

NAG Library Routine Document

C06LBF

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

C06LBF computes the inverse Laplace transform $f(t)$ of a user-supplied function $F(s)$, defined for complex s . The routine uses a modification of Weeks' method which is suitable when $f(t)$ has continuous derivatives of all orders. The routine returns the coefficients of an expansion which approximates $f(t)$ and can be evaluated for given values of t by subsequent calls of C06LCF.

2 Specification

SUBROUTINE C06LBF (F, SIGMA0, SIGMA, B, EPSTOL, MMAX, M, ACOEF, ERRVEC, &
IFAIL)

INTEGER MMAX, M, IFAIL
REAL (KIND=nag_wp) SIGMA0, SIGMA, B, EPSTOL, ACOEF(MMAX), ERRVEC(8)
COMPLEX (KIND=nag_wp) F
EXTERNAL F

3 Description

Given a function $f(t)$ of a real variable t , its Laplace transform $F(s)$ is a function of a complex variable s , defined by

$$F(s) = \int_0^{\infty} e^{-st} f(t) dt, \quad \text{Re}(s) > \sigma_0.$$

Then $f(t)$ is the inverse Laplace transform of $F(s)$. The value σ_0 is referred to as the abscissa of convergence of the Laplace transform; it is the rightmost real part of the singularities of $F(s)$.

C06LBF, along with its companion C06LCF, attempts to solve the following problem:

given a function $F(s)$, compute values of its inverse Laplace transform $f(t)$ for specified values of t .

The method is a modification of Weeks' method (see Garbow *et al.* (1988a)), which approximates $f(t)$ by a truncated Laguerre expansion:

$$\tilde{f}(t) = e^{\sigma t} \sum_{i=0}^{m-1} a_i e^{-bt/2} L_i(bt), \quad \sigma > \sigma_0, \quad b > 0$$

where $L_i(x)$ is the Laguerre polynomial of degree i . This routine computes the coefficients a_i of the above Laguerre expansion; the expansion can then be evaluated for specified t by calling C06LCF. You must supply the value of σ_0 , and also suitable values for σ and b : see Section 9 for guidance.

The method is only suitable when $f(t)$ has continuous derivatives of all orders. For such functions the approximation $\tilde{f}(t)$ is usually good and inexpensive. The routine will fail with an error exit if the method is not suitable for the supplied function $F(s)$.

The routine is designed to satisfy an accuracy criterion of the form:

$$\left| \frac{f(t) - \tilde{f}(t)}{e^{\sigma t}} \right| < \epsilon_{tol}, \quad \text{for all } t$$

where ϵ_{tol} is a user-supplied bound. The error measure on the left-hand side is referred to as the

pseudo-relative error, or **pseudo-error** for short. Note that if $\sigma > 0$ and t is large, the absolute error in $\tilde{f}(t)$ may be very large.

C06LBF is derived from the subroutine MODUL1 in Garbow *et al.* (1988a).

4 References

Garbow B S, Giunta G, Lyness J N and Murli A (1988a) Software for an implementation of Weeks' method for the inverse laplace transform problem *ACM Trans. Math. Software* **14** 163–170

Garbow B S, Giunta G, Lyness J N and Murli A (1988b) Algorithm 662: A Fortran software package for the numerical inversion of the Laplace transform based on Weeks' method *ACM Trans. Math. Software* **14** 171–176

5 Arguments

- 1: F – COMPLEX (KIND=nag_wp) FUNCTION, supplied by the user. *External Procedure*
F must return the value of the Laplace transform function $F(s)$ for a given complex value of s .

The specification of F is:

```
FUNCTION F (S)
  COMPLEX (KIND=nag_wp) F
  COMPLEX (KIND=nag_wp) S
```

1: S – COMPLEX (KIND=nag_wp) *Input*

On entry: the value of s for which $F(s)$ must be evaluated. The real part of S is greater than σ_0 .

F must either be a module subprogram USED by, or declared as EXTERNAL in, the (sub) program from which C06LBF is called. Arguments denoted as *Input* must **not** be changed by this procedure.

- 2: SIGMA0 – REAL (KIND=nag_wp) *Input*

On entry: the abscissa of convergence of the Laplace transform, σ_0 .

- 3: SIGMA – REAL (KIND=nag_wp) *Input/Output*

On entry: the parameter σ of the Laguerre expansion. If on entry $\text{SIGMA} \leq \sigma_0$, SIGMA is reset to $\sigma_0 + 0.7$.

On exit: the value actually used for σ , as just described.

- 4: B – REAL (KIND=nag_wp) *Input/Output*

On entry: the parameter b of the Laguerre expansion. If on entry $B < 2(\sigma - \sigma_0)$, B is reset to $2.5(\sigma - \sigma_0)$.

On exit: the value actually used for b , as just described.

- 5: EPSTOL – REAL (KIND=nag_wp) *Input*

On entry: the required relative pseudo-accuracy, that is, an upper bound on $|f(t) - \tilde{f}(t)|e^{-\sigma t}$.

- 6: MMAX – INTEGER *Input*

On entry: an upper bound on the number of Laguerre expansion coefficients to be computed. The number of coefficients actually computed is always a power of 2, so MMAX should be a power of 2; if MMAX is not a power of 2 then the maximum number of coefficients calculated will be the largest power of 2 less than MMAX.

Suggested value: MMAX = 1024 is sufficient for all but a few exceptional cases.

Constraint: MMAX \geq 8.

7: M – INTEGER *Output*

On exit: the number of Laguerre expansion coefficients actually computed. The number of calls to F is $M/2 + 2$.

8: ACOEF(MMAX) – REAL (KIND=nag_wp) array *Output*

On exit: the first M elements contain the computed Laguerre expansion coefficients, a_i .

9: ERRVEC(8) – REAL (KIND=nag_wp) array *Output*

On exit: an 8-component vector of diagnostic information.

ERRVEC(1)

Overall estimate of the pseudo-error

$$|f(t) - \tilde{f}(t)|e^{-\sigma t} = \text{ERRVEC}(2) + \text{ERRVEC}(3) + \text{ERRVEC}(4).$$

ERRVEC(2)

Estimate of the discretization pseudo-error.

ERRVEC(3)

Estimate of the truncation pseudo-error.

ERRVEC(4)

Estimate of the condition pseudo-error on the basis of minimal noise levels in function values.

ERRVEC(5)

K , coefficient of a heuristic decay function for the expansion coefficients.

ERRVEC(6)

R , base of the decay function for the expansion coefficients.

ERRVEC(7)

Logarithm of the largest expansion coefficient.

ERRVEC(8)

Logarithm of the smallest nonzero expansion coefficient.

The values K and R returned in ERRVEC(5) and ERRVEC(6) define a decay function KR^{-i} constructed by the routine for the purposes of error estimation. It satisfies

$$|a_i| < KR^{-i}, \quad i = 1, 2, \dots, m.$$

10: 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, because for this routine the values of the output arguments may be useful even if IFAIL \neq 0 on exit, the recommended value is -1. **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).

Note: C06LBF may return useful information for one or more of the following detected errors or warnings.

Errors or warnings detected by the routine:

$IFAIL = 1$

On entry, $MMAX < 8$.

$IFAIL = 2$

The estimated pseudo-error bounds are slightly larger than EPSTOL. Note, however, that the actual errors in the final results may be smaller than EPSTOL as bounds independent of the value of t are pessimistic.

$IFAIL = 3$

Computation was terminated early because the estimate of rounding error was greater than EPSTOL. Increasing EPSTOL may help.

$IFAIL = 4$

The decay rate of the coefficients is too small. Increasing MMAX may help.

$IFAIL = 5$

The decay rate of the coefficients is too small. In addition the rounding error is such that the required accuracy cannot be obtained. Increasing MMAX or EPSTOL may help.

$IFAIL = 6$

The behaviour of the coefficients does not enable reasonable prediction of error bounds. Check the value of SIGMA0. In this case, $ERRVEC(i)$ is set to -1.0 , for $i = 1, 2, \dots, 5$.

$IFAIL = -99$

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.

$IFAIL = -399$

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.

When $IFAIL \geq 3$, changing SIGMA or B may help. If not, the method should be abandoned.

7 Accuracy

The error estimate returned in $ERRVEC(1)$ has been found in practice to be a highly reliable bound on the pseudo-error $|f(t) - \tilde{f}(t)|e^{-\sigma t}$.

8 Parallelism and Performance

C06LBF is not threaded in any implementation.

9 Further Comments

9.1 The Role of σ_0

Nearly all techniques for inversion of the Laplace transform require you to supply the value of σ_0 , the convergence abscissa, or else an upper bound on σ_0 . For this routine, one of the reasons for having to supply σ_0 is that the argument σ must be greater than σ_0 ; otherwise the series for $\tilde{f}(t)$ will not converge.

If you do not know the value of σ_0 , you must be prepared for significant preliminary effort, either in experimenting with the method and obtaining chaotic results, or in attempting to locate the rightmost singularity of $F(s)$.

The value of σ_0 is also relevant in defining a natural accuracy criterion. For large t , $f(t)$ is of uniform numerical order $ke^{\sigma_0 t}$, so a **natural** measure of relative accuracy of the approximation $\tilde{f}(t)$ is:

$$\epsilon_{\text{nat}}(t) = (\tilde{f}(t) - f(t))/e^{\sigma_0 t}.$$

C06LBF uses the supplied value of σ_0 only in determining the values of σ and b (see Sections 9.2 and 9.3); thereafter it bases its computation entirely on σ and b .

9.2 Choice of σ

Even when the value of σ_0 is known, choosing a value for σ is not easy. Briefly, the series for $\tilde{f}(t)$ converges slowly when $\sigma - \sigma_0$ is small, and faster when $\sigma - \sigma_0$ is larger. However the natural accuracy measure satisfies

$$|\epsilon_{\text{nat}}(t)| < \epsilon_{\text{tol}} e^{(\sigma - \sigma_0)t}$$

and this degrades exponentially with t , the exponential constant being $\sigma - \sigma_0$.

Hence, if you require meaningful results over a large range of values of t , you should choose $\sigma - \sigma_0$ small, in which case the series for $\tilde{f}(t)$ converges slowly; while for a smaller range of values of t , you can allow $\sigma - \sigma_0$ to be larger and obtain faster convergence.

The default value for σ used by C06LBF is $\sigma_0 + 0.7$. There is no theoretical justification for this.

9.3 Choice of b

The simplest advice for choosing b is to set $b/2 \geq \sigma - \sigma_0$. The default value used by the routine is $2.5(\sigma - \sigma_0)$. A more refined choice is to set

$$b/2 \geq \min_j |\sigma - s_j|$$

where s_j are the singularities of $F(s)$.

10 Example

This example computes values of the inverse Laplace transform of the function

$$F(s) = \frac{3}{s^2 - 9}.$$

The exact answer is

$$f(t) = \sinh 3t.$$

The program first calls C06LBF to compute the coefficients of the Laguerre expansion, and then calls C06LCF to evaluate the expansion at $t = 0, 1, 2, 3, 4, 5$.

10.1 Program Text

```

!   C06LBF Example Program Text
!   Mark 26 Release. NAG Copyright 2016.

Module c06lbfe_mod

!   C06LBF Example Program Module:
!       Parameters and User-defined Routines

!   .. Use Statements ..
Use nag_library, Only: nag_wp
!   .. Implicit None Statement ..
Implicit None
!   .. Accessibility Statements ..
Private
Public                               :: f
!   .. Parameters ..
Integer, Parameter, Public           :: nin = 5, nout = 6
Contains
Function f(s)

!   .. Function Return Value ..
Complex (Kind=nag_wp)                :: f
!   .. Scalar Arguments ..
Complex (Kind=nag_wp), Intent (In) :: s
!   .. Intrinsic Procedures ..
Intrinsic                             :: cmplx
!   .. Executable Statements ..
f = cmplx(3.0E0_nag_wp,kind=nag_wp)/(s**2-cmplx(9.0E0_nag_wp,kind=
nag_wp))
Return
End Function f
End Module c06lbfe_mod

Program c06lbfe

!   C06LBF Example Main Program

!   .. Use Statements ..
Use nag_library, Only: c06lbf, c06lcf, nag_wp
Use c06lbfe_mod, Only: f, nin, nout
!   .. Implicit None Statement ..
Implicit None
!   .. Local Scalars ..
Real (Kind=nag_wp)                    :: b, epstol, exact, finv, pserr,      &
sigma, sigma0, t
Integer                                 :: ifail, j, m, mmax
!   .. Local Arrays ..
Real (Kind=nag_wp), Allocatable        :: acoef(:)
Real (Kind=nag_wp)                     :: errvec(8)
!   .. Intrinsic Procedures ..
Intrinsic                               :: abs, exp, real, sinh
!   .. Executable Statements ..
Write (nout,*) 'C06LBF Example Program Results'
!   Skip heading in data file
Read (nin,*)
Read (nin,*) mmax
Allocate (acoef(mmax))
Read (nin,*) sigma0, epstol, sigma, b

!   ifail: behaviour on error exit
!           =0 for hard exit, =1 for quiet-soft, =-1 for noisy-soft
ifail = 0
!   Compute inverse transform
Call c06lbf(f,sigma0,sigma,b,epstol,mmax,m,acoef,errvec,ifail)

Write (nout,*)
Write (nout,99999) 'No. of coefficients returned by C06LBF =', m
Write (nout,*)
Write (nout,99998) ' ', 'Computed', 'Exact', 'Pseudo'

```

```

Write (nout,99998) 'T', '    f(T)', ' f(T)', ' error'
Write (nout,*)

! Evaluate inverse transform for different values of t
Do j = 0, 5
  t = real(j,kind=nag_wp)

  Call c06lcf(t,sigma,b,m,acoef,errvec,finv,ifail)

  exact = sinh(3.0E0_nag_wp*t)
  pserr = abs(finv-exact)/exp(sigma*t)
  Write (nout,99997) t, finv, exact, pserr
End Do

99999 Format (1X,A,I6)
99998 Format (1X,A10,A15,A15,A12)
99997 Format (1X,1P,E10.2,2E15.4,E12.1)
End Program c06lbfe

```

10.2 Program Data

C06LBF Example Program Data

```

514          : mmax
3.0  0.00001  0.0  0.0    : sigma0, epstol, sigma, b

```

10.3 Program Results

C06LBF Example Program Results

No. of coefficients returned by C06LBF = 64

T	Computed f(T)	Exact f(T)	Pseudo error
0.00E+00	1.5129E-09	0.0000E+00	1.5E-09
1.00E+00	1.0018E+01	1.0018E+01	1.7E-09
2.00E+00	2.0171E+02	2.0171E+02	1.2E-10
3.00E+00	4.0515E+03	4.0515E+03	9.8E-10
4.00E+00	8.1377E+04	8.1377E+04	3.0E-10
5.00E+00	1.6345E+06	1.6345E+06	1.7E-09

