nag_fresnel_s (s20acc)

1. Purpose

nag_fresnel_s (s20acc) returns a value for the Fresnel Integral S(x).

2. Specification

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

```
double nag_fresnel_s(double x)
```

3. Description

This function evaluates an approximation to the Fresnel Integral

$$S(x) = \int_0^x \sin\left(\frac{\pi}{2}t^2\right) dt.$$

The function is based on Chebyshev expansions.

4. Parameters

x

Input: the argument x of the function.

5. Error Indications and Warnings

None.

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 $\epsilon \simeq |x \sin(\pi x^2/2)/S(x)| \delta$.

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 $x, \epsilon \simeq 3\delta$ and hence there is only moderate amplification of relative error. Of course for very small x where the correct result would underflow and exact zero is returned, relative error-control is lost.

For moderately large values of x, $|\epsilon| \simeq |2x \sin(\pi x^2/2)||\delta|$ and the result will be subject to increasingly large amplification of errors. However, the above relation breaks down for large values of x (i.e., when $1/x^2$ is of the order of the **machine precision**); in this region the relative error in the result is essentially bounded by $2/\pi x$.

Hence the effects of error amplification are limited and at worst the relative error loss should not exceed half the possible number of significant figures.

6.2. References

Abramowitz M and Stegun I A (1968) Handbook of Mathematical Functions Dover Publications, New York ch 7 p 300.

7. See Also

 $nag_fresnel_c (s20adc)$

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_fresnel_s(s20acc) 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("s20acc Example Program Results\n");
  Vprintf("
                             y\n");
                x
  while (scanf("%lf", &x) != EOF)
    {
      y = s20acc(x);
Vprintf("%12.3e%12.3e\n", x, y);
    }
  exit(EXIT_SUCCESS);
}
```

8.2. Program Data

s20acc Example Program Data 0.0 0.5

1.0 2.0 4.0 5.0 6.0 8.0 10.0 -1.0 1000.0

8.3. Program Results

s20acc Example Program Results

x	у
0.000e+00	0.000e+00
5.000e-01	6.473e-02
1.000e+00	4.383e-01
2.000e+00	3.434e-01
4.000e+00	4.205e-01
5.000e+00	4.992e-01
6.000e+00	4.470e-01
8.000e+00	4.602e-01
1.000e+01	4.682e-01
-1.000e+00	-4.383e-01
1.000e+03	4.997e-01