NAG C Library Function Document

nag_pde_interp_1d_coll (d03pyc)

1 Purpose

nag_pde_interp_1d_coll (d03pyc) may be used in conjunction with either nag_pde_parab_1d_coll (d03pdc) or nag_pde_parab_1d_coll_ode (d03pjc). It computes the solution and its first derivative at user-specified points in the spatial co-ordinate.

2 Specification

```
void nag_pde_interp_1d_coll (Integer npde, const double u[], Integer nbkpts,
     const double xbkpts[], Integer npoly, Integer npts, const double xp[],
     Integer intpts, Integer itype, double up[], double rsave[], Integer lrsave,
     NagError *fail)
```

3 Description

nag_pde_interp_1d_coll (d03pyc) is an interpolation function for evaluating the solution of a system of partial differential equations (PDEs), or the PDE components of a system of PDEs with coupled ordinary differential equations (ODEs), at a set of user-specified points. The solution of a system of equations can be computed using nag_pde_parab_1d_coll (d03pdc) or nag_pde_parab_1d_coll_ode (d03pjc) on a set of mesh points; nag_pde_interp_1d_coll (d03pyc) can then be employed to compute the solution at a set of points other than those originally used in nag_pde_parab_1d_coll (d03pdc) or nag_pde_parab_1d_coll_ode (d03pjc). It can also evaluate the first derivative of the solution. Polynomial interpolation is used between each of the break-points **xbkpts**$[i-1]$, for $i = 1, 2, \ldots,$ **nbkpts**. When the derivative is needed (**itype** $= 2$), the array **xp**[**intpts** $- 1$] must not contain any of the break-points, as the method, and consequently the interpolation scheme, assumes that only the solution is continuous at these points.

4 References

None.

5 Parameters

Note: the parameters **u**, **npts**, **npde**, **xbkpts**, **nbkpts**, **rsave** and **lrsave** must be supplied unchanged from either nag_pde_parab_1d_coll (d03pdc) or nag_pde_parab_1d_coll_ode (d03pjc).

1: **npde** – Integer *Input*

On entry: the number of PDEs.

Constraint: **npde** ≥ 1.

2: **u**[**npde** $\times$ **npts**] – const double *Input*

Note: where $\mathbf{U}(i,j)$ appears in this document it refers to the array element **u**[**npde** $\times (j-1) + i - 1$]. We recommend using a #define to make the same definition in your calling program.

On entry: the PDE part of the original solution returned in the parameter **u** by the function nag_pde_parab_1d_coll (d03pdc) or nag_pde_parab_1d_coll_ode (d03pjc).

3: **nbkpts** – Integer *Input*

On entry: the number of break-points.

Constraint: **nbkpts** ≥ 2.

4: **xbkpts**[**nbkpts**] – const double *Input*

On entry: **xbkpts**$[i-1]$, for $i = 1, 2, \ldots,$ **nbkpts**, must contain the break-points as used by nag_pde_parab_1d_coll (d03pdc) or nag_pde_parab_1d_coll_ode (d03pjc).

Constraint: **xbkpts**$[0] <$ **xbkpts**$[1] < \ldots <$ **xbkpts**[**nbkpts** $- 1]$.

5: **npoly** – Integer *Input*

On entry: the degree of the Chebyshev polynomial used for approximation as used by nag_pde_parab_1d_coll (d03pdc) or nag_pde_parab_1d_coll_ode (d03pjc).

Constraint: $1 \leq$ **npoly** ≤ 49.

6: **npts** – Integer *Input*

On entry: the number of mesh points as used by nag_pde_parab_1d_coll (d03pdc) or nag_pde_parab_1d_coll_ode (d03pjc).

Constraint: **npts** $= ($**nbkpts** $- 1) \times$ **npoly** $+ 1$.

7: **xp**[**intpts**] – const double *Input*

On entry: **xp**$[i-1]$, for $i = 1, 2, \ldots,$ **intpts**, must contain the spatial interpolation points.

Constraint: **xbkpts**$[0] \leq$ **xp**$[0] <$ **xp**$[1] < \ldots <$ **xp**[**intpts** $- 1] \leq$ **xbkpts**[**nbkpts** $- 1]$.

When **itype** $= 2$, **xp**$[i-1] \neq$ **xbkpts**$[j-1]$, for $i = 1, 2, \ldots,$ **intpts**; $j = 2, 3, \ldots,$ **nbkpts** $- 1$.

8: **intpts** – Integer *Input*

On entry: the number of interpolation points.

Constraint: **intpts** ≥ 1.

9: **itype** – Integer *Input*

On entry: specifies the interpolation to be performed.

If **itype** $= 1$, the solution at the interpolation points are computed. If **itype** $= 2$, both the solution and the first derivative at the interpolation points are computed.

Constraint: **itype** $= 1$ or 2.

10: **up**[**npde** $\times$ **intpts** $\times$ **itype**] – double *Output*

Note: where **UP**(i, j, k) appears in this document it refers to the array element **up**[**npde** $\times$ (**intpts** $\times (k-1) + j - 1) + i - 1$]. We recommend using a #define to make the same definition in your calling program.

On exit: if **itype** $= 1$, **UP**$(i, j, 1)$, contains the value of the solution $U_i(x_j, t_{\text{out}})$, at the interpolation points $x_j =$ **xp**$[j-1]$, for $j = 1, 2, \ldots,$ **intpts**; $i = 1, 2, \ldots,$ **npde**.

If **itype** $= 2$, **UP**$(i, j, 1)$ contains $U_i(x_j, t_{\text{out}})$ and **UP**$(i, j, 2)$ contains $\dfrac{\partial U_i}{\partial x}$ at these points.

11: **rsave**[**lrsave**] – double *Input/Output*

On entry: the array **rsave** as returned by nag_pde_parab_1d_coll (d03pdc) or nag_pde_parab_1d_coll_ode (d03pjc). The contents of **rsave** must not be changed from the call to nag_pde_parab_1d_coll (d03pdc) or nag_pde_parab_1d_coll_ode (d03pjc).

12: **lrsave** – Integer *Input*

On entry: the size of the workspace **rsave**, as in nag_pde_parab_1d_coll (d03pdc) or nag_pde_parab_1d_coll_ode (d03pjc).

13: **fail** – NagError * *Input/Output*

The NAG error parameter (see the Essential Introduction).

6 Error Indicators and Warnings

NE_INT

On entry, **itype** is not equal to 1 or 2, **itype** = ⟨*value*⟩.

O n entry, **intpts** ≤ 0: **intpts** = ⟨*value*⟩.

On entry, **npoly** = ⟨*value*⟩.
Constraint: **npoly** > 0.

On entry, **nbkpts** = ⟨*value*⟩.
Constraint: **nbkpts** > 2.

On entry, **npde** = ⟨*value*⟩.
Constraint: **npde** > 0.

NE_INT_3

On entry, **npts** is not equal to (**nbkpts** − 1) × **npoly** + 1: **npts** = ⟨*value*⟩, **nbkpts** = ⟨*value*⟩, **npoly** = ⟨*value*⟩.

NE_EXTRAPOLATION

Extrapolation is not allowed.

NE_INCOMPAT_PARAM

On entry, **itype** = 2 and at least one interpolation point coincides with a break-point i.e., interpolation point no ⟨*value*⟩ with value ⟨*value*⟩ is close to break-point ⟨*value*⟩ with value ⟨*value*⟩.

NE_NOT_STRICTLY_INCREASING

On entry, interpolation points **xp** badly ordered: i = ⟨*value*⟩, **xp**[$i-1$] = ⟨*value*⟩ j = ⟨*value*⟩, **xp**[$j-1$] = ⟨*value*⟩.

On entry, break points **xbkpts** badly ordered: i = ⟨*value*⟩, **xbkpts**[$i-1$] = ⟨*value*⟩ j = ⟨*value*⟩, **xbkpts**[$j-1$] = ⟨*value*⟩.

NE_BAD_PARAM

On entry, parameter ⟨*value*⟩ had an illegal value.

NE_INTERNAL_ERROR

An internal error has occurred in this function. Check the function call and any array sizes. If the call is correct then please consult NAG for assistance.

7 Accuracy

See the documents for nag_pde_parab_1d_coll (d03pdc) or nag_pde_parab_1d_coll_ode (d03pjc).

8 Further Comments

None.

9 Example

See Section 9 of the document for nag_pde_parab_1d_coll (d03pdc).