

ALGORITHM 283

SIMULTANEOUS DISPLACEMENT OF POLYNOMIAL ROOTS IF REAL AND SIMPLE [C2]

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procedure *Prrs* (*A*, *X*, *n*, *eps*); **value** *n*, *eps*;
integer *n*; **real** *eps*; **array** *A*, *X*;
comment *Prrs* (polynomial roots real simple) computes the *n* roots *X* of the polynomial equation

$$A_n x^n + A_{n-1} x^{n-1} + \dots + A_0 = 0$$

simultaneously. On entry the array *X* contains the vector of initial approximations to the roots and on exit it contains the vector of improved approximations to the roots. The initial approximations must be distinct. Accuracy is specified by means of a parameter *eps*. Iteration is continued until the Euclidean norm of the correction vector does not exceed *eps*. The convergence is quadratic;

begin integer *i*, *k*; **real** *x*, *P*, *Q*;
eps := *eps* ↑ 2;
W: *Q* := 0;
for *i* := 1 **step** 1 **until** *n* **do**
begin *x* := *P* := *A*[*n*];
for *k* := 1 **step** 1 **until** *n* **do**
begin *x* := *x* × *X*[*i*] + *A*[*n* - *k*];
if *k* ≠ *i* **then** *P* := *P* × (*X*[*i*] - *X*[*k*])
end;
X[*i*] := *X*[*i*] - *x*/*P*;
Q := *Q* + (*x*/*P*) ↑ 2
end;
if *Q* > *eps* **then go to** *W*
end

CERTIFICATION OF ALGORITHM 9 [D2]

RUNGE-KUTTA INTEGRATION [P. Naur et al.,
Comm. ACM 3 (May 1960), 318]

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Algorithm 9 was transcribed into the hardware representation for CDC 3600 ALGOL and run successfully. The following procedure was used for the global procedure *comp*:

real procedure *comp* (*a*, *b*, *c*); **value** *a*, *b*, *c*; **real** *a*, *b*, *c*;
begin integer *AE*, *BE*, *CE*;
integer procedure *expon* (*x*); **real** *x*;
comment This function produces the base 10 exponent of *x*;
expon := **if** *x* = 0 **then** -999 **else**
entier (.4342944819 × *ln*(*abs*(*x*)) + 1);
comment The number -999 may be replaced by any number less than the exponent of the smallest positive number handled by the particular machine used, for this algorithm assumes that true zero has an exponent smaller than any nonzero floating-point number. Users implementing **real procedure** *comp* by machine code should make sure that this condition is satisfied by their program;

AE := *expon*(*a*); *BE* := *expon*(*b*); *CE* := *expon*(*c*);
if *AE* < *BE* **then** *AE* := *BE*; **if** *AE* < *CE* **then** *AE* := *CE*;
comp := *abs*(*a* - *b*)/10 ↑ *AE*
end

This has the advantage of machine independence, but is highly inefficient compared to machine code.

The procedure was tested using the two following procedures for *FKT*:

procedure *FKT* (*X*, *Y*, *N*, *Z*); **real** *X*; **integer** *N*; **array** *Y*, *Z*;
comment (*dy*₁/*dx*) = *z*₁ = *y*₂, (*dy*₂/*dx*) = *z*₂ = -*y*₁. With *y*₁(0) = 0, *y*₂(0) = 1, the solution is *y*₁ = *sin* *x*, *y*₂ = *cos* *x*;
begin *Z* [*1*] := *Y* [*2*]; *Z* [*2*] := -*Y* [*1*] **end**;
procedure *FKT* (*X*, *Y*, *N*, *Z*); **real** *X*; **integer** *N*; **array** *Y*, *Z*;
comment (*dy*₁/*dx*) = 1 + *y*₁². For *y*₁(0) = 0, *y*(*x*) = *tan* *x*;
Z [*1*] := 1 + *Y* [*1*] ↑ 2;

The *RK* procedure was used to integrate the differential equations represented by the first *FKT* procedure from *x* = 0(0.5)7.0, with *eps* = *eta* = 10⁻⁸, and with *y*₁(0) = 0, *y*₂(0) = 1. The actual step size *h* was .0625 for most of the range, but was reduced to .03125 in the neighborhood of *x* = *k*π/2, where one or the other of the solutions is small.

The computed solutions at *x* = 7.0 were: *y*₁ = 6.5698602746 × 10⁻¹, *y*₂ = 7.5390270246 × 10⁻¹, with errors -5.71 × 10⁻⁷ and 4.48 × 10⁻⁷, respectively.

Results for the second differential equation are summarized in Table I below.

The efficiency of the procedure would be increased slightly on most computers by changing the type of the **own** variables from **real** to **integer**.

The error is estimated by comparing the results of successive pairs of steps with that of a single double step. This is somewhat more time-consuming than the Kutta-Merson process presented in Algorithm 218 [*Comm. ACM* 6 (Dec. 1963) 737-8]. However, the criterion for step-size variation in Algorithm 9 which effectively applies an approximate relative error criterion, *eps*, for |*y*| > *eta*, and an absolute error criterion *eta* × *eps*, for |*y*| < *eta*, appears superior when the solution fluctuates in magnitude.

REMARK ON ALGORITHM 218 [D2]

KUTTA-MERSON [Phyllis M. Lukehart, *Comm. ACM* 6 (Dec. 1963), 737]

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Successive calls of *Kutta Merson* with *first* = **false** do not reach the upper bound *t*+*h* if the interval *h* is unequal to the interval *h* of the first call with *first* = **true**.

Proposed correction:

- 1) declaration **real** *hc*, instead of **own real** *hc*;
- 2) **if** *first* **then begin** **for** *i* := 1 **step** 1 **until** *n* **do** *y*0[*i*] := *y*[*i*];
hc := *h*; *ploc* := 1; *first* := **false**
end else *hc* := *h*/*ploc*;
instead of **if** *first* **then begin** ... **end**;

TABLE I [ALG. 9]

	η	x = 0.5			x = 1.0			x = 1.5		
		<i>h</i> _{min}	Absolute error	Relative error	<i>h</i> _{min}	Absolute error	Relative error	<i>h</i> _{min}	Absolute error	Relative error
10 ⁻⁷	10 ⁻³	.03125	-1 × 10 ⁻⁹	-2 × 10 ⁻⁹	.03125	9 × 10 ⁻⁸	6 × 10 ⁻⁸	.00390625	-1 × 10 ⁻⁶	-8 × 10 ⁻⁸
10 ⁻⁵	10 ⁻³	.125	-5 × 10 ⁻⁷	-9 × 10 ⁻⁷	.0625	8 × 10 ⁻⁷	5 × 10 ⁻⁷	.0078125	-2 × 10 ⁻⁴	-1 × 10 ⁻⁵
10 ⁻³	10 ⁻³	.25	-1 × 10 ⁻⁵	-2 × 10 ⁻⁵	.25	-2 × 10 ⁻⁴	-1 × 10 ⁻⁴	.03125	-3 × 10 ⁻²	-2 × 10 ⁻³