

HSL ARCHIVE

1 SUMMARY

To interpolate the value of an even function f(x), i.e. such that f(-x) = f(x), given *n* function values f_i at points x_i , i=1, 2,..., n not necessarily equally spaced.

A polynomial P(x) of degree 2(n-1) is constructed such that $P(x_i) = f_i$ and $P(-x_i) = f_i$ i=1,n and based on the Lagrange interpolation formula. The coefficients of P(x) are not computed.

ATTRIBUTES — Version: 1.0.0. Types: TB01A; TB01AD. Original date: March 1963. Origin: A.G.Hearn, Harwell.

2 HOW TO USE THE PACKAGE

2.1 Argument list and calling sequence

The single precision version

CALL TB01A(X,F,XVAL,FVAL,N)

The double precision version

CALL TB01AD(X,F,XVAL,FVAL,N)

- X is a REAL (DOUBLE PRECISION in the D version) array of length at least *n* which the user must set to contain the values of the points x_i , i=1, 2, ..., n. It is not altered by the subroutine. **Restriction:** the moduli of the points must be distinct, i.e. $|x_i| \neq |x_i|$ for all $i \neq j$.
- F is a REAL (DOUBLE PRECISION in the D version) array of length at least *n* which the user must set to contain the function values f_i at the points x_i , i=1, 2, ..., n. The subroutine will assume that $f(-x_i) = f(x_i)$. F is not altered by the subroutine.
- XVAL is a REAL (DOUBLE PRECISION in the D version) variable which the user must set to the value of x for which the interpolated value of f(x) is required. XVAL is not altered by the subroutine.
- FVAL is a REAL (DOUBLE PRECISION in the D version) variable which is set by the subroutine to the interpolated value of f(x) at the point given in XVAL. It need not be set by the user.
- N is an INTEGER variable which must be set by the user to *n*, the number of function values passed in the array F. It is not altered by the subroutine.

3 GENERAL INFORMATION

Use of common: none.

Workspace: none.

Other routines called directly: none.

Input/output: none.

Restrictions: $|x_i| \neq |x_j|$ for all $i \neq j$.

4 METHOD

The interpolation is based on the 2(n-1)th degree even polynomial P(x) which is equal to f_i at the 2n points $-x_i$ and x_i , i=1, 2, ..., n. A Lagrange interpolation formula is used and the number of operations per call is of order n^2 . If many interpolations are required it will be more efficient to use another library subroutine to derive P(x) explicitly since each interpolation value will then cost only of order n operations.