

ALGORITHM 14  
COMPLEX EXPONENTIAL INTEGRAL

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**procedure** EKZ(x,y,k,ε,u,v,n) ; **real** x,y,k,ε,u,v ;  
**integer** n ;

**comment** EKZ computes  $w(z,k) = u + iv = z^k e^z \int_z^\infty e^{-t} dt / t^k$   
 from the continued fraction representation found  
 in H. S. Wall, *Continued Fractions*, Chap. 18 (D.  
 Van Nostrand, New York, 1948). Input parameters  
 are x, y, k, and ε where  $z = x + iy$ . Successive convergents  
 are computed as follows: For  $n = 2, 3, 4, \dots$ ,  $D_n = z/(z + M \times D_{n-1})$ ,  $R_n = (D_n - 1)R_{n-1}$ ,  $C_n = C_{n-1} + R_n$ , where M is  
 $k + (n-2)/2$  or  $(n-1)/2$  according to whether n  
 is even or odd, and  $D_1 = R_1 = C_1 = 1$ . Computa-  
 tion is stopped when  $C_n$  and  $C_{n-1}$  agree to the sig-  
 nificance specified by ε. The corresponding index  
 n is available after use of the procedure. This  
 method is valid in the entire complex plane except  
 for the origin and the negative real axis. Conver-  
 gence is too slow to be practical for  $|z| < .05$ .  
 Also for some range within the half-strip  $|y| < 2$ ,  
 $x < 0$  (this range depends on k). The method is  
 valid for complex k, but only real k is considered  
 in this procedure;

**begin** **real** t1, t2, t3, M, K, c, a, d, b, g, h, ε1 ;  
**integer** m ;  
**comment** R = a + ib, D = c + id, C = g + ih ;  
 ε1 := ε↑2 ;  
 u := c := a := 1 ; v := d := b := 0 ;  
 n := 1 ; K := k - 1 ;

**BACK:** g := u ; h := v ; n := n + 1 ;  
 m := n ÷ 2 ,  
**if** 2 × m = n **then** M := m + K **else** M := m ;  
 t1 := x + M × c ; t2 := y + M × d ;  
 t3 := t1↑2 + t2↑2 ;  
 c := (x × t1 + y × t2) / t3 ;  
 d := (y × t1 - x × t2) / t3 ;  
 t1 := c - 1 ; t2 := a ;  
 a := a × t1 - d × b ; b := d × t2 + t1 × b ;  
 u := g + a ; v := h + b ;  
**if** (a↑2 + b↑2) / (u↑2 + v↑2) > ε1 **then go to**  
 BACK ;

**end** EKZ

and 37), the real and imaginary parts of  $E_k(z)$  were computed from u and v. Results are shown in the following table. In all cases, the values agreed with tabulated values within the tolerance specified.

x	y	k	ε	n
1 × 10 <sup>-8</sup>	1.0	1	10 <sup>-1</sup>	7
1 × 10 <sup>-8</sup>	1.0	1	10 <sup>-2</sup>	14
1 × 10 <sup>-8</sup>	1.0	1	10 <sup>-3</sup>	24
1 × 10 <sup>-8</sup>	1.0	1	10 <sup>-4</sup>	37
1 × 10 <sup>-8</sup>	1.0	1	10 <sup>-5</sup>	52
1 × 10 <sup>-8</sup>	1.0	1	10 <sup>-6</sup>	70
1 × 10 <sup>-8</sup>	1.0	1	10 <sup>-7</sup>	90
1 × 10 <sup>-8</sup>	1.0	1	10 <sup>-8</sup>	114
1 × 10 <sup>-8</sup>	2.0	1	10 <sup>-6</sup>	37
1 × 10 <sup>-8</sup>	3.0	1	10 <sup>-6</sup>	26
1 × 10 <sup>-8</sup>	4.0	1	10 <sup>-6</sup>	21
1.0	1 × 10 <sup>-8</sup>	1	10 <sup>-6</sup>	40
1.0	1.0	1	10 <sup>-6</sup>	34
1.0	2.0	1	10 <sup>-6</sup>	26
1.0	3.0	1	10 <sup>-6</sup>	21
2.0	1 × 10 <sup>-8</sup>	1	10 <sup>-6</sup>	23
2.0	1.0	1	10 <sup>-6</sup>	22
2.0	2.0	1	10 <sup>-6</sup>	20
2.0	3.0	1	10 <sup>-6</sup>	17
3.0	1 × 10 <sup>-8</sup>	1	10 <sup>-6</sup>	17
3.0	1.0	1	10 <sup>-6</sup>	17
3.0	2.0	1	10 <sup>-6</sup>	16
3.0	3.0	1	10 <sup>-6</sup>	15
4.0	0.0	0	10 <sup>-6</sup>	20
4.0	0.0	1	10 <sup>-6</sup>	15
4.0	0.0	2	10 <sup>-6</sup>	16
4.0	0.0	3(1)14	10 <sup>-6</sup>	17
4.0	0.0	15, 16	10 <sup>-6</sup>	16

It thus appears that the algorithm gives satisfactory accuracy, but that in certain ranges of the variables, the time required may be excessive for extensive use.

CERTIFICATION OF ALGORITHM 14  
COMPLEX EXPONENTIAL INTEGRAL (A. Beam,

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EKZ was programmed by hand for the Royal-Precision LGP-30 computer, using a 28-bit mantissa floating-point interpretive system (24.2 modified). To facilitate comparison with existing tables (National Bureau of Standards Applied Mathematics Series 51