NAG Library Function Document

nag_bessel_k_alpha_scaled (s18ehc)

1 Purpose

nag_bessel_k_alpha_scaled (s18ehc) returns a sequence of values for the scaled modified Bessel functions $e^x K_{\alpha+n}(x)$ for real $x > 0$, selected values of $\alpha \geq 0$ and $n = 0, 1, \ldots, N$.

2 Specification

```
#include <nag.h>
#include <nags.h>
void nag_bessel_k_alpha_scaled (double x, Integer ia, Integer ja, Integer nl,
     double b[], NagError *fail)
```

3 Description

nag_bessel_k_alpha_scaled (s18ehc) evaluates a sequence of values for the scaled modified Bessel function of the second kind $e^x K_\alpha(x)$, where x is real and non-negative and $\alpha \in \left\{0, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \frac{2}{3}, \frac{3}{4}\right\}$ is the order. The $(N+1)$-member sequence is generated for orders $\alpha, \alpha+1, \ldots, \alpha+N$.

4 References

Abramowitz M and Stegun I A (1972) *Handbook of Mathematical Functions* (3rd Edition) Dover Publications

5 Arguments

1: **x** – double *Input*

On entry: the argument x of the function.

Constraint: **x** > 0.0.

2: **ia** – Integer *Input*

3: **ja** – Integer *Input*

On entry: the numerator i and denominator j, respectively, of the order $\alpha = i/j$ of the first member in the required sequence of function values. Only the following combinations of pairs of values of i and j are allowed:

$i = 0$ and $j = 1$ corresponds to $\alpha = 0$;

$i = 1$ and $j = 2$ corresponds to $\alpha = \frac{1}{2}$;

$i = 1$ and $j = 3$ corresponds to $\alpha = \frac{1}{3}$;

$i = 1$ and $j = 4$ corresponds to $\alpha = \frac{1}{4}$;

$i = 2$ and $j = 3$ corresponds to $\alpha = \frac{2}{3}$;

$i = 3$ and $j = 4$ corresponds to $\alpha = \frac{3}{4}$.

Constraint: **ia** and **ja** must constitute a valid pair $(\mathbf{ia}, \mathbf{ja}) = (0,1)$, $(1,2)$, $(1,3)$, $(1,4)$, $(2,3)$ or $(3,4)$.

4: **nl** – Integer *Input*

On entry: the value of N. Note that the order of the last member in the required sequence of function values is given by $\alpha + N$.

Constraint: $0 \leq \mathbf{nl} \leq 100$.

5: **b**[**nl** + **1**] – double *Output*

On exit: with **fail.code** = NE_NOERROR or **fail.code** = NW_SOME_PRECISION_LOSS, the required sequence of function values: $\mathbf{b}(n)$ contains $K_{\alpha+n}(x)$, for $n = 0, 1, \ldots, N$.

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

The NAG error argument (see Section 2.7 in How to Use the NAG Library and its Documentation).

6 Error Indicators and Warnings

NE_INT

On entry, **nl** = ⟨*value*⟩.
Constraint: $0 \leq \mathbf{nl} \leq 100$.

NE_INT_2

On entry, **ia** = ⟨*value*⟩, **ja** = ⟨*value*⟩.
Constraint: **ia** and **ja** must constitute a valid pair (**ia**,**ja**).

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 contact NAG for assistance.

NE_OVERFLOW_LIKELY

The evaluation has been abandoned due to the likelihood of overflow.

NE_REAL

On entry, **x** = ⟨*value*⟩.
Constraint: **x** > 0.0.

NE_TERMINATION_FAILURE

The evaluation has been abandoned due to failure to satisfy the termination condition.

NE_TOTAL_PRECISION_LOSS

The evaluation has been abandoned due to total loss of precision.

NW_SOME_PRECISION_LOSS

The evaluation has been completed but some precision has been lost.

7 Accuracy

All constants in the underlying function are specified to approximately 18 digits of precision. If t denotes the number of digits of precision in the floating-point arithmetic being used, then clearly the maximum number of correct digits in the results obtained is limited by $p = \min(t, 18)$. Because of errors in argument reduction when computing elementary functions inside the underlying function, the actual number of correct digits is limited, in general, by $p - s$, where $s \approx \max(1, |\log_{10} x|)$ represents

the number of digits lost due to the argument reduction. Thus the larger the value of x, the less the precision in the result.

8 Parallelism and Performance

nag_bessel_k_alpha_scaled (s18ehc) is not threaded in any implementation.

9 Further Comments

None.

10 Example

The example program evaluates $e^x K_0(x), e^x K_1(x), e^x K_2(x)$ and $e^x K_3(x)$ at $x = 0.5$, and prints the results.

10.1 Program Text

```
/* nag_bessel_k_alpha_scaled (s18ehc) Example Program.
 *
 * NAGPRODCODE Version.
 *
 * Copyright 2016 Numerical Algorithms Group.
 *
 * NAG C Library
 *
 * Mark 26, 2016.
 */

#include <math.h>
#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nags.h>

int main(void)
{
  Integer exit_status = 0, i, ia, ja, nl;
  NagError fail;
  double alpha, *b = 0, x;

  INIT_FAIL(fail);

  /* Skip heading in data file */
#ifdef _WIN32
  scanf_s("%*[^\n]");
#else
  scanf("%*[^\n]");
#endif
  printf("nag_bessel_k_alpha_scaled (s18ehc) Example Program Results\n");
  if (!(b = NAG_ALLOC(101, double)))
  {
    printf("Allocation failure\n");
    exit_status = -1;
    goto END;
  }

#ifdef _WIN32
  while (scanf_s
         ("%lf %" NAG_IFMT " %" NAG_IFMT " %" NAG_IFMT "%*[^\n]", &x, &ia,
          &ja, &nl) != EOF) {
#else
  while (scanf
         ("%lf %" NAG_IFMT " %" NAG_IFMT " %" NAG_IFMT "%*[^\n]", &x, &ia,
          &ja, &nl) != EOF) {
#endif
```

```
    printf("  x     ia    ja    nl\n");
    printf("%4.1f%6" NAG_IFMT "%6" NAG_IFMT "%6" NAG_IFMT "\n\n", x, ia, ja,
           nl);
    /* nag_bessel_k_alpha_scaled (s18ehc).
     * Scaled modified Bessel functions K_(alpha+n)(x) for
     * real x > 0, selected values of alpha >= 0 and
     * n = 0,1,...,N
     */
    nag_bessel_k_alpha_scaled(x, ia, ja, nl, b, &fail);
    if (fail.code != NE_NOERROR) {
      printf("Error from nag_bessel_k_alpha_scaled (s18ehc).\n%s\n",
             fail.message);
      exit_status = 1;
      goto END;
    }
    printf(" Requested values of exp(x)*K_alpha(x)\n\n");
    alpha = (double) ia / (double) ja;
    printf("     alpha         exp(x)*K_alpha(x)\n");
    for (i = 0; i <= nl; ++i) {
      printf(" %13.4e      %13.4e\n", alpha, b[i]);
      alpha += 1.0;
    }
  }
END:
  NAG_FREE(b);
  return exit_status;
}
```

10.2 Program Data

```
nag_bessel_k_alpha_scaled (s18ehc) Example Program Data
 0.5   0   1   3 : Values of x, ia, ja and nl
```

10.3 Program Results

```
nag_bessel_k_alpha_scaled (s18ehc) Example Program Results
  x     ia    ja    nl
 0.5     0     1     3

 Requested values of exp(x)*K_alpha(x)

     alpha         exp(x)*K_alpha(x)
    0.0000e+00         1.5241e+00
    1.0000e+00         2.7310e+00
    2.0000e+00         1.2448e+01
    3.0000e+00         1.0232e+02
```