

## nag\_kelvin\_bei (s19abc)

### 1. Purpose

`nag_kelvin_bei` (s19abc) returns a value for the Kelvin function  $\text{bei } x$ .

### 2. Specification

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

```
double nag_kelvin_bei(double x, NagError *fail)
```

### 3. Description

This function evaluates an approximation to the Kelvin function  $\text{bei } x$ .

The function is based on several Chebyshev expansions.

For large  $x$ , there is a danger of the result being totally inaccurate, as the error amplification factor grows in an essentially exponential manner; therefore the function must fail.

### 4. Parameters

**x**

Input: the argument  $x$  of the function.

**fail**

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

### 5. Error Indications and Warnings

**NE\_REAL\_ARG\_GT**

On entry,  $|x|$  must not be greater than  $\langle value \rangle$ :  $x = \langle value \rangle$ .

$|x|$  is too large for an accurate result to be returned and the function returns zero.

### 6. Further Comments

#### 6.1. Accuracy

Since the function is oscillatory, the absolute error rather than the relative error is important. Let  $E$  be the absolute error in the function, and  $\delta$  be the relative error in the argument. If  $\delta$  is somewhat larger than the **machine precision**, then we have  $E \simeq |x(-\text{ber}_1 x + \text{bei}_1 x)/\sqrt{2}| \delta$  (provided  $E$  is within machine bounds).

For small  $x$  the error amplification is insignificant and thus the absolute error is effectively bounded by the **machine precision**.

For medium and large  $x$ , the error behaviour is oscillatory and its amplitude grows like  $\sqrt{x/2\pi}e^{x/\sqrt{2}}$ . Therefore it is impossible to calculate the functions with any accuracy when  $\sqrt{x}e^{x/\sqrt{2}} > \sqrt{2\pi}/\delta$ . Note that this value of  $x$  is much smaller than the minimum value of  $x$  for which the function overflows.

#### 6.2. References

Abramowitz M and Stegun I A (1968) *Handbook of Mathematical Functions* Dover Publications, New York ch 9.9 p 379.

### 7. See Also

`nag_kelvin_ber` (s19aac)  
`nag_kelvin_ker` (s19acc)  
`nag_kelvin_kei` (s19adc)

## 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_kelvin_bei(s19abc) Example Program
 *
 * Copyright 1996 Numerical Algorithms Group.
 *
 * Mark 4, 1996.
 */

#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("s19abc Example Program Results\\n\\n");
    Vprintf("      x          y\\n\\n");
    while (scanf("%lf", &x) != EOF)
    {
        y = s19abc(x, NAGERR_DEFAULT);
        Vprintf("%12.3e%12.3e\\n", x, y);
    }
    exit(EXIT_SUCCESS);
}

```

### 8.2. Program Data

```

s19abc Example Program Data
      0.1
      1.0
      2.5
      5.0
     10.0
     15.0
     -1.0

```

### 8.3. Program Results

```

s19abc Example Program Results
      x          y
 1.000e-01  2.500e-03
 1.000e+00  2.496e-01
 2.500e+00  1.457e+00
 5.000e+00  1.160e-01
 1.000e+01  5.637e+01
 1.500e+01 -2.953e+03
-1.000e+00  2.496e-01

```

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