nag_bessel_i1 (s18afc)

1. Purpose

nag_bessel_i1 (s18afc) returns a value for the modified Bessel function $I_1(x)$.

2. Specification

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

double nag_bessel_i1(double x, NagError *fail)

3. Description

This function evaluates an approximation to the modified Bessel function of the first kind, $I_1(x)$.

The function is based on Chebyshev expansions.

For large x, the function must fail because $I_1(x)$ cannot be represented without overflow.

4. Parameters

х

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, $|\mathbf{x}|$ must not be greater than $\langle value \rangle$: $\mathbf{x} = \langle value \rangle$. $|\mathbf{x}|$ is too large and the function returns the approximate value of $I_0(x)$ at the nearest valid argument.

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 $\epsilon \simeq |(xI_0(x) - I_1(x))/I_1(x)| \delta$.

However, if δ is of the same order as **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 errors. However, the function must fail for quite moderate values of x because $I_1(x)$ would overflow; hence in practice the loss of accuracy for large x is not excessive. 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.

7. See Also

nag_bessel_i0 (s18aec)

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_i1(s18afc) 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("s18afc Example Program Results\n");
  Vprintf("
                х
                              y∖n");
  while (scanf("%lf", &x) != EOF)
    {
       y = s18afc(x, NAGERR_DEFAULT);
Vprintf("%12.3e%12.3e\n", x, y);
    }
  exit(EXIT_SUCCESS);
}
```

8.2. Program Data

s18afc Example Program Data

0.0 0.5 1.0 3.0 6.0 8.0 10.0 15.0 20.0 -1.0

8.3. Program Results

s18afc Example Program Results

х	у
0.000e+00	0.000e+00
5.000e-01	2.579e-01
1.000e+00	5.652e-01
3.000e+00	3.953e+00
6.000e+00	6.134e+01
8.000e+00	3.999e+02
1.000e+01	2.671e+03
1.500e+01	3.281e+05
2.000e+01	4.245e+07
-1.000e+00	-5.652e-01