

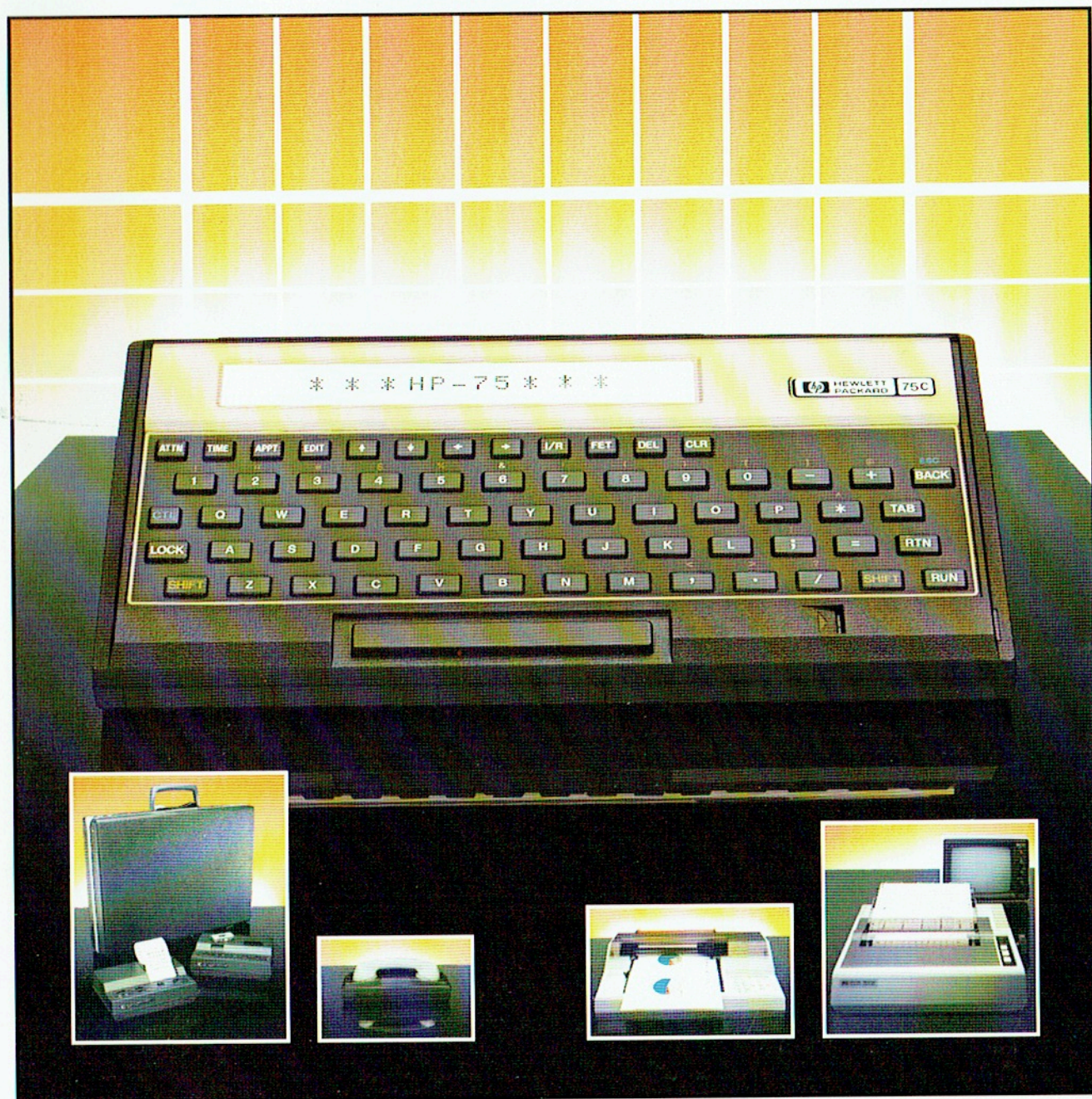
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PROGRAM DESCRIPTION

FAST FOURIER TRANSFORM

Given a complex vector $\alpha = (\alpha_0, \dots, \alpha_{n-1})$, this program computes the Fourier transform coefficients

$$\beta_m = \frac{1}{n} \sum_k \alpha_k e^{-2\pi i \frac{m}{n} k \sqrt{-1}} \quad 0 \leq k \leq n-1$$

The inverse coefficients are

$$\beta_m = \sum_k \alpha_k e^{2\pi i \frac{m}{n} k \sqrt{-1}} \quad 0 \leq k \leq n-1$$

Algorithm: Input $n, (m = \log_2(n))$, data points $a(*)$, $b(*)$ or input $z(t)$

For $i=0$ to $n-1$ step 1

Input $\alpha(i) = a(i) + \sqrt{-1} b(i)$ or evaluate $z(i)$

Next i

Def bit reversing function $r(k)$

Set flag $f=1$ for inverse, $f=-1$ for direct

For $k=m-1$ to 0 step -1

For $p=0$ to $n-1$ step 2^{k+1}

$s=r(p/2^k)$

$\xi_1 = \cos(2\pi s/n) + \sqrt{-1} \sin(2\pi s/n) f$

For $j=0$ to 2^k-1 step 1

$\xi_2 = \xi_1 \alpha(j+p+2^k)$

$\alpha(j+p) = \alpha(j+p) + \xi_2$

$\alpha(j+p+2^k) = \alpha(j+p) - 2\xi_2$

Next j

Next p

Next k

PROGRAM DESCRIPTION

FAST FOURIER TRANSFORM (continued)

```
For i=0 to n-1 step 1
  If r(i)>i, swap  $\alpha(i)$ ,  $\alpha(r(i))$ 
Next i
For i=0 to n-1 step 1
  If f=-1 disp  $\beta(i)=\alpha(i)/n$ 
  If f=1 disp  $\beta(i)=\alpha(i)$ 
Next i
Stop
```

SAMPLE PROBLEM

- A) Compute the Fourier transform (direct) of the following data pairs
- $$\alpha(0) = (1, 2)$$
- $$\alpha(1) = (4, 1)$$
- $$\alpha(2) = (-2, 0)$$
- $$\alpha(3) = (3, -1)$$

SOLUTION

STEP	INSTRUCTIONS	DISPLAY	INPUT
A			
1	Run program	*** FOURIER TRANSFORM ***	
2	Enter number of data points:	Number of data points?	4 [RTN]
3	Select data as input:	<u>F</u> unction or <u>D</u> ata points?F	D [RTN]
4	Enter data:	Real part of $\alpha(0)$?	1 [RTN]
		Imag part of $\alpha(0)$?	2 [RTN]
		Real part of $\alpha(1)$?	4 [RTN]
		Imag part of $\alpha(1)$?	1 [RTN]
		Real part of $\alpha(2)$?	-2 [RTN]
		Imag part of $\alpha(2)$?	0 [RTN]
		Real part of $\alpha(3)$?	3 [RTN]
		Imag part of $\alpha(3)$?	-1 [RTN]
5	Continue:	<u>R</u> echeck data or <u>C</u> ontinue?R	C [RTN]
6	Select direct transform:	<u>D</u> irect/ <u>I</u> nverse transform?D	[RTN]
		Computing...	
7	View each point by pressing	Real part of $\beta(0)=1.5$	[RTN]
	[RTN]. Pressing [BACK] will	Imag part of $\beta(0)=.5$	[RTN]
	goto the previous point.	Real part of $\beta(1)=1.25$	[RTN]

	SOLUTION	
--	----------	--

STEP	INSTRUCTIONS	DISPLAY	INPUT
		Imag part of $\beta(1)=.249999999998$	[RTN]
		Real part of $\beta(2)=-2$	[RTN]
		Imag part of $\beta(2)=.5$	[RTN]
		Real part of $\beta(3)=.250000000003$	[RTN]
		Imag part of $\beta(3)=.7300000000003$	[RTN]
8	End program.	<u>R</u> un again, <u>V</u> iew again, or <u>E</u> nd?R	E [RTN]

SAMPLE PROBLEM

- B) Find the inverse Fourier transform of the data pairs $\alpha(i) = i + \sqrt{-1} i \quad i = 0, \dots, 3$

SOLUTION

STEP	INSTRUCTIONS	DISPLAY	INPUT
B			
1	Run program	*** FOURIER TRANSFORM ***	
2	Enter number of data points:	Number of data points?	4 [RTN]
3	Select data as input:	<u>F</u> unction or <u>D</u> ata points?F	D [RTN]
4	Enter data:	Real part of $\alpha(0)$?	0 [RTN]
		Imag part of $\alpha(0)$?	0 [RTN]
		Real part of $\alpha(1)$?	1 [RTN]
		Imag part of $\alpha(1)$?	1 [RTN]
		Real part of $\alpha(2)$?	2 [RTN]
		Imag part of $\alpha(2)$?	2 [RTN]
		Real part of $\alpha(3)$?	3 [RTN]
		Imag part of $\alpha(3)$?	3 [RTN]
5	Continue:	<u>R</u> echeck data or <u>C</u> ontinue?R	C [RTN]
6	Select inverse transform:	<u>D</u> irect/ <u>I</u> nverse transform?D	I [RTN]
		Computing...	
7	View each point by pressing	Real part of $\beta(0)=6$	[RTN]
	[RTN]. Pressing [BACK] will	Imag part of $\beta(0)=6$	[RTN]
	goto the previous point.	Real part of $\beta(1)= .0000000001$	[RTN]
		Imag part of $\beta(1)=-3.999999999$	[RTN]
		Real part of $\beta(2)=-2$	[RTN]
		Imag part of $\beta(2)=-2$	[RTN]

SOLUTION

STEP	INSTRUCTIONS	DISPLAY	INPUT
		Real part of $\beta(3)=-4.0000000001$	[RTN]
		Imag part of $\beta(3)=-.00000000001$	[RTN]
8	End program.	Run again, <u>V</u> iew again, or <u>E</u> nd?R	E [RTN]

SAMPLE PROBLEM

C) Estimate inverse Fourier transform of

$$z(t) = t + \sqrt{-1} t$$

with four data points. In this case

Real part $z(t) = x(t) = t,$

Imag part $z(t) = y(t) = t.$

SOLUTION

STEP	INSTRUCTIONS	DISPLAY	INPUT
C 1	Enter x(t) in 510	510 DEF FNX(T)=T	
	Enter y(t) in 520	520 DEF FNY(T)=T	
1	Run program	*** FOURIER TRANSFORM ***	
2	Enter number of data points:	Number of data points?	4 [RTN]
3	Select function as input:	<u>F</u> unction or <u>D</u> ata points?F	F [RTN]
		Evaluating function...	
6	Select inverse transform:	<u>D</u> irect/ <u>I</u> nverse transform?D	I [RTN]
		Computing...	
7	View each point by pressing	Real part of $\beta(0)=6$	[RTN]
	[RTN]. Pressing [BACK] will	Imag part of $\beta(0)=6$	[RTN]
	goto the previous point.	Real part of $\beta(1)=.0000000001$	[RTN]
		Imag part of $\beta(1)=-3.999999999$	[RTN]
		Real part of $\beta(2)=-2$	[RTN]
		Imag part of $\beta(2)=-2$	[RTN]
		Real part of $\beta(3)=-4.0000000001$	[RTN]
		Imag part of $\beta(3)=-.00000000001$	[RTN]
8	End program.	<u>R</u> un again, <u>V</u> iew again, or <u>E</u> nd?R	E [RTN]

USER INSTRUCTIONS

STEP	INSTRUCTIONS	DISPLAY	INPUT
1	Run program	*** FOURIER TRANSFORM ***	
2	Enter number of data points:	Number of data points?	n [RTN]
	(Must be a power of 2)		
3	Select function or data	<u>F</u> unction or <u>D</u> ata points?F	F or D [RTN]
4	If data, enter the real and		
	imaginary part of each point:	Real part of $\alpha(i)$?	Re $\alpha(i)$ [RTN]
		Imag part of $\alpha(i)$?	Im $\alpha(i)$ [RTN]
	If function, enter the x(t) in	510 DEF FN(X(T)=	
	line 510 and y(t) in 520	520 DEF FN(Y(T)=	
	before starting program.		
	Goto step 6.		
5	Check data:	<u>R</u> echeck data or <u>C</u> ontinue?R	R or C [RTN]
a	When checking the data (R),		
	press [RTN] to proceed to		
	each point. If an error is		
	found, press [BACK] and		
	re-enter:	Imag part of $\alpha(i)$ =	[BACK]
		New real part of $\alpha(i)$?	Re $\alpha(i)$ [RTN]
	Then continue through the data.		
b	Enter C to continue to step 6.		
6	Select direct or inverse	<u>D</u> irect or <u>I</u> nverse transform?D	D or I [RTN]
	transform:		
7	Computation begins:	Computing...	
8	View each point by pressing	Real part $\beta(i)$ =	[RTN] or
	[RTN]. Pressing [BACK] will	Imag part $\beta(i)$ =	[BACK]

USER INSTRUCTIONS

STEP	INSTRUCTIONS	DISPLAY	INPUT
9	Select program options:	<u>R</u> un again, <u>V</u> iew again, or <u>E</u> nd?R	R, V, or E [RTN]
	To run the program again,		
	enter 'R' and goto step 2.		
	To view the answers again,		
	enter 'V' and goto step 8.		
	To end the program enter 'E'.		

VARIABLE NAMES

NAME	DESCRIPTION	NAME	DESCRIPTION
FNR(X)	Bit reversing function	X_2	Imag part of prim. root of unity to some power multiplied by F
X	Dummy variable for FNR(X)		
A	Temporary storage for FNR(X)	X_2, Y_2	Temp storage for main calc.
U	Temp storage for FNR(X)	X_3, Y_3	Temp storage for swap
FNA	Answer function	S	Temp storage for bit reversing function FNR
B	Temp storage for FNA	K	Simplifying power
FN(T)	Real part of object function	Q\$	String for RVE module
FN(T)	Imag part of object function	R\$	String for Direct/Inverse module
A(I)	Real part of object sequence	S\$	String for Data/Function module
B(I)	Imag part of object sequence	T\$	String for checking data-module
F	Flag for inverse/direct transform	N	Number of subdivision points
X_1	Real part of primitive root of unity to some power	M	$\log_2(n)$

NOTES AND REFERENCES

- Notes: 1. The program will work with up to 1024 points if approx. 20K bytes of RAM are available. To alter the number of points that are available, change the dimension in line 80. The number of points used must be a power of 2.
2. Execution time increases significantly with the number of data points.

Reference: Stoer, J. and R. Bulirsch, INTRODUCTION TO NUMERICAL ANALYSIS, (Spring-Verlag, New York, 1980), Section 2.3.2.

PROGRAM LISTING

```

10 ! FAST FOURIER TRANSFORM
20 ! Computes the direct or
30 ! inverse Fourier transform
40 ! of data points or functions
50 ! using the Cooley-Tukey
60 ! algorithm
70 ! Revision 11/01/1982
80 DIM A(512),B(512)
90 DISP '* * * FOURIER TRANSFORM * *
   *' @ OPTION ANGLE RADIANS
100 INPUT 'Number of data points?'; N @
    M=IP(LOG(N)/LOG(2))
110 IF FP(LOG(N)/LOG(2))#0 THEN BEEP @
    DISP 'Incorrect number of points!'
    @ GOTO 100
120 ! Bit reversing function

130 DEF FNR(X)
140 U=0
150 FOR P=0 TO M-1
160 A=RMD(X,2)
170 U=U+A*2^(M-1-P)
180 X=IP(X/2)
190 IF X<=1 THEN 210
200 NEXT P
210 U=U+X*2^(M-2-P)
220 FNR=U @ END DEF
230 ! Define answer function
240 DEF FNA
250 B=NUM(KEY$) @ IF B#13 AND B#8 THEN
    250
260 FNA=B @ END DEF
270 ! Transform data points or func?
280 DISP CHR$(198);'unction or ';CHR$(1
    96);
290 INPUT 'ata points?','F'; S$ @ S$=UP
    RC$(S$[1,1])
300 ON POS('FD',S$)+1 GOTO 280,500,320
310 ! Input data points
320 FOR I=0 TO N-1
330 DISP USING "'Real part of ',a, '('',k
    " ; CHR$(4),I;
340 INPUT ')? ' ;A(I)
350 DISP USING "'Imag part of ',a, '('',k
    " ; CHR$(4),I;
360 INPUT ')? ' ;B(I)
370 NEXT I
380 ! Check data points
390 DISP CHR$(210);'echeck data,or ';CH
    R$(195);
400 INPUT 'ontinue?','R'; T$ @ T$=UPRC$
    (T$[1,1])
410 ON POS('RC',T$)+1 GOTO 390,420,590
420 FOR I=0 TO N-1

```

-Number of data points must be
a power of two

-Reverse binary expansion of
integer

-Wait for 'RTN' or 'BACK' keys

-Select data points or function
as input

-Data point entry

-Option to check input data

PROGRAM LISTING

```

430 DISP USING "Real part of ',a, '('',k
    ,')='',k" ; CHR$(4),I,A(I)
440 IF FNA=8 THEN DISP USING "New real
    part of ',a, '('',k" ; CHR$(4),I; @
    INPUT ')? ' ; A(I)
450 DISP USING "Imag part of ',a, '('',k
    ,')='',k" ; CHR$(4),I,B(I)
460 IF FNA=8 THEN DISP USING "New imag
    part of ',a, '('',k" ; CHR$(4),I; @
    INPUT ')? ' ; B(I)
470 NEXT I
480 GOTO 390
490 ! Function to be transformed
500 DISP 'Evaluating function...'
510 DEF FNX(T) = T
520 DEF FNY(T) = T
530 FOR I=0 TO N-1
540 A(I)=FNX(I) @ B(I)=FNY(I)
550 NEXT I
560 ! Direct/inverse transform

570 ! from keyboard
580 ! Set flag for inverse
590 F=1
600 DISP CHR$(196);'irect/';CHR$(201);
610 INPUT 'nverse transform?','D'; R$ @
    R$=UPRC$(R$[1,1])
620 DISP 'Computing...'
630 ON POS('DI',R$)+1 GOTO 600,650,670
640 ! Set flag for direct
650 F=-1
660 ! Main loops
670 FOR K=M-1 TO 0 STEP -1
680 K1=2^K
690 FOR L=0 TO N-1 STEP 2^(K+1)
700 S=FNR(L/K1)
710 ! With f=-1,computing direct
720 ! Fourier transform
730 X1=COS(2*PI*S/N) @ Y1=SIN(2*PI*S/N)
    *F
740 FOR J=0 TO K1-1
750 X2=A(J+L+K1)*X1-B(J+L+K1)*Y1
760 Y2=A(J+L+K1)*Y1+B(J+L+K1)*X1
770 A(J+L)=A(J+L)+X2 @ B(J+L)=B(J+L)+Y2
780 A(J+L+K1)=A(J+L)-X2-X2
790 B(J+L+K1)=B(J+L)-Y2-Y2
800 NEXT J
810 NEXT L
820 NEXT K
830 ! Unscramble remainders
840 FOR I=0 TO N-1
850 IF FNR(I)<=I THEN 890
860 X3=A(I) @ Y3=B(I)
870 A(I)=A(FNR(I)) @ B(I)=B(FNR(I))

```

-User defined functions

-Select direct or inverse transform

PROGRAM LISTING

```

880 A(FNR(I))=X3 @ B(FNR(I))=Y3
890 NEXT I
900 ! Test for inverse transform
910 ! which is the case f=1
920 IF F=1 THEN 980
930 ! Compute direct transform
940 FOR I=0 TO N-1
950 A(I)=A(I)/N @ B(I)=B(I)/N
960 NEXT I
970 ! View the transform
980 FOR I=0 TO N-1
990 DISP USING "'Real part of ',a,'('',k
    ,')='',k" ; CHR$(5),I,A(I)
1000 IF FNA=8 THEN I=MAX(I-1,0)
1010 DISP USING "'Imag part of ',a,'('',k
    ,')='',k" ; CHR$(5),I,B(I)
1020 IF FNA=8 THEN I=MAX(I-1,0) @ GOTO 9
    90
1030 NEXT I
1040 ! Run,view, or end
1050 DISP CHR$(210);'un again,';CHR$(214
    );'iew again,or';CHR$(197);
1060 INPUT 'nd?','R'; Q$ @ Q$=UPRC$(Q$|1
    ,11)
1070 ON POS('RVE',Q$)+1 GOTO 1050,100,98
    0,1080
1080 STOP

```

-Program options

PROGRAM DESCRIPTION

FAST FOURIER SERIES/TRIGONOMETRIC INTERPOLATION

This program finds a trigonometric interpolation of the Fourier series.

Given a function $z(t) = x(t) + \sqrt{-1}y(t)$ which is peroidic on $[0, 2\pi]$ and whose modulus squared is integrable, the Fourier expansion is

$$z(t) = \sum_m \hat{z}(m) e^{mt\sqrt{-1}} \quad m=0, \pm 1, \pm 2, \dots$$

The Fourier expansion is approximated by trigonometric polynomials of the form

$$p(t) = \sum_m \beta_m \text{EXP}(mt\sqrt{-1}) \quad m=0, 1, \dots, n-1$$

To obtain a two-sided polynomial, β_m is extended with period n : (i.e., $\beta_{m+n} = \beta_m$, where n is the number of points or terms in the approximation).

An important special case is $z(t)$, a real valued function ($y(t)=0$ for all t).

The coefficients $\hat{z}(m) + \hat{z}(-m)$, $i(\hat{z}(m) - \hat{z}(-m))$ are real in that case, so putting

$$\begin{aligned} A_m &= 2 \operatorname{Re}(\beta_m) \\ B_m &= -2 \operatorname{Im}(\beta_m) \quad m=1, \dots, n/2-1 \\ A_0 &= 2 \beta_0 \\ A_{n/2} &= 2 \beta_{n/2} \end{aligned}$$

yields a sin, cos - polynomial with real coefficients:

$$A(t) = \frac{A_0}{2} + \sum_m (A_m \cos(mt) + \beta_m \sin(mt)) + \frac{A_{n/2}}{2} \cos\left(\frac{n}{2}t\right) \quad m=1, 2, \dots, \frac{n}{2}-1$$

Note that n must be a power of two.

PROGRAM DESCRIPTION

FAST FOURIER SERIES/TRIGONOMETRIC INTERPOLATION (continued)

Algorithm: Input n , $m=\log_2(n)$, data points $a(*), b(*)$ or input $z(t)$

For $i=0$ to $n-1$ step 1

Input $\alpha(i) = a(i) + \sqrt{-1} b(i)$ or evaluate $z\left(\frac{2\pi\sqrt{-1}i}{n}\right)$

Next i

Define bit reversing function $r(k)$

For $k = m-1$ to 0 step -1

For $p = 0$ to $n-1$ step 2^{k+1}

$s = r(p/2^k)$

$\xi_1 = \cos(2\pi s/n) + \sqrt{-1} \sin(2\pi s/n)$

For $j=0$ to 2^k-1 step 1

$\xi_2 = \xi_1 \alpha(j+p+2^k)$

$\alpha(j+p) = \alpha(j+p) + \xi_2$

$\alpha(j+p+2^k) = \alpha(j+p) - 2\xi_2$

Next j

Next p

Next k

For $i=0$ to $n-1$ step 1

Swap $\alpha(i), \alpha(r(i))$ if $r(i) > i$

Next i

For $i = 0$ to $n-1$ step 1

Disp $\beta(i)=\alpha(i)/n$

Next i

Stop

SAMPLE PROBLEM

A) Estimate the Fourier series of the data points

$\alpha(0)=(0,0), \alpha(1)=(1,1), \alpha(2)=(2,2), \alpha(3)=(3,3).$

SOLUTION

STEP	INSTRUCTIONS	DISPLAY	INPUT
A ₁	Run program	*** FAST FOURIER SERIES ***	
2	Enter number of data points:	Number of data points?	4 [RTN]
3	Select data as input:	<u>F</u> unction or <u>D</u> ata points?F	D [RTN]
4	Enter data:	Real part of $\alpha(0)$?	0 [RTN]
		Imag part of $\alpha(0)$?	0 [RTN]
		Real part of $\alpha(1)$?	1 [RTN]
		Imag part of $\alpha(1)$?	1 [RTN]
		Real part of $\alpha(2)$?	2 [RTN]
		Imag part of $\alpha(2)$?	2 [RTN]
		Real part of $\alpha(3)$?	3 [RTN]
		Imag part of $\alpha(3)$?	3 [RTN]
5	Continue:	<u>R</u> echeck data or <u>C</u> ontinue?R	C [RTN]
		Computing...	
6	Select complex series:	Select series: <u>R</u> eal or <u>C</u> omplex?R	C [RTN]
7	View each point by pressing	Real part of $\beta(0)= 1.5$	[RTN]
	[RTN]. Pressing [BACK] will	Imag part of $\beta(0)= 1.5$	[RTN]
	goto the previous point.	Real part of $\beta(1)=-.99999999998$	[RTN]
		Imag part of $\beta(1)= 2.5E-12$	[RTN]
		Real part of $\beta(2)=-.5$	[RTN]

SOLUTION

STEP	INSTRUCTIONS	DISPLAY	INPUT
		Imag part of $\beta(2)=-.5$	[RTN]
		Real part of $\beta(3)=-2.5E-12$	[RTN]
		Imag part of $\beta(3)=-1$	[RTN]
8	End program	<u>R</u> un again, <u>V</u> iew again, or <u>E</u> nd?R	E [RTN]

SAMPLE PROBLEM

B) Compute the polynomial approximation to $\exp(t\sqrt{-1}) = \cos(t\sqrt{-1}) * \sin(t) = x(t) + \sqrt{-1} y(t)$

SOLUTION

STEP	INSTRUCTIONS	DISPLAY	INPUT
B ₁	Enter x(t) on line 530	530 FNX=cos(T)	
	Enter y(t) on line 560	560 FNY=sin(T)	
2	Run program	*** FAST FOURIER SERIES ***	
3	Enter number of data points:	Number of data points?	2 [RTN]
4	Select function as input:	Function or Data points?F	F [RTN]
		Evaluating function...	
		Computing...	
5	Select complex series:	Select series: <u>R</u> real or <u>C</u> omplex?R	C [RTN]
6	View each point by pressing	Real part of $\beta(0) = 0$	[RTN]
	[RTN]. Pressing [BACK] will	Imag part of $\beta(0) = -1.04E-13$	[RTN]
	goto the previous point.	Real part of $\beta(1) = 1$	[RTN]
		Imag part of $\beta(1) = 1.04E-13$	[RTN]
7	End program.	<u>R</u> un again, <u>V</u> iew again, or <u>E</u> nd?R	E [RTN]

SAMPLE PROBLEM

C) Estimate $J_0(17.5), J_1(17.5), J_2(17.5), J_3(17.5)$

using $z(t) = \cos(17.5 \sin(t)) + \sqrt{-1} \sin(17.5 \sin(t))$.

Read off real part of $B(0), B(1), B(2), B(3)$.

SOLUTION

STEP	INSTRUCTIONS	DISPLAY	INPUT
C 1	Enter x(t) on line 530	530 FNX=cos(17.5*SIN(T))	
	Enter y(t) on line 560	560 FNY=SIN(17.5*SIN(T))	
2	Run program	*** FAST FOURIER SERIES ***	
3	Enter number of data points:	Number of data points?	64 [RTN]
4	Select function as input:	Function or Data points?F	F [RTN]
		Evaluating function...	
		Computing...	
5	Select complex series:	Select series: Real or Complex?R	C [RTN]
6	View each point by pressing	Real part of $\beta(0)=-.103110398225$	[RTN]
	[RTN]. Pressing [BACK] will	Imag part of $\beta(0)= 5.755625E-12$	[RTN]
	goto the previous point.	Real part of $\beta(1)=-.163419969425$	[RTN]
	In this case, ignore the	Imag part of $\beta(1)=-7.412512652E-12$	[RTN]
	imaginary part of (i).	Real part of $\beta(2)=8.44338302963E-2$	[RTN]
		Imag part of $\beta(2)= 8.411875E-12$	[RTN]
		Real part of $\beta(3)= .182719130625$	[RTN]
7	End program, ignoring rest		
	of answer.		[ATTN]

USER INSTRUCTIONS

STEP	INSTRUCTIONS	DISPLAY	INPUT
1	Run program	*** FAST FOURIER SERIES ***	
2	Enter number of data points: (Must be a power of 2)	Number of data points?	n [RTN]
3	Select function or data as input:	Function or Data points?F	F or D [RTN]
4	If data, enter the real and imaginary parts of each point:	Real part of $\alpha(i)$? Imag part of $\alpha(i)$?	Re $\alpha(i)$ [RTN] Im $\alpha(i)$ [RTN]
	If function, enter the x(t) in line 510 and y(t) in 560 before starting program. Goto step 6.	530 FNx= 560 FNY=	
5	Check data:	Recheck data or Continue?R	R or C [RTN]
a	When checking the data (R), press [RTN] to proceed to each point. If an error is found, press [BACK] and re-enter:	Imag part of $\alpha(i)$ = New real part of $\alpha(i)$?	[BACK] Re $\alpha(i)$ [RTN]
	Then continue through the data.		
b	Enter C to continue to step 6.		
6	Select real or complex series:	Select series: Real or Complex?R	R or C [RTN]
7	Computation begins:	Computing...	
8	View each point by pressing [RTN]. Pressing [BACK] will		

USER INSTRUCTIONS

STEP	INSTRUCTIONS	DISPLAY	INPUT
	goto the previous point.		
	If real:	A(i)=	[RTN] or
		B(i)=	[BACK]
	If complex:	Real part $\beta(i)$ =	[RTN] or
		Imag part $\beta(i)$ =	[BACK]
9	Select program options:	Run again, View again, or End?R	R, V, or E [RTN]
	To run the program again,		
	enter 'R' and goto step 2.		
	To view the answers again,		
	enter 'V' and goto step 8.		
	To end the program enter 'E'.		

VARIABLE NAMES

NAME	DESCRIPTION	NAME	DESCRIPTION
FNR(X)	Bit reversing function	X_1, Y_1	Real and imag part of reciprocal of primitive root of unity
X	Dummy variable for FNR		
A	Temporary storage for FNR	X_2, Y_2	Temp storage for real and imag part of calculation
U	Temporary storage for FNR	X_3, Y_3	Temp storage for swap
FNA	Answer function	S	Temp storage for value of FNR
B	Dummy variable for FNA	K_1	Simplifies power
A(I)	Real part of input (I)	N	Number of subdivisions
B(I)	Imag part of input (I)	M	$\log_2(n)$
FNX	Real part of object function	Q\$	Test string for RVE
FNY	Imag part of object function	P\$	Test string for real/complex data
T	Dummy variable for FNX, FNY	R\$	Test string for data points/function
		T\$	Test string for rechecking data input

NOTES AND REFERENCES

- References:
1. Stoer, J., and R. Bulirsch, INTRODUCTION TO NUMERICAL ANALYSIS, (Springer-Verlag, New York, 1980).
 2. Henrici, P., FAST FOURIER METHODS IN COMPUTATIONAL COMPLEX ANALYSIS, (SIAM Review, V. 21, 1979, p.481-527.)

PROGRAM LISTING

```

10 ! FAST FOURIER SERIES/TRIGON-
20 ! OMETRIC INTERPOLATION
30 ! Computes the finite Fourier
40 ! series (trig interpolant)
50 ! at points supplied by func-
60 ! tions or input data, using
70 ! Cooley-Tukey algorithm
80 ! Revision 11/01/1982
90 DIM A(512),B(512)
100 DISP '* * * FAST FOURIER SERIES * *
    *'
110 INPUT 'Number of data points?'; N @
    M=IP(LOG(N)/LOG(2))
120 IF FP(LOG(N)/LOG(2))#0 THEN BEEP @
    DISP 'Incorrect number of data poin
    ts!' @ GOTO 110
130 ! Bit reversing function
140 DEF FNR(X)
150 U=0
160 FOR P=0 TO M-1

170 A=RMD(X,2)
180 U=U+A*2^(M-1-P)
190 X=IP(X/2)
200 IF X<=1 THEN 220
210 NEXT P
220 U=U+X*2^(M-2-P)
230 FNR=U @ END DEF
240 ! Define answer function
250 DEF FNA
260 B=NUM(KEY$) @ IF B#13 AND B#8 THEN
    260
270 FNA=B @ END DEF
280 ! Interpolate func or data

290 DISP CHR$(198);'unction or ';CHR$(1
    96);
300 INPUT 'ata points?','F'; R$ @ R$=UP
    RC$(R$[1,1])
310 ON POS('FD',R$)+1 GOTO 290,510,330
320 ! Input data points
330 FOR I=0 TO N-1
340 DISP USING "'Real part of ',a,'('',k
    " ; CHR$(4),I;
350 INPUT ')? ';A(I)
360 DISP USING "'Imag part of ',a,'('',k
    " ; CHR$(4),I;
370 INPUT ')? ';B(I)
380 NEXT I
390 ! Check data points
400 DISP CHR$(210);'echeck data,or ';CH
    R$(195);
410 INPUT 'ontinue?','R'; T$ @ T$=UPRC$
    (T$[1,1])

```

-Number of points must be a power of two.

-Reverses binary expansion of integers

-Wait for 'RTN' or 'BACK' keys

-Select function or data as input

-Check data points

-Option to check data points

PROGRAM LISTING

```

420 ON POS('RC',T$)+1 GOTO 400,430,620
430 FOR I=0 TO N-1
440 DISP USING "'Real part ',a,'(',k,'"
    ='',k" ; CHR$(4),I,A(I)
450 IF FNA=8 THEN DISP USING "'New real
    part of ',a,'(',k" ; CHR$(4),I; @
    INPUT ')? ';A(I)
460 DISP USING "'Imag part ',a,'(',k,'"
    ='',k" ; CHR$(4),I,B(I)
470 IF FNA=8 THEN DISP USING "'New imag
    part of ',a,'(',k" ; CHR$(4),I; @
    INPUT ')? ';B(I)
480 NEXT I
490 GOTO 400
500 ! Function interpolates
510 DISP 'Evaluating function...'
520 DEF FNX(T)
530 FNX=COS(17.5*SIN(T))
540 END DEF
550 DEF FNY(T)
560 FNY=SIN(17.5*SIN(T))
570 END DEF
580 FOR I=0 TO N-1
590 A(I)=FNX(2*PI*I/N)
600 B(I)=FNY(2*PI*I/N)
610 NEXT I
620 DISP 'Computing...'
630 ! Main loops
640 FOR K=M-1 TO 0 STEP -1
650 K1=2^K
660 FOR L=0 TO N-1 STEP 2^(K+1)
670 S=FNR(L/K1)
680 X1=COS(2*PI*S/N) @ Y1=-SIN(2*PI*S/N)
690 FOR J=0 TO K1-1
700 X2=A(J+L+K1)*X1-B(J+L+K1)*Y1
710 Y2=A(J+L+K1)*Y1+B(J+L+K1)*X1
720 A(J+L)=A(J+L)+X2 @ B(J+L)=B(J+L)+Y2
730 A(J+L+K1)=A(J+L)-X2-X2
740 B(J+L+K1)=B(J+L)-Y2-Y2
750 NEXT J
760 NEXT L
770 NEXT K
780 ! Unscramble remainders
790 FOR I=0 TO N-1
800 IF FNR(I)<=I THEN 840
810 X3=A(I) @ Y3=B(I)
820 A(I)=A(FNR(I)) @ B(I)=B(FNR(I))
830 A(FNR(I))=X3 @ B(FNR(I))=Y3
840 NEXT I
850 ! Last computation
860 FOR I=0 TO N-1
870 A(I)=A(I)/N @ B(I)=B(I)/N
880 NEXT I

```

-User defined functions

-Prevent double swap

PROGRAM LISTING

```

890 ! Review the polynomial
900 DISP 'Select series: ',CHR$(210);'e -Select real or complex series
    al or ',CHR$(195);
910 INPUT 'omplex?','R'; P$ @ P$=UPRC$(
    P$(1,1))
920 ON POS('RC',P$)+1 GOTO 900,940,1030
930 ! Real case
940 FOR I=0 TO N/2
950 IF I=0 THEN DISP 'A(0)=';A(0) @ Z=F
    NA @ GOTO 1000
960 DISP USING "'A(',k,')='k" ; I,A(I)
    +A(N-I) @ IF FNA=8 THEN I=MAX(I-1,0
    )
970 IF I=0 THEN 950
980 IF 1=N/2 THEN 1000
990 DISP USING "'B(',k,')='k" ; I,-(B(I
    )-B(N-I)) @ IF FNA=8 THEN 950
1000 NEXT I
1010 GOTO 1100
1020 ! Complex case
1030 FOR I=0 TO N-1
1040 DISP USING "'Real part ',a, '(' ,k,')
    =' ,k" ; CHR$(5),I,A(I)
1050 IF FNA=8 THEN I=MAX(I-1,0)
1060 DISP USING "'Imag part ',a, '(' ,k,')
    =' ,k" ; CHR$(5),I,B(I)
1070 IF FNA=8 THEN 1040
1080 NEXT I
1090 ! Run,view, or end
1100 DISP CHR$(210);'un again, ',CHR$(214
    );'iew again,or ',CHR$(197);
1110 INPUT 'nd?','R'; Q$ @ Q$=UPRC$(Q$(1
    ,1))
1120 ON POS('RVE',Q$)+1 GOTO 1100,110,90
    0,1130
1130 STOP

```

-Program options

PROGRAM DESCRIPTION

ATTENUATED FOURIER SERIES

This program provides an approximation by a trigonometric polynomial with a finite number of terms to the Fourier expansion of a given function.

A complex function $z(t) = x(t) + \sqrt{-1}y(t)$ which is periodic on $[0, 2\pi]$ with period 2π and whose modulus squared is integrable, has a Fourier expansion

$$z(t) = \sum_m \hat{z}(m) e^{mt\sqrt{-1}} \quad m=0, \pm 1, \pm 2 \dots$$

The Fourier series is approximated by the trigonometric polynomial

$$p(t) = \sum_m \beta_m e^{mt\sqrt{-1}} \quad m=0, \dots, n-1$$

in which

$$\beta_m = \frac{1}{n} \sum_k z\left(\frac{2\pi k}{n}\right) e^{-2\pi \frac{m}{n} k \sqrt{-1}} \quad 0 \leq k \leq n-1$$

where n is the number of points in the approximation.

Roughly, the β_m approximate the $\hat{z}(m)$ where:

$$\hat{z}(m) = \frac{1}{2\pi} \int_0^{2\pi} z(t) \text{EXP}(-mt\sqrt{-1}) dt$$

Now the coefficients $\hat{z}(m)$ approach zero as m grows large. Since the only way to extend β_m is by being periodic in n , there is difficulty in approximation which is resolved by interpolating the points $Z\left(\frac{2\pi k}{n}\right)$. A simple linear approximation leads to coefficients c_m defined by:

$$c_0 = \beta_0$$

$$c_m = (n/\pi m)^2 (\text{SIN}(\pi m/n))^2 \beta_m \quad m=1, \dots, n-1$$

The multipliers of the β_m are called attenuation factors and the resulting coefficients c_m now approach zero as m grows large.

PROGRAM DESCRIPTION

ATTENUATED FOURIER SERIES (continued)

Algorithm Input n , $m=\log_2(n)$, arrays $a(512)$, $b(512)$, or $z(t)$

For $i=0$ to $n-1$ step 1

Input $\alpha(i)=a(i) + \sqrt{-1} b(i)$ or evaluate $z(2\pi\sqrt{-1}/n)$

Next i

Def bit reversing function $r(k)$

For $k=m-1$ to 0 step -1

For $p=0$ to $n-1$ step 2^{k+1}

$s = r(p/2^k)$

$\xi_1 = \cos(2\pi s/n) + \sqrt{-1} \sin(2\pi s/n)$

For $j=0$ to 2^k-1 step 1

$\xi_2 = \xi_1 \cdot \alpha(j+p+2^k)$

$\alpha(j+p) = \alpha(j+p) + \xi_2$

$\alpha(j+p+2^k) = \alpha(j+p) - 2\xi_2$

Next j

Next p

Next k

For $i=0$ to $n-1$ step 1

Swap $\alpha(i)$, $\alpha(r(i))$ if $r(i)>i$

Next i

$\alpha(0) = \alpha(0)/n$

For $i=1$ to $n-1$

$\alpha(i)=(n/\pi i * \sin(\pi i/n))^2 \alpha(i)$

Next i

For $i=0$ to $n-1$ step 1

Disp $\alpha(i)$

Next i

Stop

SAMPLE PROBLEM

A) Estimate the first eight coefficients in the Fourier
series for $X(t) = (\pi - t)^2/4$

SOLUTION

STEP	INSTRUCTIONS	DISPLAY	INPUT
A ₁	Enter x(t)	290 DEF FNX(t)=(PI-T)^2/4	
	Enter y(t)	300 DEF FNY(t)=0	
2	Run program	* ATTENUATED FOURIER SERIES *	
3	Enter number of data points:	Number of data points?	16 [RTN]
		Evaluating function...	
		Computing...	
4	Select real series:	Attn. series: Real or Complex?R	[RTN]
5	View each point by pressing	A(0)=.828892557125	[RTN]
	[RTN]. Pressing [BACK] will	A(1)=.999999999995	[RTN]
	goto the previous point.	B(i)=	[RTN]
	In this example the B(i) can	A(2)=.249999999999	[RTN]
	be considered insignificant..	A(3)=.111111111111	[RTN]
		A(4)=6.25000000009E-2	[RTN]
		A(5)=4.00000000009E-2	[RTN]
		A(6)=2.77777777768E-2	[RTN]
		A(7)=2.04081632641E-2	[RTN]
		A(8)=1.56250000004E-2	[RTN]
6	End program.	<u>R</u> un again, <u>V</u> iew again, or <u>E</u> nd?R	E [RTN]

SAMPLE PROBLEM

B) Estimate the first eight coefficients of the Fourier

expansion of $t(t-\pi)(t-2\pi)/12$ on $[0, 2\pi]$

(Note the exact series is $\sum_{k=1}^{\infty} \frac{1}{k^3} \sin(kt)$ $k=1, 2, \dots$)

SOLUTION

STEP	INSTRUCTIONS	DISPLAY	INPUT
B ₁	Enter x(t)	290 DEF FNX(T)=T*(T-PI)*(T-2*PI)/12	
	Enter y(t)	300 DEF FNY(T)=0	
2	Run program	* ATTENUATED FOURIER SERIES *	
3	Enter number of data points:	Number of data points?	16 [RTN]
		Evaluating function...	
		Computing...	
4	Select real series:	Attn series: Real of Complex?R	[RTN]
5	View each point by pressing	A(i)=	[RTN]
	[RTN]. Pressing [BACK] will	B(1)=.987115800974	[RTN]
	goto the previous point. In	B(2)=.118507431121	[RTN]
	this example the A(i) can be	B(3)=3.26508727055E-2	[RTN]
	considered insignificant.	B(4)=1.22718463038E-2	[RTN]
		B(5)=5.24786275016E-3	[RTN]
		B(6)=2.25918452119E-3	[RTN]
		B(7)=7.97068408518E-4	[RTN]
6	End program.	Run again, View again, or End?R	E [RTN]

USER INSTRUCTIONS

STEP	INSTRUCTIONS	DISPLAY	INPUT
1	Enter the function $x(t)$ in 290	290 DEF FNX(T)=	
	Enter the function $y(t)$ in 300	300 DEF FNY(T)=	
2	Run program	* ATTENUATED FOURIER SERIES *	
#	Enter number of data points:	Number of data points?	n [RTN]
	(Must be a power of 2)		
		Evaluating function...	
		Computing...	
4	Select attenuated series	Attn. series <u>R</u> eal or <u>C</u> omplex?R	R or C [RTN]
	real or complex:		
5	View each point by pressing		
	[RTN]. Pressing [BACK] will		
	goto the previous point.		
	If real:	A(i)=	[RTN] or
		B(i)=	[BACK]
	If complex:	Real part c(i)=	[RTN] or
		Imag part c(i)=	[BACK]
6	Select program options:	Run again, View again, or End?R	R,V, or E [RTN]
	To run the program again,		
	enter 'R' and goto step 3.		
	To view the answers again,		
	enter 'V' and goto step 4.		
	To end the program enter 'E'.		

VARIABLE NAMES

NAME	DESCRIPTION	NAME	DESCRIPTION
A(I),B(I)	Storage for vectors to be transformed	Y_1	For direct Fourier transform
N	Number of subdivision parts	X_2, Y_2	In place storage for computation
M	$\log_2(n)$	X_3, Y_3	In place storage for swapping
R(X)	Bit reversing function	Q	Attenuation factors
A(X)	Answer function	Q\$	String for RVE module
X(T)	Real part of object function	X	Dummy variable for R(X)
Y(T)	Imaginary part of object function	A,U	Temporary storage for K(X)
K_1	Simplifying index	B	Temporary storage for A(X)
X_1	Primitive root of unity	S	Temporary storage for value of R(X)

NOTES AND REFERENCES

Note: The attenuation factors correspond to linear interpolation. Another popular choice is found by interpolation with cubic splines. In this case the factors for lines 670 and 760 are:

$$Q_i = (n/\pi \sin(\pi i/n))^4 * 3/(2+\cos(2\pi i/n)), i \neq 0$$

For line 730 the change is: $(2/\pi * \sin(\pi/2))^4 * 3/(2+\cos(\pi/2))$

- References:
1. Henrici, P., FAST FOURIER METHODS IN COMPUTATIONAL COMPLEX ANALYSIS, (SIAM Review, V. 21, 1979, p. 481-527).
 2. Eagle, A., ON THE RELATION OF THE FOURIER CONSTANTS ..., (Phil. Mag. S. 7, Vol. 5, 1928, p. 113-132).

PROGRAM LISTING

```

10 ! ATTENUATED FOURIER SERIES
20 ! Computes the Fourier series
30 ! of a complex-valued function
40 ! periodic on [0,2pi], using
50 ! Cooley-Tukey and linear
60 ! interpolation
70 ! Revision 11/01/1982
80 DIM A(512),B(512)
90 DISP '* ATTENUATED FOURIER SERIES
   *'
100 INPUT 'Number of data points?'; N @
    M=IP(LOG(N)/LOG(2))
110 IF FP(LOG(N)/LOG(2))#0 THEN BEEP @
    DISP 'Incorrect number of data points!' @ GOTO 100
120 ! Bit reversing function

130 DEF FNR(X)
140 U=0
150 FOR P=0 TO M-1
160 A=RMD(X,2)
170 U=U+A*2^(M-1-P)
180 X=IP(X/2)
190 IF X<=1 THEN 210
200 NEXT P
210 U=U+X*2^(M-2-P)
220 FNR=U @ END DEF
230 ! Define answer function
240 DEF FNA
250 B=NUM(KEY$) @ IF B#13 AND B#8 THEN
    250
260 FNA=B @ END DEF
270 ! Periodic function
280 DISP 'Evaluating function...'
290 DEF FN(X) = 1*(X-PI)*(X-2*PI)/12
300 DEF FNY(T) = 0
310 FOR I=0 TO N-1
320 A(I)=FN(2*PI*I/N)
330 B(I)=FNY(2*PI*I/N)
340 NEXT I
350 DISP 'Computing...'
360 ! Main loops
370 FOR K=M-1 TO 0 STEP -1
380 K1=2^K
390 FOR L=0 TO N-1 STEP 2^(K+1)
400 S=FNR(L/K1)
410 X1=COS(2*PI*S/N) @ Y1=-SIN(2*PI*S/N)
    )
420 FOR J=0 TO K1-1
430 X2=A(J+L+K1)*X1-B(J+L+K1)*Y1
440 Y2=A(J+L+K1)*Y1+B(J+L+K1)*X1
450 A(J+L)=A(J+L)+X2 @ B(J+L)=B(J+L)+Y2
460 A(J+L+K1)=A(J+L)-X2-X2
470 B(J+L+K1)=B(J+L)-Y2-Y2

```

-The number of points must be a power of 2

-Function to reverse the binary expansion of X

-Wait for 'RTN' or 'BACK' key

-User defined functions

PROGRAM LISTING

```

480 NEXT J
490 NEXT L
500 NEXT K
510 ! Unscramble remainders
520 FOR I=0 TO N-1
530 IF FNR(I)<=I THEN 570
540 X3=A(I) @ Y3=B(I)
550 A(I)=A(FNR(I)) @ B(I)=B(FNR(I))
560 A(FNR(I))=X3 @ B(FNR(I))=Y3
570 NEXT I
580 FOR I=0 TO N-1
590 A(I)=A(I)/N @ B(I)=B(I)/N
600 NEXT I
610 ! Attenuate and view
620 DISP 'Attn. series ';CHR$(210);'eal
    or ';CHR$(195);
630 INPUT 'omplex?','R'; P$ @ P$=UPRC$(
    P$(1,1))
640 ON POS('RC',P$)+1 GOTO 620,650,740
650 DISP 'A(0)=';A(0) @ IF FNA=13 THEN
    660 ELSE 650
660 FOR I=1 TO N/2-1
670 Q=(N/(PI*I)*SIN(PI*I/N))^2
680 DISP USING 690 ; 'A',I,(A(I)+A(N-I)
    )*Q @ IF FNA=8 THEN I=MAX(I-1,1)
690 IMAGE a, '(' ,k,')=' ,k
700 Q=(N/(PI*I)*SIN(PI*I/N))^2
710 DISP USING 690 ; 'B',I,-(B(I)-B(N-I)
    )*Q @ IF FNA=8 THEN 670
720 NEXT I
730 DISP USING 690 ; 'A',N/2,2*A(N/2)*(
    2/PI*SIN(PI/2))^2 @ IF FNA=8 THEN 6
    50 ELSE 850
740 FOR I=0 TO N-1
750 IF I=0 THEN Q=1
760 IF I>0 THEN Q=(N/(PI*I)*SIN(PI*I/N)
    )^2
770 DISP USING "'Real part c(' ,k,')=' ,k
    " ; I,A(I)*Q
780 IF FNA=8 THEN I=MAX(I-1,0) @ GOTO 7
    50
790 IF I=0 THEN Q=1
800 IF I>0 THEN Q=(N/(PI*I)*SIN(PI*I/N)
    )^2
810 DISP USING "'Imag part c(' ,k,')=' ,k
    " ; I,B(I)*Q
820 IF FNA=8 THEN I=MAX(I-1,0) @ GOTO 7
    90
830 NEXT I
840 ! Run,view, or end
850 DISP CHR$(210);'un again,';CHR$(214)
    ;'iew again,or';CHR$(197);
860 INPUT 'nd?','R'; Q$ @ Q$=UPRC$(Q$(1
    ,1))

```

-Select real or complex series

-Complex answer

-Program options

	PROGRAM LISTING	
--	------------------------	--

```
870 ON POS('RVE',Q$)+1 GOTO 850,100,620
    ,880
880 STOP
```

PROGRAM DESCRIPTION

SPHERICAL HARMONICS

This program computes the values of the spherical harmonics $Y_n^m(\theta, \phi)$ on the three dimensional sphere of unit radius and angles $0 \leq \theta \leq \pi$ $0 \leq \phi \leq 2\pi$. The functions Y_n^m satisfy the following relations:

$$Y_0^0 = 1/\sqrt{4\pi}$$

$$Y_m^m = [(-1)^m / 2^m m!] \sqrt{(2m+1)! / 4\pi} (\sin \theta)^m \exp(m\phi\sqrt{-1})$$

$$Y_{m+1}^m = \sqrt{2m+3} \cos \theta Y_m^m$$

$$\cos \theta Y_n^m = \sqrt{\frac{(n+m+1)(n-m+1)}{(2n+1)(2n+3)}} Y_{n+1}^m + \sqrt{\frac{(n+m)(n-m)}{(2n+1)(2n-1)}} Y_{n-1}^m$$

Algorithm: Input n, m, θ , ϕ ; let $f_1 = 2$

For i = 1 to m

$$f_1 = 2if_1/(2i+1)$$

Next i

$$f_1 = (-1)^m / \sqrt{2\pi f_1}$$

$$w = f_1 \sin(\theta)^m$$

$$u = w \cos(m\phi), v = w \sin(m\phi)$$

If n=m then finish and display u,v

$$u_1 = \sqrt{2m+3} \cos(\theta) u, v_1 = \sqrt{2m+3} \cos(\theta) v$$

If n = m+1 then finish and display u_1, v_1

PROGRAM DESCRIPTION

SPHERICAL HARMONICS (continued)

For i = 1 to n-m-1

$$u_2 = \left[\cos(\theta) u_1 - \sqrt{\frac{(m+i)^2 - m^2}{4(m+i)^2 - 1}} \sqrt{\frac{(2(m+i)+1)(2(m+i)+3)}{(i+2m+1)(i+1)}} \right]$$

$$v_2 = \left[\cos(\theta) v_1 - \sqrt{\frac{(m+i)^2 - m^2}{4(m+i)^2 - 1}} \sqrt{\frac{(2(m+i)+1)(2(m+i)+3)}{(i+2m+1)(i+1)}} \right]$$

Update u, u₁, v₁, v

NEXT i

Disp u₂, v₂

Stop

SAMPLE PROBLEM

A) Calculate $Y_2^0(1,2) = Y_n^m(\theta, \phi)$

B) Calculate $Y_3^1(2,2) = Y_n^m(\theta, \phi)$

SOLUTION

STEP	INSTRUCTIONS	DISPLAY	INPUT
1	Run program	*** SPHERICAL HARMONICS ***	
2	Enter subscript	Subscript of harmonic?	2 [RTN]
3	Enter superscript	Superscript of harmonic?	0 [RTN]
4	Continue	<u>R</u> each sub/super or <u>C</u> ontinue?R	C [RTN]
5	Enter θ	First angular argument?	1 [RTN]
6	Enter ϕ	Second angular argument?	2 [RTN]
7	View result	Re($Y(0,2,1,2)$) =	
		-3.91780206022E-2	[RTN]
		Im ($Y(0,2,1,2)$) =	
		0	[RTN]
8	Run again	<u>R</u> un again, <u>V</u> iew again, or <u>E</u> nd?R	[RTN]
9	Enter subscript	Subscript of harmonic?	1 [RTN]
10	Enter superscript	Superscript of harmonic?	3 [RTN]
	Sub/super reversed:	Superscript out of range!	
11	Enter subscript	Subscript of harmonic?	3 [RTN]
12	Enter superscript	Superscript of harmonic?	1 [RTN]
13	Check entries	<u>R</u> each sub/super or <u>C</u> ontinue?R	[RTN]
14		Subscript = 3	[RTN]
		Superscript = 1	[RTN]

SOLUTION	
-----------------	--

STEP	INSTRUCTIONS	DISPLAY	INPUT
15	Continue		C [RTN]
16	Enter θ	First angular argument?	2 [RTN]
17	Enter ϕ	Second angular argument?	2 [RTN]
18	View result	Re(Y(1,3,2,2)) =	
		-1.64004353583E-2	[RTN]
		Im (Y(1,3,2,2)) =	
		3.5835605032E-2	[RTN]
19	End program	<u>R</u> un again, <u>V</u> iew again, or <u>E</u> nd?R	E [RTN]

USER INSTRUCTIONS

STEP	INSTRUCTIONS	DISPLAY	INPUT
1	Run program	*** SPHERICAL HARMONICS ***	
2	Enter subscript, n	Subscript of harmonic?	n [RTN]
	a non-negative integer		
3	Enter superscript, m,	Superscript of harmonic?	m [RTN]
	a non-negative integer,		
	$\leq n$; for negative m,		
	$-n \leq m \leq 0$ see comments.		
4	Check sub/super or continue	Recheck sub/super or Continue?R	R or C [RTN]
	To check entries enter 'R':	Subscript = n	[RTN]/[BACK]
	Press [BACK] to change entry:	New subscript =	n [RTN]
		New superscript =	m [RTN]
5	Enter θ , $0 \leq \theta \leq \pi$	First angular argument?	θ [RTN]
6	Enter ϕ , $0 \leq \phi < 2\pi$	Second angular argument?	ϕ [RTN]
7	View result:	$\text{Re}(Y(m,n,\theta,\ell)) =$	
		number	[RTN]
		$\text{Im}(Y(m,n,\theta,\ell)) =$	
		number	[RTN]
8	Select program options	Run again, View again, or End?R	R, V, or E [RTN]
	To run again, enter 'R' and		
	goto step 2.		
	To review the result, enter 'V'		
	and goto step 7.		
	To end the program, enter 'E'.		

VARIABLE NAMES

NAME	DESCRIPTION	NAME	DESCRIPTION
FNA	Answer function	W	Factor
A	Dummy variable for FNA	F_1	Coefficient for Y
N	Subscript	U,V	Real/Imaginary parts of final values
M	Superscript	U_1, V_1	Real/Imaginary parts in recurrence, γ_{m+1}^m
T	The argument θ		
F	The argument ϕ	U_2, V_2	Real/Imaginary parts in R recurrence, γ_n^m
T\$	String for sub/super check		
		Q\$	String for RVE module

NOTES AND REFERENCES

References:

1. Sommerfeld, A., PARTIAL DIFFERENTIAL EQUATIONS IN PHYSICS, (Academic Press, New York, 1949).
2. Cohen-Tannondji, C., B. Diu, and F. Laloë, QUANTUM MECHANICS, (Vol. 1, John Wiley & Sons, New York, 1977).

Note: To compute γ_n^{-m} for $m>0$ use the relation:

Complex conjugate $(\gamma_n^m(\theta, \phi)) = (-1)^m \gamma_n^{-m}(\theta, \phi)$

PROGRAM LISTING

```

10 ! SPHERICAL HARMONICS
20 ! Compute the values of the
30 ! spherical harmonics by
40 ! recursion
50 ! Revision 11/01/1982
60 DISP '* * * SPHERICAL HARMONICS *
   '* ' @ OPTION ANGLE RADIANS
70 ! Wait for return,back keys
80 DEF FNA
90 A=NUM(KEY$) @ IF A#13 AND A#8 THEN
   90
100 FNA=A @ END DEF
110 INPUT 'Subscript of harmonic?';N
120 IF FP(N)#0 OR N<0 THEN BEEP @ DISP
   'Invalid subscript!' @ GOTO 110
130 INPUT 'Superscript of harmonic?';M
140 IF FP(M)#0 THEN BEEP @ DISP 'Invalid
   superscript!' @ GOTO 130
150 IF M>N THEN BEEP @ DISP 'Superscrip
   t out of range!' @ GOTO 110
160 IF M<0 THEN BEEP @ DISP 'Enter abs(
   m) and see comments!' @ GOTO 130
170 ! Correct sub-superscript?
180 DISP CHR$(210);'echeck sub/super or
   ';CHR$(195);
190 INPUT 'ontinue?','R'; T$ @ T$=UPRC$(
   T$[1,1])
200 ON POS('RC',T$)+1 GOTO 180,210,240
210 DISP 'Subscript=';N @ IF FNA=8 THEN
   DISP 'New subscrip'; @ INPUT 't=';
   N @ GOTO 220
220 DISP 'Superscript=';M @ IF FNA=8 TH
   EN DISP 'New superscrip'; @ INPUT '
   t='; M @ GOTO 230
230 IF ABS(M)>N THEN BEEP @ DISP 'Super
   script out of range!' @ GOTO 110 EL
   SE GOTO 180
240 INPUT 'First angular argument?';T
250 IF T<0 OR T>PI THEN BEEP @ DISP 'An
   gle out of range!' @ GOTO 240
260 INPUT 'Second angular argument?';F
270 IF F<0 OR F>2*PI THEN BEEP @ DISP '
   Angle out of range!' @ GOTO 260
280 ! Compute Y(m,m)
290 IF M=0 THEN W=1/(2*SQR(PI)) @ GOTO
   360
300 F1=2
310 FOR I=1 TO M
320 F1=2*I*F1/(2*I+1)
330 NEXT I
340 F1=(-1)^M/SQR(2*PI*F1)
350 W=F1*SIN(T)^M
360 U=W*COS(M*F) @ V=W*SIN(M*F)
370 ! Compute harmonics by

```

-Enter subscript, superscript

-Option to correct entries

-Enter angular arguments

PROGRAM LISTING

```

380 ! recursion relation

390 ! Inititalize
400 IF N=M THEN 520
410 U1=SQR(2*M+3)*COS(T)*U @ V1=SQR(2*M
+3)*COS(T)*V
420 IF N=M+1 THEN U=U1 @ V=V1 @ GOTO 52
0
430 ! Main loop for spherical harmonics
440 FOR I=1 TO N-M-1
450 U2=COS(T)*U1-U*SQR(((M+I)^2-M^2)/(4
*(M+I)^2-1))
460 U2=SQR((2*(M+I)+1)*(2*(M+I)+3)/((I+
M+M+1)*(I+M-M+1)))*U2
470 V2=COS(T)*V1-V*SQR(((I+M)^2-M^2)/(4
*(I+M)^2-1))
480 V2=SQR((2*(I+M)+1)*(2*(I+M)+3)/((I+
M+M+1)*(I+M-M+1)))*V2
490 U=U1 @ U1=U2 @ V=V1 @ V1=V2
500 NEXT I
510 U=U2 @ V=V2
520 DISP 'Re(Y(';M;',';N;',';T;',';F;')
)= ' @ IF FNA=13 THEN DISP U ELSE 52
0
530 IF FNA=8 THEN 520
540 DISP 'Im(Y(';M;',';N;',';T;',';F;')
)= ' @ IF FNA=13 THEN DISP V ELSE 54
0
550 IF FNA=8 THEN 520
560 ! Run,view,or end
570 DISP CHR$(210);'un again, ' ;CHR$(214
);'iew again,or ' ;CHR$(197);
580 INPUT 'nd?','R'; Q$ @ Q$=UPRC$(Q$[1
,1])
590 ON POS('RVE',Q$)+1 GOTO 570,110,520
,600
600 STOP

```

-Display results

-Program options

PROGRAM DESCRIPTION

ELLIPTIC INTEGRALS

The general form of the elliptic integral of the second type is given by:

$$el2(x, k', a, b) = \int_0^x \frac{a + bt}{(1+t^2) \sqrt{(1+t^2)(1+k'^2 t^2)}} dt$$

in which $k' \neq 0$. Using the trigonometric substitution $t = \tan \theta$ the standard elliptic integrals are recovered. With $x = \tan \phi$ and $k = \frac{1}{1-k'^2}$ (k is called the modulus) the standard elliptic integrals are

$$F(\phi, k) = \int_0^\phi \frac{d\theta}{\sqrt{1-k^2 \sin^2 \theta}} = el2(\tan \phi, k', 1, 1)$$

$$E(\phi, k) = \int_0^\phi \sqrt{1-k^2 \sin^2 \theta} d\theta = el2(\tan \phi, k', 1, k'^2)$$

The functions F, E are called incomplete elliptic integrals while

$$F(k) = F(\pi/2, k), \quad E(k) = E(\pi/2, k)$$

are called complete elliptic integrals.

Although the general integral $el2$ contains the complete integrals as special cases with upper limit $x = 10^{22} (\phi \approx \pi/2)$, a separate routine is used to compute $F(k)$ and $E(k)$.

Algorithm: If complete integral goto α

 If general integral goto β

 Input modulus k and angle ϕ

$$x = \tan \phi, k' = \sqrt{1-k^2}, a = 1$$

 If $E(\phi, k)$ then $b = k'^2$; If $F(\phi, k)$ then $b = 1$; goto β_1

β : Input k', x, a, b

β_1 : $m = 1, n = k, x_0 = 1/|x|, c = 0, d = |x|/(a+x^2)$

$$p = \sqrt{((1+(k'x)^2)/(1+x^2))}, i = 0, t = 1/2, s = 0, h = a - b$$

$$m_2 = 1, n_2 = 1$$

PROGRAM DESCRIPTION

ELLIPTIC INTEGRALS (continued)

γ : $m_1=n+m, n_1=2 \sqrt{n m}, a_1=(b/m+a)/2$

$b_1=a n+b, x_1 = -mn/x_0 + x_0, P_1= mn/p + P$

$c_1=(d/p+2)/2, d_1=m n c/p+d,$

$s=s+t(1-SGN(x_0))$

If $ABS(1-n_2/m_2)<10^{-6}$ then ψ_i

Update $n_2, m_2, n, m, a, b, x_0, p, d, c, t, i$, goto γ

ψ_i : $f=ATN(m/x_0)+(2^i s+(1-SGN(x_0))\pi/2$

$e=a_1 f/m+h c$; disp e

Stop

α : Input k; let $a_2=1, b_2=k', f_1=1, g=k^2$

α_1 : $a_3=(a_2+b_2)/2, c_2=a_3-b_2$

If $c_2^2<10^{-13}$ then ψ_c

Update: $f_1=2f_1, g=g+f_1 c_2^2, b_2=\sqrt{a_2 b_2}, a_2=a_3$ goto α_1

ψ_c : $i_1=\pi/2a_2$, disp i_1

$i_2= (1-g/2)i_1$, disp i_2

Stop

SAMPLE PROBLEM

A) Compute $F(k) = \int_0^{\pi/2} d\theta / \sqrt{1-k^2 \sin^2 \theta}$, with

$k = 1/\sqrt{2} = .707106781188$ and compute

$E(k) = \int_0^{\pi/2} \sqrt{1-k^2 \sin^2 \theta} d\theta$ and check

against $e12(10^{23}, .707106781188, 1, 1)$

and $e12(10^{23}, .707106781188, 1, .5)$

SOLUTION

STEP	INSTRUCTIONS	DISPLAY	INPUT
A 1	Run program	*** ELLIPTIC INTEGRALS ***	
2	Select complete integral	<u>C</u> omplete/ <u>I</u> ncomplete integral?C	[RTN]
3	Enter modulus (1/SQR(2))	Value of modulus?.707106781188	[RTN]
4	Results	F(.707106781188)=1.85407467721	[RTN]
		E(.707106781188)=1.35064388098	[RTN]
5	Run again	<u>R</u> un again, <u>V</u> iew again, or <u>E</u> nd?R	[RTN]
6	Select incomplete integral	<u>C</u> omplete/ <u>I</u> ncomplete integral?C	I [RTN]
7	Select general form	<u>T</u> rig or <u>G</u> eneral form?T	G [RTN]
8	Enter modulus (1/SQR(2))	Complementary modulus?.707106781188	[RTN]
9	Enter parameters	Parameter a?	1 [RTN]
		Parameter b?	1 [RTN]
10	Approximate infinite upper	Upper limit of integral?	1E23 [RTN]
	limit		
11	Result	e12(1.E23,.707106781188,1,1)=	[RTN]
		1.8540746773	[RTN]
12	Run again	<u>R</u> un again, <u>V</u> iew again, of <u>E</u> nd?R	[RTN]
13	Select incomplete integral	<u>C</u> omplete/ <u>I</u> ncomplete integral?C	I [RTN]

	SOLUTION	
--	----------	--

STEP	INSTRUCTIONS	DISPLAY	INPUT
14	Select general form	Trig or General form?T	G [RTN]
15	Enter modulus (1/SQR(2))	Complementary modulus?.707106781188	[RTN]
16	Enter parameters	Parameter a?	1 [RTN]
		Parameter b?	.5 [RTN]
17	Approximate infinite upper	Upper limit of integral?	1E23 [RTN]
	limit		
18	Result	e12(1.E23,.707106781188,1,.5)=	[RTN]
		1.35064388105	[RTN]
19	End program.	Run again, View again, or End?R	E [RTN]

SAMPLE PROBLEM

B) Compute $e12(10^{12}, 10^{-11}, 1, 1)$

SOLUTION

STEP	INSTRUCTIONS	DISPLAY	INPUT
B ₁	Run program	*** ELLIPTIC INTEGRALS ***	
2	Select incomplete integral	Complete/Incomplete?C	I [RTN]
3	Select general form	Trig or General form?T	G [RTN]
4	Enter complementary modulus	Complementary modulus?	1E-11 [RTN]
5	Enter parameters	Parameter a?	1 [RTN]
		Parameter b?	1 [RTN]
6	Enter upper limit of integral	Upper limit of integral?	1E12 [RTN]
7	Result	e12(1.E12,.00000000001,1,1)=	[RTN]
		26.614896305	[RTN]
8	Run again	Run again, View again, or End?R	[RTN]
9	Select incomplete integral	Complete/Incomplete integral?C	I [RTN]
10	Select general form	Trig or General form?T	G [RTN]
11	Enter complementary modulus	Complementary modulus?	1E-11 [RTN]
12	Enter parameters	Enter parameter a?	1 [RTN]
		Enter parameter b?	1 [RTN]
13	Enter upper limit	Upper limit of integral?	1E9 [RTN]
14	Result	e12(1000000000,.00000000001,1,1)=	[RTN]
		21.4163880183	[RTN]
15	End program	Run again, View again, or End?R	E [RTN]

SAMPLE PROBLEM

C) Compute the length of the ellipse $x^2/16 + y^2/4 = 1$

The modulus k = the eccentricity = $\frac{\sqrt{a^2 - b^2}}{a}$

while $k' = b/a, k'^2 = b^2/a^2$. Since $a = 4$ and

$b = 2$; we get $k' = .5$ and $k'^2 = .25$. The

length = $4ae(k) = 16 \text{ e12}(10^{23}, .5, 1, .25)$

SOLUTION

STEP	INSTRUCTIONS	DISPLAY	INPUT
C ₁	Run program	*** ELLIPTIC INTEGRALS ***	
2	Select incomplete integral	Complete/Incomplete integral?C	I [RTN]
3	Select general form	Trig or General form?T	G [RTN]
4	Enter complementary modulus	Complementary modulus?	.5 [RTN]
5	Enter parameters	Parameter a?	1 [RTN]
		Parameter b?	.25 [RTN]
6	Approximate infinite upper	Upper limit of integral?	1E23 [RTN]
	limit		
7	Result	e12(1E23,.5,1,.25)=	[RTN]
		1.21105602757	[RTN]
8	End program	Run again, View again, or End?R	E [RTN]
9	Final answer is 16*result:		E*16 [RTN]
		19.3768964411	

USER INSTRUCTIONS

STEP	INSTRUCTIONS	DISPLAY	INPUT
1	Run program	*** ELLIPTIC INTEGRALS ***	
2	Select complete or incomplete integral:	Complete/Incomplete integral?C	C or I [RTN]
	For incomplete integral, goto 6.		
3	Enter value of modulus K:	Value of modulus?	K [RTN]
4	View results F(K), E(K):	F(K)=	[RTN]
		E(K)=	[RTN]
5	Goto step 16.		
6	Select trig substitution or general form:	Trig or General form?T	T or G [RTN]
	For the general form goto 12.		
7	Enter modulus K:	Value of modulus?	K [RTN]
8	Enter the angle ϕ :	Value of angle?	ϕ [RTN]
9	Select function:	E function or F function?F	E or F [RTN]
10	View result:	E(F2,K)=	[RTN]
11	Goto step 16.		
12	Enter the complementary modulus:	Complementary modulus?	K' [RTN]
13	Enter parameters:	Enter parameter a?	A [RTN]
		Enter parameter b?	B [RTN]
14	Enter the upper limit of the integrand:	Upper limit of integral?	X [RTN]
15	View result:	e12(x,k',a,b)=	[RTN]
		E	[RTN]

USER INSTRUCTIONS

STEP	INSTRUCTIONS	DISPLAY	INPUT
16	Program options:	<u>R</u> un again, <u>V</u> iew again, or <u>E</u> nd?R	R,V, or E [RTN]
	To run the program again		
	enter 'R'.		
	To view the result again		
	enter 'V'.		
	To end the program enter 'E'.		

VARIABLE NAMES

NAME	DESCRIPTION	NAME	DESCRIPTION
FNA	Answer function	S_1	Accumulator
Z1	Dummy for FNA	T	Factor = 2 power
K	Modulus	I	Exponent for 2
K_1	Complementary modulus	E.F	Final computation of e12
F_2	Angle	A2	Iterated variables in complete integral
A	Parameters in e12	B2	
B	Parameters in e12	F1	
X	Upper limit of integral	G	
Z	Flag for various types of integral	C2	
M,M, N,N, X0,X, C,C, D,D, P,P	Variables in iteration	I1,I2	Final answers for $E(k)$, $F(k)$
		A\$	Test string for complete/ incomplete
		B\$	Test string for trig/ general form
		C\$	Test for E,F
		Q\$	Test for RVE
		M2,M2	Save values for stopping test

NOTES AND REFERENCES

- References:
1. Bulirsch, R., NUMERICAL CALCULATION OF ELLIPTIC INTEGRALS AND ELLIPTIC FUNCTIONS, (Num. Math., V. 7, 1965, pp. 78-90).
 2. Henrici, P., COMPUTATIONAL ANALYSIS WITH THE HP-25 POCKET CALCULATOR, (John Wiley & Sons, New York, 1977).

PROGRAM LISTING

```

10 ! ELLIPTIC INTEGRALS
20 ! OF THE FIRST AND SECOND TYPE
30 ! Computes complete and
40 ! incomplete elliptic integrals
50 ! of the first and second
60 ! type by iteration
70 ! Revision 11/01/1982
80 DISP '*** ELLIPTIC INTEGRALS *
   **'
90 ! Define answer function
100 DEF FNA
110 Z1=NUM(KEY$) @ IF Z1#13 AND Z1#8 TH
   EN 110
120 FNA=Z1 @ END DEF
130 ! test for compl/inc integral

140 DISP CHR$(195);'omplete / ';CHR$(20
   1);
150 INPUT 'ncomplete integral?','C'; A$
   @ A$=UPRC$(A$[1,1])
160 ON POS('CI',A$)+1 GOTO 140,650,170
170 ! trig/general form for inc integra
   l
180 DISP CHR$(212);'rig or ';CHR$(199);
190 INPUT 'eneral form?','T'; B$ @ B$=U
   PRC$(B$[1,1])
200 ON POS('TG',B$)+1 GOTO 180,220,330
210 ! Input for trig form
220 INPUT 'Value of modulus?';K
230 IF K>=1 OR K<0 THEN BEEP @ DISP 'In
   correct value for modulus!' @ GOTO
   220
240 INPUT 'Value of angle?'; F2 @ IF F2
   =0 THEN DISP 'E=0 and F=0' @ GOTO 8
   00
250 IF F2>=PI/2 OR F2<0 THEN BEEP @ DIS
   P 'Incorrect angle!' @ GOTO 240
260 X=TAN(F2) @ K1=SQR(1-K*K) @ A=1 @ B
   =1 @ Z=1
270 ! test for E or F
280 DISP CHR$(197);' function or ';CHR$
   (198);
290 INPUT ' function?','F'; C$ @ C$=UPR
   C$(C$[1,1])
300 ON POS('FE',C$)+1 GOTO 280,390,310
310 Z=0 @ B=K1*K1 @ GOTO 390
320 ! Input paramters
330 INPUT 'Complementary modulus?';K1
340 INPUT 'Parameter a?'; A @ A4=A
350 INPUT 'Parameter b?'; B @ B3=B
360 INPUT 'Upper limit of integral?'; X
   @ IF X=0 THEN E=0 @ Z=2 @ GOTO 590
370 Z=2
380 ! Initialize variables

```

-Wait for 'RTN' or 'BACK' keys

-Select complete or incomplete
integral

-Select Trig or General form

-Select E or F function

-Enter modulus, parameters

-Enter upper limit

PROGRAM LISTING

```

390 M=1 @ N=ABS(K1) @ X0=1/ABS(X) @ C=0
    @ D=ABS(X)/(1+X*X) @ P=SQR((1+(K1*
    X)^2)/(1+X*X))
400 I=0 @ T=1/2 @ S=0 @ H=A-B @ M2=1 @
    N2=2
410 ! Main iteration
420 M1=N+M
430 N1=2*SQR(N*M)
440 A1=(B/M+A)/2
450 B1=A*N+B
460 X1=-M*N/X0+X0
470 P1=M*N/P+P
480 C1=(D/P+C)/2
490 D1=M*N*C/P+D
500 S=S+T*(1-SGN(X0))
510 ! test for completion
520 IF ABS(1-N2/M2)<.000001 THEN 570
530 ! Update variables
540 N2=N @ M2=M
550 N=N1 @ M=M1 @ A=A1 @ B=B1 @ X0=X1 @
    P=P1 @ D=D1 @ C=C1 @ T=T/2 @ I=I+1
    @ GOTO 420
560 ! Final calculation
570 F=ATN(M/X0)+(2*I*S+(1-SGN(X0))/2)*P
    I/2
580 E=A1*F/M+H*C1
590 IF Z=2 THEN DISP USING "e12(' ,k ,
    ' ,k , ' , ' ,k , ' )=" ; X,K1,A4,B3
    @ GOTO 620
600 IF Z=1 THEN DISP 'F(' ,F2 , ' , ' ,K , ' )='
    @ GOTO 620
610 IF Z=0 THEN DISP 'E(' ,F2 , ' , ' ,K , ' )='
    @ GOTO 620
620 IF FNA=13 THEN 630 ELSE 620
630 DISP E @ IF FNA=8 THEN 590 ELSE 800
640 ! Complete elliptic integrals
650 INPUT 'Value of modulus?'; K @ Z=3
660 IF K>=1 OR K<0 THEN BEEP @ DISP 'In
    correct value for modulus!' @ GOTO
    650
670 A2=1 @ B2=SQR(1-K*K) @ F1=1 @ G=K*K
680 A3=(A2+B2)/2 @ C2=A3-B2
690 IF ABS(C2*C2)<1.E-13 THEN 750
700 F1=2*F1
710 G=G+F1*C2*C2
720 B2=SQR(A2*B2)
730 A2=A3
740 GOTO 680
750 I1=PI/(2*A2) @ DISP USING "F(' ,k ,
    ' )=' ,k" ; K,I1
760 IF FNA=8 THEN 750
770 I2=(1-G/2)*I1 @ DISP USING "E(' ,k ,
    ' )=' ,k" ; K,I2
780 IF FNA=8 THEN 770 ELSE 800

```

-Display result

-Complete elliptic integrals

-Display results

PROGRAM LISTING

790 ! RVE module

800 DISP CHR\$(210);'un again, ';CHR\$(214);
'iew again, or';CHR\$(197);

810 INPUT 'nd?', 'R'; Q\$ @ Q\$=UPRC\$(Q\$[1],1)

820 ON POS('RVE',Q\$)+1 GOTO 800,140,830,840

830 ON Z+1 GOTO 610,600,590,750

840 STOP

-Program options

PROGRAM DESCRIPTION

BESSEL FUNCTIONS: ASYMPTOTIC EXPANSION

This program computes the values for large z of the Bessel functions $J_m(z)$ and $Y_m(z)$.

Let $(a)_k := a(a+1)\dots(a+k-1)$ for k a non-negative integer. The Bessel functions of the first order, $J_m(z)$, and second order, $Y_m(z)$ are defined asymptotically by:

$$J_m(z) = \sqrt{2/\pi z} (P_m(z) \cos(z - m\pi/2 - \pi/4) - Q_m(z) \sin(z - m\pi/2 - \pi/4))$$

$$Y_m(z) = \sqrt{2/\pi z} (Q_m(z) \cos(z - m\pi/2 - \pi/4) + P_m(z) \sin(z - m\pi/2 - \pi/4))$$

in which $P_m(z)$ and $Q_m(z)$ for large values of z are given by:

$$P_m(z) = \sum_n (-1)^n \binom{1/2-m}{2n} \binom{1/2+m}{2n} / ((2n)! (2z)^{2m}), \quad n=0,1,\dots$$

$$Q_m(z) = \sum_n (-1)^n \binom{1/2-m}{2n+1} \binom{1/2+m}{2n+1} / ((2n+1)! (2z)^{2m+1}), \quad n=1,2,\dots$$

Algorithm: Input m, z

Let $n=0, c=1, a=1, b=0$

DEF $q(w) = (-1/2-m+w)(-1/2+m+w)/(2zw)$

α : $n=n+1, c=q(n) c, q=q(n)$

If $\text{MOD}(n,2)=0$ then $a=a+(-1)^{n/2} c$, goto β

$b=b+(-1)^{(n+1)/2} c$

β : If $q(n)=0$ then γ

If n small enough then α

γ : $u=z-m\pi/2-\pi/4, v=\sqrt{2/(\pi z)}$

$r=v(a \cos(u) - b \sin(u))$

$s=v(b \cos(u) + a \sin(u))$

Disp $J(m,z) = r$

Disp $Y(m,z) = s$

Stop

SAMPLE PROBLEM

Estimate $J_0(17)$, $Y_0(17)$

Estimate $J_{11/2}(6)$, $Y_{11/2}(6)$

SOLUTION

STEP	INSTRUCTIONS	DISPLAY	INPUT
A ₁	Run program	*** BESSEL FUNCTIONS ***	
2	Enter order	Order of Bessel function?	0 [RTN]
3	Enter argument	Argument of Bessel function?	17 [RTN]
		Computing...	
4	Answer	$J(0,17) = .169854252151$	[RTN]
		$Y(0,17) = -926371984416E-2$	[RTN]
5	Run again	Run again, View again, or End?R	[RTN]
6	Enter order	Order of Bessel function	5.5 [RTN]
7	Enter argument	Argument for Bessel function?	6 [RTN]
		Computing...	
8	Answer	$J(5.5,6) = .309778760825$	[RTN]
		$Y(5.5,6) = -.319846110638$	[RTN]
9	End program	Run again, View again, or End?	E [RTN]

USER INSTRUCTIONS

STEP	INSTRUCTIONS	DISPLAY	INPUT
1	Run program	**** BESSEL FUNCTIONS ****	
2	Enter order	Order of Bessel function?	M [RTN]
3	Enter argument, Z_0	Argument of Bessel function?	Z [RTN]
4	Answer	$J(m,z) =$	[RTN]
		$Y(m,z) =$	[RTN]
5	Select program options:	<u>R</u> un again, <u>V</u> iew again, or <u>E</u> nd?	R, V, or E [RTN]
	To run again enter 'R' and		
	goto step 2.		
	To view the answer again		
	enter 'V' and goto step 4.		
	To end the program, enter 'E'.		

VARIABLE NAMES

NAME	DESCRIPTION	NAME	DESCRIPTION
FNA	Answer function	N	Counter
D	Dummy variable for FNA	A,B	Accumulators for sum of series P,Q
FNG	Multiplier function	C	Main term of series P,Q
M	Order of Bessel function	U	Simplify argument for sine and cosine
Z	Argument of Bessel function	V	Factor for J,Y
W	Dummy variable for FNQ	R	Final computations
Q\$	Input string for RVE module	S	

NOTES AND REFERENCES

- References:
1. Henrici, P., APPLIED AND COMPUTATIONAL COMPLEX ANALYSIS, (Vol. 2, John Wiley & Sons, New York, 1977).
 2. Henrici, P., COMPUTATIONAL ANALYSIS WITH THE HP-25 POCKET CALCULATOR, (John Wiley & Sons, New York, 1977).

PROGRAM LISTING

```

10 ! BESSEL FUNCTIONS
20 ! (Asymptotic expansion)
30 ! Approximates the values of
40 ! Bessel functions using an
50 ! asymptotic expansion.
60 ! Works best for large
70 ! values of the argument.
80 ! Revision 11/01/1982
90 DISP ' * * * * BESSEL FUNCTIONS * *
   * * ' @ OPTION ANGLE RADIANS
100 INPUT 'Order of Bessel function?';M
110 INPUT 'Argument of Bessel function?';Z
120 IF Z<=0 THEN BEEP @ DISP 'Invalid a
   rgument' @ GOTO 110
130 DISP 'Computing...'
140 ! Initialize
150 B,N=0 @ A,C=1
160 ! Define multiplier function
170 DEF FNQ(W) = 1/(W*(2*Z))*(-1/2-M+W)
   *(-1/2+M+W)
180 ! Define answer function
190 DEF FNA
200 D=NUM(KEY$) @ IF D#13 AND D#8 THEN
   200
210 FNA=D @ END DEF
220 ! Main loop
230 N=N+1
240 C=FNQ(N)*C @ Q=FNQ(N)
250 IF MOD(N,2)=0 THEN A=A+(-1)^(N/2)*C
   @ GOTO 270
260 B=B+(-1)^IP((N+1)/2)*C
270 IF FNQ(N)=0 THEN 300
280 IF N<21 THEN 230

290 ! Actual calculation of values
300 U=Z-M*PI/2-PI/4 @ V=SQR(2/(PI*Z))
310 R=V*(A*COS(U)-B*SIN(U))
320 S=V*(B*COS(U)+A*SIN(U))
330 DISP USING "'J(',k,',',k,')=' ,k" ;
   M,Z,R
340 ! Wait for RTN key
350 IF FNA#13 THEN 350
360 DISP USING "'Y(',k,',',k,')=' ,k" ;
   M,Z,S
370 IF FNA#13 THEN 350
380 ! Program options

390 DISP CHR$(210);'un again, ';CHR$(21
   4);'iew again, or ';CHR$(197);
400 INPUT 'nd?','R'; Q$ @ Q#=UPRC$(Q$[1
   ,1])
410 ON POS('RVE',Q$)+1 GOTO 390,100,330
   ,420
420 DISP @ STOP

```

-Enter order, argument

-Waits for 'RTN' or 'BACK' key

-Sets number of terms computed
in the series for p,q

-Display results

-Options to run again, view
again, or end.

PROGRAM DESCRIPTION

BESSEL FUNCTIONS: BACKWARD RECURRENCE

This program computed approximate values of the Bessel functions $J_m(z)$, which are solutions of the differential equation:

$$z^2 \frac{d^2}{dz^2} J_m(z) + z \frac{d}{dz} J_m(z) + (z^2 - m^2) J_m(z) = 0.$$

We can approximate the $J_m(z)$ by finding a sequence of numbers Y_m that also satisfies the backward recurrence relation:

$$Y_{m+1} - \frac{2m}{z} Y_m + Y_{m-1} = 0.$$

$J_m(z)$ is approximately proportional to Y_m , with the constant of proportionality c , given by:

$$c = Y_0 + 2Y_2 + 2Y_4 + \dots$$

```

Algorithm:  Input z, m, k
            Initialize y(k+1)=0, y(k)=1, c=0
            For i = k to 1 step -1
                y(i-1) = 2iy(i)/z-y(i+1)
            If i = 1 then c=c+y(0)
            If MOD(i,2)=0 then c=c+2y(i)
            Next i
            For i = 0 to m
                y(i) = y(i)/c
            Disp Ji(z) = y(i)
            Next i
            Stop
  
```

SAMPLE PROBLEM

Compute $J_m(1)$ for $m=0, 1, 2, 3, 4, 5$

SOLUTION

STEP	INSTRUCTIONS	DISPLAY	INPUT
1	Run program	*** BESSEL FUNCTIONS ***	
2	Enter argument	Argument of Bessel function?	1 [RTN]
3	Enter iterations	Number of iterations?	30 [RTN]
4	Enter largest order	Order of Bessel function?	5 [RTN]
5	Answer - review lower	$J(0,1) = .765197686559$	[RTN]
	order function	$J(1,1) = .440050585745$	[RTN]
		$J(2,1) = .114903484932$	[RTN]
		$J(3,1) = 1.95633539827E-2$	[RTN]
		$J(4,1) = 2.47663896411E-3$	[RTN]
		$J(5,1) = 2.49757730211E-4$	[RTN]
6	End program	<u>R</u> un again, <u>V</u> iew again, or <u>E</u> nd?R	E [RTN]

USER INSTRUCTIONS

STEP	INSTRUCTIONS	DISPLAY	INPUT
1	Run program	**** BESSEL FUNCTIONS ****	
2	Enter argument	Argument of Bessel function?	z [RTN]
3	Enter number of iterations	Number of iterations?	k [RTN]
4	Enter order of function	Order of Bessel function?	m [RTN]
5	View answer	$J(m,z) =$	[RTN]/[BACK]
	Press [RTN] to view		
	next answer, press [BACK]		
	to view previous answer.		
6	Select program options:	<u>R</u> un again, <u>V</u> iew again, or <u>E</u> nd?R	R, V, or E [RTN]
	To run the program again		
	enter 'R' and goto step 2.		
	To view the answer again,		
	enter 'V' and goto step 5.		
	To end the program enter 'E'.		

VARIABLE NAMES

NAME	DESCRIPTION	NAME	DESCRIPTION
FNA	Keyboard function	K	Number of iterates
A	Dummy variable for FNA	Y(65)	Array for recurrence, iterates
Z	Argument for Bessel function	C	Proportionality constant
M	Order of Bessel function	Q\$	Input string for RVE module

NOTES AND REFERENCES

- Notes:
1. The maximum number of iterations is 64. This can be altered by changing the dimension statement on line 60.
 2. The number of iterations must be larger than or equal to the order of the Bessel Function.

- References:
1. Gautschi, W., COMPUTATIONAL ASPECTS OF THREE-TERM RECURRENCE RELATIONS, (SIAM Review, Vol. 9, 1967, p.24-82).
 2. Henrici, P., COMPUTATIONAL ANALYSIS WITH THE HP-25 POCKET CALCULATOR, (Wiley-Interscience, New York, 1977).

PROGRAM LISTING

```

10 ! BESSEL FUNCTIONS
20 ! Approximate Bessel functions
30 ! using backward recurrence
40 ! relations.
50 ! Revision 11/01/1982
60 DIM Y(65)
70 DISP ' *** BESSEL FUNCTIONS ***
  *'
80 ! Define keyboard function
90 DEF FNA
100 A=NUM(KEY$) @ IF A#13 AND A#8 THEN
  100
110 FNA=A @ END DEF
120 INPUT 'Argument of Bessel function?
  ' ; Z
130 INPUT 'Number of iterations?' ; K
140 INPUT 'Order of Bessel function?' ; M
150 IF M>K THEN BEEP @ DISP 'Invalid or
  der/iterate relation!' @ GOTO 140
160 IF M<0 OR FP(M)#0 THEN BEEP @ DISP
  'Invalid order!' @ GOTO 140
170 DISP 'Computing...'
180 ! Initialize iterate array
190 ! and proportionality constant.
200 Y(K+1)=0 @ Y(K)=1 @ C=0
210 ! Main loop
220 FOR I=K TO 1 STEP -1
230 Y(I-1)=2*I*Y(I)/Z-Y(I+1)
240 IF I=1 THEN C=C+Y(0) @ GOTO 270
250 IF MOD(I,2) THEN 270
260 C=C+2*Y(I)
270 NEXT I
280 FOR I=0 TO M
290 Y(I)=Y(I)/C
300 NEXT I
310 ! Display lower order values
320 FOR I=0 TO M
330 DISP USING "'J(' , k , ' , ' , k , ' ) = ' , k " ;
  I , Z , Y(I)
340 IF FNA=8 THEN I=MAX(I-1,0) @ GOTO 3
  30
350 NEXT I
360 DISP CHR$(210); 'un again, ' ; CHR$(21
  4); 'iew again, or ' ; CHR$(197);
370 INPUT 'nd?' , 'R' ; Q$ @ Q$=UPRC$(Q$11
  , 11)
380 ON POS('RVE' , Q$)+1 GOTO 360,120,320
  , 390
390 STOP

```

-Waits for 'RTN' or 'BACK' key

-Enter argument, number of iterations

-Maximum number of iterations is 64- see line 180

-Program options

PROGRAM DESCRIPTION

GAMMA FUNCTION

This program computes the values of the Gamma function

$$\Gamma(x) = \int_0^{\infty} t^{x-1} e^{-t} dt$$

which extends the definition of factorial $n!$ (the product of the first n integers for n a positive integer)

$$\Gamma(x) = (x-1)!$$

to all numbers x such that $x > 0$.

Integration by parts yields $\Gamma(x+1) = x\Gamma(x)$ and this recursive relation in turn implies $\Gamma(x) = \Gamma(x+n)/x(x+1) \dots (x+n-1)$.

Stirling's formula yields the asymptotic approximation for $\Gamma(x)$:

$$\log \Gamma(x) = (x - \frac{1}{2}) \log(x) - x + \log \sqrt{2\pi} + b_2/2x + (b_4/3)4x^3 + (b_6/5)6x^5 + \dots$$

in which $b_2, b_4, b_6, \dots$ are the Bernoulli numbers.

Algorithm for $\Gamma(x)$:

If x is a positive integer compute $\Gamma(x) = (x-1)!$

as a product of integers.

If x is a real number ≥ 8 use Stirling's approximation

to compute $\Gamma(x)$

If x is a real number < 8 use the recursive formula and Stirling's

formula to compute $\Gamma(x)$.

Disp $\Gamma(x)$

Stop

SAMPLE PROBLEM

- A) The formula for the area of the $(n-1)$ - dimensional unit sphere in n -space is given by the formula:

$$2\pi^{n/2}/\Gamma(n/2)$$

Compute the volume of the unit sphere in 4-space. Note that the sphere is the boundary of the unit ball in n -space, so $B_n = \{X: X \in \mathbb{R}^n, ||X|| \leq 1\}$ while $S_{n-1} = \{X: X \in \mathbb{R}^n, ||X|| = 1\}$ where $||X|| = \sqrt{x_1^2 + \dots + x_n^2}$.

To solve this problem note that the program terminates with a STOP statement instead of an END statement. This means that the variables used in the program are available for inspection. The variable G contains the final answer for gamma, and can be used in keyboard calculations.

SOLUTION

STEP	INSTRUCTIONS	DISPLAY	INPUT
A ₁	Run program	* * * * GAMMA FUNCTION * * * *	
2	Enter argument:	Arg for gamma function?	2 [RTN]
	n=4 so enter n/2=2		
3	View answer	$\Gamma(2)=1$	[RTN]
4	End program	<u>R</u> un again, <u>V</u> iew again, or <u>E</u> nd?R	E [RTN]
5	Use variable G to complete the		
	problem	$>2*PI^2/G$ [RTN]	
6	Final answer	19.7392088022	

SAMPLE PROBLEM

- B) The volume of the n -dimensional unit ball is $1/n$ area of $(n-1)$ dimensional unit sphere, hence equals:

$$\pi^{n/2}/\Gamma(n/2+1)$$

Compute the volume of the unit ball in 3-space.

SOLUTION

STEP	INSTRUCTIONS	DISPLAY	INPUT
B ₁	Run program	* * * * GAMMA FUNCTION * * * *	
2	Enter argument:	Arg for gamma function?	2.5 [RTN]
3	View answer	$\Gamma(2.5)=1.32924038819$	[RTN]
4	End program	<u>R</u> un again, <u>V</u> iew again, or <u>E</u> nd?R	E [RTN]
5	Use variable G to complete the		
	problem:	>PI^(3/2)/G [RTN]	
6	Final answer	4.18879020475	

USER INSTRUCTIONS

STEP	INSTRUCTIONS	DISPLAY	INPUT
1	Run program	* * * * GAMMA FUNCTION * * * *	
2	Enter argument:	Arg for gamma function?	X [RTN]
3	View answer	$\Gamma(X)=\Gamma$	[RTN]
4	Select program options:	Run again, View again, or End?R	R, V, or E [RTN]
	To run the program again enter		
	'R' and goto step 2. To view		
	the answer again, enter 'V'		
	and goto step 3. To end the		
	program enter 'E'.		

VARIABLE NAMES

NAME	DESCRIPTION	NAME	DESCRIPTION
B(I)	First five Bernonlli numbers ($1 \leq i \leq 5$)	Y	For small values calculation
X	Argument for gamma function	P	
D	In place calculation Q N!	S	Temporary storage
G	Final value of gamma	Q\$	String for RVE module

NOTES AND REFERENCES

Note: The volume of the sphere of radius r is r^{n-1} times the area of the unit sphere, while the volume of the ball of radius r is r^n times the volume of the unit ball.

- References:
1. Knopp, K., THEORIE AND ANWENDUNG DER UNENDLICHEN REIHEN, (Springer-Verlag, Heidelberg, 1964).
 2. Henrici, P., COMPUTATIONAL ANALYSIS WITH THE HP-25 POCKET CALCULATOR, (Wiley-Interscience, New York, 1977).
 3. Flanders, H., DIFFERENTIAL FORMS, (Academic Press, New York, 1963).

PROGRAM LISTING

```

10 ! GAMMA FUNCTION
20 ! Approximate the generalized
30 ! factorial function by an
40 ! augmented Stirling formula
50 ! N.B. Gamma(x+1)=x!
60 ! Revision 11/01/82
70 DISP ' * * * * GAMMA FUNCTION * * *
   *'
80 ! Store first few Bernoulli nos
90 B(1)=1/6 @ B(2)=-1/30 @ B(3)=1/42 @
   B(4)=-1/30 @ B(5)=5/66
100 INPUT 'Arg for gamma functn?';X
110 IF FP(X)=0 AND X<=0 THEN BEEP @ DIS
   P 'Gamma has a pole here,try again!
   ' @ GOTO 100
120 IF X=1 THEN G=1 @ GOTO 310
130 IF FP(X)#0 THEN 220
140 ! Compute integral gamma

150 D=1
160 FOR I=1 TO X-1
170 D=I*D
180 NEXT I
190 G=D @ GOTO 310
200 ! Use recursion to compute
210 ! Gamma for small values
220 Y=X @ P=1
230 IF Y>=8 THEN 250 ELSE P=Y*P @ Y=Y+1
   @ GOTO 230
240 ! Stirling's formula

250 G=SQR(2*PI/Y)*Y^Y*EXP(-Y) @ S=0
260 ! Correction term
270 FOR K=2 TO 10 STEP 2
280 S=S+B(K/2)/((K-1)*K*Y^(K-1))
290 NEXT K
300 S=EXP(S) @ G=G*S/P
310 DISP CHR$(6);'(';X;')=';G
320 IF NUM(KEY$)#13 THEN 320 ELSE 340
330 ! Run,view,or end
340 DISP CHR$(210);'un again,';CHR$(214
   );'iew again or ';CHR$(197);
350 INPUT 'nd?','R'; Q$ @ Q$=UPRC$(Q$[1
   ,1])
360 ON POS('RVE',Q$)+1 GOTO 340,100,310
   ,370
370 STOP

```

-Compute integral gamma
function as factorial
seperatly

-Use Stirlings formula for
large values of X

-Program options

PROGRAM DESCRIPTION

ERROR FUNCTION

This program computes the values of the error function

$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x \operatorname{EXP}(-t^2) dt.$$

The integral is evaluated as a special case of the incomplete gamma function

$$\Gamma(\alpha, x) = \int_0^x e^{-t} t^{\alpha-1} dt. \text{ As a result, } \operatorname{erf}(x) = (1/\sqrt{\pi}) \Gamma(1/2, x^2).$$

Algorithm: Input argument x

Disp $\operatorname{erf}(x) = (1/\sqrt{\pi})g(\frac{1}{2}, x^2)$

Stop

Def $g(b, y)$ (incomplete gamma)

$u_0 = z_0 = 1/b$, $z_1 = y/(b+b^2)$, $u_1 = u_0 + z_1$

α : $z_2 = yz_1^2/(z_1 + yz_0)$

$u_2 = u_1 + z_2$

$g = \operatorname{EXP}(-y)y^b u_2$

If not complete, update z_0, z_1, u , and goto α

$g(b, y) = g$, end def.

SAMPLE PROBLEM

Compute $\text{erf}(.01)$, $\text{erf}(1)$, $\text{erf}(3)$, $\text{erf}(5)$.

SOLUTION

STEP	INSTRUCTIONS	DISPLAY	INPUT
1	Run program	*** ERROR FUNCTION ***	
2	Enter argument:	Argument for Erf?	.01 [RTN]
		Computing...	
3	View result	Erf(.01)=1.12834155558E-2	[RTN]
3	Run again	<u>R</u> un again, <u>V</u> iew again, or <u>E</u> nd?R	[RTN]
4	Enter argument:	Argument for Erf?	1 [RTN]
		Computing...	
5	View result	Erf(1)= .842700792944	[RTN]
6	Run again	Run again, View again, or End?R	[RTN]
7	Enter argument:	Argument for Erf?	3 [RTN]
		Computing...	
8	View result	Erf(3)= .999977909523	[RTN]
9	Run again	<u>R</u> un again, <u>V</u> iew again, or <u>E</u> nd?R	[RTN]
10	Enter argument:	Argument for Erf?	5 [RTN]
		Computing...	
11	View result	Erf(5)= .999999999999	[RTN]
12	End program	<u>R</u> un again, <u>V</u> iew again, or <u>E</u> nd?R	E [RTN]

USER INSTRUCTIONS

STEP	INSTRUCTIONS	DISPLAY	INPUT
1	Run program	*** ERROR FUNCTION ***	
2	Enter argument	Argument for Erf?	x [RTN]
3	View answer	Erf(x)=	[RTN]
4	Select program options:	<u>R</u> un again, <u>V</u> iew again, or <u>E</u> nd?R	R, V, or E [RTN]
	To run the program again,		
	enter 'R' and goto step 2.		
	To view the answer again,		
	enter 'V' and goto step 3.		
	To end the program, enter 'E'.		

VARIABLE NAMES

NAME	DESCRIPTION	NAME	DESCRIPTION
FNG(B,Y)	Incomplete gamma function	G	Final value of FNG
B,Y	Argument for FNG	F	Final value of erf
U0,U1,U2	Iterates for	Q\$	Input string for RVE module
Z0,Z1	computing FNG		

NOTES AND REFERENCES

Reference: Tricomi, F., LECTURES ON THE USE OF SPECIAL FUNCTIONS BY CALCULATIONS WITH ELECTRONIC COMPUTERS, (Inst. for Fluid Dynamics, U. of Md. #47, 1966).

PROGRAM LISTING

```

10 ! ERROR FUNCTION
20 ! Compute the integral
30 ! of 2/sqr(pi)*exp(-t^2)
40 ! on the interval [0,y]
50 ! Revision 11/01/1982
60 DISP ' *** ERROR FUNCTION ***

70 ! Define incomplete gamma function
80 DEF FNG(B,Y)
90 U0=1/B @ Z0=1/B @ Z1=Y/(B+B^2) @ U1
   =U0+Z1
100 Z2=Y*Z1^2/(Z1+Y*Z0)
110 U2=U1+Z2
120 G=EXP(-Y)*Y^B*U2
130 IF ABS(U1-U2)<EPS THEN 140 ELSE Z0=
   Z1 @ Z1=Z2 @ U1=U2 @ GOTO 100
140 FNG=G @ END DEF
150 ! Enter arg and compute Erf
160 INPUT 'Argument for Erf?';Y
170 DISP 'Computing...'
180 F=1/SQR(PI)*FNG(.5,Y*Y)
190 DISP 'Erf(';Y;')=';F
200 ! Wait for return key to continue
210 IF NUM(KEY$)#13 THEN 210 ELSE 230
220 ! Run,view,or end
230 DISP CHR$(210);'un again, ';CHR$(214
   );'iew again or ';CHR$(197);
240 INPUT 'nd?','R'; Q$ @ Q$=UPRC$(Q$[1
   ,1])
250 ON POS('RVE',Q$)+1 GOTO 230,160,190
   ,260
260 STOP

```

-Test for completion

-Program options

PROGRAM DESCRIPTION

LEGENDRE POLYNOMIALS

This program computes the values of the Legendre polynomials $P_n(x)$

where $-1 \leq x \leq 1$ and $P_0 = 1$

The Legendre polynomials satisfy the recurrence relation:

$$(n+1)P_{n+1} - (2n+1)xP_n + nP_{n-1} = 0$$

Algorithm: Input n, x

Let $c=x, b=1$

FOR $k=1$ to $n-1$

$p=((2k+1)xc-kb)/(k+1)$

Update b, c

NEXT k

Disp $P_n(x)=P$

Stop

SAMPLE PROBLEM

Sample Problem: A) Find the value of the Legendre polynomial

$$P_n(x) =: P(n,x) \quad \text{For } n=5 \text{ at } x = .5$$

SOLUTION

STEP	INSTRUCTIONS	DISPLAY	INPUT
A ₁	Run program	*** LEGENDRE POLYNOMIALS ***	
2	Enter degree n=5	Degree of polynomial?	5 [RTN]
3	Enter point x=.5	Point of evaluation?	.5 [RTN]
4	Answer	P(5,.5) =	[RTN]
		.08984375	[RTN]
5	Trig form of answer $P_n(\cos\theta)$	P(5, cos(1.0471975512) =	[RTN]
		.08984375	[RTN]
6	End program	<u>R</u> un again, <u>V</u> iew again, or <u>E</u> nd?R	E [RTN]

SAMPLE PROBLEM

B) A function $f(x)$ on $[-1,1]$ is approximated by the formula

$$f(x) = -.5 P_2(x) + 1.3 P_3(x). \quad \text{Estimate } f \text{ at } x = .5$$

SOLUTION

STEP	INSTRUCTIONS	DISPLAY	INPUT
B ₁	Run program	*** LEGENDRE POLYNOMIALS ***	
2	Enter degree $n=2$	Degree of polynomial?	2 [RTN]
3	Enter point $x=.5$	Point of evaluation?	.5 [RTN]
4	Answer	$P(2, .5) =$	[RTN]
		-.125	[RTN]
5	Trig form of answer	$P(2, \cos(1.0471975512)) =$	[RTN]
		-.125	[RTN]
6	End program	Run again, View again, or End?R	E [RTN]
7	Let $F_2 = -.5 \cdot P$	$F_2 = -.5 * P$	[RTN]
8	Run	*** LEGENDRE POLYNOMIALS ***	
9	Enter degree	Degree of polynomial?	3 [RTN]
10	Enter point	Point of evaluation?	.5 [RTN]
11	Answer	$P(3, .5) =$	[RTN]
		-.4375	[RTN]
12	Trig form of answer	$P(3, \cos(1.0471975512)) =$	[RTN]
		-.4375	[RTN]
14	End program	Run again, View again, or End?R	E [RTN]
15	Calculate final answer	$F_2 + 1.3 \cdot P$	[RTN]
		-.50625	[RTN]

USER INSTRUCTIONS

STEP	INSTRUCTIONS	DISPLAY	INPUT
1	Run program	*** LEGENDRE POLYNOMIALS ***	
2	Enter degree of polynomial	Degree of polynomial?	n [RTN]
3	Enter point of evaluation	Point of evaluation?	x [RTN]
4	Answer	$P(n, x) =$	[RTN]
		P	[RTN]
5	Answer in trig form	$P(n, \cos \theta) =$	[RTN]
		P	[RTN]
6	Run again	Run again, View again, or End?	R, V, or E [RTN]
	To run again, enter 'R' and		
	goto step 2.		
	To view the answer again enter		
	'V' and goto step 4.		
	To end the program enter 'E'.		

VARIABLE NAMES

NAME	DESCRIPTION	NAME	DESCRIPTION
FNA	Answer function	C,B	Temporary storage and initial values for computing
N	Degree of polynomial		
X	Point of evaluation	P	Final approximation
		Q\$	String for RVE module

NOTES AND REFERENCES

Reference: Conte, S.D., and C. deBoor, ELEMENTARY NUMERICAL ANALYSIS, (McGraw-Hill, New York, 1980).

PROGRAM LISTING

```

10 ! LEGENDRE POLYNOMIALS
20 ! Compute the value of the
30 ! n'th Legendre polynomial
40 ! at the point x
50 ! Revision 11/01/1982
60 DISP '* * * LEGENDRE POLYNOMIALS *
   * *'
70 ! Wait for return, back keys
80 DEF FNA
90 A=NUM(KEY$) @ IF A#13 AND A#8 THEN
   90
100 FNA=A @ END DEF
110 INPUT 'Degree of polynomial?';N

120 INPUT 'Point of evaluation?';X
130 IF ABS(X)>1 THEN BEEP @ DISP 'Invalid
   argument!' @ GOTO 120
140 ! Test for degree 0,1 polys
150 IF N>1 THEN 190
160 IF N=0 THEN P=1 @ GOTO 260
170 P=X @ GOTO 260
180 ! Initialize
190 C=X @ B=1
200 ! Main loop
210 FOR K=1 TO N-1
220 P=1/(K+1)*(2*K+1)*X*C-1/(K+1)*K*B
230 B=C @ C=P
240 NEXT K
250 ! Answer display
260 DISP 'P(';N;',';X;')=' @ IF FNA=13
   THEN DISP P ELSE 260
270 T=ACOS(X) @ IF FNA=13 THEN 280 ELSE
   270
280 DISP 'P(';N;',';cos(';T;'))=' @ IF FNA=13
   THEN DISP P
290 IF FNA=13 THEN 310 ELSE 290
300 ! RVE module
310 DISP CHR$(210);'on again,';CHR$(214);
   'iew again, or';CHR$(197);
320 INPUT 'nd?','R'; Q$ @ Q$=UPRC$(Q$|1,1)
330 ON POS('RVE',Q$)+1 GOTO 310,110,260,340
340 STOP

```

-Enter degree, point of evaluation

-ABS(X) must be < one

-Display answer

-Program options

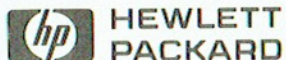
NOTES

NOTES

MATH III

FAST FOURIER TRANSFORM
FAST FOURIER SERIES/TRIGONOMETRIC INTERPOLATION
ATTENUATED FOURIER SERIES
SPHERICAL HARMONICS
ELLIPTIC INTEGRALS
BESSEL FUNCTIONS: ASYMPTOTIC EXPANSION
BESSEL FUNCTIONS: BACKWARD RECURRENCE
GAMMA FUNCTION
ERROR FUNCTION
LEGENDRE POLYNOMIALS

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