

NAG Library Routine Document

E01BEF

Note: before using this routine, please read the Users' Note for your implementation to check the interpretation of *bold italicised* terms and other implementation-dependent details.

1 Purpose

E01BEF computes a monotonicity-preserving piecewise cubic Hermite interpolant to a set of data points.

2 Specification

```
SUBROUTINE E01BEF(N, X, F, D, IFAIL)
INTEGER          N, IFAIL
double precision X(N), F(N), D(N)
```

3 Description

E01BEF estimates first derivatives at the set of data points (x_r, f_r) , for $r = 1, 2, \dots, n$, which determine a piecewise cubic Hermite interpolant to the data, that preserves monotonicity over ranges where the data points are monotonic. If the data points are only piecewise monotonic, the interpolant will have an extremum at each point where monotonicity switches direction. The estimates of the derivatives are computed by a formula due to Brodlie, which is described in Fritsch and Butland (1984), with suitable changes at the boundary points.

The routine is derived from routine PCHIM in Fritsch (1982).

Values of the computed interpolant, and of its first derivative and definite integral, can subsequently be computed by calling E01BFF, E01BGF and E01BHF, as described in Section 8.

4 References

Fritsch F N (1982) PCHIP final specifications *Report UCID-30194* Lawrence Livermore National Laboratory

Fritsch F N and Butland J (1984) A method for constructing local monotone piecewise cubic interpolants *SIAM J. Sci. Statist. Comput.* **5** 300–304

5 Parameters

- 1: N – INTEGER *Input*
On entry: n , the number of data points.
Constraint: $N \geq 2$.
- 2: X(N) – *double precision* array *Input*
On entry: $X(r)$ must be set to x_r , the r th value of the independent variable (abscissa), for $r = 1, 2, \dots, n$.
Constraint: $X(r) < X(r + 1)$.
- 3: F(N) – *double precision* array *Input*
On entry: $F(r)$ must be set to f_r , the r th value of the dependent variable (ordinate), for $r = 1, 2, \dots, n$.

4: $D(N)$ – *double precision* array *Output*
On exit: estimates of derivatives at the data points. $D(r)$ contains the derivative at $X(r)$.

5: IFAIL – INTEGER *Input/Output*
On entry: IFAIL must be set to 0, -1 or 1. If you are unfamiliar with this parameter you should refer to Section 3.3 in the Essential Introduction for details.

On exit: IFAIL = 0 unless the routine detects an error (see Section 6).

For environments where it might be inappropriate to halt program execution when an error is detected, the value -1 or 1 is recommended. If the output of error messages is undesirable, then the value 1 is recommended. Otherwise, if you are not familiar with this parameter, the recommended value is 0. **When the value -1 or 1 is used it is essential to test the value of IFAIL on exit.**

6 Error Indicators and Warnings

If on entry IFAIL = 0 or -1 , explanatory error messages are output on the current error message unit (as defined by X04AAF).

Errors or warnings detected by the routine:

IFAIL = 1

On entry, $N < 2$.

IFAIL = 2

The values of $X(r)$, for $r = 1, 2, \dots, N$, are not in strictly increasing order.

7 Accuracy

The computational errors in the array D should be negligible in most practical situations.

8 Further Comments

The time taken by E01BEF is approximately proportional to n .

The values of the computed interpolant at the points $PX(i)$, for $i = 1, 2, \dots, M$, may be obtained in the *double precision* array PF, of length at least M , by the call:

```
CALL E01BFF(N,X,F,D,M,PX,PF,IFAIL)
```

where N , X and F are the input parameters to E01BEF and D is the output parameter from E01BEF.

The values of the computed interpolant at the points $PX(i)$, for $i = 1, 2, \dots, M$, together with its first derivatives, may be obtained in the *double precision* arrays PF and PD, both of length at least M , by the call:

```
CALL E01BGF(N,X,F,D,M,PX,PF,PD,IFAIL)
```

where N , X , F and D are as described above.

The value of the definite integral of the interpolant over the interval A to B can be obtained in the *double precision* variable PINT by the call:

```
CALL E01BHF(N,X,F,D,A,B,PINT,IFAIL)
```

where N , X , F and D are as described above.

9 Example

This example reads in a set of data points, calls E01BEF to compute a piecewise monotonic interpolant, and then calls E01BFF to evaluate the interpolant at equally spaced points.

9.1 Program Text

```

*      E01BEF Example Program Text
*      Mark 14 Revised. NAG Copyright 1989.
*      .. Parameters ..
INTEGER          NIN, NOUT
PARAMETER        (NIN=5,NOUT=6)
INTEGER          MMAX, NMAX
PARAMETER        (MMAX=50,NMAX=50)
*      .. Local Scalars ..
DOUBLE PRECISION STEP
INTEGER          I, IFAIL, M, N, R
*      .. Local Arrays ..
DOUBLE PRECISION D(NMAX), F(NMAX), PF(MMAX), PX(MMAX), X(NMAX)
*      .. External Subroutines ..
EXTERNAL         E01BEF, E01BFF
*      .. Intrinsic Functions ..
INTRINSIC        MIN
*      .. Executable Statements ..
WRITE (NOUT,*) 'E01BEF Example Program Results'
*      Skip heading in data file
READ (NIN,*)
READ (NIN,*) N
IF (N.GT.0 .AND. N.LE.NMAX) THEN
  DO 20 R = 1, N
    READ (NIN,*) X(R), F(R)
20    CONTINUE
    IFAIL = 1
*
    CALL E01BEF(N,X,F,D,IFAIL)
*
    READ (NIN,*) M
    IF (IFAIL.EQ.0 .AND. M.GT.0 .AND. M.LE.MMAX) THEN
*      Compute M equally spaced points from X(1) to X(N).
      STEP = (X(N)-X(1))/(M-1)
      DO 40 I = 1, M
        PX(I) = MIN(X(1)+(I-1)*STEP,X(N))
40    CONTINUE
        IFAIL = 0
*
        CALL E01BFF(N,X,F,D,M,PX,PF,IFAIL)
*
        WRITE (NOUT,*)
        WRITE (NOUT,*) '          Interpolated'
        WRITE (NOUT,*) '      Abscissa      Value'
        DO 60 I = 1, M
          WRITE (NOUT,99999) PX(I), PF(I)
60    CONTINUE
        ELSE
          WRITE (NOUT,99998) IFAIL
        END IF
      END IF
*
99999 FORMAT (1X,F13.4,2X,F13.4)
99998 FORMAT (1X,' ** E01BEF returned with IFAIL = ',I5)
END

```

9.2 Program Data

E01BEF Example Program Data

9		N, the number of data points
7.99	0.00000E+0	X(R), F(R), independent and dependent variable
8.09	0.27643E-4	
8.19	0.43750E-1	
8.70	0.16918E+0	
9.20	0.46943E+0	

```
10.00  0.94374E+0
12.00  0.99864E+0
15.00  0.99992E+0
20.00  0.99999E+0  End of data points
  11          M, the number of evaluation points
```

9.3 Program Results

E01BEF Example Program Results

Abscissa	Interpolated Value
7.9900	0.0000
9.1910	0.4640
10.3920	0.9645
11.5930	0.9965
12.7940	0.9992
13.9950	0.9998
15.1960	0.9999
16.3970	1.0000
17.5980	1.0000
18.7990	1.0000
20.0000	1.0000
