NAG Library Routine Document

S17ALF

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

S17ALF determines the leading N zeros of one of the Bessel functions $J_{\alpha}(x)$, $Y_{\alpha}(x)$, $J'_{\alpha}(x)$ or $Y'_{\alpha}(x)$ for real x and non-negative α .

2 Specification

```
SUBROUTINE S17ALF (A, N, MODE, REL, X, IFAIL)

INTEGER N, MODE, IFAIL

REAL (KIND=nag_wp) A, REL, X(N)
```

3 Description

S17ALF attempts to find the leading N zeros of one of the Bessel functions $J_{\alpha}(x)$, $Y_{\alpha}(x)$, $J'_{\alpha}(x)$ or $Y'_{\alpha}(x)$, where x is real. When α is real, these functions each have an infinite number of real zeros, all of which are simple with the possible exception of x=0. If $\alpha \geq 0$, the nth positive zero is denoted by $j_{\alpha,n}, j'_{\alpha,n}, y_{\alpha,n}$ and $y'_{\alpha,n}$, respectively, for $n=1,2,\ldots,N$, except that x=0 is counted as the first zero of $J'_{\alpha}(x)$ when $\alpha=0$. Since $J'_{0}(x)=-J_{1}(x)$, it therefore follows that $j'_{0,1}=0$ and $j'_{0,n}=-j_{1,n-1}$ for $n=2,3,\ldots,N-1$. Further details can be found in Section 9.5 of Abramowitz and Stegun (1972).

S17ALF is based on Algol 60 procedures given by Temme (1979). Initial approximations to the zeros are computed from asymptotic expansions. These are then improved by higher-order Newton iteration making use of the differential equation for the Bessel functions.

4 References

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

Temme N M (1976) On the numerical evaluation of the ordinary Bessel function of the second kind J. Comput. Phys. **21** 343–350

Temme N M (1979) An algorithm with Algol 60 program for the computation of the zeros of ordinary Bessel functions and those of their derivatives *J. Comput. Phys.* **32** 270–279

5 Arguments

1: $A - REAL (KIND=nag_wp)$

Input

On entry: the order α of the function.

Constraint: $0.0 \le A \le 100000.0$.

2: N - INTEGER

Input

On entry: the number N of zeros required.

Constraint: $N \ge 1$.

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3: MODE – INTEGER Input

On entry: specifies the form of the function whose zeros are required.

MODE = 1

The zeros of $J_{\alpha}(x)$ are required.

MODE = 2

The zeros of $Y_{\alpha}(x)$ are required;

MODE = 3

The zeros of $J'_{\alpha}(x)$ are required;

MODE = 4

The zeros of $Y'_{\alpha}(x)$ are required.

Constraint: $1 \leq MODE \leq 4$.

4: REL – REAL (KIND=nag wp)

Input

On entry: the relative accuracy to which the zeros are required.

Suggested value: the square root of the machine precision.

Constraint: REL > 0.0.

5: X(N) - REAL (KIND=nag_wp) array

Output

On exit: the N required zeros of the function specified by MODE.

6: 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

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.

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```
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

If the value of REL is set to 10^{-d} , then the required zeros should have approximately d correct significant digits.

8 Parallelism and Performance

S17ALF is not threaded in any implementation.

9 Further Comments

None.

10 Example

This example determines the leading five positive zeros of the Bessel function $J_0(x)$.

10.1 Program Text

```
Program s17alfe
     S17ALF Example Program Text
!
     Mark 26 Release. NAG Copyright 2016.
      .. Use Statements ..
     Use nag_library, Only: nag_wp, s17alf, x02ajf
!
      .. Implicit None Statement ..
     Implicit None
!
      .. Parameters ..
     Integer, Parameter
                                       :: nin = 5, nout = 6
!
      .. Local Scalars ..
     Real (Kind=nag_wp)
                                       :: a, rel
     Integer
                                       :: i, ifail, mode, n
      .. Local Arrays ..
!
     Real (Kind=nag_wp), Allocatable :: x(:)
      .. Intrinsic Procedures ..
!
     Intrinsic
                                       :: sqrt
!
      .. Executable Statements ..
     Write (nout,*) 'S17ALF Example Program Results'
     Skip heading in data file
     Read (nin,*)
     rel = sqrt(x02ajf())
     Read (nin,*) a, n, mode
     Allocate (x(n))
     Call s17alf(a,n,mode,rel,x,ifail)
     Write (nout,*)
     Write (nout,*) '
                       A N MODE
                                             REL'
```

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```
Write (nout,*) '
                                       (machine-dependent)'
     Write (nout,*)
     Write (nout,99999) a, n, mode, rel
     Write (nout,*)
     Select Case (mode)
     Case (1)
        Write (nout,*) 'Leading N positive zeros of J'
      Case (2)
       Write (nout,*) 'Leading N positive zeros of Y'
     Case (3)
        If (a==0.0E0_nag_wp) Then
         Write (nout,*) 'Leading N non-negative zeros of J'''
          Write (nout,*) 'Leading N positive zeros of J'''
        End If
      Case (4)
        Write (nout,*) 'Leading N positive zeros of Y'''
     End Select
     Write (nout,*)
     Write (nout,*) 'X ='
Write (nout,99998)(x(i),i=1,n)
     Write (nout,*)
99999 Format (1X,F4.1,I4,I7,4X,1P,E9.1)
99998 Format (1P,(E12.4))
   End Program s17alfe
10.2 Program Data
S17ALF Example Program Data
0.0 5 1 : Values of A, N and MODE
10.3 Program Results
S17ALF Example Program Results
           MODE
                        REL
                  (machine-dependent)
 0.0 5
             1
                     1.1E-08
```

```
0.0 5 1 1.1E-08

Leading N positive zeros of J

X = 2.4048E+00
5.5201E+00
8.6537E+00
1.1792E+01
1.4931E+01
```

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