NAG Library Function Document

nag elliptic integral complete K (s21bhc)

1 Purpose

nag_elliptic_integral_complete_K (s21bhc) returns a value of the classical (Legendre) form of the complete elliptic integral of the first kind.

2 Specification

#include <nag.h>
#include <nags.h>
double nag_elliptic_integral_complete_K (double dm, NagError *fail)

3 Description

nag elliptic integral complete K (s21bhc) calculates an approximation to the integral

$$K(m) = \int_0^{\frac{\pi}{2}} (1 - m \sin^2 \theta)^{-\frac{1}{2}} d\theta,$$

where m < 1.

The integral is computed using the symmetrised elliptic integrals of Carlson (Carlson (1979) and Carlson (1988)). The relevant identity is

$$K(m) = R_F(0, 1 - m, 1),$$

where R_F is the Carlson symmetrised incomplete elliptic integral of the first kind (see nag_elliptic_integral_rf (s21bbc)).

4 References

Abramowitz M and Stegun I A (1972) Handbook of Mathematical Functions (3rd Edition) Dover Publications

Carlson B C (1979) Computing elliptic integrals by duplication Numerische Mathematik 33 1-16

Carlson B C (1988) A table of elliptic integrals of the third kind Math. Comput. 51 267-280

5 Arguments

1: \mathbf{dm} – double Input

On entry: the argument m of the function.

Constraint: dm < 1.0.

2: fail – NagError * 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.

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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.

NE REAL

```
On entry, \mathbf{dm} = \langle value \rangle; the integral is undefined. Constraint: \mathbf{dm} < 1.0. On failure, the function returns zero.
```

NW_INTEGRAL_INFINITE

```
On entry, dm = 1.0; the integral is infinite. On failure, the function returns the largest machine number (see nag_real_largest_number (X02ALC)).
```

7 Accuracy

In principle nag_elliptic_integral_complete_K (s21bhc) is capable of producing full *machine precision*. However round-off errors in internal arithmetic will result in slight loss of accuracy. This loss should never be excessive as the algorithm does not involve any significant amplification of round-off error. It is reasonable to assume that the result is accurate to within a small multiple of the *machine precision*.

8 Parallelism and Performance

Not applicable.

9 Further Comments

You should consult the s Chapter Introduction, which shows the relationship between this function and the Carlson definitions of the elliptic integrals. In particular, the relationship between the argument-constraints for both forms becomes clear.

For more information on the algorithm used to compute R_F , see the function document for nag elliptic integral rf (s21bbc).

10 Example

This example simply generates a small set of nonextreme arguments that are used with the function to produce the table of results.

10.1 Program Text

```
/* nag_elliptic_integral_complete_K (s21bhc) Example Program.

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* Mark 9, 2009.

*/
/* Pre-processor includes */
#include <stdio.h>
#include <nag.h>
#include <nag.stdlib.h>
#include <nags.h>
```

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```
int main(void)
 /*Integer scalar and array declarations */
 Integer exit_status = 0;
Integer ix;
 /*Double scalar and array declarations */
 double dm, k;
 NagError fail;
 INIT_FAIL(fail);
 printf("%s\n",
         "nag_elliptic_integral_complete_K (s21bhc) Example Program Results");
               dm nag_elliptic_integral_complete_K\n\n");
 for (ix = 1; ix \leq 3; ix++)
   {
     dm = ix*0.250e0;
      * nag_elliptic_integral_complete_K (s21bhc)
      * Complete elliptic integral of 1st kind, Legendre form, K(m)
     k = nag_elliptic_integral_complete_K(dm, &fail);
      if (fail.code != NE_NOERROR)
        {
          printf("Error from "
                  "nag_elliptic_integral_complete_K (s21bhc).\n%s\n",  
                  fail.message);
          exit_status = 1;
          goto END;
     printf("%7.2f%12.4f\n", dm, k);
END:
 return exit_status;
```

10.2 Program Data

None.

10.3 Program Results

0.25 1.6858 0.50 1.8541 0.75 2.1565

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