

E01BGF – 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

E01BGF evaluates a piecewise cubic Hermite interpolant and its first derivative at a set of points.

2 Specification

```
SUBROUTINE E01BGF(N, X, F, D, M, PX, PF, PD, IFAIL)
  INTEGER          N, M, IFAIL
  real            X(N), F(N), D(N), PX(M), PF(M), PD(M)
```

3 Description

This routine evaluates a piecewise cubic Hermite interpolant, as computed by E01BEF, at the points $PX(i)$, for $i = 1, 2, \dots, m$. The first derivatives at the points are also computed. If any point lies outside the interval from $X(1)$ to $X(N)$, values of the interpolant and its derivative are extrapolated from the nearest extreme cubic, and a warning is returned.

If values of the interpolant only, and not of its derivative, are required, E01BFF should be used.

The routine is derived from routine PCHFD in Fritsch [1].

4 References

- [1] Fritsch F N (1982) PCHIP final specifications *Report UCID-30194* Lawrence Livermore National Laboratory

5 Parameters

- | | | |
|----|--|---------------|
| 1: | N — INTEGER | <i>Input</i> |
| 2: | X(N) — <i>real</i> array | <i>Input</i> |
| 3: | F(N) — <i>real</i> array | <i>Input</i> |
| 4: | D(N) — <i>real</i> array | <i>Input</i> |
| | <i>On entry:</i> N, X, F and D must be unchanged from the previous call of E01BEF. | |
| 5: | M — INTEGER | <i>Input</i> |
| | <i>On entry:</i> m , the number of points at which the interpolant is to be evaluated. | |
| | <i>Constraint:</i> $M \geq 1$. | |
| 6: | PX(M) — <i>real</i> array | <i>Input</i> |
| | <i>On entry:</i> the m values of x at which the interpolant is to be evaluated. | |
| 7: | PF(M) — <i>real</i> array | <i>Output</i> |
| | <i>On exit:</i> $PF(i)$ contains the value of the interpolant evaluated at the point $PX(i)$, for $i = 1, 2, \dots, m$. | |
| 8: | PD(M) — <i>real</i> array | <i>Output</i> |
| | <i>On exit:</i> $PD(i)$ contains the first derivative of the interpolant evaluated at the point $PX(i)$, for $i = 1, 2, \dots, m$. | |

9: 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, $N < 2$.

IFAIL = 2

The values of $X(r)$, for $r = 1, 2, \dots, N$, are not in strictly increasing order.

IFAIL = 3

On entry, $M < 1$.

IFAIL = 4

At least one of the points $PX(i)$, for $i = 1, 2, \dots, M$, lies outside the interval $[X(1), X(N)]$, and extrapolation was performed at all such points. Values computed at these points may be very unreliable.

7 Accuracy

The computational errors in the arrays PF and PD should be negligible in most practical situations.

8 Further Comments

The time taken by the routine is approximately proportional to the number of evaluation points, m . The evaluation will be most efficient if the elements of PX are in non-decreasing order (or, more generally, if they are grouped in increasing order of the intervals $[X(r-1), X(r)]$). A single call of E01BGF with $m > 1$ is more efficient than several calls with $m = 1$.

9 Example

This example program reads in values of N, X, F and D, and calls E01BGF to compute the values of the interpolant and its derivative at equally spaced points.

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.

```
*      E01BGF Example Program Text
*      Mark 14 Revised.  NAG Copyright 1989.
*      .. Parameters ..
      INTEGER          NIN, NOUT
      PARAMETER       (NIN=5, NOUT=6)
      INTEGER          MMAX, NMAX
      PARAMETER       (MMAX=21, NMAX=50)
```

```

*   .. Local Scalars ..
  real          STEP
  INTEGER       I, IFAIL, M, N, R
*   .. Local Arrays ..
  real          D(NMAX), F(NMAX), PD(MMAX), PF(MMAX), PX(MMAX),
+             X(NMAX)
*   .. External Subroutines ..
  EXTERNAL     E01BGF
*   .. Intrinsic Functions ..
  INTRINSIC    MIN
*   .. Executable Statements ..
  WRITE (NOUT,*) 'E01BGF Example Program Results'
*   Skip heading in data file
  READ (NIN,*)
  READ (NIN,*) N
  IF (N.GT.0 .AND. N.LE.NMAX) THEN
    DO 20 R = 1, N
      READ (NIN,*) X(R), F(R), D(R)
20   CONTINUE
    READ (NIN,*) M
    IF (M.GT.0 .AND. M.LE.MMAX) THEN
      *   Compute M equally spaced points from X(1) to X(N).
      STEP = (X(N)-X(1))/(M-1)
      DO 40 I = 1, M
        PX(I) = MIN(X(1)+(I-1)*STEP,X(N))
40   CONTINUE
      IFAIL = 0
*
      CALL E01BGF(N,X,F,D,M,PX,PF,PD,IFAIL)
*
      WRITE (NOUT,*)
      WRITE (NOUT,*)
+      '          Interpolated   Interpolated'
+      '          Abscissa       Value     Derivative'
      DO 60 I = 1, M
        WRITE (NOUT,99999) PX(I), PF(I), PD(I)
60   CONTINUE
      END IF
    END IF
  STOP
*
99999 FORMAT (1X,2F15.4,1P,e15.3)
END

```

9.2 Program Data

E01BGF Example Program Data

9	N, the number of data points		
7.990	0.00000E+0	0.00000E+0	X(R), F(R), D(R)
8.090	0.27643E-4	5.52510E-4	
8.190	0.43749E-1	0.33587E+0	
8.700	0.16918E+0	0.34944E+0	
9.200	0.46943E+0	0.59696E+0	
10.00	0.94374E+0	6.03260E-2	
12.00	0.99864E+0	8.98335E-4	
15.00	0.99992E+0	2.93954E-5	

```
20.00 0.99999E+0 0.00000E+0 End of data points
11 M, the number of evaluation points
```

9.3 Program Results

E01BGF Example Program Results

Abscissa	Interpolated Value	Interpolated Derivative
7.9900	0.0000	0.000E+00
9.1910	0.4640	6.060E-01
10.3920	0.9645	4.569E-02
11.5930	0.9965	9.917E-03
12.7940	0.9992	6.249E-04
13.9950	0.9998	2.708E-04
15.1960	0.9999	2.809E-05
16.3970	1.0000	2.034E-05
17.5980	1.0000	1.308E-05
18.7990	1.0000	6.297E-06
20.0000	1.0000	-3.388E-21
