nag_bessel_k1 (s18adc)

1. Purpose

 $\mathbf{nag_bessel_k1}$ (s18adc) returns the value of the modified Bessel function, $K_1(x)$.

2. Specification

```
#include <nag.h>
#include <nags.h>
double nag_bessel_k1(double x, NagError *fail)
```

3. Description

This function evaluates an approximation to the modified Bessel function of the second kind, $K_1(x)$.

The function is based on Chebyshev expansions.

For x near zero, $K_1(x) \simeq 1/x$. For very small x on some machines, it is impossible to calculate 1/x without overflow and the function must fail.

4. Parameters

 \mathbf{x}

Input: the argument x of the function.

Constraint: $\mathbf{x} > 0.0$.

fail

The NAG error parameter, see the Essential Introduction to the NAG C Library.

5. Error Indications and Warnings

NE_REAL_ARG_LE

On entry, ${\bf x}$ must not be less than or equal to 0.0: ${\bf x}=\langle value \rangle.$ K_0 is undefined and the function returns zero.

NE_REAL_ARG_TOO_SMALL

On entry, **x** must be greater than $\langle value \rangle$: **x** = $\langle value \rangle$.

 \mathbf{x} is too small, there is a danger of overflow and the function returns approximately the largest representable value.

6. Further Comments

6.1. Accuracy

Let δ and ϵ be the relative errors in the argument and result respectively.

If δ is somewhat larger than the **machine precision** (i.e., if δ is due to data errors etc.), then ϵ and δ are approximately related by $\epsilon \simeq |(xK_0(x)-K_1(x))/K_1(x)| \delta$.

However, if δ is of the same order as the **machine precision**, then rounding errors could make ϵ slightly larger than the above relation predicts.

For small x, $\epsilon \simeq \delta$ and there is no amplification of errors.

For large x, $\epsilon \simeq x\delta$ and we have strong amplification of the relative error. Eventually K_1 , which is asymptotically given by e^{-x}/\sqrt{x} , becomes so small that it cannot be calculated without underflow and hence the function will return zero. Note that for large x the errors will be dominated by those of the **math library** function exp.

6.2. References

Abramowitz M and Stegun I A (1968) *Handbook of Mathematical Functions* Dover Publications, New York ch 9 p 374.

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7. See Also

nag_bessel_k0 (s18acc)

8. Example

The following program reads values of the argument x from a file, evaluates the function at each value of x and prints the results.

8.1. Program Text

```
/* nag_bessel_k1(s18adc) Example Program
 * Copyright 1990 Numerical Algorithms Group.
 * Mark 2 revised, 1992.
#include <nag.h>
#include <stdio.h>
#include <nag_stdlib.h>
#include <nags.h>
main()
{
  double x, y;
  /* Skip heading in data file */
Vscanf("%*[^\n]");
Vprintf("s18adc Example Program Results\n");
  Vprintf("
                                y\n");
                 X
  while (scanf("%lf", &x) != EOF)
       y = s18adc(x, NAGERR_DEFAULT);
       Vprintf("%12.3e%12.3e\n", x, y);
  exit(EXIT_SUCCESS);
```

8.2. Program Data

```
$18adc Example Program Data

0.4

0.6

1.4

1.6

2.5

3.5

6.0

8.0

10.0

1000.0
```

8.3. Program Results

```
s18adc Example Program Results
    х
   4.000e-01
               2.184e+00
  6.000e-01
               1.303e+00
  1.400e+00
               3.208e-01
   1.600e+00
               2.406e-01
   2.500e+00
               7.389e-02
  3.500e+00
              2.224e-02
               1.344e-03
  6.000e+00
  8.000e+00
               1.554e-04
  1.000e+01
               1.865e-05
   1.000e+03
               0.000e+00
```

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