

NAG Library Routine Document

S18CEF

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

S18CEF returns a value of the scaled modified Bessel function $e^{-|x|}I_0(x)$ via the function name.

2 Specification

```
FUNCTION S18CEF (X, IFAIL)
REAL (KIND=nag_wp) S18CEF
INTEGER IFAIL
REAL (KIND=nag_wp) X
```

3 Description

S18CEF evaluates an approximation to $e^{-|x|}I_0(x)$, where I_0 is a modified Bessel function of the first kind. The scaling factor $e^{-|x|}$ removes most of the variation in $I_0(x)$.

The routine uses the same Chebyshev expansions as S18AEF, which returns the unscaled value of $I_0(x)$.

4 References

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

5 Arguments

1: X – REAL (KIND=nag_wp) *Input*

On entry: the argument x of the function.

2: 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

There are no actual failure exits from this routine. IFAIL is always set to zero. This argument is included for compatibility with other routines in this chapter.

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

S18CEF is not threaded in any implementation.

9 Further Comments

None.

10 Example

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

10.1 Program Text

```

Program s18cefe
!      S18CEF Example Program Text
!
!      Mark 26 Release. NAG Copyright 2016.
!
!      .. Use Statements ..
Use nag_library, Only: nag_wp, s18cef
!      .. Implicit None Statement ..
Implicit None
!      .. Parameters ..
Integer, Parameter          :: nin = 5, nout = 6
!      .. Local Scalars ..
Real (Kind=nag_wp)         :: x, y
Integer                     :: ifail, ioerr
!      .. Executable Statements ..
Write (nout,*) 'S18CEF Example Program Results'

!      Skip heading in data file
Read (nin,*)

Write (nout,*)
Write (nout,*) '      X          Y'
Write (nout,*)

data: Do
  Read (nin,*,Iostat=ioerr) x

  If (ioerr<0) Then
    Exit data
  End If

  ifail = 0
  y = s18cef(x,ifail)

  Write (nout,99999) x, y
End Do data

99999 Format (1X,1P,2E12.3)
End Program s18cefe

```

10.2 Program Data

```
S18CEF Example Program Data
      0.0
      0.5
      1.0
      3.0
      6.0
     10.0
    1000.0
     -1.0
```

10.3 Program Results

S18CEF Example Program Results

X	Y
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
