NAG C Library Function Document

nag_complex_airy_bi (s17dhc)

1 Purpose

nag_complex_airy_bi (s17dhc) returns the value of the Airy function $\mathrm{Bi}(z)$ or its derivative $\mathrm{Bi}'(z)$ for complex z, with an option for exponential scaling.

2 Specification

```
void nag_complex_airy_bi (Nag_FunType deriv, Complex z, Nag_ScaleResType scal,
     Complex *bi, NagError *fail)
```

3 Description

nag_complex_airy_bi (s17dhc) returns a value for the Airy function $\mathrm{Bi}(z)$ or its derivative $\mathrm{Bi}'(z)$, where z is complex, $-\pi < \arg z \leq \pi$. Optionally, the value is scaled by the factor $e^{|\mathrm{Re}(2z\sqrt{z}/3)|}$.

The function is derived from the routine CBIRY in Amos (1986). It is based on the relations $\mathrm{Bi}(z) = \dfrac{\sqrt{z}}{\sqrt{3}}(I_{-1/3}(w) + I_{1/3}(w))$, and $\mathrm{Bi}'(z) = \dfrac{z}{\sqrt{3}}(I_{-2/3}(w) + I_{2/3}(w))$, where I_ν is the modified Bessel function and $w = 2z\sqrt{z}/3$.

For very large $|z|$, argument reduction will cause total loss of accuracy, and so no computation is performed. For slightly smaller $|z|$, the computation is performed but results are accurate to less than half of ***machine precision***. If Re z is too large, and the unscaled function is required, there is a risk of overflow and so no computation is performed. In all the above cases, a warning is given by the function.

4 References

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

Amos D E (1986) Algorithm 644: A portable package for Bessel functions of a complex argument and non-negative order *ACM Trans. Math. Software* **12** 265–273

5 Parameters

1: **deriv** – Nag_FunType *Input*

On entry: specifies whether the function or its derivative is required.

If **deriv** = **Nag_Function**, $\mathrm{Bi}(z)$ is returned.

If **deriv** = **Nag_Deriv**, $\mathrm{Bi}'(z)$ is returned.

Constraint: **deriv** = **Nag_Function** or **Nag_Deriv**.

2: **z** – Complex *Input*

On entry: the argument z of the function.

3: **scal** – Nag_ScaleResType *Input*

On entry: the scaling option.

If **scal** = **Nag_UnscaleRes**, the result is returned unscaled.

If **scal** = **Nag_ScaleRes**, the result is returned scaled by the factor $e^{|\mathrm{Re}(2z\sqrt{z}/3)|}$.

Constraint: **scal** = **Nag_UnscaleRes** or **Nag_ScaleRes**.

4: **bi** – Complex * *Output*

On exit: the required function or derivative value.

5: **fail** – NagError * *Input/Output*

The NAG error parameter (see the Essential Introduction).

6 Error Indicators and Warnings

NE_OVERFLOW_LIKELY

No computation because **z**.**re** = ⟨*value*⟩ is too large when **scal** = **Nag_UnscaleRes**.

NE_TERMINATION_FAILURE

No computation – algorithm termination condition not met.

NE_TOTAL_PRECISION_LOSS

No computation because abs(**z**) = ⟨*value*⟩ > ⟨*value*⟩.

NW_SOME_PRECISION_LOSS

Results lack precision because abs(**z**) = ⟨*value*⟩ > ⟨*value*⟩.

NE_BAD_PARAM

On entry, parameter ⟨*value*⟩ had an illegal value.

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 consult NAG for assistance.

7 Accuracy

All constants in nag_complex_airy_bi (s17dhc) are given to approximately 18 digits of precision. Calling the number of digits of precision in the floating-point arithmetic being used t, 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 nag_complex_airy_bi (s17dhc), the actual number of correct digits is limited, in general, by $p - s$, where $s \approx \max(1, |\log_{10}|z||)$ represents the number of digits lost due to the argument reduction. Thus the larger the value of $|z|$, the less the precision in the result.

Empirical tests with modest values of z, checking relations between Airy functions $\mathrm{Ai}(z)$, $\mathrm{Ai}'(z)$, $\mathrm{Bi}(z)$ and $\mathrm{Bi}'(z)$, have shown errors limited to the least significant 3 – 4 digits of precision.

8 Further Comments

Note that if the function is required to operate on a real argument only, then it may be much cheaper to call nag_airy_bi (s17ahc) or nag_airy_bi_deriv (s17akc).

9 Example

The example program prints a caption and then proceeds to read sets of data from the input data stream. The first datum is a value for the parameter **deriv**, the second is a complex value for the argument, **z**, and

the third is a character value used as a flag to set the parameter **scal**. The program calls the function and prints the results. The process is repeated until the end of the input data stream is encountered.

9.1 Program Text

```
/* nag_complex_airy_bi (s17dhc) Example Program
 *
 * Copyright 2002 Numerical Algorithms Group.
 *
 * Mark 7, 2002.
 */

#include <nag.h>
#include <stdio.h>
#include <nag_stdlib.h>
#include <nags.h>

int main(void)
{
  Complex z, bi;
  Nag_ScaleResType scal_enum;
  Nag_FunType deriv_enum;
  char deriv, scal;

  Integer exit_status = EXIT_SUCCESS;
  NagError fail;

  INIT_FAIL(fail);

  /* Skip heading in data file */
  Vscanf("%*[^\n]");
  Vprintf("s17dhc Example Program Results\n");
  Vprintf("  deriv         z         scal          bi\n");
  while (scanf(" '%c' (%lf,%lf) '%c'%*[^\n] ",
               &deriv, &z.re, &z.im, &scal) != EOF)
    {
      /* Convert scal character to enum */
      if (scal == 's')
        {
          scal_enum = Nag_ScaleRes;
        }
      else if (scal == 'u')
        {
          scal_enum = Nag_UnscaleRes;
        }
      else
        {
          Vprintf("Unrecognised character for Nag_ScaleResType type\n");
          exit_status = -1;
          goto END;
        }
      /* Convert deriv character to enum */
      if (deriv == 'f')
        {
          deriv_enum = Nag_Function;
        }
      else if (deriv == 'd')
        {
          deriv_enum = Nag_Deriv;
        }
      else
        {
          Vprintf("Unrecognised character for Nag_FunType type\n");
          exit_status = -1;
          goto END;
        }
      s17dhc(deriv_enum, z, scal_enum, &bi, &fail);
      if (fail.code == NE_NOERROR)
        Vprintf("   '%c'  (%7.3f,%7.3f)  '%c'  (%7.3f,%7.3f)\n",
                deriv, z.re, z.im, scal, bi.re, bi.im);
```

```
      else
        {
          Vprintf("Error from s17dhc.\n%s\n", fail.message);
          exit_status = 1;
          goto END;
        }
    }
 END:
  return exit_status;
}
```

9.2 Program Data

```
s17dhc Example Program Data
 'f'   ( 0.3,  0.4)    'u'
 'f'   ( 0.2,  0.0)    'u'
 'f'   ( 1.1, -6.6)    'u'
 'f'   ( 1.1, -6.6)    's'
 'd'   (-1.0,  0.0)    'u'   - Values of deriv, z and scal
```

9.3 Program Results

```
s17dhc Example Program Results
  deriv         z         scal          bi
   'f'  (  0.300,  0.400)  'u'  (  0.736,  0.183)
   'f'  (  0.200,  0.000)  'u'  (  0.705,  0.000)
   'f'  (  1.100, -6.600)  'u'  (-47.904, 43.663)
   'f'  (  1.100, -6.600)  's'  ( -0.130,  0.119)
   'd'  ( -1.000,  0.000)  'u'  (  0.592,  0.000)
```