Purpose
nag_1d_pade (e02rac) calculates the coefficients in a Padé approximant to a function from its user-supplied Maclaurin expansion.

Specification
#include <nag.h>
#include <nage02.h>
void nag_1d_pade (Integer ia, Integer ib, const double c[], double a[],
                   double b[], NagError *fail)

Description
Given a power series
\[ c_0 + c_1 x + c_2 x^2 + \cdots + c_{l+m} x^{l+m} + \cdots \]
nag_1d_pade (e02rac) uses the coefficients \( c_i \), for \( i = 0, 1, \ldots, l + m \), to form the \([l/m]\) Padé approximant of the form
\[
\frac{a_0 + a_1 x + a_2 x^2 + \cdots + a_l x^l}{b_0 + b_1 x + b_2 x^2 + \cdots + b_m x^m}
\]
with \( b_0 \) defined to be unity. The two sets of coefficients \( a_j \), for \( j = 0, 1, \ldots, l \), and \( b_k \), for \( k = 0, 1, \ldots, m \), in the numerator and denominator are calculated by direct solution of the Padé equations (see Graves–Morris (1979)); these values are returned through the argument list unless the approximant is degenerate.

Pade approximation is a useful technique when values of a function are to be obtained from its Maclaurin expansion but convergence of the series is unacceptably slow or even nonexistent. It is based on the hypothesis of the existence of a sequence of convergent rational approximations, as described in Baker and Graves–Morris (1981) and Graves–Morris (1979).

Unless there are reasons to the contrary (as discussed in Chapter 4, Section 2, Chapters 5 and 6 of Baker and Graves–Morris (1981)), one normally uses the diagonal sequence of Padé approximants, namely \([m/m], m = 0, 1, 2, \ldots\). Subsequent evaluation of the approximant at a given value of \( x \) may be carried out using nag_1d_pade_eval (e02rbc).

References

5 Arguments

1: \( \text{ia} \) – Integer \hspace{1cm} \text{Input}  
\( \text{On entry:} \ \text{ia} \) must specify \( l + 1 \) and \( \text{ib} \) must specify \( m + 1 \), where \( l \) and \( m \) are the degrees of the numerator and denominator of the approximant, respectively. 
\( \text{Constraint:} \ \text{ia} \geq 1 \) and \( \text{ib} \geq 1 \).

2: \( \text{ib} \) – Integer \hspace{1cm} \text{Input}  
\( \text{On entry:} \ \text{ia} \) must specify \( l + 1 \) and \( \text{ib} \) must specify \( m + 1 \), where \( l \) and \( m \) are the degrees of the numerator and denominator of the approximant, respectively. 
\( \text{Constraint:} \ \text{ia} \geq 1 \) and \( \text{ib} \geq 1 \).

3: \( \text{c}[(\text{ia} + \text{ib} - 1)] \) – const double \hspace{1cm} \text{Input}  
\( \text{On entry:} \ \text{c}[(i - 1)] \) must specify, for \( i = 1, 2, \ldots, l + m + 1 \), the coefficient of \( x^{i-1} \) in the given power series.

4: \( \text{a}[\text{ia}] \) – double \hspace{1cm} \text{Output}  
\( \text{On exit:} \ \text{a}[j] \), for \( j = 1, 2, \ldots, l + 1 \), contains the coefficient \( a_j \) in the numerator of the approximant.

5: \( \text{b}[\text{ib}] \) – double \hspace{1cm} \text{Output}  
\( \text{On exit:} \ \text{b}[k] \), for \( k = 1, 2, \ldots, m + 1 \), contains the coefficient \( b_k \) in the denominator of the approximant.

6: \( \text{fail} \) – NagError * \hspace{1cm} \text{Input/Output}  
The NAG error argument (see Section 3.6 in the Essential Introduction).

6 Error Indicators and Warnings

**NE_ALLOC_FAIL**

Dynamic memory allocation failed.  
See Section 3.2.1.2 in the Essential Introduction for further information.

**NE_BAD_PARAM**

On entry, argument \( \langle \text{value} \rangle \) had an illegal value.

**NE_DEGENERATE**

The Pade approximant is degenerate.

**NE_INT_2**

On entry, \( \text{ib} = \langle \text{value} \rangle \) and \( \text{ia} = \langle \text{value} \rangle \).  
\( \text{Constraint:} \ \text{ia} \geq 1 \) and \( \text{ib} \geq 1 \).

**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 contact NAG for assistance.  
An unexpected error has been triggered by this function. Please contact NAG.  
See Section 3.6.6 in the Essential Introduction for further information.

**NE_NO_LICENCE**

Your licence key may have expired or may not have been installed correctly.  
See Section 3.6.5 in the Essential Introduction for further information.


7 Accuracy

The solution should be the best possible to the extent to which the solution is determined by the input coefficients. It is recommended that you determine the locations of the zeros of the numerator and denominator polynomials, both to examine compatibility with the analytic structure of the given function and to detect defects. (Defects are nearby pole-zero pairs; defects close to \( x = 0.0 \) characterise ill-conditioning in the construction of the approximant.) Defects occur in regions where the approximation is necessarily inaccurate. The example program calls nag_zeros_real_poly (c02agc) to determine the above zeros.

It is easy to test the stability of the computed numerator and denominator coefficients by making small perturbations of the original Maclaurin series coefficients (e.g., \( c_i \) or \( c_{i+m} \)). These questions of intrinsic error of the approximants and computational error in their calculation are discussed in Chapter 2 of Baker and Graves–Morris (1981).

8 Parallelism and Performance

nag_1d_pade (e02rac) is threaded by NAG for parallel execution in multithreaded implementations of the NAG Library.

nag_1d_pade (e02rac) makes calls to BLAS and/or LAPACK routines, which may be threaded within the vendor library used by this implementation. Consult the documentation for the vendor library for further information.

Please consult the X06 Chapter Introduction for information on how to control and interrogate the OpenMP environment used within this function. Please also consult the Users’ Note for your implementation for any additional implementation-specific information.

9 Further Comments

The time taken is approximately proportional to \( m^3 \).

10 Example

This example calculates the \([4/4]\) Padé approximant of \( e^x \) (whose power-series coefficients are first stored in the array \( c \)). The poles and zeros are then calculated to check the character of the \([4/4]\) Padé approximant.

10.1 Program Text

```c
#include <stdio.h>
#include <nag.h>
#include <nagc02.h>
#include <nagc02.h>

int main(void)
{
    /* Scalars */
    Integer exit_status, i, l, m, ia, ib, ic;
    NagError fail;
    
    /* Arrays */
    double *aa = 0, *bb = 0, *cc = 0, *dd = 0;
    Complex *z = 0;
```
INIT_FAIL(fail);
exit_status = 0;
printf("nag_1d_pade (e02rac) Example Program Results\n");
l = 4;
m = 4;
ia = l + 1;
ib = m + 1;
ic = ia + ib - 1;
/* Allocate memory */
if (!(aa = NAG_ALLOC(ia, double)) ||
    !(bb = NAG_ALLOC(ib, double)) ||
    !(cc = NAG_ALLOC(ic, double)) ||
    !(dd = NAG_ALLOC(ia + ib, double)) ||
    !(z = NAG_ALLOC(l+m, Complex)))
{
    printf("Allocation failure\n");
    exit_status = -1;
    goto END;
}
/* Power series coefficients in cc */
cc[0] = 1.0;
for (i = 1; i <= 8; ++i)
    cc[i] = cc[i-1] / (double) i;
printf("\n");
printf("The given series coefficients are\n");
for (i = 1; i <= ic; ++i)
{
    printf("%13.4e", cc[i-1]);
    printf(i%5 == 0 || i == ic?"\n": "");
}
/* nag_1d_pade (e02rac).
* Pade-approximants
*/
nag_1d_pade(ia, ib, cc, aa, bb, &fail);
if (fail.code != NE_NOERROR)
{
    printf("Error from nag_1d_pade (e02rac).
%s\n", fail.message);
    exit_status = 1;
    goto END;
}
printf("\n");
printf("Numerator coefficients\n");
for (i = 1; i <= ia; ++i)
{
    printf("%13.4e", aa[i-1]);
    printf(i%5 == 0 || i == ia?"\n": "");
}
printf("\n");
printf("Denominator coefficients\n");
for (i = 1; i <= ib; ++i)
{
    printf("%13.4e", bb[i-1]);
    printf(i%5 == 0 || i == ib?"\n": "");
}
/* Calculate zeros of the approximant using nag_zeros_real_poly (c02agc) */
/* First need to reverse order of coefficients */
for (i = 1; i <= ia; ++i)
dd[ia-i] = aa[i-1];

/* nag_zeros_real_poly (c02agc).
 * Zeros of a polynomial with real coefficients
 */
if (fail.code != NE_NOERROR)
{
    printf(
        "Error from nag_zeros_real_poly (c02agc), lst call.\n%s\n",
        fail.message);
    exit_status = 1;
    goto END;
}

printf("\n");
printf("Zeros of approximant are at\n");
for (i = 1; i <= l; ++i)
    printf("%13.4e%13.4e\n", z[i-1].re, z[i-1].im);

END:
NAG_FREE(aa);
NAG_FREE(bb);
NAG_FREE(cc);
NAG_FREE(dd);
NAG_FREE(z);
return exit_status;

10.2 Program Data
None.

10.3 Program Results
nag_1d_pade (e02rac) Example Program Results
The given series coefficients are
1.0000e+00 1.0000e+00 5.0000e-01 1.6667e-01 4.1667e-02
8.3333e-03 1.3889e-03 1.9841e-04 2.4802e-05

Numerator coefficients
1.0000e+00 5.0000e-01 1.0714e-01 1.1905e-02 5.9524e-04
Denominator coefficients
1.0000e+00 -5.0000e-01 1.0714e-01 -1.1905e-02 5.9524e-04
Zeros of approximant are at
<table>
<thead>
<tr>
<th>Real part</th>
<th>Imag part</th>
</tr>
</thead>
<tbody>
<tr>
<td>-5.7924e+00</td>
<td>1.7345e+00</td>
</tr>
<tr>
<td>-5.7924e+00</td>
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</tr>
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