NAG C Library Function Document

nag_1d_cheb_intg (e02ajc)

1 Purpose

nag_1d_cheb_intg (e02ajc) determines the coefficients in the Chebyshev-series representation of the indefinite integral of a polynomial given in Chebyshev-series form.

2 Specification

```
void nag_1d_cheb_intg (Integer n, double xmin, double xmax, const double a[],
     Integer ia1, double qatm1, double aint[], Integer iaint1, NagError *fail)
```

3 Description

nag_1d_cheb_intg (e02ajc) forms the polynomial which is the indefinite integral of a given polynomial. Both the original polynomial and its integral are represented in Chebyshev-series form. If supplied with the coefficients a_i, for $i = 0, 1, \ldots, n$, of a polynomial $p(x)$ of degree n, where

$$p(x) = \tfrac{1}{2}a_0 + a_1 T_1(\bar{x}) + \cdots + a_n T_n(\bar{x}),$$

the function returns the coefficients a_i', for $i = 0, 1, \ldots, n+1$, of the polynomial $q(x)$ of degree $n+1$, where

$$q(x) = \tfrac{1}{2}a_0' + a_1' T_1(\bar{x}) + \cdots + a_{n+1}' T_{n+1}(\bar{x}),$$

and

$$q(x) = \int p(x)\,dx.$$

Here $T_j(\bar{x})$ denotes the Chebyshev polynomial of the first kind of degree j with argument $\bar{x}$. It is assumed that the normalised variable $\bar{x}$ in the interval $[-1, +1]$ was obtained from the user's original variable x in the interval $[x_{\min}, x_{\max}]$ by the linear transformation

$$\bar{x} = \frac{2x - (x_{\max} + x_{\min})}{x_{\max} - x_{\min}}$$

and that the user requires the integral to be with respect to the variable x. If the integral with respect to $\bar{x}$ is required, set $x_{\max} = 1$ and $x_{\min} = -1$.

Values of the integral can subsequently be computed, from the coefficients obtained, by using nag_1d_cheb_eval2 (e02akc).

The method employed is that of Chebyshev-series (see Chapter 8 of Modern Computing Methods (1961)), modified for integrating with respect to x. Initially taking $a_{n+1} = a_{n+2} = 0$, the function forms successively

$$a_i' = \frac{a_{i-1} - a_{i+1}}{2i} \times \frac{x_{\max} - x_{\min}}{2}, \quad i = n+1, n, \ldots, 1.$$

The constant coefficient a_0' is chosen so that $q(x)$ is equal to a specified value, **qatm1**, at the lower end-point of the interval on which it is defined, i.e., $\bar{x} = -1$, which corresponds to $x = x_{\min}$.

4 References

Modern Computing Methods (1961) Chebyshev-series *NPL Notes on Applied Science* **16** (2nd Edition) HMSO

5 Parameters

1: **n** – Integer *Input*

On entry: n, the degree of the given polynomial $p(x)$.

Constraint: $\mathbf{n} \geq 0$.

2: **xmin** – double *Input*
3: **xmax** – double *Input*

On entry: the lower and upper end-points respectively of the interval $[x_{\mathrm{min}}, x_{\mathrm{max}}]$. The Chebyshev-series representation is in terms of the normalised variable $\bar{x}$, where

$$\bar{x} = \frac{2x - (x_{\mathrm{max}} + x_{\mathrm{min}})}{x_{\mathrm{max}} - x_{\mathrm{min}}}.$$

Constraint: **xmax** $>$ **xmin**.

4: **a**$[dim]$ – const double *Input*

Note: the dimension, dim, of the array **a** must be at least $1 + \mathbf{n} \times \mathbf{ia1}$.

On entry: the Chebyshev coefficients of the polynomial $p(x)$. Specifically, element $i \times \mathbf{ia1}$ of **a** must contain the coefficient a_i, for $i = 0, 1, \ldots, n$. Only these $n + 1$ elements will be accessed.

5: **ia1** – Integer *Input*

On entry: the index increment of **a**. Most frequently the Chebyshev coefficients are stored in adjacent elements of **a**, and **ia1** must be set to 1. However, if for example, they are stored in $\mathbf{a}[0], \mathbf{a}[3], \mathbf{a}[6], \ldots$, then the value of **ia1** must be 3. See also Section 8.

Constraint: $\mathbf{ia1} \geq 1$.

6: **qatm1** – double *Input*

On entry: the value that the integrated polynomial is required to have at the lower end-point of its interval of definition, i.e., at $\bar{x} = -1$ which corresponds to $x = x_{\mathrm{min}}$. Thus, **qatm1** is a constant of integration and will normally be set to zero by the user.

7: **aint**$[dim]$ – double *Output*

Note: the dimension, dim, of the array **aint** must be at least $1 + (\mathbf{n} + 1) \times \mathbf{iaint1}$.

On exit: the Chebyshev coefficients of the integral $q(x)$. (The integration is with respect to the variable x, and the constant coefficient is chosen so that $q(x_{\mathrm{min}})$ equals **qatm1**). Specifically, element $i \times \mathbf{iaint1}$ of **aint** contains the coefficient a'_i, for $i = 0, 1, \ldots, n + 1$.

8: **iaint1** – Integer *Input*

On entry: the index increment of **aint**. Most frequently the Chebyshev coefficients are required in adjacent elements of **aint**, and **iaint1** must be set to 1. However, if, for example, they are to be stored in $\mathbf{aint}[0], \mathbf{aint}[3], \mathbf{aint}[6], \ldots$, then the value of **iaint1** must be 3. See also Section 8.

Constraint: $\mathbf{iaint1} \geq 1$.

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

The NAG error parameter (see the Essential Introduction).

6 Error Indicators and Warnings

NE_INT

On entry, $\mathbf{n} = \langle value \rangle$.
Constraint: $\mathbf{n} \geq 0$.

On entry, **ia1** = ⟨*value*⟩.
Constraint: **ia1** ≥ 1.

On entry, **iaint1** = ⟨*value*⟩.
Constraint: **iaint1** ≥ 1.

NE_REAL_2

On entry, **xmax** $\leq$ **xmin**: **xmax** = ⟨*value*⟩, **xmin** = ⟨*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

In general there is a gain in precision in numerical integration, in this case associated with the division by $2i$ in the formula quoted in Section 3.

8 Further Comments

The time taken is approximately proportional to $n + 1$.

The increments **ia1**, **iaint1** are included as parameters to give a degree of flexibility which, for example, allows a polynomial in two variables to be integrated with respect to either variable without rearranging the coefficients.

9 Example

Suppose a polynomial has been computed in Chebyshev-series form to fit data over the interval $[-0.5, 2.5]$. The following program evaluates the integral of the polynomial from 0.0 to 2.0. (For the purpose of this example, **xmin**, **xmax** and the Chebyshev coefficients are simply supplied. Normally a program would read in or generate data and compute the fitted polynomial).

9.1 Program Text

```
/* nag_1d_cheb_intg (e02ajc) Example Program.
 *
 * Copyright 2001 Numerical Algorithms Group.
 *
 * Mark 7, 2001.
 */

#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nage02.h>

int main(void)
{
  /* Initialized data */
  const double xmin = -0.5;
  const double xmax = 2.5;
  const double a[7] = { 2.53213,1.13032,0.2715,0.04434,0.00547,5.4e-4,4e-5 };

  /* Scalars */
  double ra, rb, result, xa, xb, zero;
  Integer exit_status, n, one;
  NagError fail;
```

```
 /* Arrays */
  double *aint = 0;

  INIT_FAIL(fail);
  exit_status = 0;
  Vprintf("e02ajc Example Program Results\n");

  n = 6;
  zero = 0.0;
  one = 1;

  /* Allocate memory */
  if ( !(aint = NAG_ALLOC(n + 2, double)) )
    {
      Vprintf("Allocation failure\n");
      exit_status = -1;
      goto END;
    }

  e02ajc(n, xmin, xmax, a, one, zero, aint, one, &fail);
  if (fail.code != NE_NOERROR)
    {
      Vprintf("Error from e02ajc.\n%s\n", fail.message);
      exit_status = 1;
      goto END;
    }

  xa = 0.0;
  xb = 2.0;
  e02akc(n+1, xmin, xmax, aint, one, xa, &ra, &fail);
  if (fail.code != NE_NOERROR)
    {
      Vprintf("Error from e02akc.\n%s\n", fail.message);
      exit_status = 1;
      goto END;
    }

  e02akc(n+1, xmin, xmax, aint, one, xb, &rb, &fail);
  if (fail.code != NE_NOERROR)
    {
      Vprintf("Error from e02akc.\n%s\n", fail.message);
      exit_status = 1;
      goto END;
    }

  result = rb - ra;
  Vprintf("\n");
  Vprintf("Value of definite integral is %10.4f\n", result);
 END:
  if (aint) NAG_FREE(aint);

  return exit_status;
}
```

9.2 Program Data

None.

9.3 Program Results

```
e02ajc Example Program Results

Value of definite integral is     2.1515
```