

NAG Library Routine Document

S17DEF

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

S17DEF returns a sequence of values for the Bessel functions $J_{\nu+n}(z)$ for complex z , non-negative ν and $n = 0, 1, \dots, N-1$, with an option for exponential scaling.

2 Specification

```
SUBROUTINE S17DEF (FNU, Z, N, SCAL, CY, NZ, IFAIL)
  INTEGER                N, NZ, IFAIL
  REAL (KIND=nag_wp)    FNU
  COMPLEX (KIND=nag_wp) Z, CY(N)
  CHARACTER(1)          SCAL
```

3 Description

S17DEF evaluates a sequence of values for the Bessel function $J_\nu(z)$, where z is complex, $-\pi < \arg z \leq \pi$, and ν is the real, non-negative order. The N -member sequence is generated for orders $\nu, \nu+1, \dots, \nu+N-1$. Optionally, the sequence is scaled by the factor $e^{-|\operatorname{Im}(z)|}$.

Note: although the routine may not be called with ν less than zero, for negative orders the formula $J_{-\nu}(z) = J_\nu(z) \cos(\pi\nu) - Y_\nu(z) \sin(\pi\nu)$ may be used (for the Bessel function $Y_\nu(z)$, see S17DCF).

The routine is derived from the routine CBESJ in Amos (1986). It is based on the relations $J_\nu(z) = e^{\nu\pi i/2} I_\nu(-iz)$, $\operatorname{Im}(z) \geq 0.0$, and $J_\nu(z) = e^{-\nu\pi i/2} I_\nu(iz)$, $\operatorname{Im}(z) < 0.0$.

The Bessel function $I_\nu(z)$ is computed using a variety of techniques depending on the region under consideration.

When N is greater than 1, extra values of $J_\nu(z)$ are computed using recurrence relations.

For very large $|z|$ or $(\nu + N - 1)$, argument reduction will cause total loss of accuracy, and so no computation is performed. For slightly smaller $|z|$ or $(\nu + N - 1)$, the computation is performed but results are accurate to less than half of ***machine precision***. If $\operatorname{Im}(z)$ is large, there is a risk of overflow and so no computation is performed. In all the above cases, a warning is given by the routine.

4 References

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

Amos D E (1986) Algorithm 644: A portable package for Bessel functions of a complex argument and non-negative order *ACM Trans. Math. Software* **12** 265–273

5 Arguments

- | | | |
|----|--|--------------|
| 1: | FNU – REAL (KIND=nag_wp) | <i>Input</i> |
| | <i>On entry:</i> ν , the order of the first member of the sequence of functions. | |
| | <i>Constraint:</i> $\text{FNU} \geq 0.0$. | |
| 2: | Z – COMPLEX (KIND=nag_wp) | <i>Input</i> |
| | <i>On entry:</i> the argument z of the functions. | |

- 3: N – INTEGER *Input*
On entry: N , the number of members required in the sequence $J_\nu(z), J_{\nu+1}(z), \dots, J_{\nu+N-1}(z)$.
Constraint: $N \geq 1$.
- 4: SCAL – CHARACTER(1) *Input*
On entry: the scaling option.
 SCAL = 'U'
 The results are returned unscaled.
 SCAL = 'S'
 The results are returned scaled by the factor $e^{-|\text{Im}(z)|}$.
Constraint: SCAL = 'U' or 'S'.
- 5: CY(N) – COMPLEX (KIND=nag_wp) array *Output*
On exit: the N required function values: CY(i) contains $J_{\nu+i-1}(z)$, for $i = 1, 2, \dots, N$.
- 6: NZ – INTEGER *Output*
On exit: the number of components of CY that are set to zero due to underflow. If $NZ > 0$, then elements CY($N - NZ + 1$), CY($N - NZ + 2$), ..., CY(N) are set to zero.
- 7: IFAIL – INTEGER *Input/Output*
On entry: IFAIL must be set to 0, -1 or 1. If you are unfamiliar with this argument you should refer to Section 3.4 in How to Use the NAG Library and its Documentation for details.
 For environments where it might be inappropriate to halt program execution when an error is detected, the value -1 or 1 is recommended. If the output of error messages is undesirable, then the value 1 is recommended. Otherwise, if you are not familiar with this argument, the recommended value is 0. **When the value -1 or 1 is used it is essential to test the value of IFAIL on exit.**
On exit: IFAIL = 0 unless the routine detects an error or a warning has been flagged (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 or warnings detected by the routine:

IFAIL = 1

On entry, FNU < 0.0,
 or N < 1,
 or SCAL ≠ 'U' or 'S'.

IFAIL = 2

No computation has been performed due to the likelihood of overflow, because $\text{Im} Z$ is larger than a machine-dependent threshold value (given in the Users' Note for your implementation). This error exit can only occur when SCAL = 'U'.

IFAIL = 3

The computation has been performed, but the errors due to argument reduction in elementary functions make it likely that the results returned by S17DEF are accurate to less than half of

machine precision. This error exit may occur if either $\text{abs}(Z)$ or $\text{FNU} + N - 1$ is greater than a machine-dependent threshold value (given in the Users' Note for your implementation).

IFAIL = 4

No computation has been performed because the errors due to argument reduction in elementary functions mean that all precision in results returned by S17DEF would be lost. This error exit may occur when either $\text{abs}(Z)$ or $\text{FNU} + N - 1$ is greater than a machine-dependent threshold value (given in the Users' Note for your implementation).

IFAIL = 5

No results are returned because the algorithm termination condition has not been met. This may occur because the arguments supplied to S17DEF would have caused overflow or underflow.

IFAIL = -99

An unexpected error has been triggered by this routine. Please contact NAG.

See Section 3.9 in How to Use the NAG Library and its Documentation for further information.

IFAIL = -399

Your licence key may have expired or may not have been installed correctly.

See Section 3.8 in How to Use the NAG Library and its Documentation for further information.

IFAIL = -999

Dynamic memory allocation failed.

See Section 3.7 in How to Use the NAG Library and its Documentation for further information.

7 Accuracy

All constants in S17DEF are given to approximately 18 digits of precision. Calling the number of digits of precision in the floating-point arithmetic being used t , 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 S17DEF, the actual number of correct digits is limited, in general, by $p - s$, where $s \approx \max(1, |\log_{10} |z||, |\log_{10} \nu|)$ represents the number of digits lost due to the argument reduction. Thus the larger the values of $|z|$ and ν , the less the precision in the result. If S17DEF is called with $N > 1$, then computation of function values via recurrence may lead to some further small loss of accuracy.

If function values which should nominally be identical are computed by calls to S17DEF with different base values of ν and different N , the computed values may not agree exactly. Empirical tests with modest values of ν and z have shown that the discrepancy is limited to the least significant 3 – 4 digits of precision.

8 Parallelism and Performance

S17DEF is not threaded in any implementation.

9 Further Comments

The time taken for a call of S17DEF is approximately proportional to the value of N , plus a constant. In general it is much cheaper to call S17DEF with N greater than 1, rather than to make N separate calls to S17DEF.

Paradoxically, for some values of z and ν , it is cheaper to call S17DEF with a larger value of N than is required, and then discard the extra function values returned. However, it is not possible to state the precise circumstances in which this is likely to occur. It is due to the fact that the base value used to

start recurrence may be calculated in different regions for different N , and the costs in each region may differ greatly.

Note that if the function required is $J_0(x)$ or $J_1(x)$, i.e., $\nu = 0.0$ or 1.0 , where x is real and positive, and only a single unscaled function value is required, then it may be much cheaper to call S17AEF or S17AFF respectively.

10 Example

This example prints a caption and then proceeds to read sets of data from the input data stream. The first datum is a value for the order FNU, the second is a complex value for the argument, Z, and the third is a character value to set the argument SCAL. The program calls the routine with $N = 2$ to evaluate the function for orders FNU and FNU + 1, and it prints the results. The process is repeated until the end of the input data stream is encountered.

10.1 Program Text

```

Program s17defe

!      S17DEF Example Program Text

!      Mark 26 Release. NAG Copyright 2016.

!      .. Use Statements ..
      Use nag_library, Only: nag_wp, s17def
!      .. Implicit None Statement ..
      Implicit None
!      .. Parameters ..
      Integer, Parameter          :: n = 2, nin = 5, nout = 6
!      .. Local Scalars ..
      Complex (Kind=nag_wp)       :: z
      Real (Kind=nag_wp)          :: fnu
      Integer                     :: ifail, ioerr, nz
      Character (1)                :: scal
!      .. Local Arrays ..
      Complex (Kind=nag_wp)       :: cy(n)
!      .. Executable Statements ..
      Write (nout,*) 'S17DEF Example Program Results'

!      Skip heading in data file
      Read (nin,*)

      Write (nout,*)
      Write (nout,99999) 'Calling with N =', n
      Write (nout,*)
      Write (nout,*)
      '      FNU          Z          SCAL          CY(1)          CY(2)', &
      '      NZ'
      Write (nout,*)

data: Do
      Read (nin,*,Iostat=ioerr) fnu, z, scal

      If (ioerr<0) Then
         Exit data
      End If

      ifail = 0
      Call s17def(fnu,z,n,scal,cy,nz,ifail)

      Write (nout,99998) fnu, z, scal, cy(1), cy(2), nz
End Do data

99999 Format (1X,A,I2)
99998 Format (1X,F7.4,' (' ,F7.3,',',',F7.3,') ' ,A,2(' (' ,F7.3,',',',F7.3,')'), &
      I4)
End Program s17defe

```

10.2 Program Data

```
S17DEF Example Program Data
0.00    ( 0.3, 0.4)    'U'
2.30    ( 2.0, 0.0)    'U'
2.12    (-1.0, 0.0)    'U'
1.58    (-2.3, 5.6)    'U'
1.58    (-2.3, 5.6)    'S'
```

10.3 Program Results

S17DEF Example Program Results

Calling with N = 2

FNU	Z	SCAL	CY(1)	CY(2)	NZ
0.0000	(0.300, 0.400)	U	(1.017, -0.061)	(0.157, 0.197)	0
2.3000	(2.000, 0.000)	U	(0.272, -0.000)	(0.089, -0.000)	0
2.1200	(-1.000, 0.000)	U	(0.088, 0.035)	(-0.014, -0.006)	0
1.5800	(-2.300, 5.600)	U	(-1.551, -36.476)	(25.910, 2.677)	0
1.5800	(-2.300, 5.600)	S	(-0.006, -0.135)	(0.096, 0.010)	0
