

$$(1+y) \ln(1+y)$$

$$= y + \sum_{j=2}^{\infty} (-1)^j \left( \frac{1}{j-1} - \frac{1}{j} \right) y^j = \ln(1+x) \quad (10)$$

$$= \sum_{j=1}^{\infty} (-1)^{j-1} \frac{1}{j} x^j.$$

Thus,

$$a_1 = 1,$$

$$a_j = (-1)^j / j(j-1) \quad (j \geq 2), \quad (11)$$

$$b_j = -(-1)^j / j \quad (j \geq 1).$$

Applying the algorithm to these coefficients leads to the  $c_{ij}$  array of which the first few elements are as follows:

$i \backslash j$	1	2	3	4	5	6	7
1	1						
2	-1	1					
3	$\frac{3}{2}$	-2	1				
4	$-\frac{1}{6}$	4	-3	1			
5	$\frac{3}{6}$	$-\frac{2}{3}$	$\frac{1}{2}$	-4	1		
6	$-\frac{1}{12}$	$\frac{8}{4}$	$-\frac{3}{2}$	12	-5	1	
7	$\frac{1}{3}$	$-\frac{1}{2}$	$\frac{1}{4}$	$-\frac{1}{3}$	$\frac{3}{2}$	-6	1

As might be expected from the fact that  $Y(X)$  has a branch point at  $X = e^{-1/e} = .6922 \dots$ , this power series has a small radius of convergence. The corresponding continued fraction, however, obtained by the  $qd$  algorithm, converges quite satisfactorily. Even for  $X = 4$ , the error of the sixth convergent is less than 2.4 percent, and the error of the 15th about .0015 percent.

**Acknowledgments.** It is a pleasure to acknowledge the helpful criticism and advice of Dr. Richard F. King, Argonne National Laboratory, in improving the clarity of the presentation and suggesting the inclusion of a specific example.

RECEIVED APRIL, 1965

#### REFERENCE

1. THACHER, H. C., JR. Algorithm 273, SERREV. *Comm. ACM* 9 (Jan. 1965), 11.

#### 1966 CONFERENCE DATES

SPRING JCC	April 26-28	BOSTON
ACM 66	August 30-Sept. 1	LOS ANGELES
FALL JCC	November 8-10	SAN FRANCISCO

## Algorithms

J. G. HERRIOT, Editor

### ALGORITHM 273

SERREV [C1]

HENRY C. THACHER, JR. (Recd. 2 Apr. 1965)

Argonne National Laboratory, Argonne, Illinois

(Work supported by the US Atomic Energy Commission.)

**procedure** SERREV ( $A, B, C, N$ );

**value**  $N$ ; **integer**  $N$ ; **array**  $A, B, C$ ;

**comment** This procedure produces in the array  $C$  the coefficients of the power series  $y^i = \sum_{j=1}^N C_{ij} x^j$ , where  $y$  is the solution of

$$f(y) = \sum_{i=1}^N A_i y^i = g(x) = \sum_{i=1}^N B_i x^i$$

and  $A_1 = 1$ . The arrays  $A$  and  $B$  are linear, with bounds 1 and  $M \geq N$ . The array  $C$  is square, with bounds 1:M, 1:M. Elements above the diagonal are not used. The derivation of the method is given in [1];

**begin** **integer**  $I, J, K, LIM$ ; **real**  $T$ ;

**for**  $I := 1$  **step** 1 **until**  $N$  **do**

**begin** **for**  $J := I-1$  **step** -1 **until** 1 **do**

**begin**  $T := 0$ ;  $LIM := I-J$ ;

**for**  $K := 1$  **step** 1 **until**  $LIM$  **do**  $T := C[K,1] \times C[I-K,J] + T$ ;  $C[I, J+1] := T$

**end** **for**  $J$ ;

$T := B[I]$ ;

**for**  $J := 2$  **step** 1 **until**  $I$  **do**  $T := T - A[J] \times C[I,J]$ ;  $C[I,1] := T$

**end** **for**  $I$

**end**

REFERENCE:

1. THACHER, H. C., JR. Solution of transcendental equations by series reversion. *Comm. ACM* 9 (Jan. 1966), 10-11.

### ALGORITHM 274

GENERATION OF HILBERT DERIVED TEST

MATRIX [F1]

J. BOOTHROYD (Recd. 19 May 1965 and 27 Aug. 1965)

University of Tasmania, Hobart, Tas., Australia

**procedure** testmx( $a, n$ ); **value**  $n$ ; **integer**  $n$ ; **array**  $a$ ;

**comment** T. J. Dekker, "Evaluation of Determinants, Solution of Systems of Linear Equations and Matrix Inversion" [Rep. No. MR63, Mathematical Centre, Amsterdam] describes a test matrix  $M[1:n, 1:n]$  with the following properties:

- (a) elements  $M[i,j]$  are positive integers,
- (b) the inverse has elements  $(-1)^{i+j} \times M[i,j]$ ,
- (c) the degree of ill-condition increases rapidly with increasing  $n$ .

Such matrices may be formed by  $M = FG^{-1}HG$  where  $F$  is a diagonal matrix  $diag(fi)$  with  $fi = factorial(n+i-1)/factorial(i-1) \uparrow 2 / factorial(n-i)$ ,  $H$  is the order  $n$  segment of a Hilbert matrix and  $G$  is diagonal,  $diag(gi)$ , with  $gi$  derived from the prime decomposition of  $fi$  by:

$$fi = p_1^{m_1} p_2^{m_2} \dots p_k^{m_k}, \quad gi = p_1^{m_1+2} p_2^{m_2+2} \dots p_k^{m_k+2}.$$

This procedure forms matrices  $a[1:n, 1:n]$  of this type and follows Dekker in principle but not in detail. Factorials are avoided by evaluating the  $fi$  with a recursion sequence

$$f[1] := n, \quad f[i+1] := f[i] \times (n^2 - i^2) \div i^2 \\ (i=1, 2, \dots, n-1),$$

permitting the exact computation of  $fi$  for much larger  $n$  than would otherwise be possible. In the evaluation of expressions of the form  $(a \times b) \div c$ , where the result is integral but  $c$  is not a factor of either  $a$  or  $b$ , numerator integer overflow is avoided by the simple device

$$\text{expression} := q \times b + (r \times b) \div c \quad \text{where} \quad a = q \times c + r.$$

Test matrices for  $2 \leq n \leq 15$  have been computed on a machine with a 39-bit integer register. During tests of the procedure the specification of the array parameter was changed from **real** to **integer** and the results checked by matrix multiplication using an exact double precision integer inner-product routine. The unit matrix was obtained in all cases. As **real** arrays these matrices will find use only for values of  $n$  such that all integer elements have an exact floating point representation. For  $10 \leq n \leq 15$  the values of the elements of largest modulus are:

$n$	$M(i,j)_{\max}$
10	1616615
11	49884120
12	108636528
13	490804314
14	1859890032
15	22096817600;

```
begin integer i, j, k, fi, gi, d, q, r; Boolean even;
integer array f, g[1:n];
comment First we compute  $F = \text{diag}(fi)$ ;
fi := f[1] := n; j := n × n;
for i := 1 step 1 until n-1 do
begin d := i × i; k := j-d;
q := fi ÷ d; r := fi-q × d;
f[i+1] := fi := q × k + (r × k) ÷ d
end;
comment And now, using a modified prime factors algorithm
to obtain  $G = \text{diag}(gi)$ , we compute  $FG^{-1}$ , whose elements re-
place those of  $F$ ;
for i := 1 step 1 until n do
begin d := gi := 1; q := fi := f[i]; j := 2;
newj: even := false;
next: if q ≥ j then
begin q := fi ÷ j;
if fi ≠ q × j then
begin j := j+d; d := 2; go to newj end;
if even then gi := gi × j; even := ¬ even;
fi := q; go to next
end;
g[i] := gi; f[i] := f[i] ÷ gi
end;
comment Finally, in one operation  $(FG^{-1})HG$  where  $H$  is a
nonexistent Hilbert matrix whose reciprocal elements,
 $i+j-1$ , are computed as we go;
for i := 1 step 1 until n do
begin fi := f[i];
for j := 1 step 1 until n do
begin gi := g[j]; k := i+j-1;
q := fi ÷ k; r := fi - q × k;
a[i, j] := q × gi + (r × gi) ÷ k
end
end
end testmx
```

## CERTIFICATION OF ALGORITHM 56 [S21] COMPLETE ELLIPTIC INTEGRAL OF THE SECOND KIND

[J. R. Herndon, *Comm. ACM* 4, (Apr. 1961), 180]

GERHARD MEIDELL LARSEN (Recd. 9 Aug. 1965)

Institut für Statik und Dynamik der Luft- und Raum-  
fahrtkonstruktionen mit Rechengruppe der Luftfahrt,  
Technische Hochschule, Stuttgart, Germany

Algorithm 56 was run on a UNIVAC 1107 using the UNIVAC 1107  
ALGOL 60 compiler (dated January 25, 1965). The single-precision  
floating-point arithmetic of this translator carries eight significant  
digits.

Two syntactical errors were removed from the algorithm:

1. The line

$$ELLIPTIC\ 2 := ((0.040905094 \times t +$$

was changed to

$$ELLIPTIC\ 2 := ((0.040905094 \times t +$$

2. The function *log* was changed to *ln*.

In addition, the statement

$$t := 1 - k \times k$$

was removed from the algorithm and the complementary paramete-  
ter itself used as input to the procedure:

**real procedure** *ELLIPTIC 2* (*t*); **value** *t*; **real** *t*;

to avoid cancellation error for values of  $k$  near 1. [While the **use**  
of  $t$  as input parameter is good computationally, the name of **the**  
procedure is then slightly misleading.—J.G.H.]

Several values of the complete elliptic integral of the **second**  
kind were computed for  $1 \geq t > 0$ . The maximum error was **found**  
to be about  $7_{13}-7$ , compared with A. M. Legendre, *Tafeln der*  
*Elliptischen Normalintegrale*, Stuttgart, 1931. For  $t = 0$  an **error**  
exit from the *ln* routine takes place.



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