

PACKAGE SPECIFICATION

HSL ARCHIVE

1 SUMMARY

To find the **first** m **terms of the Taylor series expansion of** $B(x) = \log_e \{A(x)\}$ such that $B'(x)A(x) \equiv A'(x)$ and $B(0) = \log_e (a_1)$. Let

$$A(x) = a_1 + a_2x + a_3x^2 + ... + a_{n+1}x^n$$

with $a_1>0$, then the Taylor series expansion

$$B(x) = b_1 + b_2 x + b_3 x^2 + \dots + b_m x^{m-1} + \dots$$

is obtained by considering identities between A(x) and B(x).

ATTRIBUTES — **Version:** 1.0.0. **Remark:** Formerly PD02B. **Types:** PD05A; PD05AD. **Original date:** December 1970. **Origin:** M.J.Hopper, Harwell.

2 HOW TO USE THE PACKAGE

2.1 Argument list

The single precision version

CALL PD05A(A,N,B,M)

The double precision version

CALL PD05AD(A,N,B,M)

- is a REAL (DOUBLE PRECISION in the D version) array which must be set by the user to the coefficients of the polynomial A(x), so that $A(j) = a_i$, j=1, 2,..., n+1. **Restriction:** $a_1 > 0$.
- N is an INTEGER variable which must be set by the user to n the degree of the polynomial A(x).
- is a REAL (DOUBLE PRECISION in the D version) array of length at least m in which the routine will return the first m terms of the expansion B(x), i.e., $B(j) = b_j$, j=1, 2,..., m.
- is an INTEGER variable which must be set by the user to m the number of terms required from the expansion B(x).

3 GENERAL INFORMATION

Workspace: none.

Use of common: none.

Other routines called directly: none.

Input/output: none.

Restrictions: $n \ge 0, m \ge 0, a_1 > 0.$

PD05 HSL ARCHIVE

4 METHOD

Assume $B(x) = \log_e \{A(x)\}$, differentiating gives B'(x)A(x) = A'(x), then equating coefficients of like powers of x and using $B(0) = \log_e \{A(0)\}$ obtains the recurrence relation

$$\begin{aligned} b_1 &= \log_e(a_1), \\ b_i &= \frac{1}{(i-1)a_1} [(i-1)a_i - (i-2)a_2b_{i-1} - \dots - 2a_{i-2}b_3 - a_{i-1}b_2], \end{aligned}$$

for i = 2, 3, ..., m.

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