

## NAG Library Function Document

### nag\_inteq\_abel2\_weak (d05bdc)

#### 1 Purpose

nag\_inteq\_abel2\_weak (d05bdc) computes the solution of a weakly singular nonlinear convolution Volterra–Abel integral equation of the second kind using a fractional Backward Differentiation Formulae (BDF) method.

#### 2 Specification

```
#include <nag.h>
#include <nagd05.h>

void nag_inteq_abel2_weak (
    double (*ck)(double t, Nag_Comm *comm),
    double (*cf)(double t, Nag_Comm *comm),
    double (*cg)(double s, double y, Nag_Comm *comm),
    Nag_WeightMode wtmode, Integer iorder, double tlim, double tolnl,
    Integer nmesh, double yn[], double rwsav[], Integer lrwsav,
    Nag_Comm *comm, NagError *fail)
```

#### 3 Description

nag\_inteq\_abel2\_weak (d05bdc) computes the numerical solution of the weakly singular convolution Volterra–Abel integral equation of the second kind

$$y(t) = f(t) + \frac{1}{\sqrt{\pi}} \int_0^t \frac{k(t-s)}{\sqrt{t-s}} g(s, y(s)) ds, \quad 0 \leq t \leq T. \quad (1)$$

Note the constant  $\frac{1}{\sqrt{\pi}}$  in (1). It is assumed that the functions involved in (1) are sufficiently smooth.

The function uses a fractional BDF linear multi-step method to generate a family of quadrature rules (see nag\_inteq\_abel\_weak\_weights (d05byc)). The BDF methods available in nag\_inteq\_abel2\_weak (d05bdc) are of orders 4, 5 and 6 ( $= p$  say). For a description of the theoretical and practical background to these methods we refer to Lubich (1985) and to Baker and Derakhshan (1987) and Hairer *et al.* (1988) respectively.

The algorithm is based on computing the solution  $y(t)$  in a step-by-step fashion on a mesh of equispaced points. The size of the mesh is given by  $T/(N-1)$ ,  $N$  being the number of points at which the solution is sought. These methods require  $2p-1$  (including  $y(0)$ ) starting values which are evaluated internally. The computation of the lag term arising from the discretization of (1) is performed by fast Fourier transform (FFT) techniques when  $N > 32 + 2p - 1$ , and directly otherwise. The function does not provide an error estimate and you are advised to check the behaviour of the solution with a different value of  $N$ . An option is provided which avoids the re-evaluation of the fractional weights when nag\_inteq\_abel2\_weak (d05bdc) is to be called several times (with the same value of  $N$ ) within the same program unit with different functions.

## 4 References

Baker C T H and Derakhshan M S (1987) FFT techniques in the numerical solution of convolution equations *J. Comput. Appl. Math.* **20** 5–24

Hairer E, Lubich Ch and Schlichte M (1988) Fast numerical solution of weakly singular Volterra integral equations *J. Comput. Appl. Math.* **23** 87–98

Lubich Ch (1985) Fractional linear multistep methods for Abel–Volterra integral equations of the second kind *Math. Comput.* **45** 463–469

## 5 Arguments

- 1: **ck** – function, supplied by the user *External Function*  
**ck** must evaluate the kernel  $k(t)$  of the integral equation (1).

The specification of **ck** is:

```
double ck (double t, Nag_Comm *comm)
```

1: **t** – double *Input*

*On entry:*  $t$ , the value of the independent variable.

2: **comm** – Nag\_Comm \* *Communication Structure*

Pointer to structure of type Nag\_Comm; the following members are relevant to **ck**.

**user** – double \*

**iuser** – Integer \*

**p** – Pointer

The type Pointer will be void \*. Before calling nag\_inteq\_abel2\_weak (d05bdc) you may allocate memory and initialize these pointers with various quantities for use by **ck** when called from nag\_inteq\_abel2\_weak (d05bdc) (see Section 3.2.1.1 in the Essential Introduction).

- 2: **cf** – function, supplied by the user *External Function*  
**cf** must evaluate the function  $f(t)$  in (1).

The specification of **cf** is:

```
double cf (double t, Nag_Comm *comm)
```

1: **t** – double *Input*

*On entry:*  $t$ , the value of the independent variable.

2: **comm** – Nag\_Comm \* *Communication Structure*

Pointer to structure of type Nag\_Comm; the following members are relevant to **cf**.

**user** – double \*

**iuser** – Integer \*

**p** – Pointer

The type Pointer will be void \*. Before calling nag\_inteq\_abel2\_weak (d05bdc) you may allocate memory and initialize these pointers with various quantities for use by **cf** when called from nag\_inteq\_abel2\_weak (d05bdc) (see Section 3.2.1.1 in the Essential Introduction).

- 3: **cg** – function, supplied by the user *External Function*  
**cg** must evaluate the function  $g(s, y(s))$  in (1).

The specification of **cg** is:

```
double cg (double s, double y, Nag_Comm *comm)
```

1: **s** – double *Input*

*On entry:*  $s$ , the value of the independent variable.

2: **y** – double *Input*

*On entry:* the value of the solution  $y$  at the point  $s$ .

3: **comm** – Nag\_Comm \* *Communication Structure*

Pointer to structure of type Nag\_Comm; the following members are relevant to **cg**.

**user** – double \*

**iuser** – Integer \*

**p** – Pointer

The type Pointer will be `void *`. Before calling `nag_inteq_abel2_weak (d05bdc)` you may allocate memory and initialize these pointers with various quantities for use by **cg** when called from `nag_inteq_abel2_weak (d05bdc)` (see Section 3.2.1.1 in the Essential Introduction).

- 4: **wtmode** – Nag\_WeightMode *Input*

*On entry:* if the fractional weights required by the method need to be calculated by the function then set **wtmode** = Nag\_InitWeights.

If **wtmode** = Nag\_ReuseWeights, the function assumes the fractional weights have been computed on a previous call and are stored in **rwsav**.

*Constraint:* **wtmode** = Nag\_InitWeights or Nag\_ReuseWeights.

**Note:** when `nag_inteq_abel2_weak (d05bdc)` is re-entered with the value of **wtmode** = Nag\_ReuseWeights, the values of **nmesh**, **iorder** and the contents of **rwsav** MUST NOT be changed.

- 5: **iorder** – Integer *Input*

*On entry:*  $p$ , the order of the BDF method to be used.

*Suggested value:* **iorder** = 4.

*Constraint:*  $4 \leq \mathbf{iorder} \leq 6$ .

- 6: **tlim** – double *Input*

*On entry:* the final point of the integration interval,  $T$ .

*Constraint:* **tlim**  $> 10 \times$  *machine precision*.

- 7: **tolnl** – double *Input*

*On entry:* the accuracy required for the computation of the starting value and the solution of the nonlinear equation at each step of the computation (see Section 9).

*Suggested value:* **tolnl** =  $\sqrt{\epsilon}$  where  $\epsilon$  is the *machine precision*.

*Constraint:* **tolnl**  $> 10 \times$  *machine precision*.

- 8: **nmesh** – Integer *Input*  
*On entry:*  $N$ , the number of equispaced points at which the solution is sought.  
*Constraint:*  $\mathbf{nmesh} = 2^m + 2 \times \mathbf{iorder} - 1$ , where  $m \geq 1$ .
- 9: **yn[nmesh]** – double *Output*  
*On exit:* **yn**[ $i - 1$ ] contains the approximate value of the true solution  $y(t)$  at the point  $t = (i - 1) \times h$ , for  $i = 1, 2, \dots, \mathbf{nmesh}$ , where  $h = \mathbf{tlim}/(\mathbf{nmesh} - 1)$ .
- 10: **rwsav[lrwsav]** – double *Communication Array*  
*On entry:* if **wtmode** = Nag\_ReuseWeights, **rwsav** must contain fractional weights computed by a previous call of nag\_inteq\_abel2\_weak (d05bdc) (see description of **wtmode**).  
*On exit:* contains fractional weights which may be used by a subsequent call of nag\_inteq\_abel2\_weak (d05bdc).
- 11: **lrwsav** – Integer *Input*  
*On entry:* the dimension of the array **rwsav**.  
*Constraint:*  $\mathbf{lrwsav} \geq (2 \times \mathbf{iorder} + 6) \times \mathbf{nmesh} + 8 \times \mathbf{iorder}^2 - 16 \times \mathbf{iorder} + 1$ .
- 12: **comm** – Nag\_Comm \* *Communication Structure*  
The NAG communication argument (see Section 3.2.1.1 in the Essential Introduction).
- 13: **fail** – NagError \* *Input/Output*  
The NAG error argument (see Section 3.6 in the Essential Introduction).

## 6 Error Indicators and Warnings

### NE\_ALLOC\_FAIL

Dynamic memory allocation failed.

### NE\_BAD\_PARAM

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

### NE\_FAILED\_START

An error occurred when trying to compute the starting values.

### NE\_FAILED\_STEP

An error occurred when trying to compute the solution at a specific step.

### NE\_INT

On entry, **iorder** =  $\langle value \rangle$ .  
Constraint:  $4 \leq \mathbf{iorder} \leq 6$ .

### NE\_INT\_2

On entry, **lrwsav** =  $\langle value \rangle$ .  
Constraint:  $\mathbf{lrwsav} \geq (2 \times \mathbf{iorder} + 6) \times \mathbf{nmesh} + 8 \times \mathbf{iorder}^2 - 16 \times \mathbf{iorder} + 1$ ; that is,  $\langle value \rangle$ .  
On entry, **nmesh** =  $\langle value \rangle$  and **iorder** =  $\langle value \rangle$ .  
Constraint:  $\mathbf{nmesh} = 2^m + 2 \times \mathbf{iorder} - 1$ , for some  $m$ .  
On entry, **nmesh** =  $\langle value \rangle$  and **iorder** =  $\langle value \rangle$ .  
Constraint:  $\mathbf{nmesh} \geq 2 \times \mathbf{iorder} + 1$ .

**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\_REAL**

On entry, **tlim** =  $\langle value \rangle$ .  
Constraints: **tlim** >  $10 \times \textit{machine precision}$ .

On entry, **tolnl** =  $\langle value \rangle$ .  
Constraint: **tolnl** >  $10 \times \textit{machine precision}$ .

**7 Accuracy**

The accuracy depends on **nmesh** and **tolnl**, the theoretical behaviour of the solution of the integral equation and the interval of integration. The value of **tolnl** controls the accuracy required for computing the starting values and the solution of (2) at each step of computation. This value can affect the accuracy of the solution. However, for most problems, the value of  $\sqrt{\epsilon}$ , where  $\epsilon$  is the *machine precision*, should be sufficient.

**8 Parallelism and Performance**

nag\_inteq\_abel2\_weak (d05bdc) is threaded by NAG for parallel execution in multithreaded implementations of the NAG Library.

nag\_inteq\_abel2\_weak (d05bdc) makes calls to BLAS and/or LAPACK routines, which may be threaded within the vendor library used by this implementation. Consult the documentation for the vendor library for further information.

Please consult the Users' Note for your implementation for any additional implementation-specific information.

**9 Further Comments**

In solving (1), initially, nag\_inteq\_abel2\_weak (d05bdc) computes the solution of a system of nonlinear equations for obtaining the  $2p - 1$  starting values. nag\_zero\_nonlin\_eqns\_rcomm (c05qdc) is used for this purpose. When a failure with **fail.code** = NE\_FAILED\_START occurs (which corresponds to an error exit from nag\_zero\_nonlin\_eqns\_rcomm (c05qdc)), you are advised to either relax the value of **tolnl** or choose a smaller step size by increasing the value of **nmesh**. Once the starting values are computed successfully, the solution of a nonlinear equation of the form

$$Y_n - \alpha g(t_n, Y_n) - \Psi_n = 0, \quad (2)$$

is required at each step of computation, where  $\Psi_n$  and  $\alpha$  are constants. nag\_inteq\_abel2\_weak (d05bdc) calls nag\_zero\_cont\_func\_cntin\_rcomm (c05axc) to find the root of this equation.

If a failure with **fail.code** = NE\_FAILED\_STEP occurs (which corresponds to an error exit from nag\_zero\_cont\_func\_cntin\_rcomm (c05axc)), you are advised to relax the value of the **tolnl** or choose a smaller step size by increasing the value of **nmesh**.

If a failure with **fail.code** = NE\_FAILED\_START or NE\_FAILED\_STEP persists even after adjustments to **tolnl** and/or **nmesh** then you should consider whether there is a more fundamental difficulty. For example, the problem is ill-posed or the functions in (1) are not sufficiently smooth.

## 10 Example

In this example we solve the following integral equations

$$y(t) = \sqrt{t} + \frac{3}{8}\pi t^2 - \int_0^t \frac{1}{\sqrt{t-s}} [y(s)]^3 ds, \quad 0 \leq t \leq 7,$$

with the solution  $y(t) = \sqrt{t}$ , and

$$y(t) = (3-t)\sqrt{t} - \int_0^t \frac{1}{\sqrt{t-s}} \exp\left(s(1-s)^2 - [y(s)]^2\right) ds, \quad 0 \leq t \leq 5,$$

with the solution  $y(t) = (1-t)\sqrt{t}$ . In the above examples, the fourth-order BDF is used, and **nmesh** is set to  $2^6 + 7$ .

### 10.1 Program Text

```

/* nag_inteq_abel2_weak (d05bdc) Example Program.
 *
 * Copyright 2011, Numerical Algorithms Group.
 *
 * Mark 23, 2011.
 */
#include <math.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagd05.h>
#include <nagx01.h>
#include <nagx02.h>

#ifdef __cplusplus
extern "C" {
#endif
    static double NAG_CALL ck1(double t, Nag_Comm *comm);
    static double NAG_CALL cf1(double t, Nag_Comm *comm);
    static double NAG_CALL cg1(double s, double y, Nag_Comm *comm);
    static double NAG_CALL ck2(double t, Nag_Comm *comm);
    static double NAG_CALL cf2(double t, Nag_Comm *comm);
    static double NAG_CALL cg2(double s, double y, Nag_Comm *comm);
#ifdef __cplusplus
}
#endif

int main(void)
{
    /* Scalars */
    double h, t, tlim, tolnl;
    Integer exit_status = 0;
    Integer iorder = 4;
    Integer exno, i, iskip, nmesh, lrwsav;
    /* Arrays */
    static double ruser[6] = {-1.0, -1.0, -1.0, -1.0, -1.0, -1.0};
    double *rwsav = 0, *yn = 0;
    /* NAG types */
    Nag_Comm comm;
    NagError fail;
    Nag_WeightMode wtmode;

    INIT_FAIL(fail);

    printf("nag_inteq_abel2_weak (d05bdc) Example Program Results\n");

    /* For communication with user-supplied functions: */
    comm.user = ruser;

    nmesh = pow(2, 6) + 7;
    lrwsav = (2 * iorder + 6) * nmesh + 8 * pow(iorder, 2) - 16 * iorder + 1;

```

```

if (
    !(yn = NAG_ALLOC(nmesh, double)) ||
    !(rwsav = NAG_ALLOC(lrwsav, double))
)
{
    printf("Allocation failure\n");
    exit_status = -1;
    goto END;
}

tolnl = sqrt(nag_machine_precision);

for (exno = 1; exno <= 2; exno++)
{
    printf("\nExample %ld\n\n", exno);

    if (exno==1)
    {
        tlim = 7.0;
        iskip = 5;
        h = tlim/(double) (nmesh - 1);
        wtmode = Nag_InitWeights;

        /*
         nag_inteq_abel2_weak (d05bdc).
         Nonlinear convolution Volterra-Abel equation, second kind,
         weakly singular.
        */
        nag_inteq_abel2_weak(ck1, cf1, cg1, wtmode, iorder, tlim, tolnl,
                             nmesh, yn, rwsav, lrwsav, &comm, &fail);
    }
    else
    {
        tlim = 5.0;
        iskip = 7;
        h = tlim/(double) (nmesh - 1);
        wtmode = Nag_ReuseWeights;

        /* nag_inteq_abel2_weak (d05bdc) as above. */
        nag_inteq_abel2_weak(ck2, cf2, cg2, wtmode, iorder, tlim, tolnl,
                             nmesh, yn, rwsav, lrwsav, &comm, &fail);
    }
    if (fail.code != NE_NOERROR)
    {
        printf("Error from nag_inteq_abel2_weak (d05bdc).\n%s\n",
              fail.message);
        exit_status = 1;
        goto END;
    }

    printf("The stepsize h = %8.4f\n\n", h);
    printf("      t      Approximate\n");
    printf("      Solution\n\n");

    for (i = 0; i < nmesh; i++)
    {
        t = (double) (i) * h;
        if (i%iskip == 0) printf("%8.4f%15.4f\n", t, yn[i]);
    }
}

END:
NAG_FREE(rwsav);
NAG_FREE(yn);

return exit_status;
}

static double NAG_CALL ck1(double t, Nag_Comm *comm)
{
    if (comm->user[0] == -1.0)

```

```

    {
        printf("(User-supplied callback ck1, first invocation.)\n");
        comm->user[0] = 0.0;
    }
    return -sqrt(nag_pi);
}
static double NAG_CALL cf1(double t, Nag_Comm *comm)
{
    if (comm->user[1] == -1.0)
    {
        printf("(User-supplied callback cf1, first invocation.)\n");
        comm->user[1] = 0.0;
    }
    return sqrt(t) + (3.0 / 8.0) * nag_pi * pow(t, 2);
}
static double NAG_CALL cg1(double s, double y, Nag_Comm *comm)
{
    if (comm->user[2] == -1.0)
    {
        printf("(User-supplied callback cg1, first invocation.)\n");
        comm->user[2] = 0.0;
    }
    return pow(y, 3);
}
static double NAG_CALL ck2(double t, Nag_Comm *comm)
{
    if (comm->user[3] == -1.0)
    {
        printf("(User-supplied callback ck2, first invocation.)\n");
        comm->user[3] = 0.0;
    }
    return -sqrt(nag_pi);
}
static double NAG_CALL cf2(double t, Nag_Comm *comm)
{
    if (comm->user[4] == -1.0)
    {
        printf("(User-supplied callback cf2, first invocation.)\n");
        comm->user[4] = 0.0;
    }
    return (3.0 - t) * sqrt(t);
}
static double NAG_CALL cg2(double s, double y, Nag_Comm *comm)
{
    if (comm->user[5] == -1.0)
    {
        printf("(User-supplied callback cg2, first invocation.)\n");
        comm->user[5] = 0.0;
    }
    return exp(s * pow(1.0 - s, 2) - pow(y, 2));
}

```

## 10.2 Program Data

None.

## 10.3 Program Results

nag\_inteq\_abel2\_weak (d05bdc) Example Program Results

Example 1

```

(User-supplied callback ck1, first invocation.)
(User-supplied callback cf1, first invocation.)
(User-supplied callback cg1, first invocation.)
The stepsize h = 0.1000

```

t	Approximate Solution
---	-------------------------



0.0000	0.0000
0.5000	0.7071
1.0000	1.0000
1.5000	1.2247
2.0000	1.4142
2.5000	1.5811
3.0000	1.7321
3.5000	1.8708
4.0000	2.0000
4.5000	2.1213
5.0000	2.2361
5.5000	2.3452
6.0000	2.4495
6.5000	2.5495
7.0000	2.6458

## Example 2

(User-supplied callback ck2, first invocation.)  
(User-supplied callback cf2, first invocation.)  
(User-supplied callback cg2, first invocation.)  
The stepsize h = 0.0714

t	Approximate Solution
0.0000	0.0000
0.5000	0.3536
1.0000	0.0000
1.5000	-0.6124
2.0000	-1.4142
2.5000	-2.3717
3.0000	-3.4641
3.5000	-4.6771
4.0000	-6.0000
4.5000	-7.4246
5.0000	-8.9443

---