INDEFINITE INTEGRATION OF OSCILLATORY FUNCTIONS

Abstract. A simple and fast algorithm is presented for evaluating the indefinite integral of an oscillatory function $\int_{x}^{y} f(t)e^{i\omega t} dt$, $-1 \leq x < y \leq 1$, $\omega \neq 0$, where the Chebyshev series expansion of the function $f$ is known. The final solution, expressed as a finite Chebyshev series, is obtained by solving a second-order linear difference equation. Because of the nature of the equation special algorithms have to be used to find a satisfactory approximation to the integral.

1. Introduction. We present an algorithm for computing the indefinite integral of the form

$$I(\omega, x, y) = \int_{x}^{y} f(t)e^{i\omega t} dt, \quad -1 \leq x < y \leq 1, \ \omega \neq 0,$$

where $f$ is a smooth function given in terms of Chebyshev polynomials of the first kind,

$$f = \sum_{k=0}^{\infty} a_k T_k,$$

(the prime denotes a sum where the first term is halved). In practice, the function $f$ is approximated by a finite series,

$$f \approx f_N = \sum_{k=0}^{N} a_k T_k,$$

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where the polynomial $f_N$ satisfies

$$\max_{-1 \leq x < y \leq 1} \left| \sum_{x}^{y} [f(t) - f_N(t)]e^{i\omega t} dt \right| \leq \delta$$

for a given error tolerance $\delta > 0$ (cf. [2], [4], [6]).

In [3] (see also [4]), it was shown that the integral (1.1) may be expressed as

$$I(\omega, x, y) = \frac{e^{i\omega y} F'(y) - e^{i\omega x} F'(x)}{i\omega},$$

where the function $F$ is also expanded in the Chebyshev series,

$$F = \sum_{k=0}^{\infty} d_k T_k,$$

and the coefficients $d_k$ satisfy the difference equation

$$d_{k+1} + 2k \frac{d_k}{i\omega} - d_{k-1} = a_{k-1} - a_{k+1}, \quad k = 1, 2, \ldots$$

If $f$ is of the form (1.3) then $a_k = 0$ for all $k > N$. Consequently, the solution $d_k$ of (1.7) may be obtained recursively as follows:

$$d_{N+2} = d_{N+1} = 0,$$

$$d_{k-1} = a_{k-1} - a_{k+1} + \frac{2k}{i\omega} d_k + d_{k+1}, \quad k = N + 1, N, \ldots, 1.$$  

Unfortunately, if $N > |\omega|$ the above algorithm is unstable [1], so that other techniques have to be used.

In Section 2, we present a fast and accurate method for solving the difference equation (1.7) in the case $N > |\omega|$, when neither forward nor backward recursion can be used. The algorithm is based on the idea of Olver [7], namely a tridiagonal system of linear equations is solved to obtain the desired solution.

In Section 3, we discuss two algorithms developed by Hasegawa and Torii ([3], [5]) for solving the difference equation (1.7). We also present a simplified proof of one of those methods.

Numerical experiments that test the efficiency of the present algorithm and of the two algorithms of Hasegawa and Torii are reported in Section 4.

2. The algorithm. Before we present the algorithm for evaluating the indefinite integral (1.1) we observe [3] that equality (1.5) holds for any solution $F$ of the differential equation

$$\frac{F'}{i\omega} + F = f.$$
If we use the known identity $2kd_k = d'_{k-1} - d'_{k+1}$ (see, e.g., [8], p. 124) where $d'_k$'s are the Chebyshev coefficients of $F'$, we easily verify that the differential equation (2.1) is equivalent to the difference equation (1.7). Therefore, any solution of (1.7) satisfying $\sum_{k=0}^{\infty} |d_k| < \infty$ may be used in (1.6) to obtain the expansion (1.5) for the indefinite integral (1.1).

We now assume that $f$ in (1.1) is replaced by the polynomial $f_N$ defined in (1.3), and that $|\omega| < N$. In that case the backward recursion algorithm (1.8) cannot be used to compute the exact solution of (1.7). We will show, however, that the sequence $\{d_k\}_{k=1}^{M}$ ($M > N$) obtained using our method is an exact solution of the difference equation (1.7) with $a_k$'s replaced by slightly different values $\hat{a}_k$. Moreover, if we define

$$\hat{f}_M = \sum_{k=0}^{M} \hat{a}_k T_k,$$

then $\max_{-1 \leq t \leq 1} |f_N(t) - \hat{f}_M(t)| < \varepsilon$, where $\varepsilon$ is a given positive number.

As we have noticed, we are looking for any solution of (1.7) satisfying $\sum_{k=0}^{\infty} |d_k| < \infty$. Define $m := \lfloor |\omega| \rfloor$, and set $d_m = 0$. If we find the value $d_{m+1}$ then the values $d_k$, $k = m-1, m-2, \ldots, 0$, may be computed in a stable way directly from (1.7) using the backward recursion algorithm, because $k < |\omega|$ for all $k < m$. Thus the only problem is to find $d_k$ for $k > m$.

As we defined $d_m = 0$, the equations (1.7) for $k = m+1, m+2, \ldots$ take the form of an infinite system of linear equations

$$-i\mu_{m+1}d_{m+1} - d_{m+2} = \alpha_{m+1},$$
$$d_{m+1} - i\mu_{m+2}d_{m+2} - d_{m+3} = \alpha_{m+2},$$
$$d_{m+2} - i\mu_{m+3}d_{m+3} - d_{m+4} = \alpha_{m+3},$$
$$\vdots$$

where we have set $\mu_j = 2j/\omega$, $\alpha_j = a_{j-1} - a_{j+1}$ for $j = m+1, m+2, \ldots$ The matrix of this system is diagonally dominant. Therefore, if we set $d_{M+1} = 0$ for some $M > N$, then Gaussian elimination without pivoting may be used to compute $d_k$ for $k = m+1, m+2, \ldots, M$.

We now show how to determine the integer $M > N$ in order to obtain a satisfactory approximation to the indefinite integral (1.1). We need the following lemmas.

**Lemma 2.1.** Let $f_N = \sum_{k=0}^{N} a_k T_k$ and let the sequence $d_0, d_1, \ldots$ be a solution of the difference equation

$$d_{k-1} - i\mu_k d_k - d_{k+1} = \alpha_k,$$

where $\alpha_k = a_{k-1} - a_{k+1}$, and where we assume that $a_k = 0$ for $k > N$. Then for any integer $M \geq N + 1$ the sequence $d_0, d_1, \ldots, d_M, 0, 0, \ldots$ is a solution
Moreover the exact indefinite integral for the function
\[ e^{it\omega}F_M(t)/i\omega, \]
where \( F_M(t) = \sum_{k=0}^{M} d_k T_k(t) \), is the exact indefinite integral for the function \( \hat{f}_M(t) e^{i\omega t} \), where
\[ \hat{f}_M(t) = f_N(t) + \sum_{k=0}^{M} \xi_k T_k(t) \]
with
\[ \xi_k = \begin{cases} d_M & \text{for } k = M, M-2, \ldots, \\ d_{M+1} & \text{for } k = M-1, M-3, \ldots \end{cases} \]
Moreover,
\[ \max_{-1 \leq t \leq 1} |f_N(t) - \hat{f}_M(t)| < \frac{|d_M| + |d_{M+1}|}{2}(M + 2). \]

Proof. Equation (2.4) follows immediately from (2.3). Equality (2.5) is obtained if we recall that \( \alpha_k = a_{k-1} - a_{k+1} \). Inequality (2.6) is a simple consequence of the fact that \( \max_{-1 \leq t \leq 1} |T_k(t)| = 1 \) for all \( k \geq 0 \).

Lemma 2.2. Let \( \mu_j = 2j/\omega \) for \( j = m+1, m+2, \ldots, m = |\omega|, \omega \neq 0 \) and
\[ \bar{\mu}_{m+1} = \mu_{m+1}, \quad \bar{\mu}_j = \mu_j - 1/\bar{\mu}_{j-1} \quad \text{for } j > m+1. \]
Then for all \( j \geq m+1 \) we have
\[ |\bar{\mu}_j| > 1 + |2(j - m - 1)/\omega|. \]

Proof. Inequality (2.8) holds for \( j = m+1 \). Suppose (2.8) is true for some \( j \geq m+1 \). Then
\[ |\bar{\mu}_{j+1}| \geq 2(j + 1)/\omega| - |1/\bar{\mu}_{j}| > |2(j + 1)/\omega| - 1 \\
= 2(j + 1 - m - 1)/|\omega| + 2(m + 1)/|\omega| - 1 \\
> 2(j + 1 - m - 1)/|\omega| + 1. \]

Lemma 2.3. Suppose that for \( M \geq N+1, m = |\omega|, \omega \neq 0 \) we are given a system of linear equations
\[ \begin{align*}
-i\mu_{m+1} d_{m+1}^{M+1} - d_{m+2}^{M+1} &= \alpha_{m+1}, \\
d_{j-1}^{M} - i\mu_j d_{j}^{M} - d_{j+1}^{M} &= \alpha_j & \text{for } j = m+2, \ldots, N+1, \\
d_{j-1}^{M} - i\mu_j d_{j}^{M} - d_{j+1}^{M} &= 0 & \text{for } j = N+2, \ldots, M, \\
d_{M}^{M} - i\mu_d d_{M+1}^{M} &= 0, \\
\end{align*} \]
Indefinite integration of oscillatory functions

where \( \mu_j = 2j/\omega, \ j \geq m + 1, \) and \( \alpha_{m+1}, \ldots, \alpha_{N+1} \) are given real numbers. Then

\[
d_{M+1}^M = \frac{\alpha_{M+1}}{-i\mu_{M+1}};
\]

\[
d_j^M = \frac{1}{i\mu_j} (\tilde{\alpha}_j + d_{j+1}^M) \quad \text{for} \ j = M, M-1, \ldots, m+1,
\]

where \( \tilde{\mu}_j \) are defined in (2.7), and

\[
\tilde{\alpha}_{j+1} = \begin{cases}
\alpha_{m+1} & \text{for} \ j = m, \\
\alpha_{j+1} + \frac{\tilde{\alpha}_j}{i\mu_j} & \text{for} \ j = m+1, \ldots, N, \\
\frac{\tilde{\alpha}_j}{i\mu_j} & \text{for} \ j \geq N+1.
\end{cases}
\]

Moreover, for any \( \varepsilon > 0 \) there exists an integer \( M \) such that

\[
|d_M^M| + |d_{M+1}^M| < \frac{\varepsilon}{M+2}.
\]

**Proof.** The formulas (2.10) and (2.11) follow immediately if we apply Gaussian elimination without pivoting to the system (2.9). Using (2.11), we have

\[
|\tilde{\alpha}_{M+1}| = |\tilde{\alpha}_{N+1}| \left| \frac{1}{i\mu_{N+2}} \right| \left| \frac{1}{i\mu_{N+3}} \right| \cdots \left| \frac{1}{i\mu_{M+1}} \right|,
\]

which together with (2.8) and

\[
|d_M^M| + |d_{M+1}^M| < 3|\tilde{\alpha}_{M+1}|
\]

gives (2.12). \( \blacksquare \)

We may now formulate the algorithm for computing the Chebychev expansion

\[
F_M = \sum_{k=0}^M d_k T_k
\]

for the indefinite integral \( e^{i\omega t} F_M(t)/(i\omega) \) in the case \( N > |\omega| \).

**Algorithm 2.4.** Let \( \varepsilon > 0 \) be the error tolerance for the integral

\[
\int_{-\infty}^{\infty} f_N(t)e^{i\omega t} \, dt.
\]

Set \( \mu_j = 2j/\omega \) and \( \alpha_j = a_{j-1} - a_{j+1} \) for \( j = 1, \ldots, N+1 \).

1. Set \( m := |\omega| \) and \( d_m := 0 \).
2. Perform Gaussian elimination according to the formulas (2.7) and (2.11) until \( |\tilde{\alpha}_{j+1}| \leq \varepsilon/(3(j+2)) \) for some \( j > N+1 \), and set \( M := j \).
3. Compute \( d_j \) for \( j = M, M-1, \ldots, m+1 \) using (2.10).
4. Compute \( d_k \) for \( k = m-1, m-2, \ldots, 0 \) using the recurrence relation (1.7) with initial values \( d_{m+1} \) and \( d_m \).
Indeed, for any \(-1 \leq x < y \leq 1\), we have from Lemma 2.1 and (2.13),
\[
\frac{e^{i\omega y}F_M(y) - e^{i\omega x}F_M(x)}{i\omega} = \int_{x}^{y} \hat{f}_M(t)e^{i\omega t} dt,
\]
where \(\max_{-1 \leq t \leq 1} |f_N(t) - \hat{f}_M(t)| < \varepsilon/2\). Having in mind that |\(e^{i\omega t}\)| = 1, we obtain
\[
\left| \int_{x}^{y} f_N(t)e^{i\omega t} dt - \frac{e^{i\omega y}F_M(y) - e^{i\omega x}F_M(x)}{i\omega} \right| < \varepsilon
\]
for all \(-1 \leq x < y \leq 1\).

If the function \(f\) is of the form (1.2), i.e., there exists no \(N\) such that \(a_k = 0\) for all \(k > N\), then we cannot use the error estimate (2.6) which we have employed in the second step of our algorithm. However, in that case we may use the idea of Hasegawa and Torii [5] to select the value of \(M\) so as to achieve the desired accuracy of the computed integral.

If we assume that the exact solution \(\{d_k\}\) decreases rapidly as \(k\) increases and that the computed values \(d^{M-1}_k\) are very close to \(d_i\), then we may expect the following:
\[
\max_{-1 \leq t \leq 1} \left| \sum_{k=0}^{\infty} d_k T_k(t) - \sum_{k=M+1}^{\infty} d^{M-1}_k T_k(t) \right| \approx \max_{-1 \leq t \leq 1} \left| \sum_{k=M+1}^{\infty} d_k T_k(t) \right| 
\]
\[
\leq \sum_{k=M+1}^{\infty} |d_k| \leq c|d^{M-1}_M|
\]
for some positive constant \(c\). As in [5], we set \(c = 10\). If the value of \(M\) in the second step of our algorithm is selected to satisfy
\[
|d^{M-1}_M| \leq |\omega| \frac{\varepsilon}{2c}
\]
for a given \(\varepsilon > 0\), then from (1.5) we obtain
\[
\left| \int_{x}^{y} f(t)e^{i\omega t} dt - \frac{e^{i\omega y}F_M(y) - e^{i\omega x}F_M(x)}{i\omega} \right| \leq \varepsilon
\]
for all \(-1 \leq x < y \leq 1\), where \(F_M = \sum_{k=0}^{M} d^{M-1}_k T_k\).

3. Remarks on the algorithms of Hasegawa and Torii. We now discuss two algorithms developed by Hasegawa and Torii [3], [4] for evaluating the indefinite integral (1.1) in the case \(N > |\omega|\). We consider more carefully the first method because it gives an exact theoretical solution of the difference equation (1.7) for \(f\) of the form (1.3). The method was originally developed for the fixed value \(x = -1\), but as we show, this limitation is not necessary.
The first algorithm [3] expresses the coefficients \( d_k \) in (1.7) in the form
\[
d_k = s_k + \lambda I_k, \quad k = 0, 1, \ldots,
\]
where \( I_k = I_k(-i\omega) \), the modified Bessel function of the first kind, is the minimal solution of the homogeneous difference equation (1.7) and \( s_k \), \( k = 0, 1, \ldots, N \), is a given particular solution of (1.7). The sequence \( d_k \) is truncated at \( k = M \), where the integer \( M \) is selected to achieve the desired truncation error tolerance.

Define \( m := \lfloor |\omega| \rfloor \) and consider the system of linear equations
\[
\begin{align*}
2(m + 1) & \frac{i\omega}{\gamma} \gamma_{m+1} - \gamma_{m+2} = a_m - a_{m+2}, \\
\gamma_{m+1} + 2 & \frac{(m + 2)}{i\omega} \gamma_{m+2} - \gamma_{m+3} = a_{m+1} - a_{m+3}, \\
\gamma_{N-1} + 2N & \frac{i\omega}{\gamma} \gamma_N - \gamma_{N+1} = a_{N-1}, \\
\gamma_N + \left( 2(N + 1) - \frac{I_{N+2}}{I_{N+1}} \right) & \gamma_{N+1} = a_N,
\end{align*}
\]
with unknowns \( \gamma_k, k = m + 1, \ldots, N + 1 \).

**Lemma 3.1.** Suppose the values \( \gamma_k \) for \( k = m + 1, \ldots, N + 1 \) form the solution of the system (3.1), \( \gamma_m = 0 \), and \( \gamma_k \) for \( k = m-1, \ldots, 0 \) are obtained from the relation
\[
\gamma_{k-1} + \frac{2k}{i\omega} \gamma_k - \gamma_{k+1} = a_{k-1} - a_{k+1}.
\]
Then the values
\[
d_k = \begin{cases} 
\gamma_k & \text{for } k = 0, 1, \ldots, N + 1, \\
\frac{\gamma_{N+1}}{I_{N+1}} I_k & \text{for } k = N + 2, N + 3, \ldots,
\end{cases}
\]
satisfy the difference equation (1.7) for all \( k \geq 0 \). In particular, the values
\[
s_k = d_k - \frac{\gamma_{N+1}}{I_{N+1}} I_k, \quad k = 0, 1, \ldots, N,
\]
form the solution of the difference equation (1.7) with initial condition \( s_{N+2} = s_{N+1} = 0 \).

**Proof.** Substitute (3.3) in (1.7). ■

The solution \( s_k \) cannot be computed effectively using equalities (3.4). The values \( \frac{\gamma_{N+1}}{I_{N+1}} I_k \) are very large for small \( k \) while very close to \( d_k \) for \( k \) near \( N \). This would either cause the floating-point overflow or at least very large roundoff errors.
Therefore, we have to use the solution \( d_k \) and approximate the infinite sum in (1.6) with

\[
F_M = \sum_{k=0}^{M} 'd_k T_k, \tag{3.5}
\]

where \( M \) is chosen so as to achieve the desired accuracy of approximation to the integral (1.1). Hasegawa and Torii suggest using the fact that \(|I_k|\) decreases as \(|I_k| \sim (|\omega|/2)^k/k!\) as \( k \) increases. This implies (see [3]) that

\[
\sum_{k=M+1}^\infty |I_k| < \frac{2}{(M+1)!} \left( \frac{|\omega|}{2} \right)^{M+1}, \tag{3.6}
\]

and the truncation error in (3.5) satisfies

\[
\left| \frac{\gamma_{N+1}}{I_{N+1}} \right| \sum_{k=M+1}^\infty |I_k| < \frac{2}{(M+1)!} \left| \frac{\gamma_{N+1}}{I_{N+1}} \right| \left( \frac{|\omega|}{2} \right)^{M+1}. \tag{3.7}
\]

From (1.5) we conclude that if \( \varepsilon > 0 \) is the desired error tolerance for the integral (1.1) for all \(-1 \leq x < y \leq 1\), then \( M \) must be selected such that

\[
\frac{2}{(M+1)!} \left| \frac{\gamma_{N+1}}{I_{N+1}} \right| \left( \frac{\omega}{2} \right)^M < \varepsilon. \tag{3.8}
\]

Special care must be taken when computing the left-hand side of (3.6). The problem is that the values \(|\omega/2|^{k+1}/(k+1)!\) may increase very rapidly causing the floating-point overflow. Also, if \( N \) is large compared to \(|\omega|\) then \( I_{N+1} \) may be zero for the computer arithmetic. In that case, \( M \) is difficult to estimate. For example, if \( N = 500 \) and \(|\omega| \leq 80\) then \( |I_{N+1}| < 10^{-330} \).

The second algorithm of Hasegawa and Torii [5] assumes that \( x = -1 \) and expresses the indefinite integral (1.1) as follows:

\[
\int_{-1}^{y} f(t)e^{i\omega t} dt = \frac{e^{i\omega y} F(y)}{i\omega},
\]

where \( F(y) \) is of the form (1.6). If we set \( y = -1 \) then we obtain an additional normalizing condition for the values \( d_k \),

\[
F(-1) = \sum_{i=0}^{\infty} (-1)^i d_i = 0. \tag{3.9}
\]
This equality together with (1.7) form an infinite system of linear equations

\[
\begin{align*}
    d_0 + \frac{2}{i\omega} d_1 - d_2 &= a_0 - a_2, \\
    d_1 + \frac{4}{i\omega} d_2 - d_3 &= a_1 - a_3, \\
    &\vdots \\
    \sum_{i=0}^{\infty} (-1)^i d_i &= 0, \\
    &\vdots \\
    d_{k-1} + \frac{2k}{i\omega} d_k - d_{k+1} &= a_{k-1} - a_{k+1}, \\
    &\vdots
\end{align*}
\]

(3.8)

where the condition (3.7) is the \( m \)th equation of the system for \( m = \lfloor |\omega| \rfloor \).

The finite approximation \( d^M_i, i = 0, 1, \ldots, M \) (\( M > m \)), to the exact solution of (3.8) is obtained using the LU decomposition algorithm with rank-one updating technique (see [5] for details). The selection of \( M \) is based on the computed value \( |d^M_M| \) under some additional assumptions on the solution \( \{d_k\} \) as described at the end of Section 2 of the present paper (cf. [5]).

Observe that the solution of the system (3.8) is also a solution of the difference equation (1.7). Therefore it may be used to compute the values of (1.1) for any \( -1 \leq x < y \leq 1 \) using the equality (1.5).

4. Numerical results. Here we present the numerical results obtained for the following integrals:

(a) \( \int_x^y \exp(-t)e^{i\omega t} \, dt \),

(b) \( \int_x^y \exp(10 -(10t - 1)^2)e^{i\omega t} \, dt \),

(c) \( \int_x^y \left( \sqrt{t} + \frac{1}{\sqrt{8}} \right)^{-1} e^{i\omega t} \, dt \),

(d) \( \int_x^y \tan \left( \frac{\pi t}{2.01} \right) e^{i\omega t} \, dt \).

For a given error tolerance \( \delta > 0 \) the function \( f \) is approximated by a polynomial \( f_N \) of the form (1.3) that satisfies the inequality (1.4). Then
the approximation \( \frac{1}{\varepsilon} (e^{i\omega y} F_M(y) - e^{i\omega x} F_M(x)) \), \( F_M = \sum_{k=0}^{M} d_k T_k \), to the indefinite integral \( \int_a^y f_N(t) e^{i\omega t} \, dt \) is computed using the presented methods for the error tolerance \( \varepsilon = 0.1 \delta \).

We have implemented two versions of the present algorithm: K1 that uses the error estimate (2.6) and K2 that uses the error estimate (2.15). These methods were compared to the first (HT1) and second (HT2) algorithm of Hasegawa and Torii described in Section 3.

**TABLE 1. Comparison of efficiency of the algorithms**

<table>
<thead>
<tr>
<th>integral</th>
<th>( \omega )</th>
<th>( \delta )</th>
<th>N</th>
<th>M</th>
<th>time</th>
</tr>
</thead>
<tbody>
<tr>
<td>(a)</td>
<td>5</td>
<td>( 10^{-12} )</td>
<td>16</td>
<td>23 22 20 26</td>
<td>1.0 1.0 1.1 2.3</td>
</tr>
<tr>
<td></td>
<td>10</td>
<td></td>
<td></td>
<td>24 21 20 35</td>
<td>0.9 1.1 2.2</td>
</tr>
<tr>
<td></td>
<td>15</td>
<td></td>
<td></td>
<td>17 17 17 43</td>
<td>0.9 1.5 2.4</td>
</tr>
<tr>
<td>(b)</td>
<td>25</td>
<td>( 10^{-10} )</td>
<td>128</td>
<td>130 118 129 119</td>
<td>1.0 1.0 1.3 2.4</td>
</tr>
<tr>
<td></td>
<td>75</td>
<td></td>
<td></td>
<td>131 120 132 122</td>
<td>1.0 1.4 2.3</td>
</tr>
<tr>
<td></td>
<td>125</td>
<td></td>
<td></td>
<td>137 127 164 129</td>
<td>0.9 1.6 2.2</td>
</tr>
<tr>
<td>(c)</td>
<td>50</td>
<td>( 10^{-10} )</td>
<td>256</td>
<td>258 207 257 202</td>
<td>1.0 1.0 1.3 2.3</td>
</tr>
<tr>
<td></td>
<td>150</td>
<td></td>
<td></td>
<td>260 211 269 222</td>
<td>0.9 1.4 2.4</td>
</tr>
<tr>
<td></td>
<td>250</td>
<td></td>
<td></td>
<td>272 252 335 304</td>
<td>0.9 1.6 2.9</td>
</tr>
<tr>
<td>(d)</td>
<td>100</td>
<td>( 10^{-15} )</td>
<td>512</td>
<td>515 350 513 351</td>
<td>1.0 0.8 1.3 2.2</td>
</tr>
<tr>
<td></td>
<td>300</td>
<td></td>
<td></td>
<td>517 350 544 382</td>
<td>0.7 1.4 2.2</td>
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<td>500</td>
<td></td>
<td></td>
<td>533 502 676 595</td>
<td>0.9 1.7 3.3</td>
</tr>
</tbody>
</table>

In Table 1 we compare the values of \( M \) obtained by each algorithm and the time used to compute \( d_k \), \( k = 0, 1, \ldots, M \). For all four test integrals and all test values of \( \omega \), \( x \) and \( y \) the actual errors produced by each algorithm were always less than the desired error tolerance. In general, the smallest errors were produced by the algorithms K1 and HT1.

**TABLE 2. Behaviour of the solutions \( \{d_k\} \) for the integral (a), \( \omega = 15 \)**

| \( k \)  | \( |d_k| \) from K1 | \( |d_k| \) from HT1 | \( |d_k| \) from HT2 |
|----------|--------------------|--------------------|--------------------|
| 0        | 1.26326174169 \( \times 10^{+10} \) | 1.26326174169 \( \times 10^{+10} \) | 1.23420763177 \( \times 10^{+10} \) |
| 6        | 4.48777052839 \( \times 10^{-5} \)  | 4.48777052839 \( \times 10^{-5} \)  | 1.11829870215 \( \times 10^{+0} \) |
| 12       | 1.03685038259 \( \times 10^{-12} \) | 1.03685071786 \( \times 10^{-12} \) | 1.28379920236 \( \times 10^{+0} \) |
| 17       | 1.61506568016 \( \times 10^{-17} \) | 1.74260975738 \( \times 10^{-17} \) | 3.60887250171 \( \times 10^{-1} \) |
| 18       | 1.87829420472 \( \times 10^{-1} \)  | 1.87829420472 \( \times 10^{-1} \)  | 8.99033589614 \( \times 10^{-2} \) |
| 19       |                    |                    | 2.7446691423 \( \times 10^{-4} \)  |
| 25       |                    |                    | 1.44859576475 \( \times 10^{-7} \)  |
| 31       |                    |                    | 2.0757474222 \( \times 10^{-11} \) |
| 37       |                    |                    | 1.00805176249 \( \times 10^{-15} \) |
Table 2 compares the values $|d_k|$ obtained for the integral (a) with $\omega = 15$. We can observe that the solutions $\{d_k\}$ obtained by K1 and HT1 are nearly identical while the solution computed by HT2 may decrease much slower. This is caused by the additional normalizing condition (3.7) that has to be satisfied by the solution $\{d_k\}$ obtained with the HT2 method.

From the numerical experiments one may conclude that the algorithm K2 is superior to the other three as it is very fast and the corresponding value of $M$ is relatively small. However, we have to remember that the error estimation in K2 and HT2 assumes some additional properties of the solution.

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References


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