### 2.9 Incomplete Elliptic Integrals

## A. Purpose

An integral of the form

$$
\begin{equation*}
\int R\left(t, P(t)^{1 / 2}\right) d t \tag{1}
\end{equation*}
$$

in which $\mathrm{P}(t)$ is a polynomial of the third or fourth degree that has no multiple roots, and R is a rational function of $t$ and $\mathrm{P}(t)^{1 / 2}$, is either elementary, or is an elliptic integral. It is always possible to express integrals of the form of Eq. (1) linearly in terms of elementary functions and three elliptic integrals of canonical form. These functions are described more completely in $\mathbb{1}$ and [2]. Several canonical forms have been proposed, but the most widely used are due to Jacobi, Legendre and Carlson. In each of Eqs. (2)-(4) we present first Jacobi's and then Legendre's form of the canonical elliptic integrals:

$$
\begin{align*}
& F(\varphi, k)=\int_{0}^{y}\left(1-t^{2}\right)^{-1 / 2}\left(1-k^{2} t^{2}\right)^{-1 / 2} d t \\
& =\int_{0}^{\varphi}\left(1-k^{2} \sin ^{2} \theta\right)^{-1 / 2} d \theta  \tag{2}\\
& E(\varphi, k)=\int_{0}^{y}\left(1-t^{2}\right)^{-1 / 2}\left(1-k^{2} t^{2}\right)^{1 / 2} d t \\
& =\int_{0}^{\varphi}\left(1-k^{2} \sin ^{2} \theta\right)^{1 / 2} d \theta  \tag{3}\\
& \Pi(\varphi, \alpha, k) \\
& =\int_{0}^{y}\left(1-\alpha^{2} t^{2}\right)^{-1}\left(1-t^{2}\right)^{-1 / 2}\left(1-k^{2} t^{2}\right)^{-1 / 2} d t \\
& =\int_{0}^{\varphi}\left(1-\alpha^{2} \sin ^{2} \theta\right)^{-1}\left(1-k^{2} \sin ^{2} \theta\right)^{-1 / 2} d \theta \tag{4}
\end{align*}
$$

in which $y=\sin \varphi$. If $\varphi$ is equal to $\pi / 2$, the integrals are said to be complete, otherwise they are incomplete. Carlson's forms of the canonical elliptic integrals are
$R_{D}(a, b, c)=\frac{3}{2} \int_{0}^{\infty}(t+a)^{-1 / 2}(t+b)^{-1 / 2}(t+c)^{-3 / 2} d t$
in which $a$ and $b$ are nonnegative such that $a+b>0$ and $c$ is positive; if either $a$ or $b$ is zero, the integral is complete, otherwise it is incomplete,
$R_{F}(a, b, c)=\frac{1}{2} \int_{0}^{\infty}(t+a)^{-1 / 2}(t+b)^{-1 / 2}(t+c)^{-1 / 2} d t$
in which $a, b$ and $c$ are nonnegative and at most one of them is zero; if one of $a, b$ or $c$ is zero, the integral is complete, otherwise it is incomplete, and

$$
\begin{align*}
& R_{J}(a, b, c, r) \\
& =\frac{3}{2} \int_{0}^{\infty}(t+r)^{-1}(t+a)^{-1 / 2}(t+b)^{-1 / 2}(t+c)^{-1 / 2} d t \tag{7}
\end{align*}
$$

in which $a, b$ and $c$ are nonnegative, and at most one of them is zero, and $r$ is nonzero; if one of $a, b$ or $c$ is zero, the integral is complete, otherwise it is incomplete. Notice that $R_{D}(a, b, c)=R_{J}(a, b, c, c)$. But the necessity to compute $R_{D}(a, b, c)$ arises frequently in practice, and a procedure especially tailored to compute $R_{D}(a, b$, $c$ ) is more efficient than computing $R_{J}(a, b, c, c)$. The function $R_{C}(a, b)=R_{F}(a, b, b)$ is elementary, but also appears frequently. A procedure is provided to compute $R_{C}(a, b)$.
Identify a, $b$ and $c$ such that $a \leq b \leq c$, and assume $a<c$. Then

$$
\begin{align*}
c^{3 / 2} R_{D}(a, b, c) & =\frac{3}{k^{2} \sin ^{3} \varphi}[F(\varphi, k)-E(\varphi, k)]  \tag{8}\\
c^{1 / 2} R_{F}(a, b, c) & =\frac{F(\varphi, k)}{\sin \varphi}  \tag{9}\\
c^{3 / 2} R_{J}(a, b, c, r) & =\frac{3}{\alpha^{2} \sin ^{3} \varphi}[\Pi(\varphi, \alpha, k)-F(\varphi, k)] \tag{10}
\end{align*}
$$

where $\cos ^{2} \varphi=a / c, k^{2}=(c-b) /(c-a)$ and $\alpha^{2}=$ $(c-r) /(c-a)$.
The subprograms described in this chapter evaluate the canonical forms of incomplete elliptic integrals, using either the Legendre or the Carlson parameterization.

## B. Usage

## B. 1 Program Prototype, Single Precision, Legendre's Form, E and F

REAL PHI, K, F, E
INTEGER IERR
Assign values to PHI and K .

## CALL SELEFI (PHI, K, F, E, IERR)

## B.1.a Argument Definitions

PHI [in] Argument, $\varphi$, of the elliptic integral. Require $|\mathrm{PHI}| \leq \pi / 2$.
$\mathbf{K}$ [in] Modulus, $k$. Require $|\mathrm{K}| \leq 1.0$.
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$\mathbf{F}$ [out] $\mathrm{F}(\varphi, k)$ with $\varphi$ given by PHI and $k$ given by K.
$\mathbf{E}$ [out] $\mathrm{E}(\varphi, k)$ with $\varphi$ given by PHI and $k$ given by K .
IERR [out] status indicator:
$0=$ no errors
$1=$ Magnitude of argument too large, $|\mathrm{PHI}|>\pi / 2$.
$2=$ Magnitude of Modulus too large, $|\mathrm{K}|>1.0$.
$3=|\mathrm{PHI}|=\pi / 2$ and $|\mathrm{K}|=1, \mathrm{~F}$ is infinite.
B. 2 Program Prototype, Single Precision, Legendre's Form, П

REAL PHI, K2, ALPHA2, PI
INTEGER IERR
Assign values to PHI, K2 and ALPHA2.

## CALL SELPII (PHI, K2, ALPHA2, PI, IERR)

## B.2.a Argument Definitions

PHI [in] Argument, $\varphi$, of the elliptic integral. Require $|\mathrm{PHI}| \leq \pi / 2$.
K2 [in] Square of the modulus, $k^{2}$. Require $k^{2} \sin ^{2} \varphi \leq$ 1.0. See Section E.

ALPHA2 [in] Characteristic, $\alpha^{2}$. Require $\alpha^{2} \sin ^{2} \varphi \leq$ 1.0. See Section E.

PI [out] $\Pi(\varphi, \alpha, k)$, with $\varphi$ given by PHI, $\alpha^{2}$ given by ALPHA2 and $k^{2}$ given by K2.
IERR [out] status indicator. If $\operatorname{IERR}=0$, there were no errors. Other values are produced by procedures SRFVAL and SRJVAL (see Sections B. 5 and B.6) which are used in computing $\Pi(\phi, \alpha, k)$.
B. 3 Program Prototype, Single Precision, Carlson's Form, $R_{C}$
REAL $\mathrm{X}, \mathrm{Y}, \mathrm{RC}$
INTEGER IERR
Assign values to X and Y .

## CALL SRCVAL (X, Y, RC, IERR)

## B.3.a Argument Definitions

$\mathbf{X}, \mathbf{Y}$ [in] Arguments of the elliptic integral. Require X $\geq 0, \mathrm{Y} \neq 0$. See Section E.
$\mathbf{R C}$ [out] The computed value of $R_{C}(\mathrm{X}, \mathrm{Y})$.
IERR [out] Status indicator:
$0=$ no errors
$1=\mathrm{X}<0.0$ or $\mathrm{Y}=0.0$.
$2=\mathrm{X}+|\mathrm{Y}|$ too small (See Section E).
$3=\mathrm{X}$ or $|\mathrm{Y}|$ or $\mathrm{X}+|\mathrm{Y}|$ too large (See Section E ).
$4=\mathrm{Y}<0$ and $|\mathrm{Y}|$ too large and X too small (See Section E).

## B. 4 Program Prototype, Single Precision, Carlson's Form, $R_{D}$

## REAL $\mathrm{X}, \mathrm{Y}, \mathrm{Z}, \mathrm{RD}$ <br> INTEGER IERR

Assign values to $\mathrm{X}, \mathrm{Y}$ and Z .

## CALL SRDVAL (X, Y, Z, RD, IERR)

## B.4.a Argument Definitions

$\mathbf{X}, \mathbf{Y}, \mathbf{Z}$ [in] Arguments of the elliptic integral. Require $\mathrm{X} \geq 0, \mathrm{Y} \geq 0, \mathrm{X}+\mathrm{Y}>0, \mathrm{Z}>0$. See Section E.

RD [out] The computed value of $R_{D}(\mathrm{X}, \mathrm{Y}, \mathrm{Z})$.
IERR [out] Status indicator:
$0=$ no errors
$1=\mathrm{X}<0.0$ or $\mathrm{Y}<0.0$ or $\mathrm{Z}<0.0$.
$2=\mathrm{X}+\mathrm{Y}$ too small or Z too small (See Section E).
$3=\mathrm{X}$ or Y or Z too large (See Section E).
B. 5 Program Prototype, Single Precision, Carlson's Form, $R_{F}$

REAL $\mathrm{X}, \mathrm{Y}, \mathrm{Z}, \mathbf{R F}$
INTEGER IERR
Assign values to $\mathrm{X}, \mathrm{Y}$ and Z .

## CALL SRFVAL (X, Y, Z, RF, IERR)

## B.5.a Argument Definitions

$\mathbf{X}, \mathbf{Y}, \mathbf{Z} \quad[\mathrm{in}]$ Arguments of the elliptic integral. Require $\mathrm{X} \geq 0, \mathrm{Y} \geq 0, \mathrm{Z} \geq 0$, at most one of $\mathrm{X}, \mathrm{Y}$ or Z equal zero. See Section E.
$\mathbf{R F}$ [out] The computed value of $R_{F}(\mathrm{X}, \mathrm{Y}, \mathrm{Z})$.
IERR [out] Status indicator:
$0=$ no errors
$1=\mathrm{X}<0.0$ or $\mathrm{Y}<0.0$ or $\mathrm{Z}<0.0$.
$2=\mathrm{X}+\mathrm{Y}$ or $\mathrm{X}+\mathrm{Z}$ or $\mathrm{Y}+\mathrm{Z}$ too small (See Section E).
$3=\mathrm{X}$ or Y or Z too large (See Section E).

## B. 6 Program Prototype, Single Precision, Carlson's Form, $R_{J}$

REAL X, Y, Z, R, RJ
INTEGER IERR
Assign values to $\mathrm{X}, \mathrm{Y}, \mathrm{Z}$ and R .
CALL SRJVAL (X, Y, Z, R, RJ, IERR)

## B.6.a Argument Definitions

$\mathbf{X}, \mathbf{Y}, \mathbf{Z}, \mathbf{R}$ [in] Arguments of the elliptic integral. Require $\mathrm{X} \geq 0, \mathrm{Y} \geq 0, \mathrm{Z} \geq 0$, at most one of $\mathrm{X}, \mathrm{Y}$ or Z equal zero, $R \neq 0$. See Section E.
RJ [out] The computed value of $R_{J}(\mathrm{X}, \mathrm{Y}, \mathrm{Z}, \mathrm{R})$.
IERR [out] Status indicator:

$$
\begin{aligned}
0= & \text { no errors } \\
1= & \mathrm{X}<0.0 \text { or } \mathrm{Y}<0.0 \text { or } \mathrm{Z}<0.0 \text { or } \mathrm{R}=0.0 . \\
2= & \mathrm{X}+\mathrm{Y} \text { or } \mathrm{X}+\mathrm{Z} \text { or } \mathrm{Y}+\mathrm{Z} \text { or }|\mathrm{R}| \text { too small (See } \\
& \text { Section } \mathrm{E}) . \\
3= & \mathrm{X} \text { or } \mathrm{Y} \text { or } \mathrm{Z} \text { or }|\mathrm{R}| \text { too large (See Section } \mathrm{E}) .
\end{aligned}
$$

## B. 7 Modifications for Double Precision

For double precision usage, change the REAL type statements to DOUBLE PRECISION and change the subprogram names SELEFI, SELPII, SRCVAL, SRDVAL, SRFVAL and SRJVAL to DELEFI, DELPII, DRCVAL, DRDVAL, DRFVAL and DRJVAL, respectively.

## C. Examples and Remarks

## C. 1 Related Functions

Logarithms, inverse circular functions and inverse hyperbolic functions can be expressed in terms of $R_{C}$, see [9, pp. 163, 186]:

$$
\begin{array}{ll}
(\ln x) /(x-1)=R_{C}\left(\left(\frac{1}{2}+\frac{1}{2} x\right)^{2}, x\right), & x>0 ; \\
\left(\sin ^{-1} x\right) / x=R_{C}\left(1-x^{2}, 1\right), & -1 \leq x \leq 1 ; \\
\left(\sinh ^{-1} x\right) / x=R_{C}\left(1+x^{2}, 1\right), & -\infty<x<\infty ; \\
\left(\cos ^{-1} x\right) /\left(1-x^{2}\right)^{\frac{1}{2}}=R_{C}\left(x^{2}, 1\right), & 0 \leq x \leq 1 ; \\
\left(\cosh ^{-1} x\right) /\left(x^{2}-1\right)^{\frac{1}{2}}=R_{C}\left(x^{2}, 1\right), & x \geq 1 ; \\
\left(\tan ^{-1} x\right) / x=R_{C}\left(1,1+x^{2}\right), & -\infty<x<\infty ; \\
\left(\tanh ^{-1} x\right) / x=R_{C}\left(1,1-x^{2}\right), & -1<x<1 ; \\
\cot ^{-1} x=R_{C}\left(x^{2}, x^{2}+1\right), & 0 \leq x<\infty ; \\
\operatorname{coth}^{-1} x=R_{C}\left(x^{2}, x^{2}-1\right), & x>1
\end{array}
$$

The first seven of these allow computing nearly indeterminate forms with more accuracy than would be possible using the naïve formulation.
Heuman's lambda function [3] is a variant of Legendre's third integral:

$$
\begin{align*}
& \frac{\left(1-\cos ^{2} \alpha \sin ^{2} \beta\right)^{1 / 2}}{\cos ^{2} \alpha \sin \beta \cos \beta} \Lambda(\alpha, \beta, \varphi) \\
& =\sin \varphi R_{F}\left(\cos ^{2} \varphi, 1-\sin ^{2} \alpha \sin ^{2} \varphi, 1\right) \\
& \quad+\frac{\sin ^{2} \alpha \sin ^{3} \varphi}{3\left(1-\cos ^{2} \alpha \sin ^{2} \beta\right)} \times R_{J}\left(\cos ^{2} \varphi\right. \\
& \left.\quad 1-\sin ^{2} \alpha \sin ^{2} \varphi, 1,1-\frac{\sin ^{2} \alpha \sin ^{2} \varphi}{1-\cos ^{2} \alpha \sin ^{2} \beta}\right) \tag{11}
\end{align*}
$$

$$
\begin{align*}
& \frac{\pi}{2} \Lambda_{0}(\alpha, \beta)=\Lambda(\alpha, \beta, \pi / 2) \\
& =\sin \beta\left[R_{F}\left(0, \cos ^{2} \alpha, 1\right)-\frac{1}{3} \sin ^{2} \alpha R_{D}\left(0, \cos ^{2} \alpha, 1\right)\right] \\
& \times R_{F}\left(\cos ^{2} \beta, 1-\cos ^{2} \alpha \sin ^{2} \beta, 1\right)-\frac{1}{3} \cos ^{2} \alpha \sin ^{3} \beta \\
& \times R_{F}\left(0, \cos ^{2} \alpha, 1\right) \times R_{D}\left(\cos ^{2} \beta, 1-\cos ^{2} \alpha \sin ^{2} \beta, 1\right) \tag{12}
\end{align*}
$$

The variants of Legendre's integrals used by Bulirsch in [4] and 5] are

$$
\begin{equation*}
e l 1\left(x, k_{c}\right)=x R_{F}\left(1,1+k_{c}^{2} x^{2}, 1+x^{2}\right) \tag{13}
\end{equation*}
$$

$$
\begin{align*}
& e l 2\left(x, k_{c}, a, b\right)=a x R_{F}\left(1,1+k_{c}^{2} x^{2}, 1+x^{2}\right) \\
& \quad+\frac{1}{3}(b-a) x^{3} R_{D}\left(1,1+k_{c}^{2} x^{2}, 1+x^{2}\right)  \tag{14}\\
& \text { ele } 3\left(x, k_{c}, p\right)=x R_{F}\left(1,1+k_{c}^{2} x^{2}, 1+x^{2}\right) \\
& +\frac{1}{3}(1-p) x^{3} R_{J}\left(1,1+k_{c}^{2} x^{2}, 1+x^{2}, 1+p x^{2}\right) \tag{15}
\end{align*}
$$

$\operatorname{cel}\left(k_{c}, p, a, b\right)=a R_{F}\left(0, k_{c}^{2}, 1\right)=\frac{1}{3}(b-p a) R_{J}\left(0, k_{c}^{2}, 1, p\right)$

## C. 2 Which Procedure Should Be Used?

Several factors influence the choice of procedure. If one needs to write a simple program and use it once, one should probably choose the procedure that evaluates the functions in the form most similar to the way the problem is posed. If one needs to write a program that will have substantial use, one should usually prefer SELEFI to SRDVAL and SRFVAL, as the former is up to 30 times faster than the latter two. An exception to this rule occurs if one needs to compute $R_{D}(a, b, c)$ with $c<\max (a, b)$, in which case the parameters for SELEFI will be out of range. If accuracy is an issue but speed is not, one may prefer SRDVAL and SRFVAL to SELEFI, at least for computing $\mathrm{F}(\varphi, k)$. (See testing in Section D below).
SRCVAL is somewhat slower, on an IBM PC/AT with a numeric data processor, than using the equivalent Fortran intrinsic functions. This is no surprise, as most of the intrinsic functions are implemented by hardware. But the inverse hyperbolic functions are not. SRCVAL is roughly the same speed as the procedures in Chapter 2.1. As mentioned above, it may be advantageous to use SRCVAL to compute nearly indeterminate forms.
SELPII is implemented by using SRJVAL and SRFVAL (see Eqs. (9) and (10) above). Thus, there is no special
advantage in speed or accuracy to one or the other. The sole criterion is how closely the forms of the functions evaluated directly by the procedures match the forms of the functions the user needs to evaluate.

## D. Functional Description

## D. 1 Properties of the Functions

The first form given in Eqs. (2)-(4) is the Jacobi or algebraic form. When expressed in this form Eq. (2) is finite for all real and complex $y$, including $\infty$, has a simple pole of order 1 for $y=\infty$, and is logarithmically infinite for $y=1 / \alpha^{2}$.

## D. 2 Method of Computation

The procedure SELEFI is based upon a procedure ELLPI developed by Allan V. Hershey and modified by Alfred H. Morris, described in [6]. The procedure uses series expansions due to DiDonato and Hershey, described in [7. The procedure SELPII is based upon a procedure EPI developed by Alfred H. Morris, described in [5]. It computes $\Pi\left(\varphi, k^{2}, \alpha^{2}\right)$ using Eqs. (9) and (10), as computed by SRFVAL and SRJVAL. The procedures SRCVAL, SRDVAL, SRFVAL and SRJVAL are based on procedures developed by B. C. Carlson and Elaine M. Notis, described in 8 and [9. All of the referenced procedures were revised to be consistent with low level modules and naming conventions of MATH77.

## D. 3 Testing

The single precision programs for $\mathrm{E}(\varphi, k), \mathrm{F}(\varphi, k)$, $R_{D}(a, b, c)$ and $R_{F}(a, b, c)$ were tested on an IBM PC/AT (using IEEE arithmetic) by comparison to double precision results, as described below. The relative precision of IEEE single precision arithmetic is $\rho=$ $2^{-23} \approx 0.119 \times 10^{-6}$.
The accuracy of procedure SELEFI was assessed by comparing its results to double precision results obtained by applying Eqs. (8) and (9), with $R_{D}(a, b, c)$ and $R_{F}(a, b, c)$ evaluated by DRDVAL and DRFVAL, respectively. The accuracy of procedures SRDVAL and SRFVAL was assessed by comparing their results to double precision results obtained by applying Eqs. (8) and (9), with $\mathrm{E}(\varphi, k)$ and $\mathrm{F}(\varphi, k)$ evaluated by DELEFI.

To test SELEFI, the rectangular region $0 \leq \varphi \leq \pi / 2 \times$ $0 \leq k \leq 1$ of the $\varphi \times k$ plane was divided into 2000 regions, and a point was randomly selected in each region. To test SRDVAL and SRFVAL, the argument $c$ was set to 1.0 , the rectangular region $0 \leq a<1 \times 0 \leq b<1$ of the $a \times b$ plane was divided into 2000 regions, and a point was randomly selected in each region. The maximum relative and absolute errors are summarized in the following table.

|  | Max. Rel. <br> Function | Max. Abs. <br> Error |
| :--- | :---: | ---: |
| $\mathrm{E}(\varphi, k)$ | $.82 \rho$ | $.98 \rho$ |
| $\mathrm{~F}(\varphi, k)$ | $5.24 \rho$ | $15.91 \rho$ |
| $R_{D}(a, b, 1)$ | $1.20 \rho$ | $3.01 \rho$ |
| $R_{F}(a, b, 1)$ | $1.35 \rho$ | $2.55 \rho$ |

Errors in $\mathrm{F}(\varphi, k)$ increase as the arguments approach the infinite singularity at $\varphi=\pi / 2$ and $k=1$.

## References

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7. Armido R. DiDonato and Allan V. Hershey, New formulas for computing incomplete elliptic integrals of the first and second kind, J. ACM 6 (1959) 512-526.
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## E. Error Procedures and Restrictions

The procedure SELEFI requires $|\varphi| \leq \pi / 2$, and $|k| \leq 1$. Procedure SELPII computes $\Pi\left(\varphi, k^{2}, \alpha^{2}\right)$ from $R_{J}(a, b, c, r)$ and $R_{F}(a, b, c)$ using Eqs. (9) and (10). The initial values for the arguments are $a=\cos ^{2} \varphi$, $b=1-k^{2} \sin ^{2} \varphi, r=1-\alpha^{2} \sin ^{2} \varphi$, and $c=\max (a, b, r)$. Then a, $b$ and $r$ are replaced by $a \times c, b \times c$ and $r \times c$, respectively. SELPII requires $|\varphi| \leq \pi / 2$. Restrictions on $k^{2}$ and $\alpha^{2}$ are enforced indirectly by restrictions on
a, $b$ and $c$ imposed by SRFVAL and SRJVAL, described below.
The ranges for $\varphi$ and $k^{2}$ can be extended using formulae 113.01, 113.02, 114.01, 115.01, 115.02, 160.02, 161.02 and 162.02 from [2], or formulae 17.4.1 through 17.4.18 from [1].

Denote the largest representable magnitude by $\Omega$, and the smallest nonzero representable magnitude by $\omega$. General restrictions on the arguments to procedures SRCVAL, SRDVAL, SRFVAL and SRJVAL were described above in Section B.

SRCVAL requires $\mathrm{X}+|\mathrm{Y}| \geq 5 \omega, \mathrm{X} \leq \Omega / 5,|\mathrm{Y}| \leq \Omega / 5$, and, if $\mathrm{Y}<-2.236 / \sqrt{\omega}$ it requires $\mathrm{X} \geq(\omega \Omega)^{2} / 25$.

Denote the machine round-off level by $\rho$, that is, $\rho$ is the smallest positive number such that the representation of $1+\rho$ is different from 1 . Let $\varepsilon$ be the solution of the equation $\rho=3 \varepsilon^{6}(1-\varepsilon)^{-3 / 2}, \Omega_{D}=2 \Omega^{-2 / 3}$ and $\omega_{D}=\varepsilon \omega^{-2 / 3} / 10$. SRDVAL requires $\mathrm{X}+\mathrm{Y} \geq \omega_{D}$ and $\mathrm{Z} \geq \omega_{D}, \mathrm{X} \leq \Omega_{D}, \mathrm{Y} \leq \Omega_{D}$ and $\mathrm{Z} \leq \Omega_{D}$.
SRFVAL requires $\mathrm{X}+\mathrm{Y} \geq 5 \omega, \mathrm{X}+\mathrm{Z} \geq 5 \omega, \mathrm{Y}+\mathrm{Z} \geq$ $5 \omega, \mathrm{X} \leq \Omega / 5, \mathrm{Y} \leq \Omega / 5$ and $\mathrm{Z} \leq \Omega / 5$.
Let $\Omega_{J}=(\Omega / 5)^{1 / 3} / 5$ and $\omega_{J}=(5 \omega)^{1 / 3}$. SRJVAL requires $\mathrm{X}+\mathrm{Y} \geq \omega_{J}, \mathrm{Y}+\mathrm{Z} \geq \omega_{J}, \mathrm{X}+\mathrm{Z} \geq \omega_{J}$, $|\mathrm{R}| \geq \omega_{J}, \mathrm{X} \leq \Omega_{J}, \mathrm{Y} \leq \Omega_{J}, \mathrm{Z} \leq \Omega_{J}$ and $|\mathrm{R}| \leq \Omega_{J}$.
The accessible ranges of the arguments may be extended beyond the ranges admissible in the procedures by using the homogeneity of the functions:

$$
\begin{aligned}
R_{F}(k a, k b, k c) & =k^{-1 / 2} R_{F}(a, b, c), \quad \text { and } \\
R_{J}(k a, k b, k c, k r) & =k^{-3 / 2} R_{J}(a, b, c, r)
\end{aligned}
$$

If any of the restrictions above is violated, all procedures return an error indicator in the argument named IERR, and invoke the error message processor (see Chapter 19.2) with LEVEL $=0$. The procedure ERMSET (see Chapter 19.2) may be used to affect the default error processing action.

## F. Supporting Information

The source language for these subroutines is ANSI Fortran 77 .

The procedures SELEFI and SELPII were written by W. V. Snyder in December 1990, based on earlier procedures described by Alfred H. Morris, Naval Surface Warfare Center, Dahlgren, VA in [5]. The procedures SRCVAL, SRDVAL, SRFVAL and SRJVAL were written by W. V. Snyder in December 1990, based on earlier procedures described by Carlson and Notis in [9].

Entry Required Files
DELEFI AMACH, DELEFI, DERM1, DERV1, DLNREL, ERFIN, ERMSG
DELPII AMACH, DELPII, DERM1, DERV1, DRCVAL, DRFVAL, DRJVAL, ERFIN, ERMSG
DRCVAL AMACH, DERM1, DERV1, DRCVAL, ERFIN, ERMSG
DRDVAL AMACH, DERM1, DERV1, DRDVAL, ERFIN, ERMSG
DRFVAL AMACH, DERM1, DERV1, DRFVAL, ERFIN, ERMSG
DRJVAL AMACH, DERM1, DERV1, DRCVAL, DRFVAL, DRJVAL, ERFIN, ERMSG
SELEFI AMACH, ERFIN, ERMSG, SELEFI, SERM1, SERV1, SLNREL
SELPII AMACH, ERFIN, ERMSG, SELPII, SERM1, SERV1, SRCVAL, SRFVAL, SRJVAL
SRCVAL AMACH, ERFIN, ERMSG, SERM1, SERV1, SRCVAL
SRDVAL AMACH, ERFIN, ERMSG, SERM1, SERV1, SRDVAL
SRFVAL AMACH, ERFIN, ERMSG, SERM1, SERV1, SRFVAL
SRJVAL AMACH, ERFIN, ERMSG, SERM1, SERV1, SRCVAL, SRFVAL, SRJVAL

## DRSELI

program DRSELI
c>>1994-10-19 DRSELI Krogh Changes to use M77CON
c>>1992-03-09 DRSELI WV Snyder Create separate single and double demos. $c \gg 1991-10-04$ DRSELI WV Snyder JPL Original code. c--S replaces "?": DR?ELI,?RCVAL,?ELEFI,? ELPII,?RDVAL,?RFVAL,?RJVAL
c Demonstration driver for incomplete elliptic integral procedures.
real ALPHA2, E, F, K, K2, PHI, PI, R, RC, RD, RF, RJ
real SINPHI, T, U, X, Y, Z
integer IERR
Compute arc sine $x$ using ASIN and RC, for $x=0.5$
print *, 'Identities from write-up:
$\mathrm{x}=0.5 \mathrm{e} 0$
call srcval (1.0e $0-\mathrm{x} * \mathrm{x}, 1.0 \mathrm{e} 0, \mathrm{rc}$, ierr)
if (ierr.eq.0) then
$\mathrm{t}=\boldsymbol{\operatorname { a s i n }}(\mathrm{x})-\mathrm{x} * \mathrm{rc}$
print,$\left({ }^{\prime}, \operatorname{ASIN}(0.5)-0.5 * \operatorname{RC}(1-0.5 * * 2,1)=,,, g 15.8\right)$, ,
else
print '(', SRCVAL returns error signal ', ,i1)', ierr
end if
c
c Evaluate identities given by equations (8-10) in the write-up $c \quad$ with $k * * 2=1 / 2, \sin (p h i) * * 2=1 / 4, \operatorname{alpha**2}=1 / 2, \quad c=1$. $c \quad$ From this, we have $a=3 / 4, \quad b=r=7 / 8$.
c

```
alpha2 = 0.5e0
k = sqrt(0.5e0)
k2 = 0.5e0
sinphi = 0.5e0
phi = asin(sinphi)
r = 0.875e0
x = 0.75e0
y = 0.875e0
z = 1.0 e0
call selefi (phi,k,f,e,ierr)
if (ierr.ne.0) then
    print '(', SELEFI returns error signal ',, i1)', ierr
    go to 99
end if
call selpii (phi, k2, alpha2, pi,ierr)
if (ierr.ne.0) then
    print '(', SELPII returns error signal ',,,i1)', ierr
    go to 99
end if
call srdval (x,y,z,rd,ierr)
if (ierr.ne.0) then
    print '(', SRDVAL returns error signal ',',i1)', ierr
    go to 99
end if
call srfval (x,y,z,rf, ierr)
if (ierr.ne.0) then
    print '(', SRFVAL returns error signal ',',i1)', ierr
    go to 99
```

```
    end if
    call srjval (x,y,z,r,rj,ierr)
    if (ierr.ne.0) then
        print '(', SRJVAL returns error signal ',',i1)', ierr
        go to 99
    end if
    u = sqrt(z**3) * rd
    t = 3.0e0 / (k2 * sinphi**3)* (f-e)
    r = (u-t) / u
    print '(', Equation (8), (LHS - RHS)/LHS =',',g15.8)', r
    u = sqrt(z) * rf
    t = f / sinphi
    r = (u-t) / u
    print '(', Equation (9), (LHS - RHS)/LHS ='', g15.8)', r
    u = sqrt(z**3) * rj
    t}=3/(\mathrm{ alpha2 * sinphi**3)*(pi - f)
    r = (u-t) / u
    print '(', Equation (10), (LHS - RHS)/LHS =',',g15.8)', r
c
99 stop
end
```


## ODSELI

Identities from write-up:
$\operatorname{ASIN}(0.5)-0.5 * \mathrm{RC}(1-0.5 * * 2,1)=0.59604645 \mathrm{E}-07$
Equation $(8),($ LHS - RHS $) /$ LHS $\quad=-0.18963517 \mathrm{E}-05$
Equation $(9),($ LHS - RHS $) /$ LHS $=0.0000000$
Equation $(10),(\mathrm{LHS}-\mathrm{RHS}) / \mathrm{LHS}=0.23314153 \mathrm{E}-05$

