

NAG Library Routine Document

C06LCF

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

C06LCF evaluates an inverse Laplace transform at a given point, using the expansion coefficients computed by C06LBF.

2 Specification

```
SUBROUTINE C06LCF(T, SIGMA, B, M, ACOEF, ERRVEC, FINV, IFAIL)
  INTEGER          M, IFAIL
  double precision T, SIGMA, B, ACOEF(M), ERRVEC(8), FINV
```

3 Description

C06LCF is designed to be used following a call to C06LBF, which computes an inverse Laplace transform by representing it as a Laguerre expansion of the form:

$$\tilde{f}(t) = e^{\sigma t} \sum_{i=0}^{m-1} a_i e^{-bt/2} L_i(bt), \quad \sigma > \sigma_0, \quad b > 0$$

where $L_i(x)$ is the Laguerre polynomial of degree i .

This routine simply evaluates the above expansion for a specified value of t .

C06LCF is derived from the subroutine MODUL2 in Garbow *et al.* (1988)

4 References

Garbow B S, Giunta G, Lyness J N and Murli A (1988) Algorithm 662: A Fortran software package for the numerical inversion of the Laplace transform based on Weeks' method *ACM Trans. Math. Software* **14** 171–176

5 Parameters

- | | | |
|----|--|---------------|
| 1: | T – double precision | <i>Input</i> |
| | <i>On entry:</i> the value t for which the inverse Laplace transform $f(t)$ must be evaluated. | |
| 2: | SIGMA – double precision | <i>Input</i> |
| 3: | B – double precision | <i>Input</i> |
| 4: | M – INTEGER | <i>Input</i> |
| 5: | ACOE(M) – double precision array | <i>Input</i> |
| 6: | ERRVEC(8) – double precision array | <i>Input</i> |
| | <i>On entry:</i> SIGMA, B, M, ACOEF and ERRVEC must be unchanged from the previous call of C06LBF. | |
| 7: | FINV – double precision | <i>Output</i> |
| | <i>On exit:</i> the approximation to the inverse Laplace transform at t . | |

8: IFAIL – INTEGER

Input/Output

On entry: IFAIL must be set to 0, -1 or 1 . If you are unfamiliar with this parameter you should refer to Section 3.3 in the Essential Introduction for details.

On exit: IFAIL = 0 unless the routine detects an error (see Section 6).

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 parameter, the recommended value is 0 . **When the value -1 or 1 is used it is essential to test the value of IFAIL on exit.**

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

The approximation to $f(t)$ is too large to be representable: FINV is set to 0.0 .

IFAIL = 2

The approximation to $f(t)$ is too small to be representable: FINV is set to 0.0 .

7 Accuracy

The error estimate returned by C06LBF in ERRVEC(1) has been found in practice to be a highly reliable bound on the pseudo-error $|f(t) - \tilde{f}(t)|e^{-\sigma t}$.

8 Further Comments

C06LCF is primarily designed to evaluate $\tilde{f}(t)$ when $t > 0$. When $t \leq 0$, the result approximates the analytic continuation of $f(t)$; the approximation becomes progressively poorer as t becomes more negative.

9 Example

See example for C06LBF.