

```
for L := 0 step 1 until Lmax do
    if abs(F[L]-Fapprox[L]) > epsilon \times abs(F[L]) then
    begin
      for k := 0 step 1 until Lmax do Fapprox[k] := F[k];
      nu1 := mu1 := nu; \quad nu := nu + 10;
      if nu < 300 then go to L0 else
      begin
        outstring (1, 'convergence difficulty in Coulomb');
        go to L5
      end
    end
  end:
  t1 := 6.2831853072 \times eta;
  comment The constant 2\pi in the preceding statement must be
    supplied more accurately if more than 11 significant digits are
    desired in the final results;
  if abs(t1) < 1 then
  begin
    t2 := s := 1; L := 1;
L4: L:=L+1;
    t2 := t1 \times t2/L; s := s + t2;
    if abs(t2) > epsilon \times abs(s) then go to L4;
    s := sqrt(1/s)
  end
  else
      s := sqrt(t1/(exp(t1)-1));
  F[0] := s \times F[0];
  for L := 1 step 1 until Lmax do
  begin
    s := (L-.5) \times sqrt(L \uparrow 2+eta2) \times s/(L \times (L+.5));
    F[L] := s \times F[L]
  end;
L5: end Coulomb;
```

comment The procedure Coulomb was tested on the CDC 3600 computer, with the procedure minimal in single precision (unless stated otherwise). The tests included the following:

- (i) Generation of $\Phi_L(\eta, \rho) = [C_L(\eta)\rho^{L+1}]^{-1}F_L(\eta, \rho), L = 0(1)21,$ to 8 significant digits (d=8) for $\eta = 0, -5(2)5, \rho = .2$, 1(1)5. The results were in complete agreement with values tabulated in [4].
- (ii) Computation of $F_0(\eta, \rho)$, $F_0'(\eta, \rho) = (d/d\rho)F_0(\eta, \rho)$ to 6 significant digits for $\eta = 0(2)12$, $\rho = 0(5)40$, using $F_{0}' = (\rho^{-1} + \eta)F_{0} - (1 + \eta^{2})^{\frac{1}{2}}F_{1}$. Comparison with [5] revealed frequent discrepancies of one unit in the last digit. In addition, beginning with $\eta = 8$, the results became progressively worse for $\rho = 30$, 35, 40, being correct to only 2-3 digits when $\eta = 12$, $\rho = 40$. With the procedure minimal in double precision, however, these errors disappeared.
- (iii) Computation to 8 significant digits of $F_0(\eta, \rho)$, $F_0'(\eta, \rho)$ for $\rho = 2\eta$, $\rho = .5(.5)20(2)50$. The results agreed with those published in [1] for $\rho \leq 16$, but became increasingly inaccurate for larger values of ρ . Complete agreement was observed, however, when the procedure minimal was operating in the double-precision mode;

References:

- 1. ABRAMOWITZ, M., AND RABINOWITZ, P. Evaluation of Coulomb wave functions along the transition line. Phys. Rev. 96 (1954),
- 2. ABRAMOWITZ, M., AND STEGUN, I. A. (Eds.). Handbook of Mathematical Functions. NBS Appl. Math. Ser. 55, U. S. Gov't. Printing Off., Washington, D. C., 1964.
- 3. Gautschi, W. Computational aspects of three-term recurrence relations. SIAM Rev., to appear.
- 4. NATIONAL BUREAU OF STANDARDS. Tables of Coulomb Wave Functions, Vol. I. Appl. Math. Ser. 17, U. S. Gov't. Printing Office, Washington, D. C., 1952.
- 5. Tubis, A. Tables of nonrelativistic Coulomb wave functions.

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CERTIFICATION OF ALGORITHM 257 [D1]

HAVIE INTEGRATOR [Robert N. Kubik, Comm. ACM 8 (June 1965), 381]

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Havie Integrator was coded in CDC 3600 FORTRAN. This routine and a Fortran-coded Romberg integration routine based upon Algorithm 60, Romberg Integration [Comm. ACM 4 (June 1961), 255] were tested with five and four integrands, respectively.

The results of these tests are tabulated below. (The Algolcoded Havie routine was transcribed and tested for the two integrands used by Kubik, with identical results in both cases.)

In the following table, A is the lower limit of the interval of integration, B is the upper limit, EPS the convergence criterion, VI the value of the integral and VA the value of the approximation.

I nt egrand	A]	В	EPS	VI	Routine	VA.	Number of Func- tion Evalu- ations
cos x	0	$\pi/2$	10-6	1.0	Havie	0.9999999981	17
					Romberg	1.000000000	17
e^{-x^2}	0	4.3	10-6	0.886226924	Havie	0.886226924	17
					Romberg	0.886336925	65
ln x	1	10	10-6	14.0258509	Havie	14.02585084	65
					Romberg	14.02585085	65
$\left(\frac{(x)^{1/2}}{e^{x-4}+1}\right)$	0	20	10-6	5.7707276	Havie	5.770724810	32,769
					Romberg	5.770724810	16,385
$\cos(4x)$	0	π	10-6	0.0	Havie	3.1415926536	3 s

a Since in the Havie procedure, the sample points of the interval, chosen for function evaluation, are determined by halving the interval and are, therefore, function-independent, there are functions for which the convergence criterion is satisfied before the requisite accuracy is obtained. An example is the integrand $f(x) = \cos(4x)$ integrated over the interval $[0, \pi]$. The value obtained from the routine is $=\pi$. The true value of the integral is 0.

This inherent limitation applies to all integration algorithms that obtain sample points in a fixed manner.

REMARK ON ALGORITHM 286 [H] EXAMINATION SCHEDULING [J. E. L. Peck and M. R. Williams, Comm. ACM 9 (June 1966), 433].

The 6th and 7th lines from the end of the procedure should be corrected by the insertion of a begin end pair so that they read

if row [i] < 0 then

begin outinteger (1, i); outinteger (1, row [i]); outinteger (1, w[i])end

> 1966 Algorithms Index will appear in the December issue of Communications.