

$$(1 + y) \ln(1 + y)$$

$$= y + \sum_{j=2}^{\infty} (-1)^j \left(\frac{1}{j-1} - \frac{1}{j} \right) y^j = \ln(1 + x) \quad (10)$$

$$= \sum_{j=1}^{\infty} (-1)^{j-1} \frac{1}{j} x^j.$$

Thus,

$$a_1 = 1,$$

$$a_j = (-1)^j / j(j-1) \quad (j \geq 2), \quad (11)$$

$$b_j = -(-1)^j / j \quad (j \geq 1).$$

Applying the algorithm to these coefficients leads to the c_{ij} array of which the first few elements are as follows:

$i \backslash j$	1	2	3	4	5	6	7
1	1						
2	-1	1					
3	$\frac{3}{2}$	-2	1				
4	$-\frac{17}{6}$	4	-3	1			
5	$\frac{37}{6}$	$-\frac{26}{3}$	$\frac{15}{2}$	-4	1		
6	$-\frac{1759}{240}$	$\frac{81}{4}$	$-\frac{37}{2}$	12	-5	1	
7	$\frac{13279}{80}$	$-\frac{1008}{20}$	$\frac{187}{4}$	$-\frac{109}{8}$	$\frac{35}{2}$	-6	1

As might be expected from the fact that $Y(X)$ has a branch point at $X = e^{-1/e} = .6922 \dots$, this power series has a small radius of convergence. The corresponding continued fraction, however, obtained by the qd algorithm, converges quite satisfactorily. Even for $X = 4$, the error of the sixth convergent is less than 2.4 percent, and the error of the 15th about .0015 percent.

Acknowledgments. It is a pleasure to acknowledge the helpful criticism and advice of Dr. Richard F. King, Argonne National Laboratory, in improving the clarity of the presentation and suggesting the inclusion of a specific example.

RECEIVED APRIL, 1965

REFERENCE

1. THACHER, H. C., JR. Algorithm 273, SERREV. *Comm. ACM* 9 (Jan. 1965), 11.

1966 CONFERENCE DATES

SPRING JCC	April 26-28	BOSTON
ACM 66	August 30-Sept. 1	LOS ANGELES
FALL JCC	November 8-10	SAN FRANCISCO

Algorithms

J. G. HERRIOT, Editor

ALGORITHM 273

SERREV [C1]

HENRY C. THACHER, JR. (Recd. 2 Apr. 1965)

Argonne National Laboratory, Argonne, Illinois

(Work supported by the US Atomic Energy Commission.)

procedure SERREV (A, B, C, N);

value N ; **integer** N ; **array** A, B, C ;

comment This procedure produces in the array C the coefficients of the power series $y^i = \sum_{j=1}^N C_{ij} x^j$, where y is the solution of

$$f(y) = \sum_{i=1}^N A_i y^i = g(x) = \sum_{i=1}^N B_i x^i$$

and $A_1 = 1$. The arrays A and B are linear, with bounds 1 and $M \geq N$. The array C is square, with bounds 1: M , 1: M . Elements above the diagonal are not used. The derivation of the method is given in [1];

begin integer I, J, K, LIM ; **real** T ;

for $I := 1$ **step** 1 **until** N **do**

begin for $J := I-1$ **step** -1 **until** 1 **do**

begin $T := 0$; $LIM := I-J$;

for $K := 1$ **step** 1 **until** LIM **do** $T := C[K,1] \times C[I-K,J] + T$; $C[I, J+1] := T$

end for J ;

$T := B[I]$;

for $J := 2$ **step** 1 **until** I **do** $T := T - A[J] \times C[I, J]$;

$C[I, 1] := T$

end for I

end

REFERENCE:

1. THACHER, H. C., JR. Solution of transcendental equations by series reversion. *Comm. ACM* 9 (Jan. 1966), 10-11.

ALGORITHM 274

GENERATION OF HILBERT DERIVED TEST

MATRIX [F1]

J. BOOTHROYD (Recd. 19 May 1965 and 27 Aug. 1965)

University of Tasmania, Hobart, Tas., Australia

procedure testmx(a, n); **value** n ; **integer** n ; **array** a ;

comment T. J. Dekker, "Evaluation of Determinants, Solution of Systems of Linear Equations and Matrix Inversion" [Rep. No. MR63, Mathematical Centre, Amsterdam] describes a test matrix $M[1:n, 1:n]$ with the following properties:

(a) elements $M[i, j]$ are positive integers,

(b) the inverse has elements $(-1)^{\uparrow(i+j)} \times M[i, j]$,

(c) the degree of ill-condition increases rapidly with increasing n .

Such matrices may be formed by $M = FG^{-1}HG$ where F is a diagonal matrix $diag(fi)$ with $fi = factorial(n+i-1)/factorial(i-1) \uparrow 2 / factorial(n-i)$, H is the order n segment of a Hilbert matrix and G is diagonal, $diag(gi)$, with gi derived from the prime decomposition of fi by:

$$fi = p_1^{m_1} p_2^{m_2} \dots p_k^{m_k}, \quad gi = p_1^{m_1+2} p_2^{m_2+2} \dots p_k^{m_k+2}.$$

This procedure forms matrices $a[1:n, 1:n]$ of this type and follows Dekker in principle but not in detail. Factorials are avoided by evaluating the f_i with a recursion sequence

$$f[1] := n, \quad f[i+1] := f[i] \times (n^2 - i^2) \div i^2 \\ (i=1, 2, \dots, n-1),$$

permitting the exact computation of f_i for much larger n than would otherwise be possible. In the evaluation of expressions of the form $(a \times b) \div c$, where the result is integral but c is not a factor of either a or b , numerator integer overflow is avoided by the simple device

$$\text{expression} := q \times b + (r \times b) \div c \quad \text{where} \quad a = q \times c + r.$$

Test matrices for $2 \leq n \leq 15$ have been computed on a machine with a 39-bit integer register. During tests of the procedure the specification of the array parameter was changed from **real** to **integer** and the results checked by matrix multiplication using an exact double precision integer inner-product routine. The unit matrix was obtained in all cases. As **real** arrays these matrices will find use only for values of n such that all integer elements have an exact floating point representation. For $10 \leq n \leq 15$ the values of the elements of largest modulus are:

n	$M(i, j)_{\max}$
10	1616615
11	49884120
12	108636528
13	490804314
14	1859890032
15	22096817600

```

begin integer i, j, k, fi, gi, d, q, r; Boolean even;
integer array f, g[1:n];
comment First we compute  $F = \text{diag}(f_i)$ ;
fi := f[1] := n; j := n × n;
for i := 1 step 1 until n-1 do
begin d := i × i; k := j-d;
q := fi ÷ d; r := fi-q × d;
f[i+1] := fi := q × k + (r×k) ÷ d
end;
comment And now, using a modified prime factors algorithm
to obtain  $G = \text{diag}(g_i)$ , we compute  $FG^{-1}$ , whose elements re-
place those of  $F$ ;
for i := 1 step 1 until n do
begin d := gi := 1; q := fi := f[i]; j := 2;
newj: even := false;
next: if q ≥ j then
begin q := fi ÷ j;
if fi ≠ q × j then
begin j := j+d; d := 2; go to newj end;
if even then gi := gi × j; even := ¬ even;
fi := q; go to next
end;
g[i] := gi; f[i] := f[i] ÷ gi
end;
comment Finally, in one operation  $(FG^{-1})HG$  where  $H$  is a
nonexistent Hilbert matrix whose reciprocal elements,
 $i+j-1$ , are computed as we go;
for i := 1 step 1 until n do
begin fi := f[i];
for j := 1 step 1 until n do
begin gi := g[j]; k := i+j-1;
q := fi ÷ k; r := fi - q × k;
a[i, j] := q × gi + (r×gi) ÷ k
end
end
end testm;

```

CERTIFICATION OF ALGORITHM 56 [S21] COMPLETE ELLIPTIC INTEGRAL OF THE SECOND KIND

[J. R. Herndon, *Comm. ACM* 4, (Apr. 1961), 180]

GERHARD MEIDELL LARSEN (Recd. 9 Aug. 1965)

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fahrtkonstruktionen mit Rechengruppe der Luftfahrt,
Technische Hochschule, Stuttgart, Germany

Algorithm 56 was run on a UNIVAC 1107 using the UNIVAC 1107
ALGOL 60 compiler (dated January 25, 1965). The single-precision
floating-point arithmetic of this translator carries eight significant
digits.

Two syntactical errors were removed from the algorithm:

1. The line

$$ELLIPTIC\ 2 := ((0.040905094 \times t +$$

was changed to

$$ELLIPTIC\ 2 := ((0.040905094 \times t +$$

2. The function *log* was changed to *ln*.

In addition, the statement

$$t := 1 - k \times k$$

was removed from the algorithm and the complementary param-
eter itself used as input to the procedure:

real procedure *ELLIPTIC 2* (*t*); **value** *t*; **real** *t*;

to avoid cancellation error for values of k near 1. [While the **use**
of t as input parameter is good computationally, the name of **the**
procedure is then slightly misleading.—J.G.H.]

Several values of the complete elliptic integral of the **second**
kind were computed for $1 \geq t > 0$. The maximum error was **found**
to be about $7_{13}-7$, compared with A. M. Legendre, *Tafeln der*
Elliptischen Normalintegrale, Stuttgart, 1931. For $t = 0$ an **error**
exit from the *ln* routine takes place.



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March 29-31, 1966

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