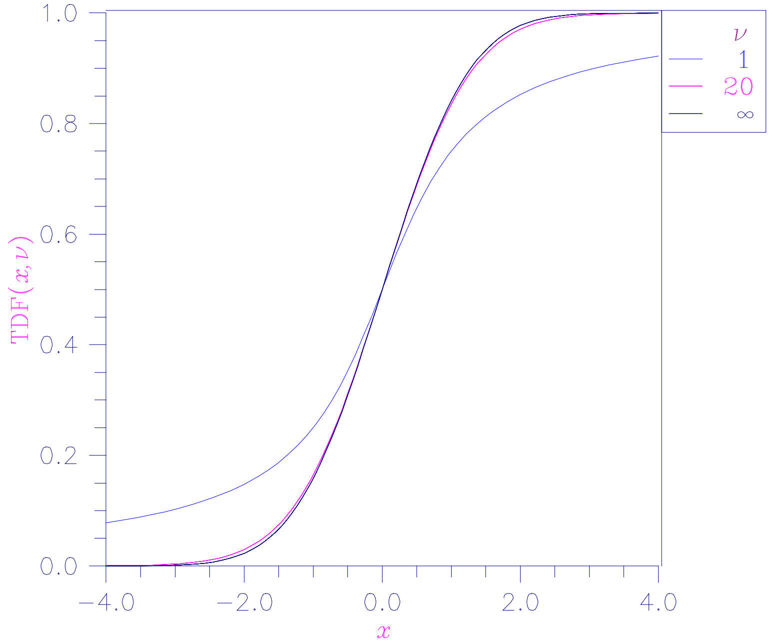


Figure 11- 12 Student's t Distribution Function

Example

In this example, we find the probability that a t random variable with 6 degrees of freedom is greater in absolute value than 2.447. We use the fact that t is symmetric about 0.

```
      USE TDF_INT
      USE UMACH_INT
      IMPLICIT   NONE
      INTEGER    NOUT
      REAL       DF, P, T
!
      CALL UMACH (2, NOUT)
      T  = 2.447
      DF = 6.0
      P  = 2.0*TDF(-T,DF)
      WRITE (NOUT,99999) P
99999 FORMAT (' The probability that a t(6) variate is greater ', &
            'than 2.447 in', /, ' absolute value is ', F6.4)
      END
```

Output

```
The probability that a t(6) variate is greater than 2.447 in absolute value
is 0.0500
```

TIN

This function evaluates the inverse of the Student's *t* cumulative distribution function.

Function Return Value

TIN — Function value. (Output)
The probability that a Student's *t* random variable takes a value less than or equal to `TIN` is `P`.

Required Arguments

P — Probability for which the inverse of the Student's *t* cumulative distribution function is to be evaluated. (Input)
`P` must be in the open interval (0.0, 1.0).

DF — Degrees of freedom. (Input)
`DF` must be greater than or equal to 1.0.

FORTRAN 90 Interface

Generic: `TIN (P, DF)`

Specific: The specific interface names are `S_TIN` and `D_TIN`.

FORTRAN 77 Interface

Single: `TIN (P, DF)`

Double: The double precision name is `DTIN`.

Description

Function `TIN` evaluates the inverse distribution function of a Student's *t* random variable with `DF` degrees of freedom. Let v = `DF`. If v equals 1 or 2, the inverse can be obtained in closed form, if v is between 1 and 2, the relationship of a *t* to a beta random variable is exploited and routine `BETIN` is used to evaluate the inverse; otherwise the algorithm of Hill (1970) is used. For small values of v greater than 2, Hill's algorithm inverts an integrated expansion in $1/(1 + t^2/v)$ of the *t* density. For larger values, an asymptotic inverse Cornish-Fisher type expansion about normal deviates is used.

Comments

Informational error

Type	Code	
4	3	TIN is set to machine infinity since overflow would occur upon modifying the inverse value for the F distribution with the result obtained from the inverse β distribution.

Example

In this example, we find the 0.05 critical value for a two-sided *t* test with 6 degrees of freedom.

```
      USE TIN_INT
      USE UMACH_INT
      IMPLICIT   NONE
      INTEGER    NOUT
      REAL       DF, P, T
!
      CALL UMACH (2, NOUT)
      P  = 0.975
      DF = 6.0
      T  = TIN(P,DF)
      WRITE (NOUT,99999) T
99999 FORMAT (' The two-sided t(6) 0.05 critical value is ', F6.3)
      END
```

Output

```
The two-sided t(6) 0.05 critical value is  2.447
```

TPR

This function evaluates the Student's *t* probability density function.

Function Return Value

TPR — Function value, the value of the probability density function. (Output)

Required Arguments

T — Argument for which the Student's *t* probability density function is to be evaluated. (Input)

DF — Degrees of freedom. (Input)
DF must be greater than or equal to 1.0.

FORTRAN 90 Interface

Generic: TPR (T, DF)

Specific: The specific interface names are S_TPR and D_TPR

FORTRAN 77 Interface

Single: `TPR (T, DF)`

Double: The double precision name is `DTPR`.

Description

The function `TPR` evaluates the Student's *t* probability density function, defined as

$$f\left(t \middle| \nu\right) = \left(\beta\left(0.5, 0.5\nu\right)\sqrt{\nu}\right)^{-1}\left(1 + \frac{t^2}{\nu}\right)^{-(\nu+1)/2}, \quad -\infty < t < +\infty, \quad \nu \ge 1$$

Where ν = `DF`.

The normalizing factor uses the Beta function, `BETA` (see Special Functions/Chapter 4, Gamma and Related Funtions).

Example

In this example, we evaluate the probability function at `T` = 1.5, `DF` = 10.0.

```
      USE UMACH_INT
      USE TPR_INT
      IMPLICIT NONE
      INTEGER NOUT
      REAL T, DF, PR
      CALL UMACH(2, NOUT)
      T = 1.5
      DF = 10.0
      PR = TPR(T, DF)
      WRITE (NOUT, 99999) T, DF, PR
99999 FORMAT (' TPR(', F4.2, ', ', F6.2, ') = ', F6.4)
      END
```

Output

```
TPR(1.50,  10.00) = 0.1274
```

TNDF

This function evaluates the noncentral Student's *t* cumulative distribution function.

Function Return Value

TNDF — Function value, the probability that a noncentral Student's *t* random variable takes a value less than or equal to `T`. (Output)

Required Arguments

T — Argument for which the noncentral Student's *t* cumulative distribution function is to be evaluated. (Input)

IDF — Number of degrees of freedom of the noncentral Student's *t* cumulative distribution. (Input)
`IDF` must be positive.

DELTA — The noncentrality parameter. (Input)

FORTRAN 90 Interface

Generic: `TNDF (T, IDF, DELTA)`

Specific: The specific interface names are `S_TNDF` and `D_TNDF`.

FORTRAN 77 Interface

Single: `TNDF (T, IDF, DELTA)`

Double: The double precision name is `DTNDF`.

Description

Function `TNDF` evaluates the cumulative distribution function *F* of a noncentral *t* random variable with `IDF` degrees of freedom and noncentrality parameter `DELTA`; that is, with v = `IDF`, δ = `DELTA`, and t_0 = `T`,

$$F(t_0) = \int_{-\infty}^{t_0} \frac{v^{v/2} e^{-\delta^2/2}}{\sqrt{\pi}\Gamma(v/2)(v+x^2)^{(v+1)/2}} \sum_{i=0}^{\infty} \Gamma((v+i+1)/2)\left(\frac{\delta^i}{i!}\right)\left(\frac{2x^2}{v+x^2}\right)^{i/2} dx$$

where $\Gamma(\cdot)$ is the gamma function. The value of the distribution function at the point t_0 is the probability that the random variable takes a value less than or equal to t_0.

The noncentral *t* random variable can be defined by the distribution function above, or alternatively and equivalently, as the ratio of a normal random variable and an independent chi-squared random variable. If *w* has a normal distribution with mean δ and variance equal to one, *u* has an independent chi-squared distribution with *v* degrees of freedom, and

$$x = w/\sqrt{u/v}$$

then *x* has a noncentral *t* distribution with degrees of freedom and noncentrality parameter δ.

The distribution function of the noncentral *t* can also be expressed as a double integral involving a normal density function (see, for example, Owen 1962, page 108). The function `TNDF` uses the method of Owen (1962, 1965), which uses repeated integration by parts on that alternate expression for the distribution function.

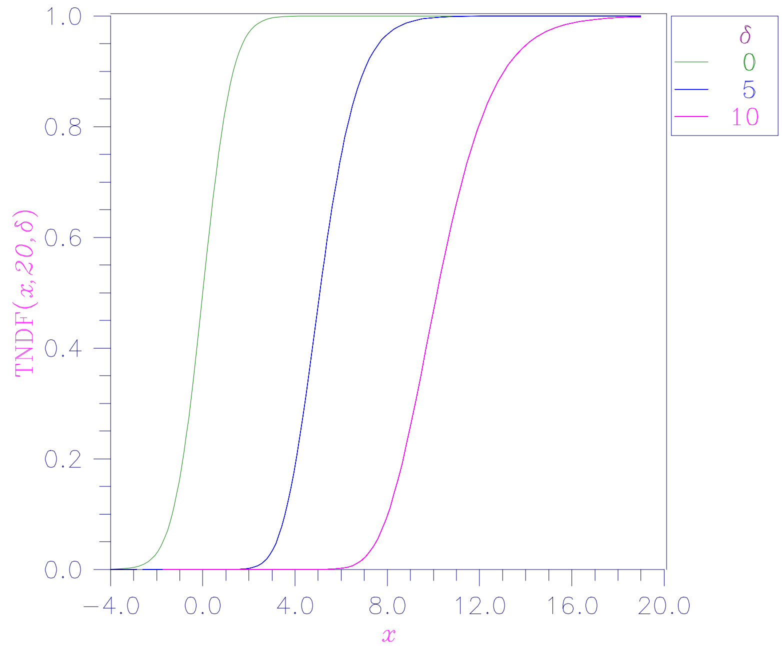


Figure 11- 13 Noncentral Student's t Distribution Function

Comments

Informational error

Type	Code	
4	2	An accurate result cannot be computed due to possible underflow for the machine precision available. `DELTA*SQRT(IDF/(IDF+T**2))` must be less than `SQRT(-1.9*ALOG(S))`, where `S=AMACH(1)`.

Example

Suppose T is a noncentral t random variable with 6 degrees of freedom and noncentrality parameter 6. In this example, we find the probability that T is less than 12.0. (This can be checked using the table on page 111 of Owen 1962, with $\eta = 0.866$, which yields $\lambda = 1.664$.)

```
      USE UMACH_INT
      USE TNDF_INT
      IMPLICIT   NONE
      INTEGER    IDF, NOUT
      REAL       DELTA, P, T
!
      CALL UMACH (2, NOUT)
      IDF   = 6
```

```
      DELTA = 6.0
      T     = 12.0
      P     = TNDF(T,IDF,DELTA)
      WRITE (NOUT,99999) P
99999 FORMAT (' The probability that T is less than 12.0 is ', F6.4)
      END
```

Output

```
The probability that T is less than 12.0 is 0.9501
```

TNIN

This function evaluates the inverse of the noncentral Student's *t* cumulative distribution function.

Function Return Value

TNIN — Function value. (Output)
The probability that a noncentral Student's *t* random variable takes a value less than or equal to `TNIN` is `P`.

Required Arguments

P — Probability for which the inverse of the noncentral Student's *t* cumulative distribution function is to be evaluated. (Input)
`P` must be in the open interval (0.0, 1.0).

IDF — Number of degrees of freedom of the noncentral Student's *t* cumulative distribution. (Input) `IDF` must be positive.

DELTA — The noncentrality parameter. (Input)

FORTRAN 90 Interface

Generic: `TNIN (P, IDF, DELTA)`

Specific: The specific interface names are `S_TNIN` and `D_TNIN`.

FORTRAN 77 Interface

Single: `TNIN (P, IDF, DELTA)`

Double: The double precision name is `DTNIN`.

Description

Function `TNIN` evaluates the inverse distribution function of a noncentral t random variable with `IDF` degrees of freedom and noncentrality parameter `DELTA`; that is, with P = `P`, ν = `IDF`, and δ = `DELTA`, it determines t_0 (= `TNIN(P, IDF, DELTA )`), such that

$$P=\int_{-\infty}^{t_0}\frac{\nu^{\nu/2}e^{-\delta^2/2}}{\sqrt{\pi}\Gamma(\nu/2)(\nu+x^2)^{(\nu+1)/2}}\sum_{i=0}^{\infty}\Gamma((\nu+i+1)/2)\left(\frac{\delta^i}{i!}\right)\left(\frac{2x^2}{\nu+x^2}\right)^{i/2}dx$$

where $\Gamma(\cdot)$ is the gamma function. The probability that the random variable takes a value less than or equal to t_0 is P. See `TNDF` for an alternative definition in terms of normal and chi-squared random variables. The function `TNIN` uses bisection and modified regula falsi to invert the distribution function, which is evaluated using routine `TNDF`.

Comments

Informational error

Type	Code	
4	1	Over 100 iterations have occurred without convergence. Convergence is assumed.

Example

In this example, we find the 95-th percentage point for a noncentral t random variable with 6 degrees of freedom and noncentrality parameter 6.

```
      USE TNIN_INT
      USE UMACH_INT
      IMPLICIT   NONE
      INTEGER    IDF, NOUT
      REAL       DELTA, P, T
!
      CALL UMACH (2, NOUT)
      IDF   = 6
      DELTA = 6.0
      P     = 0.95
      T     = TNIN(P,IDF,DELTA)
      WRITE (NOUT,99999) T
!
99999 FORMAT (' The 0.05 noncentral t critical value is ', F6.3, &
            '.')
!
      END
```

Output

```
The 0.05 noncentral t critical value is 11.995.
```

TNPR

This function evaluates the noncentral Student's *t* probability density function.

Function Return Value

TNPR — Function value, the value of the probability density function. (Output)

Required Arguments

T — Argument for which the noncentral Student's *t* probability density function is to be evaluated. (Input)

DF — Number of degrees of freedom of the noncentral Student's *t* distribution. (Input) `DF` must be positive.

DELTA — Noncentrality parameter. (Input)

FORTRAN 90 Interface

Generic: `TNPR (T, DF, DELTA)`

Specific: The specific interface names are `S_TNPR` and `D_TNPR`.

Description

The noncentral Student's *t* distribution is a generalization of the Student's *t* distribution.

If *w* is a normally distributed random variable with unit variance and mean δ and *u* is a chi-square random variable with ν degrees of freedom that is statistically independent of *w*, then

$$T = w / \sqrt{u / \nu}$$

is a noncentral *t*-distributed random variable with ν degrees of freedom and noncentrality parameter δ, that is, with ν = `DF`, and δ = `DELTA`. The probability density function for the noncentral *t*-distribution is:

$$f(t, \nu, \delta) = \frac{\nu^{\nu/2} e^{-\delta^2/2}}{\sqrt{\pi}\, \Gamma(\nu/2) \left(\nu + t^2\right)^{(\nu+1)/2}} \sum_{i=0}^{\infty} \Phi_i$$

where

$$\Phi_i = \frac{\Gamma\left(\left(\nu + i + 1\right)/2\right) \left[\delta t\right]^i \left(2 / \left(\nu + t^2\right)\right)^{i/2}}{i!}$$

and *t* = `T`.

For δ = 0, the PDF reduces to the (central) Student's *t* PDF:

$$f(t,v,0) = \frac{\Gamma\left(\left(v+1\right)/2\right)\left(1+\left(t^2/v\right)\right)^{-(v+1)/2}}{\sqrt{v\pi}\,\Gamma\left(v/2\right)}$$

and, for *t* = 0, the PDF becomes:

$$f(0,v,\delta) = \frac{\Gamma\left(\left(v+1\right)/2\right)e^{-\delta^2/2}}{\sqrt{v\pi}\,\Gamma\left(v/2\right)}$$

Example

This example calculates the noncentral Student's *t* PDF for a distribution with 2 degrees of freedom and noncentrality parameter δ = 10.

```
USE TNPR_INT
USE UMACH_INT
IMPLICIT NONE

INTEGER  :: NOUT, I
REAL     :: X(6)=(/ -.5, 1.5, 3.5, 7.5, 51.5, 99.5 /)
REAL     :: DF, DELTA, PDFV

CALL UMACH (2, NOUT)
DF = 2.0
DELTA = 10.0

WRITE (NOUT,'("DF: ", F4.0, "  DELTA: ", F4.0 //' // &
       ' "   X        PDF(X)")') DF, DELTA

DO I = 1, 6
   PDFV = TNPR(X(I), DF, DELTA)
   WRITE (NOUT,'(1X, F4.1, 2X, E12.5)') X(I), PDFV
END DO
END
```

Output

```
DF:   2.  DELTA:  10.

   X        PDF(X)
 -0.5   0.16399E-23
  1.5   0.74417E-09
  3.5   0.28972E-02
  7.5   0.78853E-01
 51.5   0.14215E-02
 99.5   0.20290E-03
```

UNDF

This function evaluates the uniform cumulative distribution function.

Function Return Value

UNDF — Function value, the probability that a uniform random variable takes a value less than or equal to `X`. (Output)

Required Arguments

X — Argument for which the uniform cumulative distribution function is to be evaluated. (Input)

A — Location parameter of the uniform cumulative distribution function. (Input)

B — Value used to compute the scale parameter (`B` – `A`) of the uniform cumulative distribution function. (Input)

FORTRAN 90 Interface

Generic: `UNDF (X, A, B)`

Specific: The specific interface names are `S_UNDF` and `D_UNDF`.

FORTRAN 77 Interface

Single: `UNDF (X, A, B)`

Double: The double precision name is `DUNDF`.

Description

The function `UNDF` evaluates the uniform cumulative distribution function with location parameter `A` and scale parameter (`B` – `A`). The function definition is

$$F\left(x \middle| A, B\right) = \begin{cases} 0, & \text{if } x < A \\ \dfrac{x-A}{B-A}, & \text{if } A \le x \le B \\ 1, & \text{if } x > B \end{cases}$$

Example

In this example, we evaluate the probability function at `X` = 0.65, `A` = 0.25, `B` = 0.75.

```
      USE UMACH_INT
      USE UNDF_INT
      IMPLICIT NONE
      INTEGER NOUT
      REAL X, A, B, PR
      CALL UMACH(2, NOUT)
      X = 0.65
      A = 0.25
      B = 0.75
      PR = UNDF(X, A, B)
      WRITE (NOUT, 99999) X, A, B, PR
99999 FORMAT (' UNDF(', F4.2, ', ', F4.2, ', ', F4.2, ') = ', F6.4)
      END
```

Output

```
 UNDF(0.65, 0.25, 0.75) = 0.8000
```

UNIN

This function evaluates the inverse of the uniform cumulative distribution function.

Function Return Value

UNIN — Function value, the value of the inverse of the cumulative distribution function. (Output)

Required Arguments

P — Probability for which the inverse of the uniform cumulative distribution function is to be evaluated. (Input)

A — Location parameter of the uniform cumulative distribution function. (Input)

B — Value used to compute the scale parameter (`B` – `A`) of the uniform cumulative distribution function. (Input)

FORTRAN 90 Interface

Generic: `UNIN (P, A, B)`

Specific: The specific interface names are `S_UNIN` and `D_UNIN`.

FORTRAN 77 Interface

Single: `UNIN (P, A, B)`

Double: The double precision name is `DUNIN`.

Description

The function `UNIN` evaluates the inverse distribution function of a uniform random variable with location parameter `A` and scale parameter (`B` – `A`).

Example

In this example, we evaluate the inverse probability function at `P` = 0.80, `A` = 0.25, `B` = 0.75.

```
      USE UMACH_INT
      USE UNIN_INT
      IMPLICIT NONE
      INTEGER NOUT
      REAL X, A, B, P
      CALL UMACH(2, NOUT)
      P = 0.80
      A = 0.25
      B = 0.75
      X = UNIN(P, A, B)
      WRITE (NOUT, 99999) P, A, B, X
99999 FORMAT (' UNIN(', F4.2, ', ', F4.2, ', ', F4.2, ') = ', F6.4)
      END
```

Output

```
UNIN(0.80, 0.25, 0.75) = 0.6500
```

UNPR

This function evaluates the uniform probability density function.

Function Return Value

UNPR — Function value, the value of the probability density function. (Output)

Required Arguments

X — Argument for which the uniform probability density function is to be evaluated. (Input)

A — Location parameter of the uniform probability function. (Input)

B — Value used to compute the scale parameter (`B` – `A`) of the uniform probability density function. (Input)

FORTRAN 90 Interface

Generic: `UNPR (X, A, B)`

Specific: The specific interface names are `S_UNPR` and `D_UNPR`.

FORTRAN 77 Interface

Single: `UNPR (X, A, B)`

Double: The double precision name is `DUNPR`.

Description

The function `UNPR` evaluates the uniform probability density function with location parameter `A` and scale parameter (`B` – `A`), defined

$$f\left(x \middle| A, B\right) = \begin{cases} \dfrac{1}{B-A} & \text{for} \quad A \le x \le B \\ 0 & \text{otherwise} \end{cases}$$

Example

In this example, we evaluate the uniform probability density function at `X` = 0.65, `A` = 0.25, `B` = 0.75.

```
      USE UMACH_INT
      USE UNPR_INT
      IMPLICIT NONE
      INTEGER NOUT
      REAL X, A, B, PR
      CALL UMACH(2, NOUT)
      X = 0.65
      A = 0.25
      B = 0.75
      PR = UNPR(X, A, B)
      WRITE (NOUT, 99999) X, A, B, PR
99999 FORMAT (' UNPR(', F4.2, ', ', F4.2, ', ', F4.2, ') = ', F6.4)
      END
```

Output

```
UNPR(0.65, 0.25, 0.75) = 2.0000
```

WBLDF

This function evaluates the Weibull cumulative distribution function.

Function Return Value

WBLDF — Function value, the probability that a Weibull random variable takes a value less than or equal to `X`. (Output)

Required Arguments

X — Argument for which the Weibull cumulative distribution function is to be evaluated. (Input)

A — Scale parameter. (Input)

B — Shape parameter. (Input)

FORTRAN 90 Interface

Generic: `WBLDF (X, A, B)`

Specific: The specific interface names are `S_WBLDF` and `D_WBLDF`.

FORTRAN 77 Interface

Single: `WBLDF (X, A, B)`

Double: The double precision name is `DWBLDF`.

Description

The function `WBLDF` evaluates the Weibull cumulative distribution function with scale parameter `A` and shape parameter `B`, defined

$$F\left(x|a,b\right)=1-e^{-\left(\frac{x}{a}\right)^b}$$

To deal with potential loss of precision for small values of $\left(\frac{x}{a}\right)^b$, the difference expression for *p* is re-written as

$$u=\left(\frac{x}{a}\right)^b, \quad p=u\left[\frac{\left(e^{-u}-1\right)}{-u}\right],$$

and the right factor is accurately evaluated using `EXPRL`.

Example

In this example, we evaluate the Weibull cumulative distribution function at `X` = 1.5, `A` = 1.0, `B` = 2.0.

```
      USE UMACH_INT
      USE WBLDF_INT
      IMPLICIT NONE
      INTEGER NOUT
      REAL X, A, B, PR
      CALL UMACH(2, NOUT)
      X = 1.5
      A = 1.0
      B = 2.0
      PR = WBLDF(X, A, B)
      WRITE (NOUT, 99999) X, A, B, PR
99999 FORMAT (' WBLDF(', F4.2, ', ', F4.2, ', ', F4.2, ') = ', F6.4)
      END
```

Output

```
WBLDF(1.50, 1.00, 2.00) = 0.8946
```

WBLIN

This function evaluates the inverse of the Weibull cumulative distribution function.

Function Return Value

WBLIN **—** Function value, the value of the inverse of the Weibull cumulative distribution distribution function. (Output)

Required Arguments

P — Probability for which the inverse of the Weibull cumulative distribution function is to be evaluated. (Input)

A — Scale parameter. (Input)

B — Shape parameter. (Input)

FORTRAN 90 Interface

Generic: `WBLIN (P, A, B)`

Specific: The specific interface names are `S_WBLIN` and `D_WBLIN`.

FORTRAN 77 Interface

Single: `WBLIN (P, A, B)`

Double: The double precision name is `DWBLIN`.

Description

The function WBLIN evaluates the inverse distribution function of a Weibull random variable with scale parameter A and shape parameter B.

Example

In this example, we evaluate the inverse probability function at P = 0.8946, A = 1.0, B = 2.0.

```
      USE UMACH_INT
      USE WBLIN_INT
      IMPLICIT NONE
      INTEGER NOUT
      REAL X, A, B, P
      CALL UMACH(2, NOUT)
      P = 0.8946
      A = 1.0
      B = 2.0
      X = WBLIN(P, A, B)
      WRITE (NOUT, 99999) P, A, B, X
99999 FORMAT (' WBLIN(', F4.2, ', ', F4.2, ', ', F4.2, ') = ', F6.4)
      END
```

Output

```
WBLIN(0.8946, 1.00, 2.00) = 1.5000
```

WBLPR

This function evaluates the Weibull probability density function.

Function Return Value

WBLPR — Function value, the value of the probability density function. (Output)

Required Arguments

X — Argument for which the Weibull probability density function is to be evaluated. (Input)

A — Scale parameter. (Input)

B — Shape parameter. (Input)

FORTRAN 90 Interface

Generic: WBLPR (X, A, B)

Specific: The specific interface names are S_WBLPR and D_WBLPR.

FORTRAN 77 Interface

Single: `WBLPR (X, A, B)`

Double: The double precision name is `DWBLPR`.

Description

The function `WBLPR` evaluates the Weibull probability density function with scale parameter `A` and shape parameter `B`, defined

$$f\left(x|a,b\right)=\frac{b}{a}\left(\frac{x}{a}\right)^{b-1}e^{-\left(\frac{x}{a}\right)^{b}}, \quad a,b>0$$

.

Example

In this example, we evaluate the Weibull probability density function at `X` = 1.5, `A` = 1.0, `B` = 2.0.

```
      USE UMACH_INT
      USE WBLPR_INT
      IMPLICIT NONE
      INTEGER NOUT
      REAL X, A, B, PR`
      CALL UMACH(2, NOUT)
      X = 1.5
      A = 1.0
      B = 2.0
      PR = WBLPR(X, A, B)
      WRITE (NOUT, 99999) X, A, B, PR
99999 FORMAT (' WBLPR(', F4.2, ', ', F4.2, ', ', F4.2, ') = ', F6.4)
      END
```

Output

```
WBLPR(1.50, 1.00, 2.00) = 0.3162
```

GCDF

This function evaluates a general continuous cumulative distribution function given ordinates of the density.

Function Return Value

GCDF — Function value, the probability that a random variable whose density is given in `F` takes a value less than or equal to `X0`. (Output)

Required Arguments

X0 —Point at which the cumulative distribution function is to be evaluated. (Input)

X — Array containing the abscissas or the endpoints. (Input)
If IOPT = 1 or 3, X is of length 2. If IOPT = 2 or 4, X is of length M. For IOPT = 1 or 3, X(1) contains the lower endpoint of the support of the distribution and X(2) is the upper endpoint. For IOPT = 2 or 4, X contains, in strictly increasing order, the abscissas such that X(I) corresponds to F(I).

F — Vector of length M containing the probability density ordinates corresponding to increasing abscissas. (Input)
If IOPT = 1 or 3, for I = 1, 2, …, M, F(I) corresponds to
X(1) + (I – 1) * (X(2) – X(1))/(M –1); otherwise, F and X correspond one for one.

Optional Arguments

IOPT — Indicator of the method of interpolation. (Input)
Default: IOPT = 1.

IOPT	**Interpolation Method**
1	Linear interpolation with equally spaced abscissas.
2	Linear interpolation with possibly unequally spaced abscissas.
3	A cubic spline is fitted to equally spaced abscissas.
4	A cubic spline is fitted to possibly unequally spaced abscissas.

M —Number of ordinates of the density supplied. (Input)
M must be greater than 1 for linear interpolation (IOPT = 1 or 2) and greater than 3 if a curve is fitted through the ordinates (IOPT = 3 or 4).
Default: M = size (F,1).

FORTRAN 90 Interface

Generic: GCDF (X0, X, F [,…])

Specific: The specific interface names are S_GCDF and D_GCDF.

FORTRAN 77 Interface

Single: GCDF (X0, IOPT, M, X, F)

Double: The double precision name is DGCDF.

Description

Function GCDF evaluates a continuous distribution function, given ordinates of the probability density function. It requires that the range of the distribution be specified in X. For distributions with infinite ranges, endpoints must be chosen so that most of the probability content is included. The function GCDF first fits a curve to the points given in X and F with either a piecewise linear interpolant or a C^1 cubic spline interpolant based on a method by Akima (1970). Function GCDF then determines the area, A, under the curve. (If the distribution were of finite range and if the fit were exact, this area would be 1.0.) Using the same fitted curve, GCDF next determines the area up to the point x_0 (= X0). The value returned is the area up to x_0 divided by A. Because of the scaling by A, it is not assumed that the integral of the density defined by X and F is 1.0. For most distributions, it is likely that better approximations to the distribution function are obtained when IOPT equals 3 or 4, that is, when a cubic spline is used to approximate the function. It is also likely that better approximations can be obtained when the abscissas are chosen more densely over regions where the density and its derivatives (when they exist) are varying greatly.

Comments

1. If IOPT = 3, automatic workspace usage is:

   GCDF 6 * M units, or

   DGCDF 11 * M units.

2. If IOPT = 4, automatic workspace usage is

   GCDF 5 * M units, or

   DGCDF 9 * M units.

3. Workspace may be explicitly provided, if desired, by the use of G4DF/DG4DF. The reference is:

   ```
   G4DF(P, IOPT, M, X, F, WK, IWK)
   ```

   The arguments in addition to those of GCDF are:

   WK — Work vector of length 5 * M if IOPT = 3, and of length 4 * M if IOPT = 4.

   IWK — Work vector of length M.

Example

In this example, we evaluate the beta distribution function at the point 0.6. The probability density function of a beta random variable with parameters p and q is

$$f(x) = \frac{\Gamma(p+q)}{\Gamma(p)\Gamma(q)} x^{p-1}(1-x)^{q-1} \quad \text{for } 0 \le x \le 1$$

where Γ(·) is the gamma function. The density is equal to 0 outside the interval [0, 1]. We compute a constant multiple (we can ignore the constant gamma functions) of the density at 300 equally spaced points and input this information in X and F. Knowing that the probability density of this distribution is very peaked in the vicinity of 0.5, we could perhaps get a better fit by using unequally spaced abscissas, but we will keep it simple. Note that this is the same example as one used in the description of routine BETDF. The result from BETDF would be expected to be more accurate than that from GCDF since BETDF is designed specifically for this distribution.

```
      USE UMACH_INT
      USE GCDF_INT

      IMPLICIT   NONE
      INTEGER    M
      PARAMETER  (M=300)
!
      INTEGER    I, IOPT, NOUT
      REAL       F(M), H, P, PIN1, QIN1, X(2), X0, XI
!
      CALL UMACH (2, NOUT)
      X0   = 0.6
      IOPT = 3
!                                 Initializations for a beta(12,12)
!                                 distribution.
      PIN1 = 11.0
      QIN1 = 11.0
      XI   = 0.0
      H    = 1.0/(M-1.0)
      X(1) = XI
      F(1) = 0.0
      XI   = XI + H
!                                 Compute ordinates of the probability
!                                 density function.
      DO 10  I=2, M - 1
         F(I) = XI**PIN1*(1.0-XI)**QIN1
         XI   = XI + H
   10 CONTINUE
      X(2) = 1.0
      F(M) = 0.0
      P    = GCDF(X0, X, F, IOPT=IOPT)
      WRITE (NOUT,99999) P
99999 FORMAT (' The probability that X is less than 0.6 is ', F6.4)
      END
```

Output

```
The probability that X is less than 0.6 is 0.8364
```

GCIN

Evaluates the inverse of a general continuous cumulative distribution function given ordinates of the density.

Required Arguments

P — Probability for which the inverse of the distribution function is to be evaluated. (Input)
`P` must be in the open interval (0.0, 1.0).

X — Array containing the abscissas or the endpoints. (Input)
If `IOPT` = 1 or 3, `X` is of length 2. If `IOPT` = 2 or 4, `X` is of length `M`. For `IOPT` = 1 or 3, `X`(1) contains the lower endpoint of the support of the distribution and `X`(2) is the upper endpoint. For `IOPT` = 2 or 4, `X` contains, in strictly increasing order, the abscissas such that `X`(`I`) corresponds to `F`(`I`).

F — Vector of length `M` containing the probability density ordinates corresponding to increasing abscissas. (Input)
If `IOPT` = 1 or 3, for `I` = 1, 2, …, `M`, `F`(`I`) corresponds to
`X`(1) + (`I` – 1) `*` (`X`(2) – `X`(1))/(`M` – 1); otherwise, `F` and `X` correspond one for one.

***GCIN* —** Function value. (Output)
The probability that a random variable whose density is given in `F` takes a value less than or equal to `GCIN` is `P`.

Optional Arguments

IOPT — Indicator of the method of interpolation. (Input)
Default: `IOPT` = 1.

IOPT	**Interpolation Method**
1	Linear interpolation with equally spaced abscissas.
2	Linear interpolation with possibly unequally spaced abscissas.
3	A cubic spline is fitted to equally spaced abscissas.
4	A cubic spline is fitted to possibly unequally spaced abscissas.

M — Number of ordinates of the density supplied. (Input)
`M` must be greater than 1 for linear interpolation (`IOPT` = 1 or 2) and greater than 3 if a curve is fitted through the ordinates (`IOPT` = 3 or 4).
Default: `M` = size (`F`,1).

FORTRAN 90 Interface

Generic: `CALL GCIN (P, X, F [,…])`

Specific: The specific interface names are `S_GCIN` and `D_GCIN`.

FORTRAN 77 Interface

Single: CALL GCIN (P, IOPT, M, X, F)

Double: The double precision function name is DGCIN.

Description

Function GCIN evaluates the inverse of a continuous distribution function, given ordinates of the probability density function. The range of the distribution must be specified in X. For distributions with infinite ranges, endpoints must be chosen so that most of the probability content is included.

The function GCIN first fits a curve to the points given in X and F with either a piecewise linear interpolant or a C^1 cubic spline interpolant based on a method by Akima (1970). Function GCIN then determines the area, A, under the curve. (If the distribution were of finite range and if the fit were exact, this area would be 1.0.) It next finds the maximum abscissa up to which the area is less than AP and the minimum abscissa up to which the area is greater than AP. The routine then interpolates for the point corresponding to AP. Because of the scaling by A, it is not assumed that the integral of the density defined by X and F is 1.0.

For most distributions, it is likely that better approximations to the distribution function are obtained when IOPT equals 3 or 4, that is, when a cubic spline is used to approximate the function. It is also likely that better approximations can be obtained when the abscissas are chosen more densely over regions where the density and its derivatives (when they exist) are varying greatly.

Comments

Workspace may be explicitly provided, if desired, by the use of G3IN/DG3IN. The reference is

```
G3IN(P, IOPT, M, X, F, WK, IWK)
```

The arguments in addition to those of GCIN are:

WK — Work vector of length 5 * M if IOPT = 3, and of length 4 * M if IOPT = 4.

IWK — Work vector of length M.

Example

In this example, we find the 90-th percentage point for a beta random variable with parameters 12 and 12. The probability density function of a beta random variable with parameters p and q is

$$f(x) = \frac{\Gamma(p+q)}{\Gamma(p)\Gamma(q)} x^{p-1}(1-x)^{q-1} \quad \text{for } 0 \le x \le 1$$

where $\Gamma(\cdot)$ is the gamma function. The density is equal to 0 outside the interval [0, 1]. With $p = q$, this is a symmetric distribution. Knowing that the probability density of this distribution is very peaked in the vicinity of 0.5, we could perhaps get a better fit by using unequally spaced abscissas, but we will keep it simple and use 300 equally spaced points. Note that this is the same example that is used in the description of routine BETIN. The result from BETIN would be expected to be more accurate than that from GCIN since BETIN is designed specifically for this distribution.

```
      USE GCIN_INT
      USE UMACH_INT
      USE BETA_INT

      IMPLICIT    NONE
      INTEGER    M
      PARAMETER  (M=300)
!
      INTEGER    I, IOPT, NOUT
      REAL       C, F(M), H, P, PIN, PIN1, QIN, QIN1, &
                X(2), X0, XI
!
      CALL UMACH (2, NOUT)
      P    = 0.9
      IOPT = 3
!                                 Initializations for a beta(12,12)
!                                 distribution.
      PIN  = 12.0
      QIN  = 12.0
      PIN1 = PIN - 1.0
      QIN1 = QIN - 1.0
      C    = 1.0/BETA(PIN,QIN)
      XI   = 0.0
      H    = 1.0/(M-1.0)
      X(1) = XI
      F(1) = 0.0
      XI   = XI + H
!                                 Compute ordinates of the probability
!                                 density function.
      DO 10  I=2, M - 1
         F(I) = C*XI**PIN1*(1.0-XI)**QIN1
         XI   = XI + H
   10 CONTINUE
      X(2) = 1.0
      F(M) = 0.0
      X0   = GCIN(P,X,F, IOPT=IOPT)
      WRITE (NOUT,99999) X0
99999 FORMAT (' X is less than ', F6.4, ' with probability 0.9.')
      END
```

Output

```
X is less than 0.6304 with probability 0.9.
```

GFNIN

This function evaluates the inverse of a general continuous cumulative distribution function given in a subprogram.

Function Return Value

GFNIN — The inverse of the function `F` at the point `P`. (Output)
`F(GFNIN)` is “close” to `P`.

Required Arguments

F — User-supplied `FUNCTION` to be inverted. `F` must be continuous and strictly monotone. The form is `F(X)`, where
X — The argument to the function. (Input)
F — The value of the function at `X`. (Output)
`F` must be declared `EXTERNAL` in the calling program.

P — The point at which the inverse of `F` is desired. (Input)

GUESS — An initial estimate of the inverse of `F` at `P`. (Input)

Optional Arguments

EPS — Convergence criterion. (Input)
When the relative change in `GFNIN` from one iteration to the next is less than `EPS`, convergence is assumed. A common value for `EPS` is 0.0001. Another common value is 100 times the machine epsilon.
Default: `EPS` = 100 times the machine epsilon.

FORTRAN 90 Interface

Generic: `GFNIN (F, P, GUESS [,…])`

Specific: The specific interface names are `S_GFNIN` and `D_GFNIN`.

FORTRAN 77 Interface

Single: `GFNIN (F, P, EPS, GUESS)`

Double: The double precision name is `DGFNIN`.

Description

Function `GFNIN` evaluates the inverse of a continuous, strictly monotone function. Its most obvious use is in evaluating inverses of continuous distribution functions that can be defined by a

FORTRAN function. If the distribution function cannot be specified in a FORTRAN function, but the density function can be evaluated at a number of points, then routine GCIN can be used.

Function GFNIN uses regula falsi and/or bisection, possibly with the Illinois modification (see Dahlquist and Bjorck 1974). A maximum of 100 iterations are performed.

Comments

1. Informational errors

Type	Code	
4	1	After 100 attempts, a bound for the inverse cannot be determined. Try again with a different initial estimate.
4	2	No unique inverse exists.
4	3	Over 100 iterations have occurred without convergence. Convergence is assumed.

2. The function to be inverted need not be a distribution function, it can be any continuous, monotonic function.

Example

In this example, we find the 99–th percentage point for an *F* random variable with 1 and 7 degrees of freedom. (This problem could be solved easily using routine FIN. Compare the example for FIN). The function to be inverted is the *F* distribution function, for which we use routine FDF. Since FDF requires the degrees of freedom in addition to the point at which the function is evaluated, we write another function F that receives the degrees of freedom via a common block and then calls FDF. The starting point (initial guess) is taken as two standard deviations above the mean (since this would be a good guess for a normal distribution). It is not necessary to supply such a good guess. In this particular case, an initial estimate of 1.0, for example, yields the same answer in essentially the same number of iterations. (In fact, since the *F* distribution is skewed, the initial guess, 7.0, is really not that close to the final answer.)

```
      USE UMACH_INT
      USE GFNIN_INT
      IMPLICIT   NONE
      INTEGER    NOUT
      REAL       DFD, DFN, F, F0, GUESS, P, SQRT
      COMMON     /FCOM/ DFN, DFD
      INTRINSIC  SQRT
      EXTERNAL   F
!
      CALL UMACH (2, NOUT)
      P   = 0.99
      DFN = 1.0
      DFD = 7.0
!                                  Compute GUESS as two standard
!                                  deviations above the mean.
      GUESS = DFD/(DFD-2.0) + 2.0*SQRT(2.0*DFD*DFD*(DFN+DFD-2.0)/(DFN* &
             (DFD-2.0)**2*(DFD-4.0)))
      F0    = GFNIN(F,P,GUESS)
```

```
      WRITE (NOUT,99999) F0
99999 FORMAT (' The F(1,7) 0.01 critical value is ', F6.3)
      END
!
      REAL FUNCTION F (X)
      REAL       X
!
      REAL       DFD, DFN, FDF
      COMMON     /FCOM/ DFN, DFD
      EXTERNAL   FDF
!
      F = FDF(X,DFN,DFD)
      RETURN
      END
```

Output

```
The F(1,7) 0.01 critical value is 12.246
```

Chapter 12: Mathieu Functions

Routines

Usage Notes

Mathieu's equation is

$$\frac{d^2y}{dv^2} + \left(a - 2q\cos 2v\right)y = 0$$

It arises from the solution, by separation of variables, of Laplace's equation in elliptical coordinates, where a is the separation constant and q is related to the ellipticity of the coordinate system. If we let $t = \cos v$, then Mathieu's equation can be written as

$$\left(1 - t^2\right)\frac{d^2y}{dt^2} - t\frac{dy}{dt} + \left(a + 2q - 4qt^2\right)y = 0$$

For various physically important problems, the solution $y(t)$ must be periodic. There exist, for particular values of a, periodic solutions to Mathieu's equation of period $k\pi$ for any integer k. These particular values of a are called *eigenvalues* or *characteristic values*. They are computed using the routine `MATEE`.

There exist sequences of both even and odd periodic solutions to Mathieu's equation. The even solutions are computed by `MATCE`. The odd solutions are computed by `MATSE`.

MATEE

Evaluates the eigenvalues for the periodic Mathieu functions.

Required Arguments

Q — Parameter. (Input)

ISYM — Symmetry indicator. (Input)

`ISYM`	**Meaning**
`0`	Even
`1`	Odd

IPER — Periodicity indicator. (Input)

`ISYM`	**Meaning**
`0`	pi
`1`	2 * pi

EVAL — Vector of length `N` containing the eigenvalues. (Output)

Optional Arguments

N — Number of eigenvalues to be computed. (Input)
Default: `N` = size (`EVAL`,1)

FORTRAN 90 Interface

Generic: `CALL MATEE (Q, ISYM, IPER, EVAL [,…])`

Specific: The specific interface names are `S_MATEE` and `D_MATEE`.

FORTRAN 77 Interface

Single: `CALL MATEE (Q, N, ISYM, IPER, EVAL)`

Double: The double precision function name is `DMATEE`.

Description

The eigenvalues of Mathieu's equation are computed by a method due to Hodge (1972). The desired eigenvalues are the same as the eigenvalues of the following symmetric, tridiagonal matrix:

$$\begin{bmatrix} W_0 & qX_0 & 0 & 0 & \ldots \\ qX_0 & W_2 & qX_2 & 0 & \ldots \\ 0 & qX_2 & W_4 & qX_4 & \ldots \\ 0 & 0 & qX_4 & W_6 & \ldots \\ \vdots & \vdots & \vdots & \vdots & \vdots \end{bmatrix}$$

Here,

$$X_m = \begin{cases} \sqrt{2} & \texttt{if ISYM} = \texttt{IPER} = m = 0 \\ 1 & \text{otherwise} \end{cases}$$

$$W_m = \left[m + \texttt{IPER} + 2(1 - \texttt{IPER})\texttt{ISYM}\right]^2 + V_m$$

where

$$V_m = \begin{cases} +q & \text{if } \texttt{IPER} = 1, \texttt{ISYM} = 0 \text{ and } m = 0 \\ -q & \text{if } \texttt{IPER} = 1, \texttt{ISYM} = 1 \text{ and } m = 0 \\ 0 & \text{otherwise} \end{cases}$$

Since the above matrix is semi-infinite, it must be truncated before its eigenvalues can be computed. Routine `MATEE` computes an estimate of the number of terms needed to get accurate results. This estimate can be overridden by calling `M2TEE` with `NORDER` equal to the desired order of the truncated matrix.

The eigenvalues of this matrix are computed using the routine `EVLSB` found in the IMSL MATH/LIBRARY Chapter 2.

Comments

1. Workspace may be explicitly provided, if desired, by use of `M2TEE/DM2TEE`. The reference is

   ```
   CALL M2TEE (Q, N, ISYM, IPER, EVAL, NORDER, WORKD, WORKE)
   ```

   The additional arguments are as follows:

   NORDER — Order of the matrix whose eigenvalues are computed. (Input)

   WORKD — Work vector of size `NORDER`. (Input/Output)
   If `EVAL` is large enough then `EVAL` and `WORKD` can be the same vector.

   WORKE — Work vector of size `NORDER`. (Input/Output)

2. Informational error

Type	Code	
4	1	The iteration for the eigenvalues did not converge.

Example

In this example, the eigenvalues for `Q` = 5, even symmetry, and π periodicity are computed and printed.

```
      USE UMACH_INT
      USE MATEE_INT

      IMPLICIT    NONE
!                                 Declare variables
      INTEGER    N
      PARAMETER  (N=10)
!
      INTEGER    ISYM, IPER, K, NOUT
      REAL       Q, EVAL(N)
!                                 Compute
      Q    = 5.0
      ISYM = 0
      IPER = 0
      CALL MATEE (Q, ISYM, IPER, EVAL)
!                                 Print the results
      CALL UMACH (2, NOUT)
      DO 10  K=1, N
         WRITE (NOUT,99999) 2*K-2, EVAL(K)
   10 CONTINUE
99999 FORMAT (' Eigenvalue', I2, ' = ', F9.4)
      END
```

Output

```
 Eigenvalue 0 =   -5.8000
 Eigenvalue 2 =    7.4491
 Eigenvalue 4 =   17.0966
 Eigenvalue 6 =   36.3609
 Eigenvalue 8 =   64.1989
 Eigenvalue10 =  100.1264
 Eigenvalue12 =  144.0874
 Eigenvalue14 =  196.0641
 Eigenvalue16 =  256.0491
 Eigenvalue18 =  324.0386
```

MATCE

Evaluates a sequence of even, periodic, integer order, real Mathieu functions.

Required Arguments

X — Argument for which the sequence of Mathieu functions is to be evaluated. (Input)

Q — Parameter. (Input)
The parameter `Q` must be positive.

N — Number of elements in the sequence. (Input)

CE — Vector of length `N` containing the values of the function through the series. (Output)
`CE(I)` contains the value of the Mathieu function of order `I` − 1 at `X` for `I` = 1 to `N`.

FORTRAN 90 Interface

Generic: `CALL MATCE (X, Q, N, CE)`

Specific: The specific interface names are `S_MATCE` and `D_MATCE`.

FORTRAN 77 Interface

Single: `CALL MATCE (X, Q, N, CE)`

Double: The double precision name is `DMATCE`.

Description

The eigenvalues of Mathieu's equation are computed using `MATEE`. The function values are then computed using a sum of Bessel functions, see Gradshteyn and Ryzhik (1965), equation 8.661.

Comments

1. Workspace may be explicitly provided, if desired, by use of `M2TCE/DM2TCE`. The reference is

```
CALL M2TCE (X, Q, N, CE, NORDER, NEEDEV, EVAL0, EVAL1,
     COEF, WORK, BSJ)
```

The additional arguments are as follows:

NORDER — Order of the matrix used to compute the eigenvalues. (Input)
It must be greater than `N`. Routine `MATSE` computes `NORDER` by the following call to `M3TEE`.

`CALL M3TEE(Q, N, NORDER)`

NEEDEV — Logical variable, if `.TRUE.`, the eigenvalues must be computed. (Input)

EVAL0 — Real work vector of length `NORDER` containing the eigenvalues computed by `MATEE` with `ISYM` = 0 and `IPER` = 0. (Input/Output)
If `NEEDEV` is `.TRUE.`, then `EVAL0` is computed by `M2TCE`; otherwise, it must be set as an input value.

EVAL1 — Real work vector of length `NORDER` containing the eigenvalues computed by `MATEE` with `ISYM` = 0 and `IPER` = 1. (Input/Output)
If `NEEDEV` is `.TRUE.`, then `EVAL1` is computed by `M2TCE`; otherwise, it must be set as an input value.

COEF — Real work vector of length `NORDER` + 4.

WORK — Real work vector of length `NORDER` + 4.

BSJ — Real work vector of length 2 * `NORDER` – 2.

2. Informational error

Type	Code	
4	1	The iteration for the eigenvalues did not converge.

Example 1

In this example, $ce_n(x = \pi/4, q = 1)$, $n = 0, \ldots, 9$ is computed and printed.

```
      USE CONST_INT
      USE MATCE_INT
      USE UMACH_INT

      IMPLICIT    NONE
!                                 Declare variables
      INTEGER    N
      PARAMETER  (N=10)

!
      INTEGER    K, NOUT
      REAL       CE(N), Q, X
!                                 Compute
      Q = 1.0
      X = CONST('PI')
      X = 0.25* X
      CALL MATCE (X, Q, N, CE)
!                                 Print the results
      CALL UMACH (2, NOUT)
      DO 10  K=1, N
         WRITE (NOUT,99999) K-1, X, Q, CE(K)
   10 CONTINUE
99999 FORMAT (' ce sub', I2, ' (', F6.3, ',', F6.3, ') = ', F6.3)
      END
```

Output

```
 ce sub 0 ( 0.785, 1.000) =  0.654
 ce sub 1 ( 0.785, 1.000) =  0.794
 ce sub 2 ( 0.785, 1.000) =  0.299
 ce sub 3 ( 0.785, 1.000) = -0.555
 ce sub 4 ( 0.785, 1.000) = -0.989
 ce sub 5 ( 0.785, 1.000) = -0.776
 ce sub 6 ( 0.785, 1.000) = -0.086
 ce sub 7 ( 0.785, 1.000) =  0.654
 ce sub 8 ( 0.785, 1.000) =  0.998
 ce sub 9 ( 0.785, 1.000) =  0.746
```

Additional Examples

Example 2

In this example, we compute $ce_n(x, q)$ for various values of n and x and a fixed value of q. To avoid having to recompute the eigenvalues, which depend on q but not on x, we compute the eigenvalues once and pass in their value to `M2TCE`. The eigenvalues are computed using `MATEE`. The routine `M3TEE` is used to compute `NORDER` based on `Q` and `N`. The arrays `BSJ`, `COEF` and `WORK` are used as temporary storage in `M2TCE`.

```
      USE IMSL_LIBRARIES

      IMPLICIT    NONE

!                                 Declare variables
      INTEGER    MAXORD, N, NX
      PARAMETER  (MAXORD=100, N=4, NX=5)
!
      INTEGER    ISYM, K, NORDER, NOUT
      REAL       BSJ(2*MAXORD-2), CE(N), COEF(MAXORD+4)
      REAL       EVAL0(MAXORD), EVAL1(MAXORD), PI, Q, WORK(MAXORD+4), X
!                                 Compute NORDER
      Q = 1.0
      CALL M3TEE (Q, N, NORDER)
!
      CALL UMACH (2, NOUT)
      WRITE (NOUT, 99997) NORDER
!                                 Compute eigenvalues
      ISYM = 0
      CALL MATEE (Q, ISYM, 0, EVAL0)
      CALL MATEE (Q, ISYM, 1, EVAL1)
!
      PI = CONST('PI')
!                                 Compute function values
      WRITE (NOUT, 99998)
      DO 10  K=0, NX
         X = (K*PI)/NX
         CALL M2TCE(X, Q, N, CE, NORDER, .FALSE., EVAL0, EVAL1, &
          COEF, WORK, BSJ)
         WRITE (NOUT,99999) X, CE(1), CE(2), CE(3), CE(4)
   10 CONTINUE
!
99997 FORMAT (' NORDER = ', I3)
99998 FORMAT (/, 28X, 'Order', /, 20X, '0', 7X, '1', 7X, &
        '2', 7X, '3')
99999 FORMAT (' ce(', F6.3, ') = ', 4F8.3)
      END
```

Output

```
NORDER =  23

                            Order
                    0       1       2       3
```

```
ce( 0.000) =    0.385   0.857   1.086   1.067
ce( 0.628) =    0.564   0.838   0.574  -0.131
ce( 1.257) =    0.926   0.425  -0.575  -0.820
ce( 1.885) =    0.926  -0.425  -0.575   0.820
ce( 2.513) =    0.564  -0.838   0.574   0.131
ce( 3.142) =    0.385  -0.857   1.086  -1.067
```

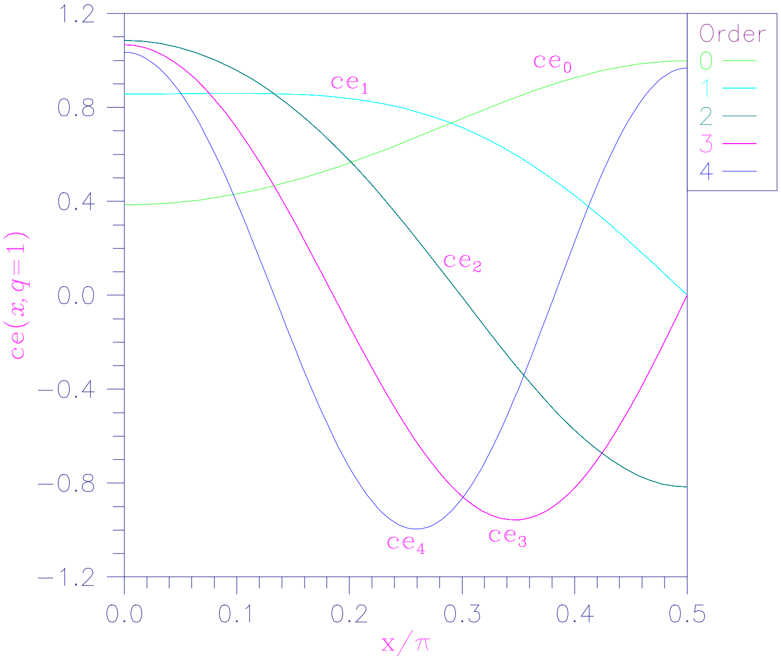


Figure 12- 1 Plot of $ce_n(x, q = 1)$

MATSE

Evaluates a sequence of odd, periodic, integer order, real Mathieu functions.

Required Arguments

X — Argument for which the sequence of Mathieu functions is to be evaluated. (Input)

Q — Parameter. (Input)
The parameter `Q` must be positive.

N — Number of elements in the sequence. (Input)

SE — Vector of length `N` containing the values of the function through the series. (Output)
`SE(I)` contains the value of the Mathieu function of order `I` at `X` for `I` = 1 to `N`.

FORTRAN 90 Interface

Generic: `CALL MATSE (X, Q, N, SE)`

Specific: The specific interface names are `S_MATSE` and `D_MATSE`.

FORTRAN 77 Interface

Single: `CALL MATSE (X, Q, N, SE)`

Double: The double precision function name is `DMATSE`.

Description

The eigenvalues of Mathieu's equation are computed using `MATEE`. The function values are then computed using a sum of Bessel functions, see Gradshteyn and Ryzhik (1965), equation 8.661.

Comments

1. Workspace may be explicitly provided, if desired, by use of `M2TSE/DM2TSE`. The reference is

```
CALL M2TSE (X, Q, N, SE, NORDER, NEEDEV, EVAL0, EVAL1,
     COEF, WORK, BSJ)
```

The additional arguments are as follows:

NORDER — Order of the matrix used to compute the eigenvalues. (Input) It must be greater than `N`. Routine `MATSE` computes `NORDER` by the following call to M3TEE.

`CALL M3TEE (Q, N, NORDER)`

NEEDEV — Logical variable, if `.TRUE.`, the eigenvalues must be computed. (Input)

EVAL0 — Real work vector of length `NORDER` containing the eigenvalues computed by `MATEE` with `ISYM` = 1 and `IPER` = 0. (Input/Output) If `NEEDEV` is `.TRUE.`, then `EVAL0` is computed by `M2TSE`; otherwise, it must be set as an input value.

EVAL1 — Real work vector of length `NORDER` containing the eigenvalues computed by `MATEE` with `ISYM` = 1 and `IPER` = 1. (Input/Output) If `NEEDEV` is `.TRUE.`, then `EVAL1` is computed by `M2TSE`; otherwise, it must be set as an input value.

COEF — Real work vector of length `NORDER` + 4.

WORK — Real work vector of length `NORDER` + 4.

BSI — Real work vector of length 2 * `NORDER` + 1.

2. Informational error

Type	Code	
4	1	The iteration for the eigenvalues did not converge.

Example

In this example, $se_n(x = \pi/4, q = 10)$, $n = 0, \ldots, 9$ is computed and printed.

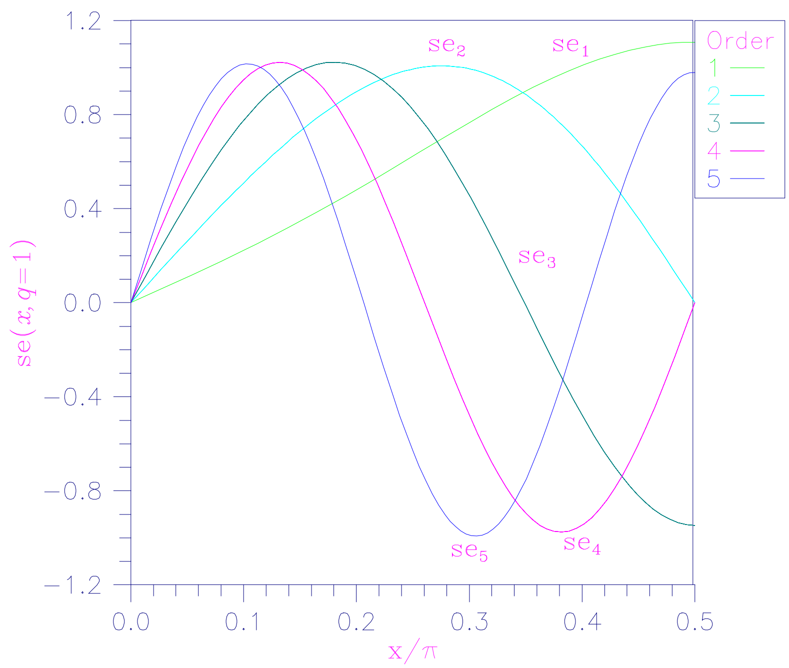


Figure 12- 2 Plot of $se_n(x, q = 1)$

```
      USE CONST_INT
      USE MATSE_INT
      USE UMACH_INT

      IMPLICIT    NONE
!                                 Declare variables
      INTEGER     N
      PARAMETER   (N=10)
!
      INTEGER     K, NOUT
      REAL        SE(N), Q, X
!                                 Compute
      Q = 10.0
      X = CONST('PI')
      X = 0.25* X
```

```
      CALL MATSE (X, Q, N, SE)
!                                   Print the results
      CALL UMACH (2, NOUT)
      DO 10  K=1, N
         WRITE (NOUT,99999) K-1, X, Q, SE(K)
   10 CONTINUE
99999 FORMAT (' se sub', I2, ' (', F6.3, ',', F6.3, ') = ', F6.3)
      END
```

Output

```
 se sub 0 ( 0.785,10.000) =  0.250
 se sub 1 ( 0.785,10.000) =  0.692
 se sub 2 ( 0.785,10.000) =  1.082
 se sub 3 ( 0.785,10.000) =  0.960
 se sub 4 ( 0.785,10.000) =  0.230
 se sub 5 ( 0.785,10.000) = -0.634
 se sub 6 ( 0.785,10.000) = -0.981
 se sub 7 ( 0.785,10.000) = -0.588
 se sub 8 ( 0.785,10.000) =  0.219
 se sub 9 ( 0.785,10.000) =  0.871
```

Chapter 13: Miscellaneous Functions

Routines

Usage Notes

Many functions of one variable can be numerically computed using a Chebyshev series,

$$f(x) = \sum_{n=0}^{\infty} A_n T_n(x) \quad -1 \le x \le 1$$

A Chebyshev series is better for numerical computation than a Taylor series since the Chebyshev polynomials, $T_n(x)$, are better behaved than the monomials, x^n.

A Taylor series can be converted into a Chebyshev series using an algorithm of Fields and Wimp, (see Luke (1969), page 292).

Let

$$f(x) = \sum_{n=0}^{\infty} \xi_n x^n$$

be a Taylor series expansion valid for $|x| < 1$. Define

$$A_n = \frac{2}{4^n} \sum_{k=0}^{\infty} \frac{\left(n+\frac{1}{2}\right)_k (n+1)_k \xi_{n+k}}{(2n+1)_k k!}$$

where $(a)_k = \Gamma(a+k)/\Gamma(a)$ is Pochhammer's symbol.

(Note that $(a)_{k+1} = (a+k)(a)_k$). Then,

$$f(x) = \tfrac{1}{2} T_0^*(x) + \sum_{n=1}^{\infty} A_n T_n^*(x) \quad 0 \le x \le 1$$

where

$$T_n^*(x)$$

are the shifted Chebyshev polynomials,

$$T_n^*(x) = T_n^*(2x-1)$$

In an actual implementation of this algorithm, the number of terms in the Taylor series and the number of terms in the Chebyshev series must both be finite. If the Taylor series is an alternating series, then the error in using only the first M terms is less than $|\xi_{M+1}|$. The error in truncating the Chebyshev series to N terms is no more than

$$\sum_{n=N+1}^{\infty} |c_n|$$

If the Taylor series is valid on $|x| < R$, then we can write

$$f(x) = \sum_{n=0}^{\infty} \xi_n R^n (x/R)^n$$

and use $\xi_n R^n$ instead of ξ_n in the algorithm to obtain a Chebyshev series in x/R valid for $0 < x < R$. Unfortunately, if R is large, then the Chebyshev series converges more slowly.

The Taylor series centered at zero can be shifted to a Taylor series centered at c. Let $t = x - c$, so

$$f(x) = f(t+c) = \sum_{n=0}^{\infty} \xi_n (t+c)^n = \sum_{n=0}^{\infty} \sum_{j=0}^{n} \xi_n \binom{n}{j} c^{n-j} t^j$$
$$= \sum_{n=0}^{\infty} \hat{\xi}_n t^n = \sum_{n=0}^{\infty} \hat{\xi}_n (x-c)^n$$

By interchanging the order of the double sum, it can easily be shown that

$$\hat{\xi}_j = \sum_{n=j}^{\infty} \binom{n}{j} c^{n-j} \xi_n$$

By combining scaling and shifting, we can obtain a Chebyshev series valid over any interval $[a, b]$ for which the original Taylor series converges.

The algorithm can also be applied to asymptotic series,

$$f(x) \sim \sum_{n=0}^{\infty} \xi_n x^{-n} \text{ as } |x| \to \infty$$

by treating the series truncated to M terms as a polynomial in $1/x$. The asymptotic series is usually divergent; but if it is alternating, the error in truncating the series to M terms is less than $|\xi_{M+1}| / R^{M+1}$ for $R \le x < \infty$. Normally, as M increases, the error initially decreases to a small value and then increases without a bound. Therefore, there is a limit to the accuracy that can be obtained by increasing M. More accuracy can be obtained by increasing R. The optimal value of M

depends on both the sequence ξ_j and R. For R fixed, the optimal value of M can be found by finding the value of M at which $\left|\xi_M\right| / R^M$ starts to increase.

Since we want a routine accurate to near machine precision, the algorithm must be implemented using somewhat higher precision than is normally used. This is best done using a symbolic computation package.

SPENC

This function evaluates a form of Spence's integral.

Function Return Value

SPENC — Function value. (Output)

Required Arguments

X — Argument for which the function value is desired. (Input)

FORTRAN 90 Interface

Generic: `SPENC (X)`

Specific: The specific interface names are `S_SPENC` and `D_SPENC`.

FORTRAN 77 Interface

Single: `SPENC (X)`

Double: The double precision function name is `DSPENC`.

Description

The Spence dilogarithm function, $s(x)$, is defined to be

$$s(x) = -\int_0^x \frac{\ln\left|1-y\right|}{y}\, dy$$

For $|x| \le 1$, the uniformly convergent expansion

$$s(x) = \sum_{k=1}^{\infty} \frac{x^k}{k^2}$$

is valid.

Spence's function can be used to evaluate much more general integral forms. For example,

$$c\int_0^z \frac{\log(ax+b)}{cx+d}dx = \log\left|\frac{a(cz+d)}{ad-bc}\right| - s\left(\frac{a(cz+d)}{ad-bc}\right)$$

Example

In this example, $s(0.2)$ is computed and printed.

```
      USE SPENC_INT
      USE UMACH_INT

      IMPLICIT    NONE
!                                 Declare variables
      INTEGER    NOUT
      REAL       VALUE, X
!                                 Compute
      X     = 0.2
      VALUE = SPENC(X)
!                                 Print the results
      CALL UMACH (2, NOUT)
      WRITE (NOUT,99999) X, VALUE
99999 FORMAT (' SPENC(', F6.3, ') = ', F6.3)
      END
```

Output

```
SPENC( 0.200) =  0.211
```

INITS

This function Initializes the orthogonal series so the function value is the number of terms needed to insure the error is no larger than the requested accuracy.

Function Return Value

INITS — Number of terms needed to insure the error is no larger than `ETA`.   (Output)

Required Arguments

OS — Vector of length `NOS` containing coefficients in an orthogonal series.   (Input)

NOS — Number of coefficients in `OS`.   (Input)

ETA — Requested accuracy of the series.   (Input)
Contrary to the usual convention, `ETA` is a `REAL` argument to `INITDS`.

FORTRAN 90 Interface

Generic: `INITS (OS, NOS, ETA)`

Specific: The specific interface names are `INITS` and `INITDS`.

FORTRAN 77 Interface

Single: `INITS (OS, NOS, ETA)`

Double: The double precision function name is `INITDS`.

Description

Function `INITS` initializes a Chebyshev series. The function `INITS` returns the number of terms in the series *s* of length *n* needed to insure that the error of the evaluated series is everywhere less than `ETA`. The number of input terms n must be greater than 1, so that a series of at least one term and an error estimate can be obtained. In addition, `ETA` should be larger than the absolute value of the last coefficient. If it is not, then all the terms of the series must be used, and no error estimate is available.

Comments

`ETA` will usually be chosen to be one tenth of machine precision.

CSEVL

This function evaluates the *N*-term Chebyshev series.

Function Return Value

CSEVL — Function value. (Output)

Required Arguments

X — Argument at which the series is to be evaluated. (Input)

CS **—** Vector of length `N` containing the terms of a Chebyshev series. (Input)
In evaluating `CS`, only half of the first coefficient is summed.

Optional Arguments

N — Number of terms in the vector `CS`. (Input)|
Default: `N` = size(`CS`, 1)

FORTRAN 90 Interface

Generic: `CSEVL (X, CS [,…])`

Specific: The specific interface names are `S_CSEVL` and `D_CSEVL`.

FORTRAN 77 Interface

Single: `CSEVL (X, CS, N)`

Double: The double precision function name is `DCSEVL`.

Description

Function `CSEVL` evaluates a Chebyshev series whose coefficients are stored in the array *s* of length *n* at the point *x*. The argument *x* must lie in the interval[−1, +1]. Other finite intervals can be linearly transformed to this canonical interval. Also, the number of terms in the series must be greater than zero but less than 1000. This latter limit is purely arbitrary; it is imposed in order to guard against the possibility of a floating point number being passed as an argument for *n*.

Comments

Informational error

Type	Code	
3	7	`X` is outside the interval (−1.1, +1.1)

Reference Material

Routines/Topics

User Errors

IMSL routines attempt to detect user errors and handle them in a way that provides as much information to the user as possible. To do this, we recognize various levels of severity of errors, and we also consider the extent of the error in the context of the purpose of the routine; a trivial error in one situation may be serious in another. IMSL routines attempt to report as many errors as they can reasonably detect. Multiple errors present a difficult problem in error detection because input is interpreted in an uncertain context after the first error is detected.

What Determines Error Severity

In some cases, the user's input may be mathematically correct, but because of limitations of the computer arithmetic and of the algorithm used, it is not possible to compute an answer accurately. In this case, the assessed degree of accuracy determines the severity of the error. In cases where the routine computes several output quantities, if some are not computable but most are, an error condition exists. The severity depends on an assessment of the overall impact of the error.

Terminal errors

If the user's input is regarded as meaningless, such as `N` = −1 when "`N`" is the number of equations, the routine prints a message giving the value of the erroneous input argument(s) and the reason for the erroneous input. The routine will then cause the user's program to stop. An error in which the user's input is meaningless is the most severe error and is called a *terminal error*. Multiple terminal error messages may be printed from a single routine.

Informational errors

In many cases, the best way to respond to an error condition is simply to correct the input and rerun the program. In other cases, the user may want to take actions in the program itself based on errors that occur. An error that may be used as the basis for corrective action within the program is called an *informational error*. If an informational error occurs, a user-retrievable code is set. A routine can return at most one informational error for a single reference to the routine. The codes for the informational error codes are printed in the error messages.

Other errors

In addition to informational errors, IMSL routines issue error messages for which no user-retrievable code is set. Multiple error messages for this kind of error may be printed. These errors, which generally are not described in the documentation, include terminal errors as well as less serious errors. Corrective action within the calling program is not possible for these errors.

Kinds of Errors and Default Actions

Five levels of severity of errors are defined in the MATH/LIBRARY Special Functions. Each level has an associated PRINT attribute and a STOP attribute. These attributes have default settings (YES or NO), but they may also be set by the user. The purpose of having multiple error severity levels is to provide independent control of actions to be taken for errors of different severity. Upon return from an IMSL routine, exactly one error state exists. (A code 0 “error” is no informational error.) Even if more than one informational error occurs, only one message is printed (if the PRINT attribute is YES). Multiple errors for which no corrective action within the calling program is reasonable or necessary result in the printing of multiple messages (if the PRINT attribute for their severity level is YES). Errors of any of the severity levels except level 5 may be informational errors.

Level 1: Note. A *note* is issued to indicate the possibility of a trivial error or simply to provide information about the computations. Default attributes: PRINT=NO, STOP=NO

Level 2: Alert. An *alert* indicates that the user should be advised about events occurring in the software. Default attributes: PRINT=NO, STOP=NO

Level 3: Warning. A *warning* indicates the existence of a condition that may require corrective action by the user or calling routine. A warning error may be issued because the results are accurate to only a few decimal places, because some of the output may be erroneous but most of the output is correct, or because some assumptions underlying the analysis technique are violated. Often no corrective action is necessary and the condition can be ignored. Default attributes: PRINT=YES, STOP=NO

Level 4: Fatal. A *fatal* error indicates the existence of a condition that may be serious. In most cases, the user or calling routine must take corrective action to recover. Default attributes: PRINT=YES, STOP=YES

Level 5: Terminal. A *terminal* error is serious. It usually is the result of an incorrect specification, such as specifying a negative number as the number of equations. These errors may also be caused by various programming errors impossible to diagnose correctly in FORTRAN. The resulting error message may be perplexing to the user. In such cases, the user is advised to compare carefully the actual arguments passed to the routine with the dummy argument descriptions given in the documentation. Special attention should be given to checking argument order and data types.

A terminal error is not an informational error because corrective action within the program is generally not reasonable. In normal usage, execution is terminated immediately when a terminal error occurs. Messages relating to more than one terminal error are printed if they occur. Default attributes: PRINT=YES, STOP=YES

The user can set PRINT and STOP attributes by calling `ERSET` as described in "Routines for Error Handling."

Errors in Lower-Level Routines

It is possible that a user's program may call an IMSL routine that in turn calls a nested sequence of lower-level IMSL routines. If an error occurs at a lower level in such a nest of routines and if the lower-level routine cannot pass the information up to the original user-called routine, then a traceback of the routines is produced. The only common situation in which this can occur is when an IMSL routine calls a user-supplied routine that in turn calls another IMSL routine.

Routines for Error Handling

There are three ways in which the user may interact with the IMSL error handling system: (1) to change the default actions, (2) to retrieve the integer code of an informational error so as to take corrective action, and (3) to determine the severity level of an error. The routines to use are ERSET, IERCD and N1RTY, respectively.

ERSET

Change the default printing or stopping actions when errors of a particular error severity level occur.

Required Arguments

IERSVR — Error severity level indicator. (Input)
If `IERSVR` = 0, actions are set for levels 1 to 5. If `IERSVR` is 1 to 5, actions are set for errors of the specified severity level.

IPACT — Printing action. (Input)

`IPACT`	**Action**
–1	Do not change current setting(s).
0	Do not print.
1	Print.
2	Restore the default setting(s).

ISACT — Stopping action. (Input)

`ISACT`	**Action**
–1	Do not change current setting(s).

0	Do not stop.
1	Stop.
2	Restore the default setting(s).

FORTRAN 90 Interface

Generic: `CALL ERSET (IERSVR, IPACT, ISACT)`

Specific: The specific interface name is `ERSET`.

FORTRAN 77 Interface

Single: `CALL ERSET (IERSVR, IPACT, ISACT)`

IERCD and N1RTY

The last two routines for interacting with the error handling system, `IERCD` and `N1RTY`, are `INTEGER` functions and are described in the following material.

`IERCD` retrieves the integer code for an informational error. Since it has no arguments, it may be used in the following way:

`ICODE = IERCD( )`

The function retrieves the code set by the most recently called IMSL routine.

`N1RTY` retrieves the error type set by the most recently called IMSL routine. It is used in the following way:

`ITYPE = N1RTY(1)`

`ITYPE` = 1, 2, 4, and 5 correspond to error severity levels 1, 2, 4, and 5, respectively. `ITYPE` = 3 and `ITYPE` = 6 are both warning errors, error severity level 3. While `ITYPE` = 3 errors are informational errors (`IERCD( )` ≠ 0), `ITYPE` = 6 errors are not informational errors (`IERCD( )` = 0).

For software developers requiring additional interaction with the IMSL error handling system, see Aird and Howell (1991).

Examples

Changes to Default Actions

Some possible changes to the default actions are illustrated below. The default actions remain in effect for the kinds of errors not included in the call to `ERSET`.

To turn off printing of warning error messages:
`CALL ERSET (3, 0, –1)`

To stop if warning errors occur:
`CALL ERSET (3, –1, 1)`

To print all error messages:

```
CALL ERSET (0, 1, –1)
```

To restore all default settings:

```
CALL ERSET (0, 2, 2)
```

Machine-Dependent Constants

The function subprograms in this section return machine-dependent information and can be used to enhance portability of programs between different computers. The routines `IMACH`, and `AMACH` describe the computer's arithmetic. The routine `UMACH` describes the input, ouput, and error output unit numbers.

IMACH

This function retrieves machine integer constants that define the arithmetic used by the computer.

Function Return Value

`IMACH`(1) = Number of bits per integer storage unit.

`IMACH`(2) = Number of characters per integer storage unit:

Integers are represented in M-digit, base A form as

$$\sigma \sum_{k=0}^{M} x_k A^k$$

where σ is the sign and $0 \le x_k < A$, $k = 0, \ldots, M$.

Then,

`IMACH`(3) = A, the base.

`IMACH`(4) = M, the number of base-A digits.

`IMACH`(5) = $A^M - 1$, the largest integer.

The machine model assumes that floating-point numbers are represented in normalized N-digit, base B form as

$$\sigma B^E \sum_{k=1}^{N} x_k B^{-k}$$

where σ is the sign, $0 < x_1 < B$, $0 \le x_k < B$, k = 2, …, N and $E_{min} \le E \le E_{max}$. Then,

`IMACH`(6) = B, the base.

`IMACH`(7) = N_s, the number base-B-digits in single precision.

IMACH(8) = $E_{\min_s}$, the smallest single precision exponent.

IMACH(9) = $E_{\max_s}$, the largest single precision exponent.

IMACH(10) = N_d , the number base-*B*-digits in double precision.

IMACH(11) = $E_{\min_d}$, the smallest double precision exponent.

IMACH(12) = $E_{\max_d}$, largest double precision exponent.

Required Arguments

I — Index of the desired constant. (Input)

FORTRAN 90 Interface

Generic: `IMACH (I)`

Specific: The specific interface name is `IMACH`.

FORTRAN 77 Interface

Single: `IMACH (I)`

AMACH

The function subprogram `AMACH` retrieves machine constants that define the computer's single-precision or double precision arithmetic. Such floating-point numbers are represented in normalized *N*-digit, base *B* form as

$$\sigma B^E \sum_{k=1}^{N} x_k B^{-k}$$

$$\sigma B^E \sum_{k=1}^{N} x_k B^{-k}$$

where σ is the sign, $0 < x_1 < B$, $0 \le x_k < B$, $k = 2, \ldots, N$ and

$$E_{\min} \le E \le E_{\max}$$

Function Return Value

AMACH(1) = $B^{E_{\min}-1}$, the smallest normalized positive number.

AMACH(2) = $B^{E_{\max}-1}\left(1 - B^{-N}\right)$, the largest number.

`AMACH`(3) = B^{-N}, the smallest relative spacing.

`AMACH`(4) = B^{1-N}, the largest relative spacing.

`AMACH`(5) = $\log_{10}(B)$.

`AMACH`(6) = NaN (non-signaling not a number).

`AMACH`(7) = positive machine infinity.

`AMACH`(8) = negative machine infinity.

See Comment 1 for a description of the use of the generic version of this function.

See Comment 2 for a description of `min`, `max`, and `N`.

Required Arguments

I — Index of the desired constant. (Input)

FORTRAN 90 Interface

Generic: `AMACH (I)`

Specific: The specific interface names are `S_AMACH` and `D_AMACH`.

FORTRAN 77 Interface

Single: `AMACH (I)`

Double: The double precision name is `DMACH`.

Comments

1. If the generic version of this function is used, the immediate result must be stored in a variable before use in an expression. For example:

```
X = AMACH(I)
Y = SQRT(X)
```

must be used rather than

```
Y = SQRT(AMACH(I)).
```

If this is too much of a restriction on the programmer, then the specific name can be used without this restriction..

2. Note that for single precision B = IMACH(6), N = IMACH(7).
E_{min} = IMACH(8), and E_{max} = IMACH(9).
For double precision B = IMACH(6), N = IMACH(10).
E_{min} = IMACH(11), and E_{max} = IMACH(12).

3. The IEEE standard for binary arithmetic (see IEEE 1985) specifies *quiet* NaN (not a number) as the result of various invalid or ambiguous operations, such as 0/0. The intent is that AMACH(6) return a *quiet* NaN. On IEEE format computers that do not support a quiet NaN, a special value near AMACH(2) is returned for AMACH(6). On computers that do not have a special representation for infinity, AMACH(7) returns the same value as AMACH(2).

DMACH

See AMACH.

IFNAN(X)

This logical function checks if the argument X is NaN (not a number).

Function Return Value

IFNAN **-** Logical function value. True is returned if the input argument is a NAN**.** Otherwise, False is returned. (Output)

Required Arguments

X – Argument for which the test for NAN is desired. (Input)

FORTRAN 90 Interface

Generic: `IFNAN (X)`

Specific: The specific interface names are S_IFNAN and D_IFNAN.

FORTRAN 77 Interface

Single: `IFNAN (X)`

Double: The double precision name is DIFNAN.

Description

The logical function IFNAN checks if the single or double precision argument X is NAN (not a number). The function IFNAN is provided to facilitate the transfer of programs across computer systems. This is because the check for NaN can be tricky and not portable across computer systems that do not adhere to the IEEE standard. For example, on computers that support the IEEE standard for binary arithmetic (see IEEE 1985), NaN is specified as a bit format not equal to itself. Thus, the check is performed as

```
IFNAN = X .NE. X
```

On other computers that do not use IEEE floating-point format, the check can be performed as:

```
IFNAN = X .EQ. AMACH(6)
```

The function `IFNAN` is equivalent to the specification of the function Isnan listed in the Appendix, (IEEE 1985). The above example illustrates the use of `IFNAN`. If `X` is NaN, a message is printed instead of X. (Routine `UMACH`, which is described in the following section, is used to retrieve the output unit number for printing the message.)

Example

```
      USE IFNAN_INT
      USE AMACH_INT
      USE UMACH_INT

      IMPLICIT    NONE
      INTEGER      NOUT
      REAL         X
!
      CALL UMACH (2, NOUT)
!
      X = AMACH(6)
      IF (IFNAN(X)) THEN
         WRITE (NOUT,*) ' X is NaN (not a number).'
      ELSE
         WRITE (NOUT,*) ' X = ', X
      END IF
!
      END
```

Output

```
X is NaN (not a number).
```

UMACH

Routine `UMACH` sets or retrieves the input, output, or error output device unit numbers.

Required Arguments

N — Integer value indicating the action desired. If the value of `N` is negative, the input, output, or error output unit number is reset to `NUNIT`. If the value of `N` is positive, the input, output, or error output unit number is returned in `NUNIT`. See the table in argument `NUNIT` for legal values of `N`. (Input)

NUNIT — The unit number that is either retrieved or set, depending on the value of input argument `N`. (Input/Output)

The arguments are summarized by the following table:

N	Effect
1	Retrieves input unit number in `NUNIT`.
2	Retrieves output unit number in `NUNIT`.
3	Retrieves error output unit number in `NUNIT`.
−1	Sets the input unit number to `NUNIT`.
−2	Sets the output unit number to `NUNIT`.
−3	Sets the error output unit number to `NUNIT`.

FORTRAN 90 Interface

Generic: `CALL UMACH (N, NUNIT)`

Specific: The specific interface name is `UMACH`.

FORTRAN 77 Interface

Single: `CALL UMACH (N, NUNIT)`

Description

Routine `UMACH` sets or retrieves the input, output, or error output device unit numbers. `UMACH` is set automatically so that the default FORTRAN unit numbers for standard input, standard output, and standard error are used. These unit numbers can be changed by inserting a call to `UMACH` at the beginning of the main program that calls MATH/LIBRARY routines. If these unit numbers are changed from the standard values, the user should insert an appropriate `OPEN` statement in the calling program.

Example

In the following example, a terminal error is issued from the MATH/LIBRARY `AMACH` function since the argument is invalid. With a call to `UMACH`, the error message will be written to a local file named “`CHECKERR`”.

```
      USE AMACH_INT
      USE UMACH_INT

      IMPLICIT    NONE
      INTEGER     N, NUNIT
      REAL        X
!                                  Set Parameter
```

```
      N = 0
!
      NUNIT = 9
      CALL UMACH (-3, NUNIT)
      OPEN (UNIT=9,FILE='CHECKERR')
      X = AMACH(N)
      END
```

Output

```
The output from this example, written to “CHECKERR” is:
*** TERMINAL ERROR 5 from AMACH.  The argument must be between 1 and 8
***            inclusive. N = 0
```

Reserved Names

When writing programs accessing IMSL MATH/LIBRARY Special Functions, the user should choose FORTRAN names that do not conflict with names of IMSL subroutines, functions, or named common blocks, such as the workspace common block `WORKSP` (see Automatic Workspace Allocation). The user needs to be aware of two types of name conflicts that can arise. The first type of name conflict occurs when a name (technically a *symbolic name*) is not uniquely defined within a program unit (either a main program or a subprogram). For example, such a name conflict exists when the name `BSJS` is used to refer both to a type `REAL` variable and to the IMSL routine `BSJS` in a single program unit. Such errors are detected during compilation and are easy to correct. The second type of name conflict, which can be more serious, occurs when names of program units and named common blocks are not unique. For example, such a name conflict would be caused by the user defining a routine named `WORKSP` and also referencing a MATH/LIBRARY Special Functions routine that uses the named common block `WORKSP`. Likewise, the user must not define a subprogram with the same name as a subprogram in MATH/LIBRARY Special Functions, that is referenced directly by the user's program or is referenced indirectly by other MATH/LIBRARY Special Functions subprograms.

MATH/LIBRARY Special Functions consists of many routines, some that are described in the *User's Manual* and others that are not intended to be called by the user and, hence, that are not documented. If the choice of names were completely random over the set of valid FORTRAN names and if a program uses only a small subset of MATH/LIBRARY Special Functions, the probability of name conflicts is very small. Since names are usually chosen to be mnemonic, however, the user may wish to take some precautions in choosing FORTRAN names.

Many IMSL names consist of a root name that may have a prefix to indicate the type of the routine. For example, the IMSL single precision routine for computing Bessel functions of the first kind with real order has the name `BSJS`, which is the root name, and the corresponding IMSL double precision routine has the name `DBSJS`. Associated with these two routines are `B2JS` and `DB2JS`. `BSJS` is listed in the Alphabetical Index of Routines, but `DBSJS, B2JS,` and `DB2JS` are not. The user of `BSJS` must consider both names `BSJS` and `B2JS` to be reserved; likewise, the user of `DBSJS` must consider both names `DBSJS` and `DB2JS` to be reserved. The root names of *all* routines and named common blocks that are used by MATH/LIBRARY Special Functions and that do not have a numeral in the second position of the root name are listed in the Alphabetical Index of Routines. Some of the routines in this Index are not intended to be called by the user and so are not documented. The careful user can avoid any conflicts with IMSL names if the following rules are observed:

- Do not choose a name that appears in the Alphabetical Summary of Routines in the *User's Manual*, nor one of these names preceded by a `D`, `S_`, `D_`, `C_`, or `Z_`.
- Do not choose a name of three or more characters with a numeral in the second or third position.

These simplified rules include many combinations that are, in fact, allowable. However, if the user selects names that conform to these rules, no conflict will be encountered.

Deprecated Features and Deleted Routines

Automatic Workspace Allocation

FORTRAN subroutines that work with arrays as input and output often require extra arrays for use as workspace while doing computations or moving around data. IMSL routines generally do not require the user explicitly to allocate such arrays for use as workspace. On most systems the workspace allocation is handled transparently. The only limitation is the actual amount of memory available on the system.

On some systems the workspace is allocated out of a stack that is passed as a FORTRAN array in a named common block `WORKSP`. A very similar use of a workspace stack is described by Fox et al. (1978, pages 116−121). (For compatiblity with older versions of the IMSL Libraries, space is allocated from the `COMMON` block, if possible.)

The arrays for workspace appear as arguments in lower-level routines. For example, the IMSL routine `LSARG` (in Chapter 1, "Linear Systems"), which solves systems of linear equations, needs arrays for workspace. `LSARG` allocates arrays from the common area, and passes them to the lower-level routine `L2ARG` which does the computations. In the "Comments" section of the documentation for `LSARG`, the amount of workspace is noted and the call to `L2ARG` is described. This scheme for using lower-level routines is followed throughout the IMSL Libraries. The names of these routines have a "2" in the second position (or in the third position in double precision routines having a "`D`" prefix). The user can provide workspace explicitly and call directly the "2-level" routine, which is documented along with the main routine. In a very few cases, the 2-level routine allows additional options that the main routine does not allow.

Prior to returning to the calling program, a routine that allocates workspace generally deallocates that space so that it becomes available for use in other routines.

Changing the Amount of Space Allocated

This section is relevant only to those systems on which the transparent workspace allocator is not available.

By default, the total amount of space allocated in the common area for storage of numeric data is 5000 numeric storage units. (A numeric storage unit is the amount of space required to store an integer or a real number. By comparison, a double precision unit is twice this amount. Therefore, the total amount of space allocated in the common area for storage of numeric data is 2500 double precision units.) This space is allocated as needed for `INTEGER`, `REAL`, or other numeric data. For larger problems in which the default amount of workspace is insufficient, the user can change the allocation by supplying the FORTRAN statements to define the array in the named common block and by informing the IMSL workspace allocation system of the new size of the common array. To request 7000 units, the statements are

```
COMMON /WORKSP/ RWKSP
REAL RWKSP(7000)
CALL IWKIN(7000)
```

If an IMSL routine attempts to allocate workspace in excess of the amount available in the common stack, the routine issues a fatal error message that indicates how much space is needed and prints statements like those above to guide the user in allocating the necessary amount. The program below uses IMSL routine BSJS (See Chapter 6: Bessel Functions of this manual.) to illustrate this feature.

This routine requires workspace that is just larger than twice the number of function values requested.

```
      INTEGER    N
      REAL       BS(10000), X, XNU
      EXTERNAL   BSJS
!                                   Set Parameters
      XNU = .5
      X   = 1.
      N   = 6000
      CALL BSJS (XNU, X, N, BS)
      END
```

Output

```
*** TERMINAL ERROR from BSJS.  Insufficient workspace for
***          current allocation(s). Correct by calling
***          IWKIN from main program with the three
***          following statements:  (REGARDLESS OF
***          PRECISION)
***                COMMON /WORKSP/  RWKSP
***                REAL RWKSP(12018)
***                CALL IWKIN(12018)
*** TERMINAL ERROR from BSJS.  The workspace requirement is
***          based on N =6000.
STOP
```

In most cases, the amount of workspace is dependent on the parameters of the problem so the amount needed is known exactly. In a few cases, however, the amount of workspace is dependent on the data (for example, if it is necessary to count all of the unique values in a vector). Thus, the IMSL routine cannot tell in advance exactly how much workspace is needed. In such cases, the error message printed is an estimate of the amount of space required.

Character Workspace

Since character arrays cannot be equivalenced with numeric arrays, a separate named common block `WKSPCH` is provided for character workspace. In most respects, this stack is managed in the same way as the numeric stack. The default size of the character workspace is 2000 character units. (A character unit is the amount of space required to store one character.) The routine analogous to `IWKIN` used to change the default allocation is `IWKCIN`.

The routines in the following list are being deprecated in Version 2.0 of MATH/LIBRARY Special Functions. A deprecated routine is one that is no longer used by anything in the library but is being included in the product for those users who may be currently referencing it in their application. However, any future versions of MATH/LIBRARY Special Functions will not include these routines. If any of these routines are being called within an application, it is recommended that you change your code or retain the deprecated routine before replacing this library with the next version. Most of these routines were called by users only when they needed to set up their own workspace. Thus, the impact of these changes should be limited.

```
G2DF
G2IN
G3DF
```

The following specific FORTRAN intrinsic functions are no longer supplied by IMSL. They can all be found in their manufacturer's FORTRAN runtime libraries. If any change must be made to the user's application as a result of their removal from the IMSL Libraries, it is limited to the redeclaration of the function from "external" to "intrinsic." Argument lists and results should be identical.

ACOS	CEXP	DATAN2	DSQRT
AINT	CLOG	DCOS	DTAN
ALOG	COS	DCOSH	DTANH
ALOG10	COSH	DEXP	EXP
ASIN	CSIN	DINT	SIN
ATAN	CSQRT	DLOG	SINH
ATAN2	DACOS	DLOG10	SQRT
CABS	DASIN	DSIN	TAN
CCOS	DATAN	DSINH	TANH

Appendix A: GAMS Index

Description

This index lists routines in MATH LIBRARY Special Functions by a tree-structured classification scheme known as GAMS. Boisvert, Howe, Kahaner, and Springmann (1990) give the GAMS classification scheme. The classification scheme given here is Version 2.0. The first level of the classification scheme is denoted by a letter A thru Z as follows:

A.	Arithmetic, Error Analysis
B.	Number Theory
C.	Elementary and Special Functions
D.	Linear Algebra
E.	Interpolation
F.	Solution of Nonlinear Equations
G.	Optimization
H.	Differentiation and Integration
I.	Differential and Integral Equations
J.	Integral Transforms
K.	Approximation
L.	Statistics, Probability
M.	Simulation, Stochastic Modeling
N.	Data Handling
O.	Symbolic Computation
P.	Computational Geometry
Q.	Graphics
R.	Service Routines
S.	Software Development Tools
Z.	Other

There are seven levels in the classification scheme. Subclasses for levels 3, 5, and 7 are denoted by letters “a” thru “w”. Subclasses for levels 2, 4, and 6 are denoted by the numbers 1 thru 23.

The index given in the following pages lists routines in MATH/LIBRARY Special Functions within each GAMS subclass. The purpose of the routine appear alongside the routine name.

IMSL MATH LIBRARY Special Functions

ALNREL. Evaluate the natural logarithm of one plus the argument.

CEXPRL. Evaluate the complex exponential function factored from first order.

CLNREL. Evaluate the principal value of the complex natural logarithm of one plus the argument.

CLOG10. Evaluate the principal value of the complex common logarithm.

EXPRL... Evaluate the exponential function factored from first order, (EXP(X) – 1.0)/X.

C4c....... Hyperbolic, inverse hyperbolic

ACOSH... Evaluate the arc hyperbolic cosine.

ASINH ... Evaluate the arc hyperbolic sine.

ATANH ... Evaluate the arc hyperbolic tangent.

CACOSH. Evaluate the complex arc hyperbolic cosine.

CASINH. Evaluate the complex arc hyperbolic sine.

CATANH. Evaluate the complex arc hyperbolic tangent.

CCOSH ... Evaluate the complex hyperbolic cosine.

CSINH ... Evaluate the complex hyperbolic sine.

CTAN...... Evaluate the complex tangent.

CTANH ... Evaluate the complex hyperbolic tangent.

C5......... Exponential and logarithmic integrals

ALI .... Evaluate the logarithmic integral.

CHI .... Evaluate the hyperbolic cosine integral.

CI........... Evaluate the cosine integral.

CIN .... Evaluate a function closely related to the cosine integral.

CINH...... Evaluate a function closely related to the hyperbolic cosine integral.

E1........... Evaluate the exponential integral for arguments greater than zero and the Cauchy principal value of the integral for arguments less than zero.

EI........... Evaluate the exponential integral for arguments greater than zero and the Cauchy principal value for arguments less than zero.

ENE .... Evaluate the exponential integral of integer order for arguments greater than zero scaled by EXP(X).

SHI .... Evaluate the hyperbolic sine integral.

SI........... Evaluate the sine integral.

C7......... Gamma

C7a .... Gamma, log gamma, reciprocal gamma

`ALGAMS`. Return the logarithm of the absolute value of the gamma function and the sign of gamma.

`ALNGAM`. Evaluate the logarithm of the absolute value of the gamma function.

`CGAMMA`. Evaluate the complex gamma function.

`CGAMR`... Evaluate the reciprocal complex gamma function.

`CLNGAM`. Evaluate the complex natural logarithm of the gamma function.

`GAMMA`... Evaluate the complete gamma function.

`GAMR`..... Evaluate the reciprocal gamma function.

`POCH`..... Evaluate a generalization of Pochhammer's symbol.

`POCH1`... Evaluate a generalization of Pochhammer's symbol starting from the first order.

C7b....... Beta, log beta

`ALBETA`. Evaluate the natural logarithm of the complete beta function for positive arguments.

`BETA`..... Evaluate the complete beta function.

`CBETA`... Evaluate the complex complete beta function.

`CLBETA`. Evaluate the complex logarithm of the complete beta function.

C7c .... Psi function

`CPSI`..... Evaluate the logarithmic derivative of the gamma function for a complex argument.

`PSI` .... Evaluates the derivative of the log gamma function.

C7d....... Polygamma functions

`PSI1`..... Evaluates the second derivative of the log gamma function.

C7e .... Incomplete gamma

`CHIDF`... Evaluate the chi-squared distribution function.

`CHIIN`... Evaluate the inverse of the chi-squared distribution function.

`GAMDF`... Evaluate the gamma distribution function.

`GAMI`..... Evaluate the incomplete gamma function.

`GAMIC`... Evaluate the complementary incomplete gamma function.

`GAMIT`... Evaluate the Tricomi form of the incomplete gamma function.

C7f........ Incomplete beta

`BETAI`... Evaluate the incomplete beta function ratio.

`BETDF`... Evaluate the beta probability distribution function.

`BETIN`... Evaluate the inverse of the beta distribution function.

C8......... Error functions

C8a....... Error functions, their inverses, integrals, including the normal distribution function

ANORDF. Evaluate the standard normal (Gaussian) distribution function.

ANORIN. Evaluate the inverse of the standard normal (Gaussian) distribution function.

CERFE... Evaluate the complex scaled complemented error function.

ERF....... Evaluate the error function.

ERFC..... Evaluate the complementary error function.

ERFCE... Evaluate the exponentially scaled complementary error function.

ERFCI... Evaluate the inverse complementary error function.

ERFI..... Evaluate the inverse error function.

C8b....... Fresnel integrals

FRESC... Evaluate the cosine Fresnel integral.

FRESS... Evaluate the sine Fresnel integral.

C8c....... Dawson's integral

DAWS..... Evaluate Dawson function.

C10....... Bessel functions

C10a..... J, Y, $H^{(1)}$; $H^{(2)}$

C10a1... Real argument, integer order

BSJ0..... Evaluate the Bessel function of the first kind of order zero.

BSJ1..... Evaluate the Bessel function of the first kind of order one.

BSJNS... Evaluate a sequence of Bessel functions of the first kind with integer order and real arguments.

BSY0..... Evaluate the Bessel function of the second kind of order zero.

BSY1..... Evaluate the Bessel function of the second kind of order one.

C10a2... Complex argument, integer order.

CBJNS... Evaluate a sequence of Bessel functions of the first kind with integer order and complex arguments.

C10a3... Real argument, real order

BSJS..... Evaluate a sequence of Bessel functions of the first kind with real order and real positive arguments.

BSYS ..... Evaluate a sequence of Bessel functions of the second kind with real nonnegative order and real positive arguments.

C10a4 ... Complex argument, real order

CBJS ..... Evaluate a sequence of Bessel functions of the first kind with real order and complex arguments.

CBYS ..... Evaluate a sequence of Bessel functions of the second kind with real order and complex arguments.

C10b ..... I, K

C10b1 ... Real argument, integer order

BSI0 ..... Evaluate the modified Bessel function of the first kind of order zero.

BSI0E ... Evaluate the exponentially scaled modified Bessel function of the first kind of order zero.

BSI1 ..... Evaluate the modified Bessel function of the first kind of order one.

BSI1E ... Evaluate the exponentially scaled modified Bessel function of the first kind of order one.

BSINS ... Evaluate a sequence of Modified Bessel functions of the first kind with integer order and real arguments.

BSK0 ..... Evaluate the modified Bessel function of the second kind of order zero.

BSK0E ... Evaluate the exponentially scaled modified Bessel function of the second kind of order zero.

BSK1 ..... Evaluate the modified Bessel function of the second kind of order one.

BSK1E ... Evaluate the exponentially scaled modified Bessel function of the second kind of order one.

C10b2 ... Complex argument, integer order

CBINS ... Evaluate a sequence of Modified Bessel functions of the first kind with integer order and complex arguments.

C10b3 ... Real argument, real order

BSIES ... Evaluate a sequence of exponentially scaled Modified Bessel functions of the first kind with nonnegative real order and real positive arguments.

BSIS ..... Evaluate a sequence of Modified Bessel functions of the first kind with real order and real positive arguments.

BSKES ... Evaluate a sequence of exponentially scaled modified Bessel functions of the second kind of fractional order.

BSKS ..... Evaluate a sequence of modified Bessel functions of the second kind of fractional order.

C10b4 ... Complex argument, real order

CBIS..... Evaluate a sequence of Modified Bessel functions of the first kind with real order and complex arguments.

CBKS..... Evaluate a sequence of Modified Bessel functions of the second kind with real order and complex arguments.

C10c..... Kelvin functions

AKEI0... Evaluate the Kelvin function of the second kind, kei, of order zero.

AKEI1... Evaluate the Kelvin function of the second kind, kei, of order one.

AKEIP0. Evaluates the derivative of the Kelvin function of the second kind, kei, of order zero.

AKER0... Evaluate the Kelvin function of the second kind, ker, of order zero.

AKER1... Evaluate the Kelvin function of the second kind, ker, of order one.

AKERP0. Evaluate the derivative of the Kelvin function of the second kind, ker, of order zero.

BEI0..... Evaluate the Kelvin function of the first kind, bei, of order zero.

BEI1..... Evaluate the Kelvin function of the first kind, bei, of order one.

BEIP0... Evaluate the derivative of the Kelvin function of the first kind, bei, of order zero.

BER0..... Evaluate the Kelvin function of the first kind, ber, of order zero.

BER1..... Evaluate the Kelvin function of the first kind, ber, of order one.

BERP0... Evaluate the derivative of the Kelvin function of the first kind, ber, of order zero.

C10d..... Airy and Scorer functions

AI......... Evaluate the Airy function.

AID....... Evaluate the derivative of the Airy function.

AIDE..... Evaluate the exponentially scaled derivative of the Airy function.

AIE....... Evaluate the exponentially scaled Airy function.

BI......... Evaluate the Airy function of the second kind.

BID....... Evaluate the derivative of the Airy function of the second kind.

BIDE..... Evaluate the exponentially scaled derivative of the Airy function of the second kind.

BIE....... Evaluate the exponentially scaled Airy function of the second kind.

C14....... Elliptic integrals

CEJCN... Evaluate the complex Jacobi elliptic integral cn(z, m).

CEJDN... Evaluate the complex Jacobi elliptic integral dn(z, m).

CEJSN... Evaluate the complex Jacobi elliptic function sn(z, m).

EJCN..... Evaluate the Jacobi elliptic function cn(x, m).

EJDN..... Evaluate the Jacobi elliptic function dn(x, m).

EJSN..... Evaluate the Jacobi elliptic function sn(x, m).

ELE....... Evaluate the complete elliptic integral of the second kind $E(x)$.

ELK....... Evaluate the complete elliptic integral of the kind $K(x)$.

ELRC..... Evaluate an elementary integral from which inverse circular functions, logarithms and inverse hyperbolic functions can be computed.

ELRD..... Evaluate Carlson's incomplete elliptic integral of the second kind RD(X, Y, Z).

ELRF..... Evaluate Carlson's incomplete elliptic integral of the first kind RF(X, Y, Z).

ELRJ..... Evaluate Carlson's incomplete elliptic integral of the third kind RJ(X, Y, Z, RHO).

C15....... Weierstrass elliptic functions

CWPL..... Evaluate the Weierstrass *P*-function in the lemniscat case for complex argument with unit period parallelogram.

CWPLD... Evaluate the first derivative of the Weierstrass *P*-function in the lemniscatic case for complex argum with unit period parallelogram.

CWPQ..... Evaluate the Weierstrass *P*-function in the equianharmonic case for complex argument with unit period parallelogram.

CWPQD... Evaluate the first derivative of the Weierstrass *P*-function in the equianharmonic case for complex argument with unit period parallelogram.

C17....... Mathieu functions

MATCE... Evaluate a sequence of even, periodic, integer order, real Mathieu functions.

MATEE... Evaluate the eigenvalues for the periodic Mathieu functions.

MATSE... Evaluate a sequence of odd, periodic, integer order, real Mathieu functions.

C19....... Other special functions

SPENC... Evaluate a form of Spence's integral.

L........... STATISTICS, PROBABILITY

L5......... Function evaluation (*search also class C*)

L5a....... Univariate

L5a1..... Cumulative distribution functions, probability density functions

GCDF..... Evaluate a general continuous cumulative distribution function given ordinates of the density.

L5a1b ... Beta, binomial

BETDF... Evaluate the beta probability distribution function.

BETNDF. Evaluate the noncentral beta cumulative distribution function.

BETNPR. Evaluate the noncentral beta probability distribution function.

BINDF... Evaluate the binomial distribution function.

BINPR... Evaluate the binomial probability function.

L5a1c ... Cauchy, chi-squared

CHIDF... Evaluate the chi-squared distribution function.

CSNDF... Evaluate the noncentral chi-squared distribution function.

CSNPR... Evaluate the noncentral chi-squared probability density function.

L5a1f .... F distribution

FDF....... Evaluate the *F* distribution function.

FNDF..... Evaluate the noncentral *F* cumulative distribution function (CDF).

FNPR..... Evaluate the noncentral *F* probability density function.

L5a1g ... Gamma, general, geometric

GAMDF... Evaluate the gamma distribution function.

L5a1h ... Halfnormal, hypergeometric

HYPDF... Evaluate the hypergeometric distribution function.

HYPPR... Evaluate the hypergeometric probability function.

L5a1k ... Kendall *F* statistic, Kolmogorov-Smirnov

AKS1DF. Evaluate the distribution function of the one-sided Kolmogorov-Smirnov goodness of fit D^+ or D^- test statistic based on continuous data for one sample.

AKS2DF. Evaluate the distribution function of the Kolmogorov-Smirnov goodness of fit *D* test statistic based on continuous data for two samples.

L5a1n ... Negative binomial, normal

ANORDF. Evaluate the standard normal (Gaussian) distribution function.

L5a1p ... Pareto, Poisson

POIDF... Evaluate the Poisson distribution function.

POIPR... Evaluate the Poisson probability function.

L5a1t .... t distribution

DMACH... Retrieve double precision machine constants.

IFNAN... Check if a value is NaN (not a number).

IMACH... Retrieve integer machine constants.

UMACH... Set or retrieve input or output device unit numbers.

R3......... Error handling

ERSET... Set error handler default print and stop actions.

IERCD... Retrieve the code for an informational error.

Appendix B: Alphabetical Summary of Routines

IMSL MATH LIBRARY Special Functions

B

C

D

E

F

G

H

I

L

M

N

P

POCH see page 70	Evaluates a generalization of Pochhammer’s symbol.
POCH1 see page 72	Evaluates a generalization of Pochhammer’s symbol starting from the first order.
POIDF see page 223	Evaluates the Poisson cumulative distribution function.
POIPR see page 225	Evaluates the Poisson probability density function.
PSI see page 67	Evaluates the derivative of the log gamma function.
PSI1 see page 69	Evaluates the second derivative of the log gamma function.

R

RALDF see page 296	Evaluates the Rayleigh cumulative distribution function.
RALIN see page 297	Evaluates the inverse of the Rayleigh cumulative distribution function.
RALPR see page 298	Evaluates the Rayleigh probability density function.

S

SHI see page 44	Evaluates the hyperbolic sine integral.
SI see page 40	Evaluates the sine integral.
SINDG see page 16	Evaluates the sine for the argument in degrees.
SPENC see page 343	Evaluates a form of Spence’s integral.

T

TAN see page 12	Evaluates tan z for complex z.
TDF see page 299	Evaluates the Student’s t cumulative distribution function.
TIN see page 302	Evaluates the inverse of the Student’s t cumulative distribution function.
TNDF see page 304	Evaluates the noncentral Student’s t cumulative distribution function.
TNIN see page 307	Evaluates the inverse of the noncentral Student’s t cumulative distribution function.
TNPR see page 309	This function evaluates the noncentral Student's t probability density function.
TPR see page 303	Evaluates the Student’s t probability density function.

U

UMACH see page 355	Sets or Retrieves input or output device unit numbers.
UNDF see page 311	Evaluates the uniform cumulative distribution function.
UNDDF see page 227	Evaluates the discrete uniform cumulative distribution function.
UNDIN see page 228	Evaluates the inverse of the discrete uniform cumulative distribution function.

W

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