

NAG Library Function Document

nag_bessel_i0_scaled_vector (s18csc)

1 Purpose

nag_bessel_i0_scaled_vector (s18csc) returns an array of values of the scaled modified Bessel function $e^{-|x|}I_0(x)$.

2 Specification

```
#include <nag.h>
#include <nags.h>

void nag_bessel_i0_scaled_vector (Integer n, const double x[], double f[],
    NagError *fail)
```

3 Description

nag_bessel_i0_scaled_vector (s18csc) evaluates an approximation to $e^{-|x_i|}I_0(x_i)$, where I_0 is a modified Bessel function of the first kind for an array of arguments x_i , for $i = 1, 2, \dots, n$. The scaling factor $e^{-|x|}$ removes most of the variation in $I_0(x)$.

The function uses the same Chebyshev expansions as nag_bessel_i0_vector (s18asc), which returns an array of the unscaled values of $I_0(x)$.

4 References

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

5 Arguments

- | | | |
|----|---|---------------------|
| 1: | n – Integer | <i>Input</i> |
| | <i>On entry:</i> n , the number of points. | |
| | <i>Constraint:</i> $n \geq 0$. | |
| 2: | x[n] – const double | <i>Input</i> |
| | <i>On entry:</i> the argument x_i of the function, for $i = 1, 2, \dots, n$. | |
| 3: | f[n] – double | <i>Output</i> |
| | <i>On exit:</i> $e^{- x_i }I_0(x_i)$, the function values. | |
| 4: | fail – NagError * | <i>Input/Output</i> |
| | The NAG error argument (see Section 2.7 in How to Use the NAG Library and its Documentation). | |

6 Error Indicators and Warnings

NE_ALLOC_FAIL

Dynamic memory allocation failed.

See Section 3.2.1.2 in How to Use the NAG Library and its Documentation for further information.

NE_BAD_PARAM

On entry, argument $\langle value \rangle$ had an illegal value.

NE_INT

On entry, $n = \langle value \rangle$.

Constraint: $n \geq 0$.

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.

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

See Section 3.6.6 in How to Use the NAG Library and its Documentation for further information.

NE_NO_LICENCE

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

See Section 3.6.5 in How to Use the NAG Library and its Documentation for further information.

7 Accuracy

Relative errors in the argument are attenuated when propagated into the function value. When the accuracy of the argument is essentially limited by the *machine precision*, the accuracy of the function value will be similarly limited by at most a small multiple of the *machine precision*.

8 Parallelism and Performance

nag_bessel_i0_scaled_vector (s18csc) is not threaded in any implementation.

9 Further Comments

None.

10 Example

This example reads values of x from a file, evaluates the function at each value of x_i and prints the results.

10.1 Program Text

```
/* nag_bessel_i0_scaled_vector (s18csc) Example Program.
 *
 * NAGPRODCODE Version.
 *
 * Copyright 2016 Numerical Algorithms Group.
 *
 * Mark 26, 2016.
 */
#include <nag.h>
#include <stdio.h>
#include <nag_stdlib.h>
```

```

#include <nags.h>

int main(void)
{
    Integer exit_status = 0;
    Integer i, n;
    double *f = 0, *x = 0;
    NagError fail;

    INIT_FAIL(fail);

    /* Skip heading in data file */
#ifdef _WIN32
    scanf_s("%*[\n]");
#else
    scanf("%*[\n]");
#endif

    printf("nag_bessel_i0_scaled_vector (s18csc) Example Program Results\n");
    printf("\n");
    printf("      x          f\n");
    printf("\n");
#ifdef _WIN32
    scanf_s("%" NAG_IFMT " ", &n);
#else
    scanf("%" NAG_IFMT " ", &n);
#endif
#ifdef _WIN32
    scanf_s("%*[\n]");
#else
    scanf("%*[\n]");
#endif

    /* Allocate memory */
    if (!(x = NAG_ALLOC(n, double)) || !(f = NAG_ALLOC(n, double)))
    {
        printf("Allocation failure\n");
        exit_status = -1;
        goto END;
    }

    for (i = 0; i < n; i++)
#ifdef _WIN32
        scanf_s("%lf", &x[i]);
#else
        scanf("%lf", &x[i]);
#endif
#ifdef _WIN32
    scanf_s("%*[\n]");
#else
    scanf("%*[\n]");
#endif

    /* nag_bessel_i0_scaled_vector (s18csc).
     * Scaled Bessel function I0(x)
     */
    nag_bessel_i0_scaled_vector(n, x, f, &fail);
    if (fail.code != NE_NOERROR) {
        printf("Error from nag_bessel_i0_scaled_vector (s18csc).\n%s\n",
            fail.message);
        exit_status = 1;
        goto END;
    }

    for (i = 0; i < n; i++)
        printf(" %11.3e %11.3e\n", x[i], f[i]);

END:

```

```
NAG_FREE(f);
NAG_FREE(x);

return exit_status;
}
```

10.2 Program Data

nag_bessel_i0_scaled_vector (s18csc) Example Program Data

8

0.0 0.5 1.0 3.0 6.0 10.0 1000.0 -1.0

10.3 Program Results

nag_bessel_i0_scaled_vector (s18csc) Example Program Results

x	f
0.000e+00	1.000e+00
5.000e-01	6.450e-01
1.000e+00	4.658e-01
3.000e+00	2.430e-01
6.000e+00	1.667e-01
1.000e+01	1.278e-01
1.000e+03	1.262e-02
-1.000e+00	4.658e-01
