

PACKAGE SPECIFICATION

HSL ARCHIVE

FC05

1 SUMMARY

To compute values of the Beta function

$$B(x, y) = \int_0^1 t^{x-1} (1-t)^{y-1} dt$$

The relation $B(x, y) = \Gamma(x)\Gamma(y)/\Gamma(x+y)$ is used. Approximations similar to those used by FC03A are used but taking advantage of the combined form that is being evaluated.

ATTRIBUTES — Version: 1.0.0. Types: FC05A7 FC05AD. Original date: May 1963. Origin: S.Marlow, Harwell.

2 HOW TO USE THE PACKAGE

The single precision version

CALL FC05A(X,Y,BETA)

The double precision version

CALL FC05AD(X,Y,BETA)

- X is a REAL (DOUBLE PRECISION in the D version) variable which must be set by the user to the value of x. **Restrictions:** x or x+y must not be a negative integer.
- Y is a REAL (DOUBLE PRECISION in the D version) variable which must be set by the user to the value of y. **Restriction:** y or x+y must not be a negative integer.
- BETA is a REAL (DOUBLE PRECISION in the D version) variable which is set by the subroutine to the computed value of B(x, y).

3 GENERAL INFORMATION

Use of common: none.

Workspace: none.

Other subroutines: none.

Input/Output: an error message is printed if any of the restrictions are violated.

Restrictions: *x*, *y* or *x*+*y* must not take the value of a negative integer.

Accuracies:

6 figures using 4-byte arithmetic

14 figures using 8-byte arithmetic

FC05

4 METHOD

The function is evaluated using the relation

$$B(x, y) = \frac{\Gamma(x)\Gamma(y)}{\Gamma(x+y)}$$

where $\Gamma(x)$ is the Gamma function, which is approximated in FC05 by a Chebyshev series.

Negative values of x and y are handled by using the recurrence relation

 $\Gamma(x+1) = x \Gamma(x)$