

D05BDF – NAG Fortran Library Routine Document

Note. Before using this routine, please read the Users' Note for your implementation to check the interpretation of bold italicised terms and other implementation-dependent details.

1 Purpose

D05BDF computes the solution of a weakly singular nonlinear convolution Volterra–Abel integral equation of the second kind using a fractional Backward Differentiation Formulae (BDF) method.

2 Specification

```

SUBROUTINE D05BDF(CK, CF, CG, INITWT, IORDER, TLIM, TOLNL, NMESH,
1                YN, WORK, LWK, NCT, IFAIL)
  INTEGER          IORDER, NMESH, LWK, NCT(NMESH/32+1), IFAIL
  real            CK, CF, CG, TLIM, TOLNL, YN(NMESH), WORK(LWK)
  CHARACTER*1      INITWT
  EXTERNAL         CK, CF, CG

```

3 Description

D05BDF computes the numerical solution of the weakly singular convolution Volterra–Abel integral equation of the second kind

$$y(t) = f(t) + \frac{1}{\sqrt{\pi}} \int_0^t \frac{k(t-s)}{\sqrt{t-s}} g(s, y(s)) ds, \quad 0 \leq t \leq T. \quad (1)$$

Note the constant $\frac{1}{\sqrt{\pi}}$ in (1). It is assumed that the functions involved in (1) are sufficiently smooth.

The routine uses a fractional BDF linear multi-step method selected by the user to generate a family of quadrature rules (see D05BYF). The BDF methods available in D05BDF are of orders 4, 5 and 6 (= p say). For a description of theoretical and practical background related to these methods we refer to [3] and [1],[2] respectively.

The algorithm is based on computing the solution $y(t)$ in a step-by-step fashion on a mesh of equispaced points. The size of the mesh is given by $T/(N-1)$, N being the number of points at which the solution is sought. These methods require $2p-1$ (including $y(0)$) starting values which are evaluated internally. The computation of the lag term arising from the discretization of (1) is performed by fast Fourier transform (FFT) techniques when $N > 32 + 2p - 1$, and directly otherwise. The routine does not provide an error estimate and users are advised to check the behaviour of the solution with a different value of N . An option is provided which avoids the re-evaluation of the fractional weights when D05BDF is to be called several times (with the same value of N) within the same program unit with different functions.

4 References

- [1] Baker C T H and Derakhshan M S (1987) FFT techniques in the numerical solution of convolution equations *J. Comput. Appl. Math.* **20** 5–24
- [2] Hairer E, Lubich Ch and Schlichte M (1988) Fast numerical solution of weakly singular Volterra integral equations *J. Comput. Appl. Math.* **23** 87–98
- [3] Lubich Ch (1985) Fractional linear multistep methods for Abel–Volterra integral equations of the second kind *Math. Comput.* **45** 463–469

5 Parameters

- 1: CK — *real* FUNCTION, supplied by the user. *External Procedure*
CK must evaluate the kernel $k(t)$ of the integral equation (1).

Its specification is:

<pre> real FUNCTION CK(T) real T </pre>	
<p>1: T — real</p> <p><i>On entry:</i> the value of the independent variable, t.</p>	<i>Input</i>

CK must be declared as EXTERNAL in the (sub)program from which D05BDF is called. Parameters denoted as *Input* must **not** be changed by this procedure.

- 2: CF — **real** FUNCTION, supplied by the user. *External Procedure*
 CF must evaluate the function $f(t)$ in (1).

Its specification is:

<pre> real FUNCTION CF(T) real T </pre>	
<p>1: T — real</p> <p><i>On entry:</i> the value of the independent variable, t.</p>	<i>Input</i>

CF must be declared as EXTERNAL in the (sub)program from which D05BDF is called. Parameters denoted as *Input* must **not** be changed by this procedure.

- 3: CG — **real** FUNCTION, supplied by the user. *External Procedure*
 CG must evaluate the function $g(s, y(s))$ in (1).

Its specification is:

<pre> real FUNCTION CG(S, Y) real S, Y </pre>	
<p>1: S — real</p> <p><i>On entry:</i> the value of the independent variable, s.</p>	<i>Input</i>
<p>2: Y — real</p> <p><i>On entry:</i> the value of the solution y at the point s.</p>	<i>Input</i>

CG must be declared as EXTERNAL in the (sub)program from which D05BDF is called. Parameters denoted as *Input* must **not** be changed by this procedure.

- 4: INITWT — CHARACTER*1 *Input*
On entry: if the fractional weights required by the method need to be calculated by the routine, then set INITWT = 'I' (**I**nitial call).

If INITWT = 'S' (**S**ubsequent call), then the routine assumes the fractional weights have been computed on a previous call and are stored in WORK.

Constraint: INITWT = 'I' or 'S'.

Note. When D05BDF is re-entered with the value of INITWT = 'S', the values of NMESH, IORDER and the contents of WORK **must** not be changed.

- 5:** IORDER — INTEGER *Input*
On entry: the order of the BDF method to be used, p .
Constraint: $4 \leq \text{IORDER} \leq 6$.
Suggested value: IORDER = 4.
- 6:** TLIM — *real* *Input*
On entry: the final point of the integration interval, T .
Constraint: TLIM > 10× *machine precision*.
- 7:** TOLNL — *real* *Input*
On entry: the accuracy required for the computation of the starting value and the solution of the nonlinear equation at each step of the computation (see Section 8).
Constraint: TOLNL > 10× *machine precision*.
Suggested value: TOLNL = $\sqrt{\epsilon}$ where ϵ is the *machine precision*.
- 8:** NMESH — INTEGER *Input*
On entry: the number of equispaced points, N , at which the solution is sought.
Constraint: NMESH = $2^m + 2 \times \text{IORDER} - 1$, where $m \geq 1$.
- 9:** YN(NMESH) — *real* array *Output*
On exit: YN(i) contains the approximate value of the true solution $y(t)$ at the point $t = (i - 1) \times h$, for $i = 1, 2, \dots, \text{NMESH}$, where $h = \text{TLIM}/(\text{NMESH} - 1)$.
- 10:** WORK(LWK) — *real* array *Workspace*
- 11:** LWK — INTEGER *Input*
On entry: the dimension of the array WORK as declared in the (sub)program from which D05BDF is called.
Constraint: LWK $\geq (2 \times \text{IORDER} + 6) \times \text{NMESH} + 8 \times \text{IORDER}^2 - 16 \times \text{IORDER} + 1$.
- 12:** NCT(NMESH/32+1) — INTEGER array *Workspace*
- 13:** IFAIL — INTEGER *Input/Output*
On entry: IFAIL must be set to 0, -1 or 1. For users not familiar with this parameter (described in Chapter P01) the recommended value is 0.
On exit: IFAIL = 0 unless the routine detects an error (see Section 6).

6 Error Indicators and Warnings

If on entry IFAIL = 0 or -1, explanatory error messages are output on the current error message unit (as defined by X04AAF).

Errors detected by the routine:

IFAIL = 1

- On entry, IORDER < 4 or IORDER 6,
- or TLIM $\leq 10 \times$ *machine precision*,
- or INITWT \neq 'I' or 'S',
- or INITWT = 'S' on the first call to D05BDF,
- or TOLNL $\leq 10 \times$ *machine precision*,
- or NMESH $\neq 2^m + 2 \times \text{IORDER} - 1, m \geq 1$,

$$\text{or } \text{LWK} < (2 \times \text{IORDER} + 6) \times \text{NMESH} + 8 \times \text{IORDER}^2 - 16 \times \text{IORDER} + 1.$$

IFAIL = 2

The routine cannot compute the $2p - 1$ starting values due to an error solving the system of nonlinear equations. Relaxing the value of TOLNL and/or increasing the value of NMESH may overcome this problem (see Section 8 for further details).

IFAIL = 3

The routine cannot compute the solution at a specific step due to an error in the solution of single nonlinear equation (2). Relaxing the value of TOLNL and/or increasing the value of NMESH may overcome this problem (see Section 8 for further details).

7 Accuracy

The accuracy depends on NMESH and TOLNL, the theoretical behaviour of the solution of the integral equation and the interval of integration. The value of TOLNL controls the accuracy required for computing the starting values and the solution of (2) at each step of computation. This value can affect the accuracy of the solution. However, for most problems, the value of $\sqrt{\epsilon}$, where ϵ is the *machine precision*, should be sufficient.

In general, for the choice of BDF method, the user is recommended to use the fourth-order BDF formula (i.e., IORDER = 4).

8 Further Comments

In solving (1), initially, D05BDF computes the solution of a system of nonlinear equations for obtaining the $2p - 1$ starting values. C05NDF is used for this purpose. When a failure with IFAIL = 2 occurs (which corresponds to an error exit from C05NDF), users are advised to either relax the value of TOLNL or choose a smaller step size by increasing the value of NMESH. Once the starting values are computed successfully, the solution of a nonlinear equation of the form

$$Y_n - \alpha g(t_n, Y_n) - \Psi_n = 0, \quad (2)$$

is required at each step of computation, where Ψ_n and α are constants. D05BDF calls C05AXF to find the root of this equation.

If a failure with IFAIL = 3 occurs (which corresponds to an error exit from C05AXF), users are advised to relax the value of the TOLNL or choose a smaller step size by increasing the value of NMESH.

If a failure with IFAIL = 2 or 3 persists even after adjustments to TOLNL and/or NMESH then the user should consider whether there is a more fundamental difficulty. For example, the problem is ill-posed or the functions in (1) are not sufficiently smooth.

9 Example

We solve the following integral equations

$$y(t) = \sqrt{t} + \frac{3}{8}\pi t^2 - \int_0^t \frac{1}{\sqrt{t-s}} [y(s)]^3 ds, \quad 0 \leq t \leq 7,$$

with the solution $y(t) = \sqrt{t}$, and

$$y(t) = (3-t)\sqrt{t} - \int_0^t \frac{1}{\sqrt{t-s}} \exp(s(1-s)^2 - [y(s)]^2) ds, \quad 0 \leq t \leq 5,$$

with the solution $y(t) = (1-t)\sqrt{t}$. In the above examples, the fourth-order BDF is used, and NMESH is set to $2^6 + 7$.

9.1 Program Text

Note. The listing of the example program presented below uses bold italicised terms to denote precision-dependent details. Please read the Users' Note for your implementation to check the interpretation of these terms. As explained in the Essential Introduction to this manual, the results produced may not be identical for all implementations.

```

*   D05BDF Example Program Text
*   Mark 16 Release. NAG Copyright 1992.
*   .. Parameters ..
INTEGER          NOUT
PARAMETER       (NOUT=6)
INTEGER          IORDER, NMESH, LCT, LWK
PARAMETER       (IORDER=4, NMESH=2**6+2*IORDER-1, LCT=NMESH/32+1,
+               LWK=(2*IORDER+6)*NMESH+8*IORDER*IORDER-16*IORDER+
+               1)
*   .. Local Scalars ..
real           ERR, ERRMAX, H, HI1, SOLN, T, TLIM, TOLNL
INTEGER          I, IFAIL
*   .. Local Arrays ..
real           WORK(LWK), YN(NMESH)
INTEGER          NCT(LCT)
*   .. External Functions ..
real           CF1, CF2, CG1, CG2, CK1, CK2, X02AJF
EXTERNAL         CF1, CF2, CG1, CG2, CK1, CK2, X02AJF
*   .. External Subroutines ..
EXTERNAL         D05BDF
*   .. Intrinsic Functions ..
INTRINSIC       ABS, real, MOD, SQRT
*   .. Executable Statements ..
WRITE (NOUT,*) 'D05BDF Example Program Results'
WRITE (NOUT,*)
IFAIL = 0
TLIM = 7.0e0
TOLNL = SQRT(X02AJF())
H = TLIM/(NMESH-1)
*
CALL D05BDF(CK1,CF1,CG1,'Initial',IORDER,TLIM,TOLNL,NMESH,YN,WORK,
+          LWK,NCT,IFAIL)
*
WRITE (NOUT,*) 'Example 1'
WRITE (NOUT,*)
WRITE (NOUT,99997) H
WRITE (NOUT,*)
WRITE (NOUT,*) '      T      Approximate'
WRITE (NOUT,*) '              Solution '
WRITE (NOUT,*)
*
ERRMAX = 0.0e0
DO 20 I = 1, NMESH
  HI1 = real(I-1)*H
  ERR = ABS(YN(I)-SQRT(HI1))
  IF (ERR.GT.ERRMAX) THEN
    ERRMAX = ERR
    T = HI1
    SOLN = YN(I)
  END IF
  IF (MOD(I,5).EQ.1) WRITE (NOUT,99998) HI1, YN(I)

```

```

20 CONTINUE
  WRITE (NOUT,*)
  WRITE (NOUT,99999) ERRMAX, T, SOLN
*
*
  TLIM = 5.0e0
  H = TLIM/(NMESH-1)
*
  CALL D05BDF(CK2,CF2,CG2,'Subsequent',IORDER,TLIM,TOLNL,NMESH,YN,
+           WORK,LWK,NCT,IFAIL)
*
  WRITE (NOUT,*) 'Example 2'
  WRITE (NOUT,*)
  WRITE (NOUT,99997) H
  WRITE (NOUT,*)
  WRITE (NOUT,*) '      T      Approximate'
  WRITE (NOUT,*) '      Solution '
  WRITE (NOUT,*)
*
  ERRMAX = 0.0e0
  DO 40 I = 1, NMESH
    HI1 = real(I-1)*H
    ERR = ABS(YN(I)-(1.0e0-HI1)*SQRT(HI1))
    IF (ERR.GT.ERRMAX) THEN
      ERRMAX = ERR
      T = HI1
      SOLN = YN(I)
    END IF
    IF (MOD(I,7).EQ.1) WRITE (NOUT,99998) HI1, YN(I)
40 CONTINUE
  WRITE (NOUT,*)
  WRITE (NOUT,99999) ERRMAX, T, SOLN
*
  STOP
*
99999 FORMAT (' The maximum absolute error, ',E10.2,', occurred at T =',
+           F8.4,/' with solution ',F8.4,/)
99998 FORMAT (1X,F8.4,F15.4)
99997 FORMAT (' The stepsize h = ',F8.4)
  END
*
*
  real FUNCTION CK1(T)
*
  .. Scalar Arguments ..
  real          T
*
  .. Local Scalars ..
  real          PI
*
  .. External Functions ..
  real          X01AAF
  EXTERNAL      X01AAF
*
  .. Intrinsic Functions ..
  INTRINSIC     SQRT
*
  .. Executable Statements ..
  CK1 = -SQRT(X01AAF(PI))
  RETURN
  END
*

```

```

*
  real FUNCTION CF1(T)
*
  .. Scalar Arguments ..
  real          T
*
  .. Local Scalars ..
  real          PI
*
  .. External Functions ..
  real          X01AAF
  EXTERNAL      X01AAF
*
  .. Intrinsic Functions ..
  INTRINSIC     Sqrt
*
  .. Executable Statements ..
  CF1 = Sqrt(T) + (3.0e0/8.0e0)*T*T*X01AAF(PI)
  RETURN
  END

*
*
  real FUNCTION CG1(S,Y)
*
  .. Scalar Arguments ..
  real          S, Y
*
  .. Executable Statements ..
  CG1 = Y*Y*Y
  RETURN
  END

*
*
  real FUNCTION CK2(T)
*
  .. Scalar Arguments ..
  real          T
*
  .. Local Scalars ..
  real          PI
*
  .. External Functions ..
  real          X01AAF
  EXTERNAL      X01AAF
*
  .. Intrinsic Functions ..
  INTRINSIC     Sqrt
*
  .. Executable Statements ..
  CK2 = -Sqrt(X01AAF(PI))
  RETURN
  END

*
*
  real FUNCTION CF2(T)
*
  .. Scalar Arguments ..
  real          T
*
  .. Intrinsic Functions ..
  INTRINSIC     Sqrt
*
  .. Executable Statements ..
*
  CF2 = (3.0e0-T)*Sqrt(T)
  RETURN
  END

*
*
  real FUNCTION CG2(S,Y)
*
  .. Scalar Arguments ..
  real          S, Y
*
  .. Intrinsic Functions ..

```

```

      INTRINSIC          EXP
*      .. Executable Statements ..
      CG2 = EXP(S*(1.0e0-S)*(1.0e0-S)-Y*Y)
      RETURN
      END

```

9.2 Program Data

None.

9.3 Program Results

D05BDF Example Program Results

Example 1

The stepsize h = 0.1000

T	Approximate Solution
0.0000	0.0000
0.5000	0.7071
1.0000	1.0000
1.5000	1.2247
2.0000	1.4142
2.5000	1.5811
3.0000	1.7321
3.5000	1.8708
4.0000	2.0000
4.5000	2.1213
5.0000	2.2361
5.5000	2.3452
6.0000	2.4495
6.5000	2.5495
7.0000	2.6458

The maximum absolute error, 0.10E-07, occurred at T = 1.2000
with solution 1.0954

Example 2

The stepsize h = 0.0714

T	Approximate Solution
0.0000	0.0000
0.5000	0.3536
1.0000	0.0000
1.5000	-0.6124
2.0000	-1.4142
2.5000	-2.3717
3.0000	-3.4641
3.5000	-4.6771
4.0000	-6.0000
4.5000	-7.4246
5.0000	-8.9443

The maximum absolute error, 0.44E-07, occurred at T = 3.9286
with solution -5.8046
