

NAG Library Routine Document

D02XJF

Note: before using this routine, please read the Users' Note for your implementation to check the interpretation of *bold italicised* terms and other implementation-dependent details.

1 Purpose

D02XJF interpolates components of the solution of a system of first-order ordinary differential equations from information provided by the integrators in Sub-chapter D02M–N.

2 Specification

SUBROUTINE D02XJF (XSOL, SOL, M, YSAV, LDYSAV, SDYSAV, NEQ, X, NQU, HU, &
H, IFAIL)

INTEGER M, LDYSAV, SDYSAV, NEQ, NQU, IFAIL
REAL (KIND=nag_wp) XSOL, SOL(M), YSAV(LDYSAV,SDYSAV), X, HU, H

3 Description

D02XJF evaluates the first m components of the solution of a system of ordinary differential equations at any point using natural polynomial interpolation based on information generated by the integrator. This information must be passed unchanged to D02XJF. D02XJF should not normally be used to extrapolate outside the range of values obtained from the above routines.

4 References

None.

5 Arguments

- 1: XSOL – REAL (KIND=nag_wp) *Input*
On entry: the point at which the first m components of the solution are to be evaluated. XSOL should not be an extrapolation point, that is XSOL should satisfy $(XSOL - X) \times HU \leq 0.0$. Extrapolation is permitted but not recommended.
- 2: SOL(M) – REAL (KIND=nag_wp) array *Output*
On exit: the calculated value of the i th component of the solution at XSOL, for $i = 1, 2, \dots, m$.
- 3: M – INTEGER *Input*
On entry: m , the number of components of the solution whose values at XSOL are required. The first M components are evaluated.
Constraint: $1 \leq M \leq NEQ$.
- 4: YSAV(LDYSAV,SDYSAV) – REAL (KIND=nag_wp) array *Input*
On entry: the values provided in the argument YSAV on return from the integrator.
- 5: LDYSAV – INTEGER *Input*
On entry: the value used for the argument LDYSAV when calling the integrator.
Constraint: $LDYSAV \geq 1$.

- 6: SDYSAV – INTEGER *Input*
On entry: the value used for the argument SDYSAV when calling the integrator.
Constraint: $SDYSAV \geq NQU + 1$.
- 7: NEQ – INTEGER *Input*
On entry: the value used for the argument NEQ when calling the integrator.
Constraint: $1 \leq NEQ \leq LDYSAV$.
- 8: X – REAL (KIND=nag_wp) *Input*
On entry: the latest value at which the solution has been computed, as provided in the argument TCUR on return from the optional output D02NYF.
- 9: NQU – INTEGER *Input*
On entry: the order of the method used up to the latest value at which the solution has been computed, as provided in the argument NQU on return from the optional output D02NYF.
Constraint: $NQU \geq 1$.
- 10: HU – REAL (KIND=nag_wp) *Input*
On entry: the last successful step used, that is the step used in the integration to get to X, as provided in the argument HU on return from the optional output D02NYF.
- 11: H – REAL (KIND=nag_wp) *Input*
On entry: the next step size to be attempted in the integration, as provided in the argument H on return from the optional output D02NYF.
- 12: IFAIL – INTEGER *Input/Output*
On entry: IFAIL must be set to 0, -1 or 1. If you are unfamiliar with this argument you should refer to Section 3.4 in How to Use the NAG Library and its Documentation for details.
 For environments where it might be inappropriate to halt program execution when an error is detected, the value -1 or 1 is recommended. If the output of error messages is undesirable, then the value 1 is recommended. Otherwise, if you are not familiar with this argument, the recommended value is 0. **When the value -1 or 1 is used it is essential to test the value of IFAIL on exit.**
On exit: IFAIL = 0 unless the routine detects an error or a warning has been flagged (see Section 6).
 If D02XJF is to be used for extrapolation, IFAIL must be set to 1 before entry. It is then essential to test the value of IFAIL on exit for IFAIL = 1 or 2.

6 Error Indicators and Warnings

If on entry IFAIL = 0 or -1, explanatory error messages are output on the current error message unit (as defined by X04AAF).

Errors or warnings detected by the routine:

IFAIL = 1

On entry, $M < 1$,
 or $NEQ < 1$,
 or $LDYSAV < 1$,
 or $NEQ > LDYSAV$,
 or $M > NEQ$,

or $NQU < 1$,
or $SDYSAV < NQU + 1$.

IFAIL = 2

On entry, $HU = 0.0$ or $H = 0.0$. This error can only occur if H and HU have been changed by you or possibly if the integrator has failed before calling D02XJF.

IFAIL = 3

D02XJF has been called for extrapolation. Before returning with this error exit, the value of the solution at XSOL is calculated and placed in SOL.

IFAIL = -99

An unexpected error has been triggered by this routine. Please contact NAG.

See Section 3.9 in How to Use the NAG Library and its Documentation for further information.

IFAIL = -399

Your licence key may have expired or may not have been installed correctly.

See Section 3.8 in How to Use the NAG Library and its Documentation for further information.

IFAIL = -999

Dynamic memory allocation failed.

See Section 3.7 in How to Use the NAG Library and its Documentation for further information.

7 Accuracy

The solution values returned will be of a similar accuracy to those computed by the integrator.

8 Parallelism and Performance

D02XJF is not threaded in any implementation.

9 Further Comments

D02XJF is that employed for prediction purposes internally by the integrator. It is supplied for purposes of consistency only. You are recommended to employ the C^1 interpolant provided by D02XKF wherever possible.

10 Example

See Section 10 in D02NGF.
