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beta

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ABSTRACTS: beta(x, y) approximates the beta function.

beta(x, y) = integral from 0 till 1 of (1-t)^{x-1} × t^{y-1} × dt



..... INFORMATION DEPARTMENT

Beta function, beta(x,y)

1. Function and parameters.

beta(x,y) approximates the beta function.

$$\text{beta}(x,y) = \text{integral from } 0 \text{ till } 1 \text{ of } (1-t)^{x-1} t^{y-1} dt$$

procedure heading:

```
real procedure beta(x,y);
value x,y; real x,y;
```

procedure identifier:

```
beta      : (real)
           approximate function of arguments not resulting
           in under - or overflow, in which case beta is
           undefined.
```

call parameters:

```
x,y      : (real or integer)
           arguments.
```

2. Method.

The value of beta(x,y) is calculated in the range $1 \leq x \leq 2$, $1 \leq y \leq 2$ by means of the formula

$$\text{beta}(x,y) = \frac{\text{gamma}(x+1) \times \text{gamma}(y+1)}{x/y / \text{gamma}(x+y)} \quad \text{or}$$

$$\text{beta}(x,y) = \frac{\text{gamma}(x+1) \times \text{gamma}(y+1)}{x/y / (x+y-1) / \text{gamma}(x+y-1)}$$

according to whether $x+y \leq 3$ or $x+y > 3$.

The value of gamma(z) is approximated in the range $2 \leq z \leq 3$ by a rational function of $z-2$, which is given as approximation 5231 in reference (1).

For arguments outside the range $1 \leq x \leq 2$, $1 \leq y \leq 2$, reductions are performed according to the formula:

$$\text{beta}(x+1,y) = x/(x+y) \times \text{beta}(x,y)$$

3. Accuracy and time requirement.

The maximum relative error will be about

$$\max(1, (\text{abs}(x) + \text{abs}(y)) \times 10^{-10})$$

The c.p.u.-time used for a call of beta is crudely

$$5 + 0.1 \times (\text{abs}(x) + \text{abs}(y)) \text{ milliseconds.}$$

4. Test.

testprogram and output:

```
begin
  real b,x,y;
  for overflows:=0 while read(in,x,y)=2
  do
    begin
      b:=beta(x,y);
      write(out,<:<10>x=:>,<<-ddd.d>,x,<: y=:>,
            y,<: beta(x,y)=:>,<<ddddddddddd00010-ddd>,b,
            << dd10-dd>,abs(b-gamma(x)*gamma(y)/gamma(x+y))
            );
      setposition(out,0,0);
    end;
  end;
x= 0.5 y= 0.5 beta(x,y)= 314159265376010 -12 010 0
x= 1.0 y= 1.0 beta(x,y)= 100000000000010-12 5810-12
x= 100.0 y= 1.0 beta(x,y)=10000000000400010-16 4510-14
x= 10.0 y= -0.5 beta(x,y)= -1078338132440010-12 010 0
```

5. Algol procedure.

```

beta=set 2
beta=algol
external
real procedure beta(x,y);
value x,y;
real x,y;

begin
  real h,w;
  for w:=0,x
  do
  begin
    if w=0
    then h:=1
    else
    begin
      x:=y;
      y:=w
    end
    ;
    if x>2
    then
    begin
      for x:=x-1 step -1 until 1
      do h:=h*x/(x+y);
      x:=x+1
    end
    else
    if x<1
    then
    for x:=x step 1 until 1
    do h:=h*(x+y)/x
    end
    ;
  w:=x+y-1;
  if w>2
  then

```

```

begin
  h:=h/(wxxxy);
  w:=w-2
end
else
begin
  h:=h/(xxy);
  w:=w-1
end
;
for w:=((((
  .039301346419 xw
  +.142928007949)xw
  +1.09850630453 )xw
  +3.36954359131 )xw
  +12.8021698112 )xw
  +22.9680800836 )xw
  +43.9410209189 )
  /
  (((      w
  -7.15075063299)xw
  +4.39050474596)xw
  +43.9410209191 )
  while y>0
do
begin
  if x>0
  then
  begin
    h:=h/w;
    w:=x-1;
    x:=0
  end
  else
  begin
    h:=hXw;
    w:=y-1;
    y:=0
  end
end
end
end

```

```
;  
beta:=h*w  
end beta;
```

6. Reference.

- (1) J.F. Hart and oth.:
Computer Approximations,
John Wiley and Sons, 1968, p. 130-136