d01 - Quadrature d01rcc

NAG Library Function Document

nag quad 1d gen vec multi dimreq (d01rcc)

1 Purpose

The dimension of the arrays that must be passed as actual arguments to nag_quad_1d_gen_vec_multi_rcomm (d01rac) are dependent upon a number of factors. nag_quad_1d_gen_vec_multi_dimreq (d01rcc) returns the correct size of these arrays enabling nag quad 1d gen vec multi rcomm (d01rac) to be called successfully.

2 Specification

3 Description

nag_quad_1d_gen_vec_multi_dimreq (d01rcc) returns the minimum dimension of the arrays \mathbf{x} (lenxrq), \mathbf{fm} (ldfmrq × sdfmrq), \mathbf{icom} (lcmin) and \mathbf{com} (lcmin) that must be passed to nag_quad_1d_gen_vec_multi_rcomm (d01rac) to enable the integration to commence given options currently set for the \mathbf{ni} integrands. nag_quad_1d_gen_vec_multi_dimreq (d01rcc) also returns the upper bounds licmax and lcmax for the dimension of the arrays icom and com, that could possibly be required with the chosen options.

All the minimum values lenxrq, ldfmrq, sdfmrq, licmin and lcmin, and subsequently all the maximum values licmax and lcmax may be affected if different options are set, and hence nag_quad_1d_gen_vec_multi_dimreq (d01rcc) should be called after any options are set, and before the first call to nag_quad_1d_gen_vec_multi_rcomm (d01rac).

A segment is here defined as a (possibly maximal) subset of the domain of integration. During subdivision, a segment is bisected into two new segments.

4 References

None.

5 Arguments

1: **ni** – Integer Input

On entry: n_i , the number of integrals which will be approximated in the subsequent call to nag_quad_1d_gen_vec_multi_rcomm (d01rac).

Constraint: $\mathbf{ni} > 0$.

2: **lenxrq** – Integer *

Output

On exit: lenxrq, the minimum dimension of the array \mathbf{x} that can be used in a subsequent call to nag quad 1d gen vec multi roomm (d01rac).

Mark 24 d01rcc.1

d01rcc NAG Library Manual

3: **ldfmrq** – Integer *

Output

On exit: ldfmrq, the minimum stride separating row elements of the matrix of values stored in the array **fm** that can be used in a subsequent call to nag quad 1d gen vec multi rcomm (d01rac).

4: **sdfmrq** – Integer *

Output

On exit: sdfmrq, the minimum number of columns of the matrix of values stored in the array **fm** that can be used in a subsequent call to nag quad 1d gen vec multi rcomm (d01rac).

Note: the minimum dimension of the array **fm** is $ldfmrq \times sdfmrq$.

5: **licmin** – Integer *

Output

On exit: licmin, the minimum dimension of the array **icom** that must be passed to nag_quad_1d_gen_vec_multi_rcomm (d01rac) to enable it to calculate a single approximation to all the n_i integrals over the interval [a, b] with s_{pri} initial segments.

6: **licmax** – Integer *

Output

On exit: licmax the dimension of the array **icom** that must be passed to nag_quad_1d_gen_vec_multi_rcomm (d01rac) to enable it to exhaust the adaptive process controlled by the currently set options for the n_i integrals over the interval [a,b] with s_{pri} initial segments.

7: **lcmin** – Integer *

Output

On exit: lcmin, the minimum dimension of the array **com** that must be passed to nag_quad_1d_gen_vec_multi_rcomm (d01rac) to enable it to calculate a single approximation to all the n_i integrals over the interval [a, b] with s_{pri} initial segments.

8: lcmax – Integer *

Output

On exit: lcmax, the dimension of the array com that must be passed to nag_quad_1d_gen_vec_multi_rcomm (d01rac) to enable it to exhaust the adaptive process controlled by the currently set options for the n_i integrals over the interval [a,b] with s_{pri} initial segments.

9: iopts[dim] - const Integer

Communication Array

Note: the dimension, *dim*, of this array is dictated by the requirements of associated functions that must have been previously called. This array MUST be the same array passed as argument **iopts** in the previous call to nag_quad_opt_set (d01zkc).

On entry: the integer option array as returned by nag quad opt set (d01zkc).

Constraint: iopts must not be changed between calls to nag_quad_opt_set (d01zkc), nag_quad_opt_get (d01zlc), nag_quad_1d_gen_vec_multi_dimreq (d01rcc) and nag_quad_1d_gen_vec_multi_rcomm (d01rac).

10: opts[dim] - const double

Communication Array

Note: the dimension, *dim*, of this array is dictated by the requirements of associated functions that must have been previously called. This array MUST be the same array passed as argument **opts** in the previous call to nag_quad_opt_set (d01zkc).

On entry: the real option array as returned by nag_quad_opt_set (d01zkc).

Constraint: **opts** must not be changed between calls to nag_quad_opt_set (d01zkc), nag_quad_opt_get (d01zlc), nag_quad_1d_gen_vec_multi_dimreq (d01rcc) and nag_quad_1d_gen_vec_multi_rcomm (d01rac).

11: **fail** – NagError *

Input/Output

The NAG error argument (see Section 3.6 in the Essential Introduction).

d01rcc.2 Mark 24

d01 - Quadrature d01rcc

6 Error Indicators and Warnings

NE_BAD_PARAM

On entry, argument (value) had an illegal value.

NE_INT

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On entry, \mathbf{ni} = \langle value \rangle.
Constraint: \mathbf{ni} > 0.
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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 INVALID OPTION

One of the option arrays **iopts** or **opts** has become corrupted. Re-initialize the arrays using nag quad opt set (d01zkc).

7 Accuracy

Not applicable.

8 Parallelism and Performance

Not applicable.

9 Further Comments

None.

10 Example

See Section 10 in nag_quad_1d_gen_vec_multi_rcomm (d01rac) for examples of the usage of nag_quad_1d_gen_vec_multi_dimreq (d01rcc).

Mark 24 d01rcc.3 (last)