

## 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  $n = 0, 1, \dots, N$ .

## 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  $\alpha \in \{0, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \frac{2}{3}, \frac{3}{4}\}$  is the order. The  $(N + 1)$ -member sequence is generated for orders  $\alpha, \alpha + 1, \dots, \alpha + N$ .

## 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:	<b>nl</b> – Integer	<i>Input</i>
<i>On entry:</i> the value of $N$ . Note that the order of the last member in the required sequence of function values is given by $\alpha + N$ .		
<i>Constraint:</i> $0 \leq \mathbf{nl} \leq 100$ .		
5:	<b>b[nl + 1]</b> – double	<i>Output</i>
<i>On exit:</i> with <b>fail.code</b> = NE_NOERROR or <b>fail.code</b> = NW_SOME_PRECISION_LOSS, the required sequence of function values: <b>b</b> ( $n$ ) contains $K_{\alpha+n}(x)$ , for $n = 0, 1, \dots, N$ .		
6:	<b>fail</b> – 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\_INT

On entry, **nl** =  $\langle \text{value} \rangle$ .  
 Constraint:  $0 \leq \mathbf{nl} \leq 100$ .

### NE\_INT\_2

On entry, **ia** =  $\langle \text{value} \rangle$ , **ja** =  $\langle \text{value} \rangle$ .  
 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** =  $\langle \text{value} \rangle$ .  
 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_stdlb.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
```

---