

CS 70

ON COMPUTATION OF FLOW PATTERNS
OF COMPRESSIBLE FLUIDS
IN THE TRANSONIC REGION

BY

S. BERGMAN
J. G. HERRIOT
P. L. RICHMAN

TECHNICAL REPORT NO. CS 70
JULY 7, 1967

COMPUTER SCIENCE DEPARTMENT
School of Humanities and Sciences
STANFORD UNIVERSITY



ON COMPUTATION OF FLOW PATTERNS OF COMPRESSIBLE FLUIDS
IN THE TRANSONIC REGION

by

S. Bergman

J. G. Herriot

P. L. Richman

July 7, 1967

This work was supported in part by N.S.F. GP 5962, O.N.R. 225(37),
and Air Force AF1047-66.



Table of Contents

	Page
1. Introduction	1
2. The Initial Value Problem	2
3. The Integrals $s_m(H, H_0)$ and their Approximation	8
4. Examples	19
5. Error Analysis	41
Appendix	63
References	75



1. INTRODUCTION

The first task in devising a numerical procedure for solving a given problem is that of finding a constructive mathematical solution to the problem. But even after such a solution is found there is much to be done. Mathematical solutions normally involve infinite processes such as integration and differentiation as well as infinitely precise arithmetic and functions defined in arbitrarily involved ways. Numerical procedures suitable for a computer can involve only finite processes, fixed or at least bounded length arithmetic and rational functions. Thus one must find efficient methods which yield approximate solutions.

Of interest here are the initial and boundary value problems for compressible fluid flow. Constructive solutions to these problems can be found in [B]. As presented there, solution of the boundary value problem is limited to the subsonic region, and is given symbolically as a linear combination of orthogonal functions. A numerical continuation of this (subsonic) solution into the supersonic region can be done by using the (subsonic) solution and its derivative to set up an initial value problem. The solution to the initial value problem may then be valid in (some part of) the supersonic region. Whether this continuation will lead to a closed, meaningful flow is an open question. In this paper, we deal with the numerical solution of the initial value problem. We are currently working on the rest of the procedure described above.



A vertical line is drawn on the left side of the page, extending from the top to the bottom.

2. THE INITIAL VALUE PROBLEM

The partial differential equation describing the flow of a compressible fluid is nonlinear when considered in the physical plane (x,y-plane) . However, when transformed into the so called hodograph plane (H,θ-plane) , this equation becomes a linear one, namely

$$(2.1) \quad \frac{\partial^2 \psi}{\partial H^2} + l(H) \frac{\partial^2 \psi}{\partial \theta^2} = 0 \quad l(H) = \frac{1 - M^2}{\rho^2}$$

where

$$(2.2) \quad H = H(v) = \int_{v_1}^v \frac{v}{a} dv$$

$$(2.3) \quad \rho = \left\{ 1 - \frac{1}{2}(k-1) \left(\frac{v}{a_0} \right)^2 \right\}^{1/(k-1)}$$

$$(2.4) \quad M = v / \left\{ a_0^2 - \frac{1}{2}(k-1)v^2 \right\}^{\frac{1}{2}}$$

and θ is the angle which the velocity vector forms with the positive direction of the x-axis, v is the speed, $\psi(H,\theta)$ is the stream function, M is the Mach number, ρ is the density, v_1 is the speed when $M=1$ (i.e., the speed on the sonic line), k is a constant depending on the fluid and a_0 is a conveniently chosen constant.

We shall describe a numerical procedure for solving the initial value problem in which the stream function, $\psi(H_0,\theta) = f(\theta)$, and its derivative, $\left. \frac{\partial \psi(H,\theta)}{\partial H} \right|_{H=H_0} = g^{(1)}(\theta)$, are specified on an arbitrary

line, $H=H_0$. The basis for this procedure is provided by the following:

Theorem 2.1. (See [B , p. 895]). Let α and β satisfy $\alpha < \beta < H(a\sqrt{2/(k-1)})$. Suppose that, for $|\theta| \leq \theta_1$ and a given $H_0 \in [\alpha, \beta]$ we have

$$(2.5) \quad \psi(H_0, \theta) = \sum_{n=0}^{\infty} C_n \theta^n \equiv f(\theta) , \quad \left. \frac{\partial \psi(H, \theta)}{\partial H} \right|_{H=H_0} = \sum_{n=0}^{\infty} n D_n \theta^{n-1} \equiv g^{(1)}(\theta)$$

where the series $\sum C_n \theta^n$ and $\sum D_n \theta^n$ converge uniformly and absolutely for $|\theta| \leq \theta_1$. Suppose that $|\ell(H)| \leq c^2$, $0 < c < \infty$ for $H \in [\alpha, \beta]$. Let us define functions $s_m(H, H_0)$ by $s_0(H, H_0) = 1$, $s_1(H, H_0) = H - H_0$, and for $m = 2, 3, \dots$

$$(2.6) \quad s_m(H, H_0) = \int_{H_0}^H \int_{H_0}^{H_1} \ell(H_2) \int_{H_0}^{H_2} \int_{H_0}^{H_3} \ell(H_4) \dots dH_m dH_{m-1} \dots dH_1 .$$

- Then, for H and θ satisfying $|\theta| + c |H - H_0| \leq \theta_1$ and $H \in [\alpha, \beta]$,

$$(2.7) \quad \psi(H, \theta) = \sum_{j=0}^{\infty} (-1)^j \{ s_{2j}(H, H_0) f^{(2j)}(\theta) + s_{2j+1}(H, H_0) g^{(2j+1)}(\theta) \}$$

is the (analytic) solution of (2.1) satisfying (2.5). Here $f^{(1)} \equiv \frac{df}{d\theta}$, $f^{(2)} = \frac{d^2 f}{d\theta^2}$, etc.

Proof: It is easy to check that (2.7) satisfies (2.1) and (2.5). For a proof of (absolute and uniform) convergence see [B, p. 896].

(However, there is an incorrect specification of the domain of convergence in this reference. The domain stated there is $|\theta| + c |H - H_0| \leq \theta_1$, whereas the domain of convergence actually established by his proof is

$$\{(H, \theta) \mid |\theta| + c |H - H_0| \leq \theta_1 \text{ and } |H - H_0| \leq H_1\} .$$

The constraint $|H - H_0| \leq H_1$ corresponds to our constraint, $H \in [\alpha, \beta]$.)

The domain of convergence guaranteed by this theorem is pictured in Figure 2.1. If the initial conditions are specified as a Fourier series instead of a power series, then a theorem similar to this one can be proved. In that case, the domain of guaranteed convergence would be rectangular.

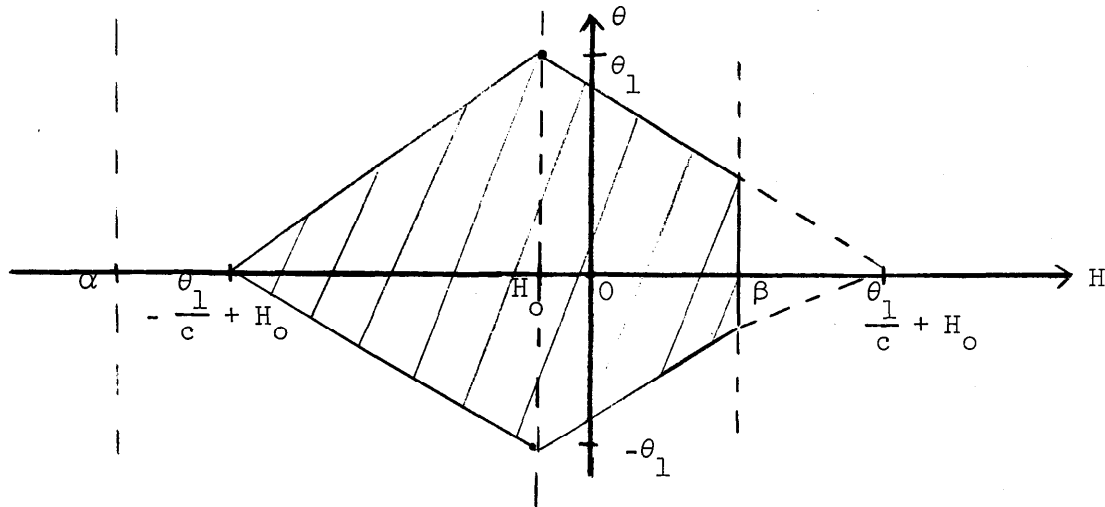


Figure 2.1

In numerical evaluation of the right hand side of (2.7) we have to approximate all functions in a convenient way and we must truncate the series. We shall denote approximation functions by adding a horizontal bracket $\overline{(\quad)}$ over the function. In this manner (2.7) becomes

$$(2.8) \quad \overline{\Psi}_n(H, H_0, \theta) = \sum_{j=0}^n (-1)^j \{ \overline{s}_{2j}(H, H_0) \overline{f^{(2j)}}(\theta) + \overline{s}_{2j+1}(H, H_0) \overline{g^{(2j+1)}}(\theta) \}$$

where n is an (arbitrary) positive integer denoting the degree of truncation. (Notice the approximation, $\overline{\Psi}_n$, to Ψ depends on H_0 , whereas Ψ does not.) Since computers can only perform the basic operations $+$, $-$, \times , \div , we must use rational approximations, The

following remarks about $f^{(2j)}$ will apply to $g^{(2j+1)}$ as well. In general, obtaining approximations $\overline{f^{(2j)}}$, for $j = 0, 1, \dots, n$, is not difficult. In fact, in the usual application of this of this procedure, $f^{(2j)}$ will be defined in terms of functions customarily available on computers, such as sine, cosine, etc., and it will be possible to calculate $f^{(2j)}$ to almost full machine accuracy. In such cases the fact that we are really calculating a $\overline{f^{(2j)}}$ is somewhat obscured by our ability to express it, in current programming languages, in precisely the form of its formal definition. For example, the Algol statement to calculate an approximation to $f(x) = \sin x$ is just " $f(x) := \sin(x)$ ". However, when only \overline{f} , and not f , is known, perhaps as the result of solving the boundary value problem alluded to earlier in this paper, a severe error is incurred. This is why we keep track of $f^{(2j)} - \overline{f^{(2j)}}$ in what follows.

The values of $\overline{f^{(2j)}}(\theta)$ may be derived from an approximation, \overline{f} . For example, if f is given as in (2.5), we can truncate that series to obtain \overline{f} . We can then use an iterative synthetic division scheme to evaluate $\frac{\overline{f^{(2j)}}}{(2j)!}$, for $j = 0, 1, \dots, n$.^{*} Of course the error of $\overline{f^{(2j)}}$ incurred by such a procedure increases as j grows. However, if (some norm of) the $\overline{f^{(2j)}}$, considered as functions of j , does not increase too rapidly for $j \leq n$, then the absolute errors of $s_{2j} \overline{f^{(2j)}}$ will not increase as j grows and remains $\leq n$.^{**} This is

^{*}Note that $\overline{f^{(m)}}$ denotes the m -th derivative of \overline{f} and $\overline{f^{(m)}}$ denotes an approximation to $f^{(m)}$; $\overline{f^{(m)}}$ need not be a very good $\overline{f^{(m)}}$.

^{**}This is discussed more precisely in Section 5.

because $s_m \rightarrow 0$ rapidly as $m \rightarrow \infty$ since, as indicated in [B],

$$(2.9) \quad |s_m(H, H_0)| \leq \frac{\delta_m^{-1}}{m!} c^m |H - H_0|^m$$

where $\delta_m = c$ for m odd and $\delta_m = 1$ for m even, and c is the constant in Theorem 2.1.

The determination of \overline{s}_m presents more challenging problems. Due to the nature of $R(H)$, an exact formula for s_m has not been found. The numerical procedure which evaluates $\overline{\psi}_n$ will be used to trace the streamlines $\psi(H, \theta) = \text{const.}$ Such curves, when transformed into the (x, y) -plane, describe the fluid flow. This means that many evaluations of $\overline{\psi}_n$ will be required (we use approximately 1500 per run), and so the $\overline{l}(H)$ in (2.6) must be chosen to yield an efficient scheme. In the next section we derive such an approximation to $l(H)$ and thus to $s_m(H, H_0)$ for the special case in which the fluid under consideration is air. In this case

$$(2.10) \quad v_1 = \sqrt{5/6} \quad k = 1.4$$

and we choose $a_0 = 1$ (see (2.3) and (2.4)). The function $l(H)$ takes the form shown in Figure 2.2. It has a singularity at $p = .25125\dots$ and is asymptotic to unity as $H \rightarrow -\infty$. Its only zero is at $H = 0$. This information will prove most useful in the next section.

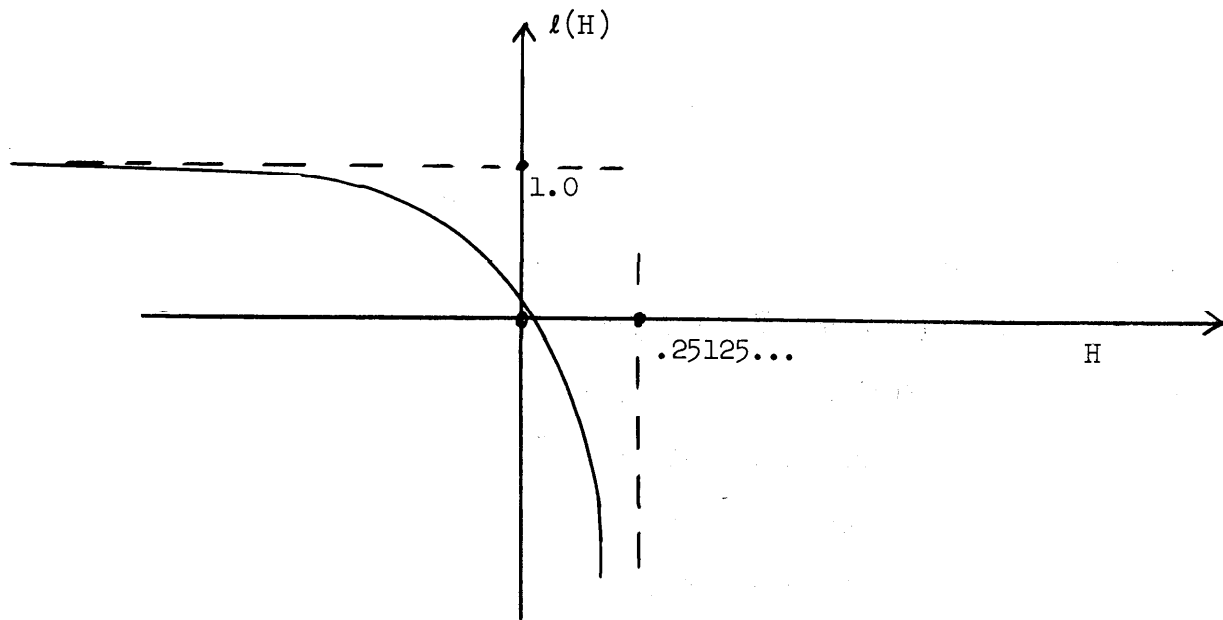


Figure 2.2

3. THE INTEGRALS $s_m(H, H_0)$ AND THEIR APPROXIMATION

The s_m of eqn. (2.6) satisfy the recurrence relation

$$(3.1) \quad s_m(H, H_0) = \int_{H_0}^H \int_{H_0}^{H_1} l(H_2) s_{m-2}(H_2, H_0) dH_2 dH_1 \quad \text{for } m \geq 0$$

with the starting values

$$(3.2) \quad s_0(H, H_0) = 1 \qquad s_1(H, H_0) = H - H_0$$

where $H = H_0$ is the line on which the initial conditions of (2.5) are specified. We will consider H_0 satisfying $H_0 < .25125\dots = p$, since as $H \rightarrow p$ the Mach number, $M(H)$, approaches infinity. A major problem in this implementation was the construction of an approximation, $\overline{l}(H)$, to $l(H)$ over some subinterval of $(-\infty, p)$ which would allow a relatively simple expression for \overline{s}_m . The approximation of [B-H-K] was not satisfactory for our purposes. It consisted of two tenth degree polynomial approximations, one for the region $[-1, 0]$ and the other for $[0, .2]$. In [B-H-K], H_0 was fixed at zero and so their approximation lead to two expressions for $\overline{s}_m(H, H_0)$, one valid in $[-1, 0]$, and the other in $[0, .2]$. In our work H_0 is arbitrary and will vary from run to run, so we must have a single representation for \overline{s}_m .

An adequate approximation to $l(H)$ over $[-1, .22]$ was found by observing that (for $k = 1.4$) the singularity of $R(H)$ at p is of order $12/7$, and that $l(H)$ has the expansion

$$(3.3) \quad l(H) = \sum_{j=0}^{\infty} b_j (p-H)^{\frac{2(j-6)}{7}}$$

Table 3.1

m	b_m	m	b_m
0	-1.77922350435e-01	0	-1.77922350433e-01
1	-4.13643140387e-02	1	-4.13643140391e-02
2	9.10662027300e-02	2	9.10662027560e-02
3	1.82057189808e-01	3	1.82057189748e-01
4	2.22090857643e-01	4	2.22090857715e-01
5	2.18571018174e-01	5	2.18571018080e-01
6	1.86381855591e-01	6	1.86381855798e-01
7	1.41067084695e-01	7	1.41067084133e-01
8	9.49481253260e-02	8	9.49481263810e-02
9	5.57240086360e-02	9	5.57240074310e-02
10	2.67431923433e-02	10	2.67431922580e-02
11	8.12726610830e-03	11	8.12727107470e-03
12	-1.89181661577e-03	12	-1.89183242604e-03
13	-5.81565004750e-03	13	-5.81561429310e-03
14	-6.07697894760e-03	14	-6.07705244360e-03
15	-4.60812991016e-03	15	-4.60797048296e-03
16	-2.70169778730e-03	16	-2.70204072313e-03
17	-1.06914384192e-03	17	-1.06852395106e-03
18	2.25378894809e-05	18	2.16181237245e-05
19	5.69218829880e-04	19	5.70321287280e-04
20	7.11356001550e-04	20	7.11163148530e-04
21	6.15142078990e-04	21	6.10306531940e-04
22	3.93011997122e-04	22	4.10215296682e-04
23	2.41854948571e-04	23	2.07302986624e-04
24	-2.35198016890e-06	24	5.16173904508e-05
25	5.99536217220e-05	25	-4.23578005217e-05
26	-3.24517556322e-04	26	-8.18121992230e-05
27	4.07221423060e-04	27	-8.33970618110e-05
28	-8.80318119550e-04	28	-6.47265781910e-05
29	1.48834642679e-03	29	-3.97693804231e-05
30	-3.59333068761e-03	30	-1.73184490543e-05
31	7.71610253620e-03	31	-1.40752984364e-06
32	-1.38419726542e-02	32	7.36139121330e-06
33	2.48706741343e-02	33	1.03263459349e-05
34	-5.61248842780e-02	34	9.53460763530e-06
35	1.44175838135e-01	35	6.93341584640e-06
36	-3.51230674014e-01	36	3.96830234562e-06
37	7.85080811930e-01	37	1.48765355960e-06
38	-1.68397714918e+00	38	-1.70159746431e-07
39	3.61290715632e+00	39	-1.01371116270e-06
40	-7.50537518870e+00	40	-1.23314879039e-06
41	1.31044606223e+01	41	-1.07119981352e-06
42	-1.27367360421e+01	42	-7.43258576910e-07

(a)

(b)

Single Precision (10-digits)

Double Precision (20-digits)

Table 3.2

h	v	$\ell(H)$	$\hat{\ell}(H)$	RESIDUAL
-1.00	0.28167511771	0.99592948542	0.99592842099	1.06e-06
-0.99	0.28462335096	0.99574960836	0.99574867754	9.31e-07
-0.98	0.28760501266	0.99556146560	0.99556065433	8.11e-07
-0.97	0.29062056684	0.99536465588	0.99536395142	7.04e-07
-0.96	0.29367048664	0.99515875701	0.99515814775	6.09e-07
-0.95	0.29675525492	0.99494332463	0.99494280004	5.25e-07
-0.94	0.29987536417	0.99471789097	0.99471744152	4.49e-07
-0.93	0.30303131719	0.99448196347	0.99448158058	3.83e-07
-0.92	0.30622362709	0.99423502334	0.99423469920	3.24e-07
-0.91	0.30945281770	0.99397652406	0.99397625166	2.72e-07
-0.90	0.31271942401	0.99370588967	0.99370566268	2.27e-07
-0.89	0.31602399239	0.99342251315	0.99342232592	1.87e-07
-0.88	0.31936708099	0.99312575440	0.99312560183	1.53e-07
-0.87	0.32274926014	0.99281493842	0.99281481595	1.22e-07
-0.86	0.32617111272	0.99248935304	0.99248925660	9.64e-08
-0.85	0.32963323458	0.99214824679	0.99214817279	7.40e-08
-0.84	0.33313623498	0.99179082647	0.99179077166	5.48e-08
-0.83	0.33668073699	0.99141625444	0.99141621597	3.85e-08
-0.82	0.34026737802	0.99102364603	0.99102362139	2.46e-08
-0.81	0.34389681023	0.99061206653	0.99061205349	1.30e-08
-0.80	0.34756970110	0.99018052799	0.99018052460	3.40e-09
-0.79	0.35128673394	0.98972798590	0.98972799042	-4.52e-09
-0.78	0.35504860845	0.98925333550	0.98925334646	-1.10e-08
-0.77	0.35885604110	0.98875540802	0.98875542408	-1.61e-08
-0.76	0.36270976657	0.98823296630	0.98823298638	-2.01e-08
-0.75	0.36661053696	0.98768470053	0.98768472364	-2.31e-08
-0.74	0.37055912358	0.98710922337	0.98710924870	-2.53e-08
-0.73	0.37455631734	0.98650506473	0.98650509157	-2.68e-08
-0.72	0.37860292942	0.98587066627	0.98587069401	-2.77e-08
-0.71	0.38269979202	0.985204437540	0.98520440357	-2.82e-08
-0.70	0.38684775927	0.98450443888	0.98450446705	-2.82e-08
-0.69	0.39104770801	0.98376899584	0.98376902365	-2.78e-08
-0.68	0.39530053860	0.98299607032	0.98299609751	-2.72e-08
-0.67	0.39960717605	0.98218356320	0.98218358956	-2.64e-08
-0.66	0.40396857077	0.98132924348	0.98132926883	-2.53e-08
-0.65	0.40838569977	0.98043073886	0.98043076308	-2.42e-08
-0.64	0.41285956766	0.97948552555	0.97948554856	-2.30e-08
-0.63	0.41739120787	0.97849091728	0.97849093901	-2.17e-08
-0.62	0.42198168374	0.97744405330	0.97744407372	-2.04e-08
-0.61	0.42663208987	0.97634188549	0.97634190460	-1.91e-08
-0.60	0.43134355341	0.97518116428	0.97518118208	-1.78e-08
-0.59	0.43611723553	0.97395842344	0.97395843994	-1.65e-08
-0.58	0.44095433288	0.97266996343	0.97266997868	-1.52e-08
-0.57	0.44585607911	0.97131183347	0.97131184748	-1.40e-08
-0.56	0.45082374659	0.96987981187	0.96987982466	-1.28e-08
-0.55	0.45585864892	0.96836938440	0.96836939618	-1.18e-08
-0.54	0.46096214040	0.96677572165	0.96677573239	-1.07e-08
-0.53	0.46613562107	0.96509365270	0.96509366245	-9.75e-09
-0.52	0.47138053691	0.96331763782	0.96331764663	-8.82e-09
-0.51	0.47669838267	0.96144173773	0.96144174570	-7.97e-09

$\hat{\ell}(H)$, using the first 43 coefficients of the expansion of $\ell[H]$.

Table 3.2 (con't)

H	V	$\ell(H)$	$\bar{\ell}(H)$	RESIDUAL
-0.50	0.48209070409	0.95945958045	0.95945958762	-7.18E-09
-0.49	0.48755910044	0.95736432450	0.95736433093	-6.43E-09
-0.48	0.49310522728	0.95514861883	0.95514862459	-5.75E-09
-0.47	0.49873079916	0.95280455865	0.95280456377	-5.12E-09
-0.46	0.50443759283	0.95032363681	0.95032364137	-4.56E-09
-0.45	0.51022745033	0.94769669038	0.94769669444	-4.06E-09
-0.44	0.51610228252	0.94491384151	0.94491384507	-3.56E-09
-0.43	0.52206407277	0.94196443222	0.94196443536	-3.15E-09
-0.42	0.52811488091	0.93883695240	0.93883695516	-2.76E-09
-0.41	0.53425684745	0.93551895985	0.93551896230	-2.45E-09
-0.40	0.54049219802	0.93199699184	0.93199699395	-2.11E-09
-0.39	0.54682324844	0.92825646652	0.92825646835	-1.84E-09
-0.38	0.55325240973	0.92428157376	0.92428157535	-1.59E-09
-0.37	0.55978219385	0.92005515317	0.92005515455	-1.38E-09
-0.36	0.56641521962	0.91555855810	0.91555855927	-1.17E-09
-0.35	0.57315421933	0.91077150368	0.91077150471	-1.03E-09
-0.34	0.58000204573	0.90567189672	0.90567189758	-8.51E-10
-0.33	0.58696167951	0.90023564480	0.90023564554	-7.40E-10
-0.32	0.59403623759	0.89443644203	0.89443644264	-6.00E-10
-0.31	0.60122898198	0.88824552763	0.88824552811	-4.86E-10
-0.30	0.60854332935	0.88163141380	0.88163141416	-3.62E-10
-0.29	0.61598286152	0.87455957821	0.87455957846	-2.53E-10
-0.28	0.62355133673	0.86699211577	0.86699211588	-1.15E-10
-0.27	0.63125270214	0.85888734321	0.85888734317	4.18E-11
-0.26	0.63909110717	0.85019934976	0.85019934948	2.80E-10
-0.25	0.64707091832	0.84087748432	0.84087748369	6.24E-10
-0.24	0.65519673633	0.83086576865	0.83086576879	-1.46E-10
-0.23	0.66347341024	0.82010223053	0.82010223066	-1.33E-10
-0.22	0.67190606164	0.80851812710	0.80851812721	-1.11E-10
-0.21	0.68050010318	0.79603706029	0.79603706036	-6.55E-11
-0.20	0.68926126276	0.78257395031	0.78257395040	-9.28E-11
-0.19	0.69819560954	0.76803384757	0.76803384761	-4.18E-11
-0.18	0.70730958293	0.75231055135	0.75231055137	-2.55E-11
-0.17	0.71661002450	0.73528500001	0.73528500003	-2.36E-11
-0.16	0.72610421358	0.71682338751	0.71682338751	-1.82E-12
-0.15	0.73579990712	0.69677495230	0.69677495234	-3.82E-11
-0.14	0.74570538399	0.67496937213	0.67496937217	-3.64E-11
-0.13	0.75582949491	0.65121368205	0.65121368208	-3.46E-11
-0.12	0.76618171840	0.62528861428	0.62528861430	-2.00E-11
-0.11	0.77677222404	0.59694423179	0.59694423183	-4.73E-11
-0.10	0.78761194391	0.56589469700	0.56589469704	-4.00E-11
-0.09	0.79871265383	0.53181197270	0.53181197275	-5.28E-11
-0.08	0.81008706579	0.49431820057	0.49431820061	-3.46E-11
-0.07	0.82174893378	0.45297642975	0.45297642976	-1.82E-11
-0.06	0.83371317518	0.40727927411	0.40727927413	-2.55E-11
-0.05	0.84599601072	0.35663495387	0.35663495386	1.09E-11
-0.04	0.85861512670	0.30035000622	0.30035000626	-4.73E-11
-0.03	0.87158986355	0.23760772770	0.23760772766	4.18E-11
-0.02	0.88494143649	0.16744109659	0.16744109661	-2.36E-11
-0.01	0.89869319491	0.08869850144	0.08869850143	1.27E-11
0.00	0.91287092921	-0.00000000026	-0.00000000004	-2.22E-10
0.01	0.92750323574	-0.10031900480	-0.10031900490	1.06E-10
0.02	0.94262195453	-0.21428099099	-0.21428099107	8.00E-11
0.03	0.95826269685	-0.34436251279	-0.34436251279	-9.64E-11
0.04	0.97446548596	-0.49362198301	-0.49362199647	1.35E-08

Table 3.2 (cod-t)

H	V	$l(H)$	$\bar{l}(H)$	RESIDUAL
0.05	0.99127555152	-0.66587160763	-0.66587161183	4.20E-09
0.06	1.00874429275	-0.86591152770	-0.86591152920	1.50E-09
0.07	1.02693050930	-1.09985392433	-1.09985392442	8.73E-11
0.08	1.04590194092	-1.37557841672	-1.37557841692	2.04E-10
0.09	1.06573724600	-1.70338381342	-1.70338381332	-1.02E-10
0.10	1.08652857057	-2.09693954376	-2.09693954328	-4.80E-10
0.11	1.10838493834	-2.57470596257	-2.57470596209	-4.80E-10
0.12	1.13143680239	-3.16210870461	-3.16210870343	-1.18E-09
0.13	1.15584227913	-3.89496426965	-3.89496427141	1.76E-09
0.14	1.18179588542	-4.82505765359	-a,82505765285	-7.42E-10
0.15	1.20954110887	-6.02957797020	-6.02957797010	-1.31E-10
0.16	1.23938906804	-7.62781509130	-7.62781509290	1.59E-09
0.17	1.27174725139	-9.81233482410	-9.81233482030	-3.84E-09
0.18	1.30716580707	-12.91111808070	-12.91111808130	5.82E-10
0.19	1.34641635550	-17.52191991450	-17.52191991630	1.75E-09
0.20	1.39063599246	-24.83478987800	-24.83478990340	2.54E-08
0.21	1.44161618569	-37.52253776940	-37.52253910010	1.33E-06
0.22	1.50246314780	-62.74095549100	-62.74095589500	3.73E-09
0.23	1.57943776486	-125.95313124800	125.95313135300	1.04E-07
0.24	1.68924770653	-387.33409698600	-387.33409694500	-4.10E-08
0.25	1.94538648089	-17160.52854390000	-17160.53556070000	7.02E-03

The first 43 coefficients, b_0, \dots, b_{42} , were calculated in both single and double precision (10 and 20 decimal digit accuracy) on a B5500 computer; they are listed in Table 3.1. The residuals listed in Table 3.2 indicate that these coefficients yield a very good approximation to $l(H)$. The program which calculated these coefficients is included in the appendix. Equation (3.3) follows from (2.1) and (2.2) by substituting $5(1-\tau)$ for v^2 so that

$$(3.4) \quad H = \int_{\sqrt{\frac{5}{6}}}^v (1-.2v^2)^{2.5} \frac{dv}{v} = -\frac{1}{2} \int_{\frac{5}{6}}^{\tau} \frac{\tau^{2.5} d\tau}{1-\tau} = -\frac{1}{2} \int_{\frac{5}{6}}^{\tau} (\tau^{5/2} + \tau^{7/2} + \dots) d\tau$$

$$(3.5) \quad p-H = \frac{\tau^{7/2}}{7} + \frac{\tau^{9/2}}{9} + \dots$$

$$(3.6) \quad R(H) = \frac{6\tau-5}{\tau-6}.$$

Our approximation,

$$(3.7) \quad \tilde{l}(H) = \sum_{j=0}^7 a_j (p-H)^{\frac{2j-12}{7}}$$

was found by using the Remez algorithm, as adapted for the B5500 computer by Golub and Smith [G-S], to calculate the best values, in the Chebyshev sense, for a_0, a_1, \dots, a_7 .

We now give a representation theorem for \tilde{s}_m , our approximation to s_m based on $\tilde{l}(H)$:

Theorem 3.1. Let the \tilde{s}_m be connected by the recurrence relation

$$(3.8) \quad \overline{s}_m(H, H_0) = \int_{H_0}^H \int_{H_0}^{H_1} \overline{t}(H_2) \overline{s}_{m-2}(H_2, H_0) dH_2 dH_1 \quad \text{for } m \geq 2$$

where

$$(3.9) \quad \overline{s}_0(H, H_0) = 1 \quad \overline{s}_1(H, H_0) = H - H_0$$

$$(3.10) \quad \overline{t}(H) = \sum_{j=0}^{N-1} a_j (p-H)^{\frac{2j-12}{7}} \quad \text{and } 7 \leq N < \infty .$$

Then \overline{s}_m can be expressed as

$$(3.11) \quad \overline{s}_m(H, H_0) = \sum_{j=0}^{mN} c_{m,j} (p-H)^{j/7} \quad m = 0, 1, 2, \dots$$

where $c_{m,1} = c_{m,3} = c_{m,5} = 0$ for all m . The $c_{m,j}$ and $c_{m-2,j}$ are connected by the following recurrence relations:

$$(3.12) \quad c_{m,j} = -\frac{7}{j} \beta_{m,j-2} \quad \text{for } j = 2, 3, \dots, mN \quad \text{with } j \neq 7$$

$$(3.13) \quad c_{m,7} = \sum_{j=0}^{mN-2} \beta_{m,j} (p-H_0)^{\frac{j-5}{7}}$$

$$(3.14) \quad c_{m,0} = -\sum_{j=2}^{mN} c_{m,j} (p-H_0)^{\frac{j}{7}}$$

where

$$(3.15) \quad \beta_{m,1} = \beta_{m,3} = \beta_{m,5} = 0$$

and for $j = 0, 2, 4, 6, 7, 8, \dots, mN-2$, with $[\cdot]$ denoting the greatest integer function,

$$(3.16) \quad \beta_{m,j} = \frac{7}{5-j} \sum_{k=\lfloor \frac{1}{2} + \frac{1}{2} \max\{0, j-(m-2)N\} \rfloor}^{\lfloor \frac{1}{2} \min\{j, 2N-2\} \rfloor} a_k c_{m-2, j-2k}$$

Proof: Equation (3.11) holds for $m = 0, 1$. We proceed by induction, assuming that (3.11)-(3.16) hold for $m-2$ and proving them for m .

We have

$$(3.17) \quad \int_{s_{m-2}(H, H_0)} \int_{\Gamma(H)} = \sum_{j=0}^{N-1} a_j (p-H)^{\frac{2j-12}{7}} \sum_{k=0}^{(m-2)N} c_{m-2, k} (p-H)^{\frac{k}{7}}$$

$$= \sum_{j=0}^{mN-2} \alpha_{m,j} (p-H)^{\frac{j-12}{7}}$$

where, for $j = 0, 1, \dots, mN-2$

$$(3.18) \quad \alpha_{m,j} = \sum_{k=\lfloor \frac{1}{2} + \frac{1}{2} \max\{0, j-(m-2)N\} \rfloor}^{\lfloor \frac{1}{2} \min\{j, 2N-2\} \rfloor} a_k c_{m-2, j-2k}$$

Since (3.17) is to be integrated, we must show that $\alpha_{m,5} = 0$, so that the term $\alpha_{m,5} (p-H)^{-1}$ drops out of (3.17) and no $\log(p-H)$ terms enter. Part of our induction hypothesis is $c_{m-2, 5-2k} = 0$ for $k = 0, 1, 2$, and so

$$(3.19) \quad \alpha_{m,5} = \sum_{k=\lfloor \frac{1}{2} + \frac{1}{2} \max\{0, 5-(m-2)N\} \rfloor}^{\lfloor \frac{1}{2} \min\{5, 2N-2\} \rfloor} a_k c_{m-2, 5-2k} = 0 \quad .$$

The rest follows as a formal calculation.

Q.E.D.

This procedure of approximating a singular function which is to be integrated many times, is more general than it may at first appear. If a logarithmic term had appeared in the above, we would simply have started our series for $\tilde{l}(H)$ at $a_0(p-H)^{-\frac{12}{7} + \epsilon}$, for some suitably chosen small constant ϵ . (As a matter of fact, we have had to do just this in the implementation of the solution to the boundary value problem.)

The values of a_j for $j = 0, 1, \dots, 7$ are listed in Table 3.3. It follows from the Remez algorithm that

$$(3.20) \quad \max_{-1 \leq H \leq 22} |l(H) - \tilde{l}(H)| = 4.10533 \times 10^{-5}$$

and the values of $l(H) - \tilde{l}(H)$ in Table 3.4 confirm this result.

j	a_j
0	-0.1505866818
1	-0.4018655347
2	2.0945191543
3	-5.8821787341
4	10.9583158033
5	-10.7524447788
6	5.9416272229
7	-0.8198101027

Table 3.3

For computational purposes, it is useful to decompose \tilde{s}_m of (3.11) into seven subsums, $X_{m,k}(H, H_0)$:

$$(3.21) \quad X_{m,k} \equiv X_{m,k}(H, H_0) = \sum_{j=0}^{\lfloor \frac{mN-k}{7} \rfloor} c_{m,7j+k} (p-H)^j \quad \text{for } k = 0, \dots, 6$$

Table 3.4

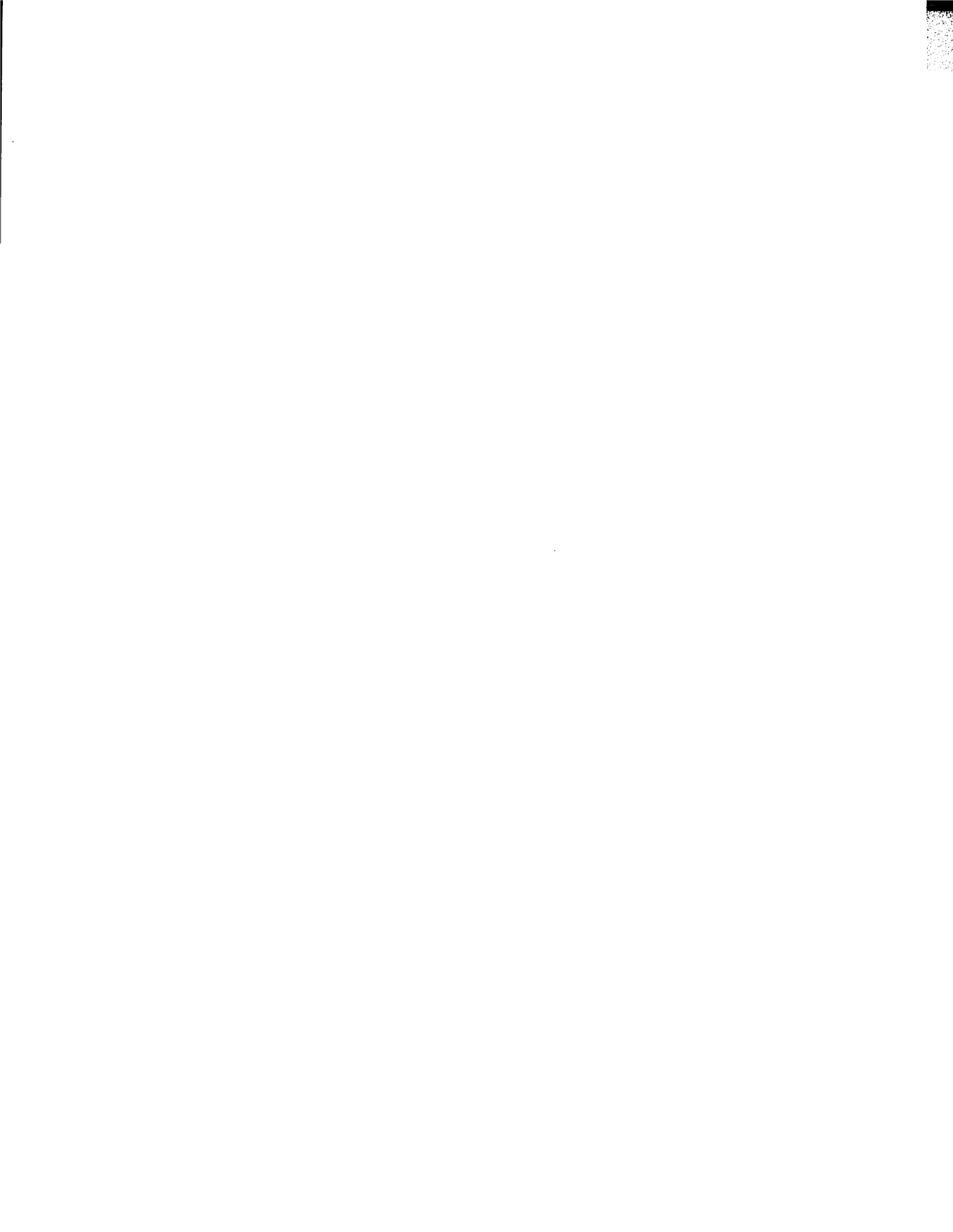
H	$l(H)$	$\bar{l}(H)$	RESIDUAL
-1.00	0,9959294854	0.9959705387	-0,0000410532
-0.95	0,9949433246	0.9949469612	-0,0000036365
-0.90	0.9937058897	0.9936842046	0,0000216851
-0.85	0,9921482468	0.9921121400	0.0000361068
-0,80	0.9901805280	0,9901395036	0,0000410244
-0.75	0,9876847005	0.9876466686	0,0000380319
-0.70	0.9845044389	0.9844755284	0,0000289105
-0,65	0,9804307389	0.9804151337	0,0000156052
-0,60	0.9751811643	0,9751809776	0,0000001867
-0.55	0.9683693844	0.9683845936	-0,0000152092
-0.50	0.9594595805	0,9594880509	-0,0000284704
-0.45	0.9476966904	0.9477343230	-0,0000376326
-0.40	0.9319969918	0.9320380440	-0,0000410522
-0,35	0,9107715037	0.9108091401	-0,0000376363
-0,30	0,8816314138	0.6816585552	-0,0000271414
-0.25	0.8408774844	0,8408880189	-0.0000105345
-0,20	0.7825739504	0,7825643555	0,0000095949
-0,15	0,6967749524	0.6967462574	0,0000286950
-0,10	0.5658946971	0,5658544750	0,0000402221
-0.05	0.3566349540	0.3565983358	0.0000366182
0,00	0,0000000004	-0,0000128543	0,0000128546
0.05	-0.6658716068	-0,6658472800	-0,0000243268
0,10	-2.0969395414	-2.0969003767	-0,0000391647
0.15	-6.0295779653	-6.0296000934	0,0000221281
0.20	-24,8347898435	-24.8347511783	-0,0000386653
0,22	-62,7409553870	-62.7409143510	-0,0000410362

$$(3.22) \quad \bar{s}_m(H, H_0) = X_{m,0} + \sum_{k=1}^6 X_{m,k} (p-H)^{k/7}$$

In this way the evaluation of \bar{s}_m involves the calculation of up to the sixth power of $(p-H)^{1/7}$ and up to the $[\frac{mN}{7}]$ -th power of $(p-H)$, instead of the mN -th power of $(p-H)^{1/7}$. This calculation of \bar{s}_m is roughly equivalent to the evaluation of seven $[\frac{mN}{7}]$ -th degree polynomials in $(p-H)$. For $m = 10$ and $N = 8$, 11-th degree polynomials are evaluated instead of 80-th degree polynomials. Thus, approximation with negative, fractional powers of the variable $(p-H)$ has several beneficial side effects:

- (1) More coefficients are used per unit degree of the approximation; e.g. a 2nd degree polynomial approximation has 3 arbitrary coefficients, whereas a 2nd degree approximation in powers of $2/7$ has 8 arbitrary coefficients. Freedom to choose more coefficients aids in minimizing error.
- (2) Beginning the fractional power expansion at a negative power again allows more coefficients.

These advantages more than compensate for the problems caused by the presence of a singularity of $l(H)$ near the domain of integration.



4. EXAMPLES

In this section, the (approximated) solutions to four initial value problems are presented in the form of tables and graphs in the hodograph and physical planes. This was done in the following way:

- (1) the line $H = H_0$ was specified ($H_0 = -.2$ was used in all four examples), and the procedure FANDG was supplied for evaluating $f(\theta)$, $g^{(1)}(\theta)$ and their derivatives (these two functions are the initial values for the differential equation);
- (2) the coefficients for $s_m(H, H_0)$, for $m = 0, 1, \dots, 41$ were computed, using the recurrence relations in Theorem 3.1;
- (3) the coefficients for $\frac{d}{dH} s_m(H, H_0)$ were computed from those of $s_m(H, H_0)$;
- (4) three streamlines were traced in the hodograph: $\psi(H, \theta) = \psi(0, 1.5)$, $\psi(H, \theta) = \psi(.05, 1.5)$ and $\psi(H, \theta) = \psi(.1, 1.5)$;
- (5) these streamlines were numerically transformed into the physical plane, using the relations

$$(4.1) \quad \begin{aligned} x &= \int \frac{\cos \mathcal{A}}{\rho} \left[\frac{M^2 - 1}{v^2} \psi_\theta \, dv + \psi_v \, d\theta \right] \\ Y &= \int \frac{\sin \mathcal{A}}{\rho} \left[\frac{M^2 - 1}{v^2} \psi_\theta \, dv + \psi_v \, d\theta \right] \end{aligned}$$

(See [B-H-K, p. 21] for further details and references.)

The values of H and θ making up a streamline $\psi(H, \theta) = \text{constant}$, were chosen so that $|\psi(H, \theta) - \text{constant}| \leq 10^{-5}$. During each calculation of $\psi(H, \theta)$, terms in (2.8) were added in until the last term added was

$< 10^{-6} \times |(\text{the current value of the sum})|$. An average of six terms (involving s_0, s_1, \dots, s_{11}) of (2.8) was used in computing $\psi(H, \theta)$ for these examples. Each example took about 13 minutes on the B5500, and used STRFNC about 1300 times.

In the first example, FANDG computed the initial values for the Ringleb solution:

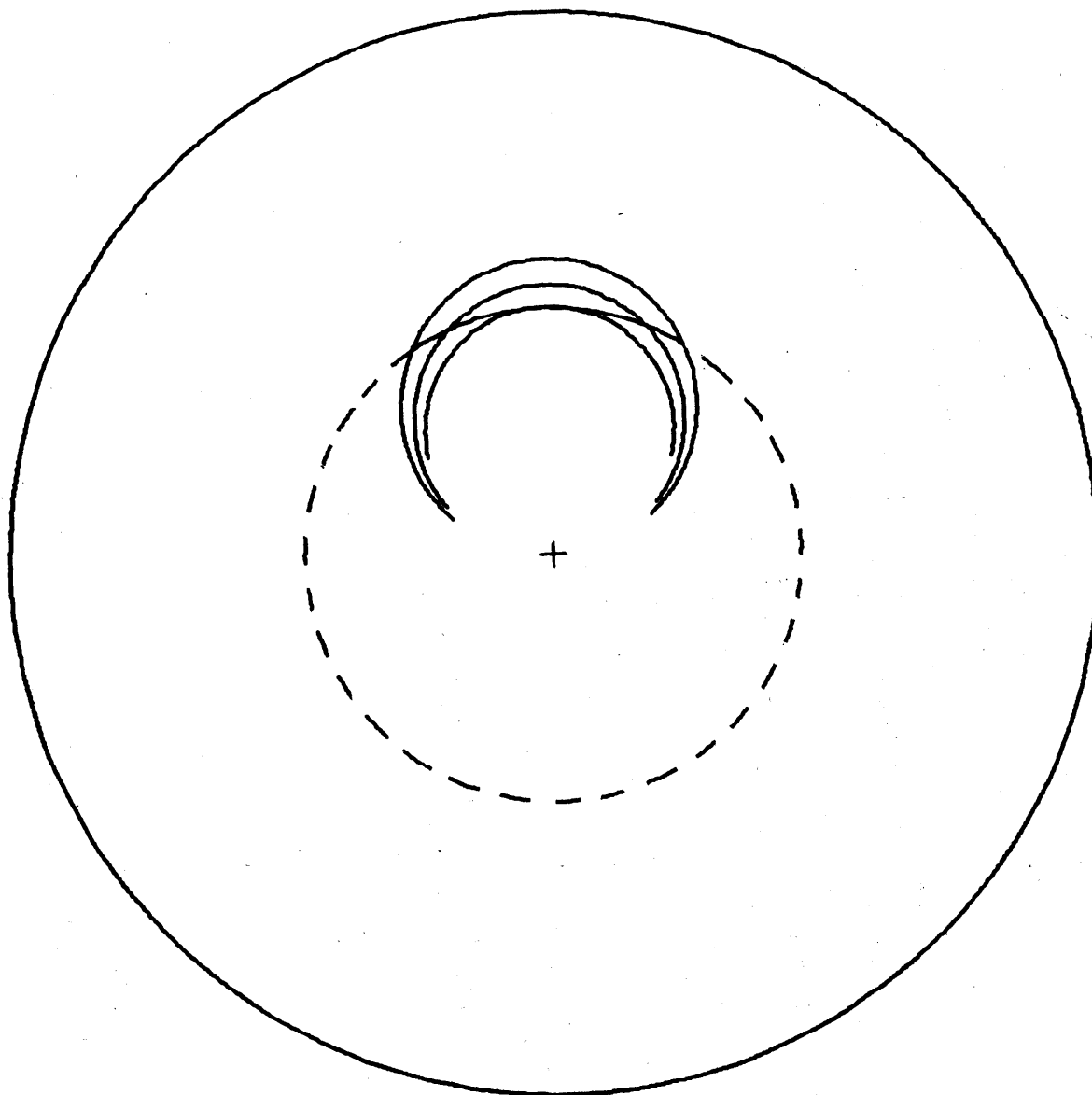
$$(4.2) \quad f(e) = \frac{2.538 \sin r\theta}{v(H_0)} \quad , \quad g^{(1)}(\theta) = - \frac{2.538 \sin r\theta}{v(H_0)(1-.2v^2(H_0))^{2.5}}$$

with $r = 1$. Examples 2, 3 and 4 used (4.2) with $r = .8$, 1.2 and 1.5 , respectively. A closed form solution for $\psi(H, \theta)$ in these last three examples is not known.

EXAMPLE1

RINGLEB SOLUTION

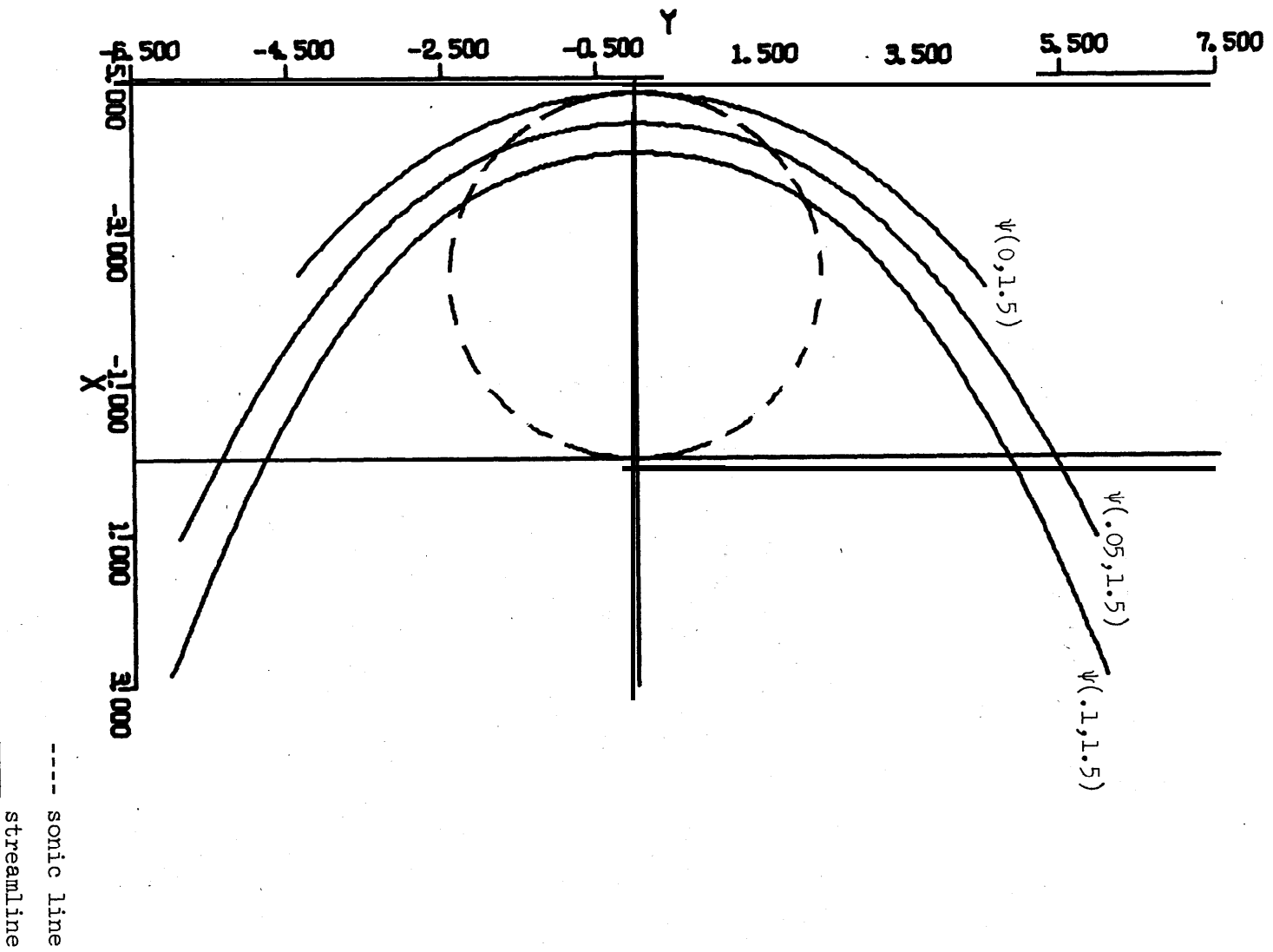
$$(r = 1)$$



---- sonic line
— streamline

HODOGRAPH PLANE

EXAMPLE I (con't.)



PHYSICAL PLANE

EXAMPLE I (con't.)

$$\psi(H, \theta) = 2.77327$$

H	θ	V	X	Y
-0.357181	0.670000	0.569304	-2.242512	4.519349
-0.246264	0.790000	0.650090	-3.116098	3.743652
-0.163745	0.910000	0.722525	-3.682120	3.102722
-0.102783	1.030000	0.784569	-4.078386	2.526454
-0.058670	1.150000	0.835328	-4.367205	1.973886
-0.028118	1.270000	0.874074	-4.575625	1.422097
-0.008889	1.390000	0.900247	-4.713453	0.861072
0.000000	1.500000	0.912871	-4.779586	0.338178
0.001588	1.570000	0.915163	-4.791589	0.003021
0.000478	1.630000	0.913560	-4.783195	-0.284338
-0.002931	1.690000	0.908669	-4.757582	-0.570692
-0.008703	1.750000	0.900508	-4.714820	-0.855155
-0.016940	1.810000	0.889106	-4.654953	-1.137109
-0.027792	1.870000	0.874504	-4.577906	-1.416323
-0.041457	1.930000	0.856755	-4.483338	-1.693063
-0.058181	1.990000	0.835923	-4.370461	-1.968194
-0.078271	2.050000	0.812082	-4.237791	-2.243268
-0.102096	2.110000	0.785318	-4.082835	-2.520634
-0.130099	2.170000	0.755729	-3.901659	-2.803553
-0.162807	2.230000	0.723419	-3.688295	-3.096367
-0.200855	2.290000	0.688506	-3.433854	-3.404747
-0.245001	2.350000	0.651115	-3.125191	-3.736064
-0.296167	2.410000	0.611380	-2.742776	-4.099968

EXAMPLE I (con?,)

$$\psi(H, \theta) = 2.55392$$

H	θ	V	X	Y
-0.608494	0.444513	0.427338	1.069939	5.921173
-0.488494	0.513757	0.488389	-0.432149	5.145598
-0.368494	0.599576	0.560775	-1.602965	4.422127
-0.249132	0.710000	0.647770	"2.523155	3.721549
-0.152526	0.830000	0.733331	-3.144892	3.122730
-0.081516	0.950000	0.808345	-3.564248	2.607194
-0.029892	1.070000	0.871732	-3.869102	2.122954
0.006672	1.190000	0.922581	-4.097494	1.639303
0.031190	1.310000	0.960161	-4.263252	1.140478
0.045677	1.430000	0.983931	-4.368588	0.622701
0.050000	1.500000	0.991276	-4.401377	0.313843
0.051449	1.570000	0.993765	-4.412524	0.002462
0.050436	1.630000	0.992024	-4.404726	-0.264560
0.047323	1.690000	0.986713	-4.380988	-0.530016
0.042044	1.750000	0.977851	-4.341542	-0.792479
0.034492	1.810000	0.965470	-4.286697	-1.050833
0.024513	1.870000	0.949614	-4.216739	-1.304410
0.011902	1.930000	0.930340	-4.131775	-1.553100
-0.003598	1.990000	0.907719	-4.031549	-1.797441
-0.022304	2.050000	0.881830	-3.915211	-2.038697
-0.044599	2.110000	0.852768	-3.781024	-2.278924
-0.070943	2.170000	0.820637	-3.625991	-2.521052
-0.101882	2.230000	0.785552	-3.445338	-2.769003
-0.138072	2.290000	0.747640	"3.231767	-3.027870
-0.180295	2.350000	0.707038	-2.974333	-3.304213
-0.229501	2.410000	0.663891	-2.656649	-3.606528
-0.286848	2.470000	0.618354	-2.253924	-3.946017
-0.346848	2.524202	0.575301	-1.785603	-4.297146
-0.406848	2.571660	0.536212	ml. 259398	-4.651499
-0.466848	2.613762	0.500521	-0.665216	-5.014157
-0.526848	2.651492	0.467781	0.007538	-5.388860
-0.586848	2.685571	0.437635	0.770293	-5.778577

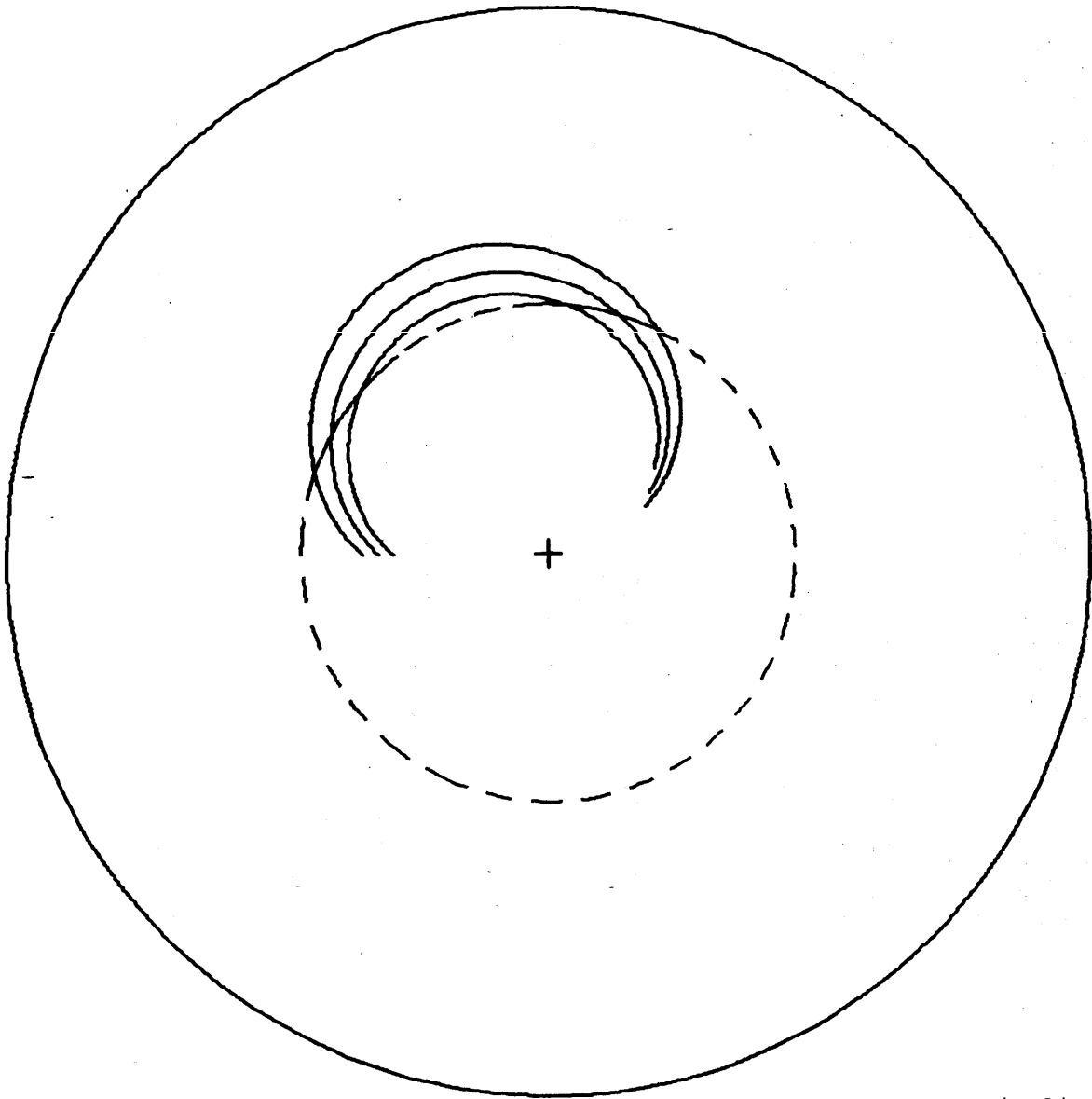
EXAMPLE I (con?.)

$$\psi(H, \theta) = 2.33002$$

H	θ	V	X	Y
-0.695135	0.365072	0.388885	2.877149	6.042925
-0.575135	0.419169	0.443331	1.086153	5.306357
-0.455135	0.484400	0.507244	-0.299229	4.638221
-0.335135	0.565182	0.583374	-1.371249	4.022005
-0.214730	0.670000	0.676414	-2.210618	3.430994
-0.112822	0.790000	0.773758	-2.792562	2.914211
-0.03'8940	0.910000	0.859974	-3.175934	2.479842
0.014219	1.030000	0.933820	-3.455529	2.072781
0.051722	1.150000	0.994235	-3.671452	1.659033
0.077'119	1.270000	1.040351	-3.837091	1.219706
0.092822	1.390000	1.071503	-3.952436	0.749280
0.100000	1.500000	1.086529	-4.009656	0.296088
0.101277	1.570000	1.089257	-4.020179	0.002022
0.100385	1.630000	1.087349	-4.012814	-0.250218
0.097639	1.690000	1.081527	-3.990475	-0.500118
0.092973	1.750000	1.071814	-3.953605	-0.745516
0.086275	1.810000	1.058243	-3.902856	-0.984653
0.077386	1.870000	1.040863	-3.838958	-1.216335
0.066094	1.930000	1.019738	-3.762548	-1.440055
0.052132	1.990000	0.994943	-3.673967	-1.656067
0.035170	2.050000	0.966566	-3.573032	-1.865437
0.014809	2.110000	0.934712	-3.458758	-2.070062
-0.009428	2.170000	0.899493	-3.329036	-2.272702
-0.038112	2.230000	0.861037	-3.180191	-2.477026
-0.071924	2.290000	0.819483	-3.006377	-2.687728
-0.111678	2.350000	0.774978	-2.798648	-2.910730
-0.158355	2.410000	0.727685	-2.543488	-3.153551
-0.213152	2.470000	0.677773	-2.220378	-3.425923
-0.273469	2.526471	0.628566	-1.826024	-3.720823
-0.333469	2.575149	0.584534	-1.384301	-4.016389
-0.393469	2.618009	0.544616	-0.884102	-4.318997
-0.453469	2.656191	0.508209	-0.316058	-4.632029
-0.513469	2.690517	0.474845	0.329813	-4.958083
-0.573469	2.721602	0.444148	1.064386	-5.299320
-0.633469	2.749916	0.415812	1.899670	-5.657649
-0.693469	2.775832	0.389585	2.849030	-6.034841

EXAMPLE II

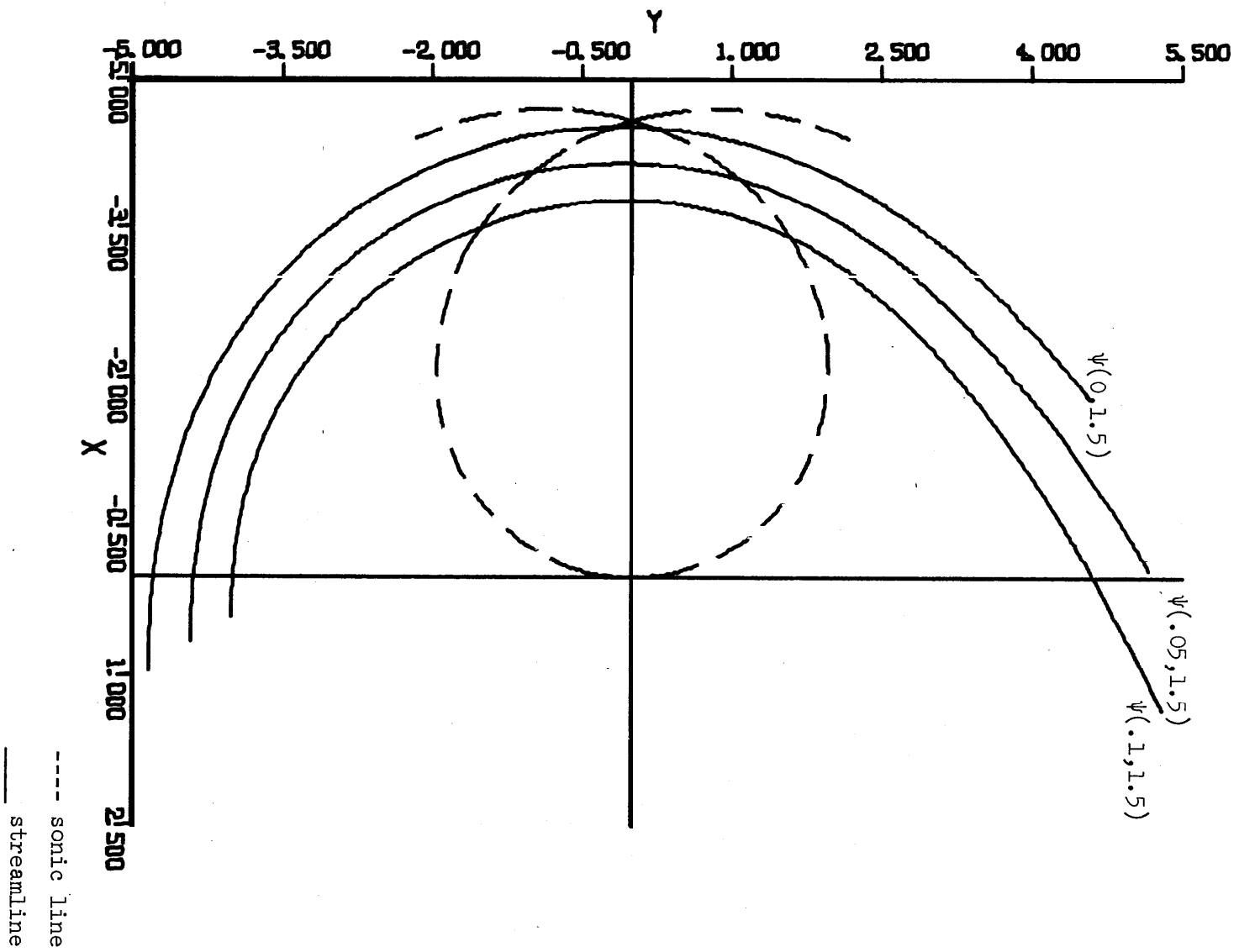
$$r = .8$$



---- sonic line
— streamlines

HODOGRAPH PLANE

EXAMPLE II (con't.)



PHYSICAL PLANE

EXAMPLE II (con't.)

$$\psi(H, \theta) = 2.57676$$

H	θ	V	X	Y
-0.459174	0.679269	0.504913	-1.812304	4.573623
-0.339493	0.790000	0.580352	-2.727762	3.752560
-0.239967	0.910000	0.655224	-3.364548	3.031989
-0.163568	1.030000	0.722694	-3.795537	2.405731
-0.104582	1.150000	0.782613	-4.098271	1.827095
-0.059066	1.270000	0.834846	-4.309051	1.269647
-0.024239	1.390000	0.879234	-4.444491	0.718928
0.000000	1.500000	0.912871	-4.508365	0.214336
0.012136	1.570000	0.930691	-4.519884	-0.107177
0.020706	1.630000	0.943709	-4.511837	-0.382636
0.027702	1.690000	0.954620	-4.487262	-0.657376
0.033211	1.750000	0.963402	-4.444184	-0.930622
0.037303	1.810000	0.970038	-4.388683	-1.201443
0.040028	1.870000	0.974512	-4.314920	-1.468790
0.041421	1.930000	0.976815	-4.225152	-1.731545
0.041497	1.990000	0.976942	-4.119744	-1.988560
0.040259	2.050000	0.974892	-3.999158	-2.238703
0.037690	2.110000	0.970670	-3.863940	-2.480898
-0.033760	2.170000	0.964286	-3.714694	-2.714156
0.028419	2.230000	0.955753	-3.552046	-2.937610
0.021600	2.290000	0.945089	-3.376607	-3.150526
0.013219	2.350000	0.932315	-3.188915	-3.353322
0.003167	2.410000	0.917455	-2.989392	-3.542562
-0.008685	2.470000	0.900533	-2.778270	-3.720954
-0.022495	2.530000	0.881574	-2.555531	-3.887329
-0.038448	2.590000	0.860605	-2.320820	-4.041614
-0.056767	2.650000	0.837649	-2.073343	-4.183795
-0.077711	2.710000	0.812730	-1.811749	-4.313869
-0.101592	2.770000	0.785869	-1.533953	-4.431768
-0.128776	2.830000	0.757084	-1.236917	-4.537276
-0.159699	2.890000	0.726393	-0.916324	-4.629886
-0.194881	2.950000	0.693813	-0.566118	-4.708608
-0.234948	3.010000	0.659359	-0.177819	-4.771668
-0.280655	3.070000	0.623051	0.260519	-4.016028
-0.332926	3.130000	0.584913	0.765920	-4.836609

EXAMPLE II (con?.)

$$\psi(H, \theta) = 2.3662'$$

H	θ	V	X	Y
-0.585520	0.536424	0.438276	-0.075907	5.162146
-0.465520	0.613881	0.501277	-1.217096	4.426613
-0.345520	0.711196	0.576209	-2.129787	3.719365
-0.233100	9.830000	0.660891	-2.831001	3.043472
-0.147131	0.950000	0.738620	-3.295318	2.473098
-0.081466	1.070000	0.808401	-3.619632	1.958474
-0.931098	1.190000	0.870148	-3.851861	1.467296
0.007443	1.310000	0.923717	-4.013627	0.981091
0.036604	1.430000	0.968897	-4.113610	0.490122
0.050000	1.500000	0.991276	-4.144420	0.199956
0.061069	1.570000	1.010653	-4.154897	-0.092914
0.068867	1.630000	1.024832	-4.147507	-0.345590
0.075219	1.690000	1.036730	-4.124829	-0.599039
0.080214	1.750000	1.046317	-4.086746	-0.852327
0.083919	1.810000	1.053568	-4.033233	-1.104342
0.086384	1.870000	1.058460	-3.964392	-1.353834
0.087643	1.930000	1.060979	-3.880469	-1.599474
0.087712	1.990000	1.06111~	-3.781864	-1.839901
0.086592	2.050000	1.058876	-3.669119	-2.073783
0.084269	2.110000	1.054259	-3.542901	-2.299864
0.080711	2.170000	1.047283	-3.403968	-2.517012
0.075870	2.230000	1.037966	-3.253130	-2.724253
0.069679	2.290000	1.026336	-3.091193	-2.920793
0.062055	2.350000	1.012421	-2.91~910	-3.106034
0.052892	2.410000	0.996257	-2.736922	-3.279567
0.042060	2.470000	0.977878	-2.545694	-3.441163
0.029407	2.530000	0.957320	-2.345451	-3.590740
0.014748	2.590000	0.934619	-2.136110	-3.738369
-0.002135	2.650000	0.909607	-1.917195	-3.854155
-0.021498	2.710000	0.882916	-1.687735	-3.968263
-0.043648	2.770000	0.853971	-1.446136	-4.070814
-0.068947	2.830000	0.822994	-1.189993	-4.161810
-0.097826	2.890000	0.790003	-0.915842	-4.241017
-0.130801	2.950000	0.755011	-0.618780	-4.307807
-0.168494	3.010000	0.718028	-0.291913	-4.360904
-0.211659	3.070000	0.679063	0.074488	-4.397997
-0.261219	3.130000	0.638128	0.494314	-4.415107

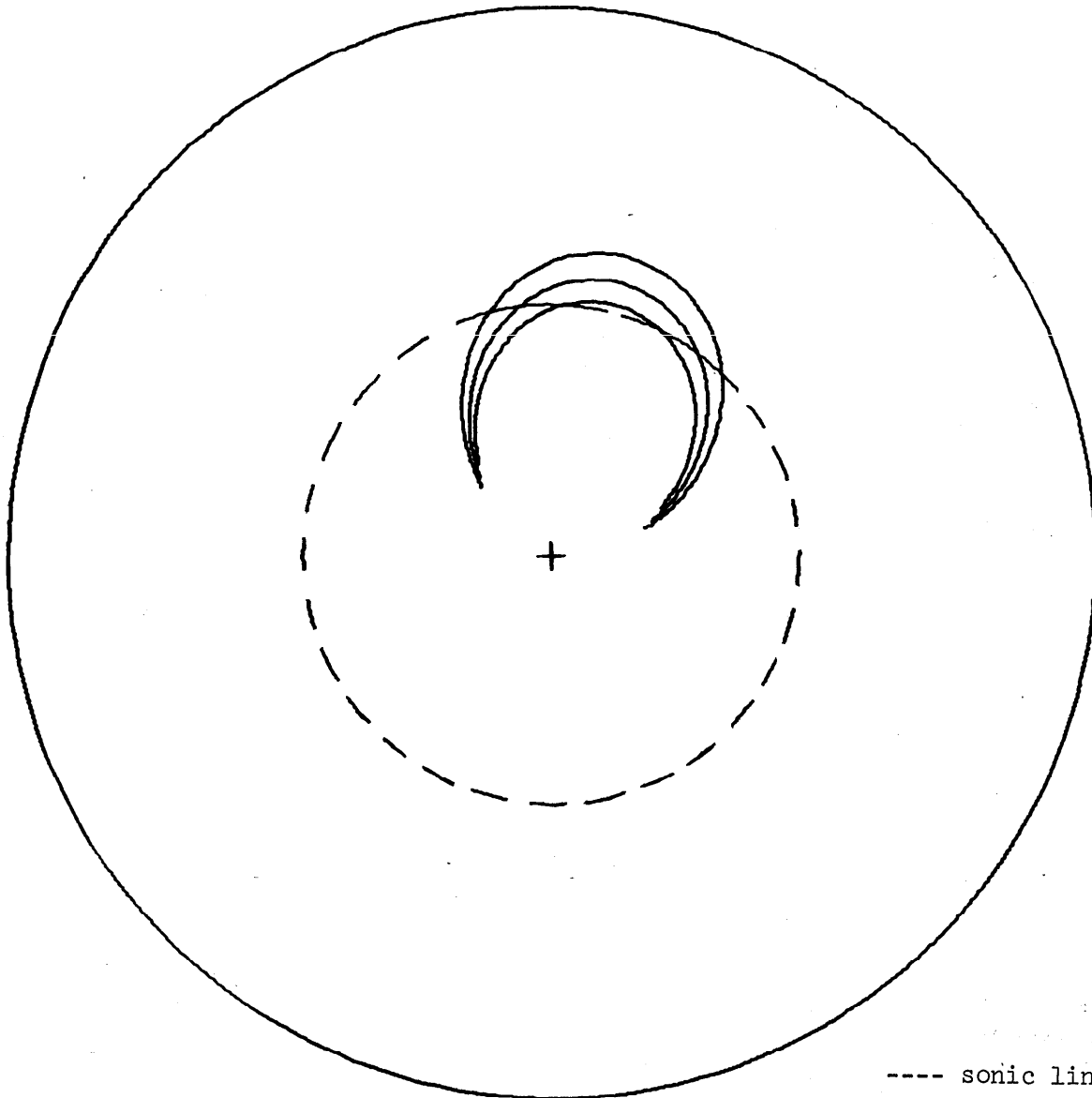
EXAMPLE II (con?.)

$$\psi(H, \theta) = 2.15312$$

H	θ	V	X	Y
-0.666839	0.445646	0.400980	1.350616	5.393565
-0.546839	0.506108	0.457464	0.024044	4.612360
-0.426839	0.579952	0.523967	-1.023706	3.983691
-0.306839	0.673057	0.603528	-1.857063	3.384705
-0.192046	0.790000	0.696353	-2.506193	2.806470
-0.103968	0.910000	0.783281	-2.936194	2.319639
-0.037519	1.030000	0.861800	-3.235730	1.884086
0.0129'44	1.150000	0.931902	-3.453490	1.467489
0.051272	1.270000	0.993459	-3.610903	1.050679
0.080161	1.390000	1.046215	-3.716011	0.622565
0.100000	1.500000	1.086529	-3.767370	0.215792
0.109838	1.570000	1.108021	-3.776871	-0.050353
0.116742	1.630000	1.123786	-3.770074	-0.383363
0.122350	1.690000	1.137044	-3.749061	-0.517087
0.126748	1.750000	1.147746	-3.713520	-0.753406
0.130004	1.810000	1.155851	-3.663283	-0.989956
0.132166	1.870000	1.161326	-3.598372	-1.225189
0.133270	1.930000	1.164147	-3.519023	1.457435
-0.133330	1.990000	1.164302	-3.425700	-1.684983
0.132349	2.050000	1.161792	-3.3190~1	-1.906160
0.130311	2.110000	1.156625	-3.200031	-2.119411
0.127185	2.170000	1.148825	-3.069550	-2.323363
0.122923	2.230000	1.138424	-2.928714	-2.516875
0.117460	2.290000	1.125461	-2.778609	-2.699071
0.110712	2.350000	1.109985	-2.620259	-2.869349
0.102574	2.410000	1.092048	-2.454558	-3.027369
0.092920	3.470000	1.071704	-2.282206	-3.173031
0.081597	2.530000	1.049009	-2.103650	-3.306'431
0.068426	2.590000	1.024017	-1.919025	-3.427820
0.053192	2.650000	0.936777	-1.728091	-3.537544
0.035643	2.710000	0.967334	-1.530160	-3.635988
0.015479	2.770000	0.935724	-1.324004	-3.723508
-0.007656	2.830000	0.901978	-1.107717	-3.800358
-0.034185	2.890000	0.866116	-0.878523	-3.866590
-0.064618	2.950090	0.829150	-0.632487	-3.921919
-0.099569	3.010000	0.788085	-0.364082	-3.965531
-0.139786	3.070000	0.745920	-0.065517	-3.995769
-0.186188	3.130000	0.701649	0.274318	-4.009630

EXAMPLE III

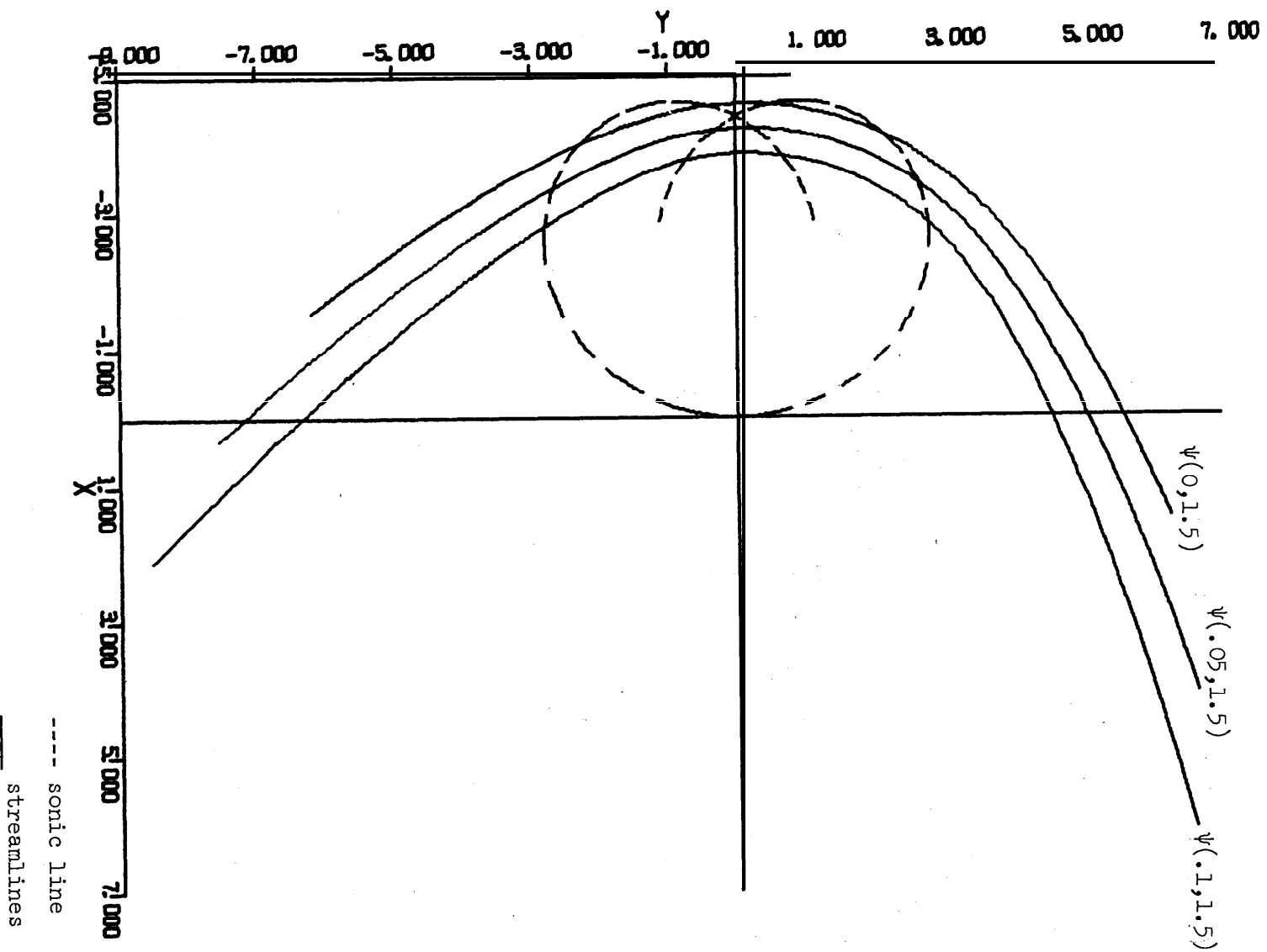
$$r = 1.2$$



---- sonic line
—— streamline

HODOGRAPH PLANE

EXAMPLE III (con't.)



PHYSICAL PLANE

EXAMPLE III (cod-t.)

$$\psi(H, \theta) = 2.72611$$

H	G		X	Y
-0.580826	0.401327	0.440552	1.476017	6.254477
-0.460826	0.471021	0.503963	-0.240465	5.460012
-0.340826	0.557665	0.579432	-1.548473	4.726842
-0.221657	0.670000	0.670498	-2.550364	4.027697
-0.128987	0.790000	0.756867	-3.196180	3.453982
-0.063925	0.910000	0.828981	-3.629674	2.962596
-0.020542	1.030000	0.884208	-3.952407	2.492531
0.005389	1.150000	0.920698	-4.204219	2.010002
0.016573	1.270000	0.937384	-4.395289	1.503578
0.014228	1.390000	0.933835	-4.524504	0.977393
0.000000	1.500000	0.912871	-4.586746	0.485194
-0.015624	1.570000	0.890908	-4.598089	0.167774
-0.033559	1.630000	0.866930	-4.589958	-0.109205
-0.056159	1.690000	0.838393	-4.564332	-0.394863
-0.083970	1.750000	0.805538	-4.518983	-0.695669
-0.117638	1.810000	0.768661	-4.449672	-1.021129
-0.157922	1.870000	0.728103	-4.349059	-1.384601
-0.205709	1.930000	0.664239	-4.205072	-1.804590
-0.262066	1.990000	0.637460	-3.998271	-2.306958
-0.322974	2.045510	0.591920	-3.724098	-2.877056
-0.382974	2.093138	0.551330	-3.395088	-3.479841
-0.443974	3.135315	0.514346	-2.998829	-4.134372
-0.502974	2.173075	0.480479	-2.525377	-4.850369
-0.562974	2.207153	0.449339	-1.963393	-5.637446

EXAMPLE III (con?.)

$$\psi(H, \theta) = 2.51901$$

H	θ	V	X	Y
-0.698208	0.317281	0.387596	4.071576	6.636595
-0.578208	0.369817	0.441828	1.844998	5.845047
-0.458208	0.432963	0.505469	0.155303	5.132771
-0.338208	0.5-0590	0.581241	-1.122548	4.485856
-0.218208	0.610000	0.673434	-2.090477	3.884287
-0.111629	0.730000	0.775031	-2.769276	3.351524
-0.036975	0.850000	0.862501	-3.198451	2.920697
0.013330	0.970000	0.932483	-3.512720	2.517254
0.044887	1.090000	0.982602	-3.765403	2.096468
0.061554	1.210000	1.011521	-3.969367	1.640385
0.0615497	1.330000	1.018648	-4.120222	1.153924
0.057243	1.450000	1.003859	-4.211469	0.655248
0.050000	1.500000	0.991276	-4.231372	0.448243
0.035696	1.570000	0.967420	-4.241685	0.160864
0.019143	1.630000	0.941307	-4.234524	-0.084132
-0.001897	1.690000	0.910147	-4.212408	-0.331015
-0.028037	1.750000	0.874180	-4.174091	-0.585367
-0.059997	1.810000	0.833717	-4.116524	-0.855782
-0.098611	1.870000	0.789138	-4.433845	-1.154507
-0.144843	1.930000	0.740881	-3.915922	-1.498466
-0.199821	1.990000	0.689420	-3.746061	-1.911054
-0.260336	2.046083	0.638841	-3.516536	-2.387872
-0.320316	2.094216	0.593811	-3.237906	-2.897276
-0.380316	2.136639	0.553047	-2.900613	-3.453847
-0.440316	2.174500	0.515915	-2.495850	-4.063101
-0.500316	2.208595	0.481919	-2.013670	-4.736341
-0.560316	2.239507	0.450666	-1.442758	-5.481226
-0.620316	2.267677	0.421836	-0.770200	-6.307138
-0.680316	2.293449	0.395165	0.018777	-7.224454

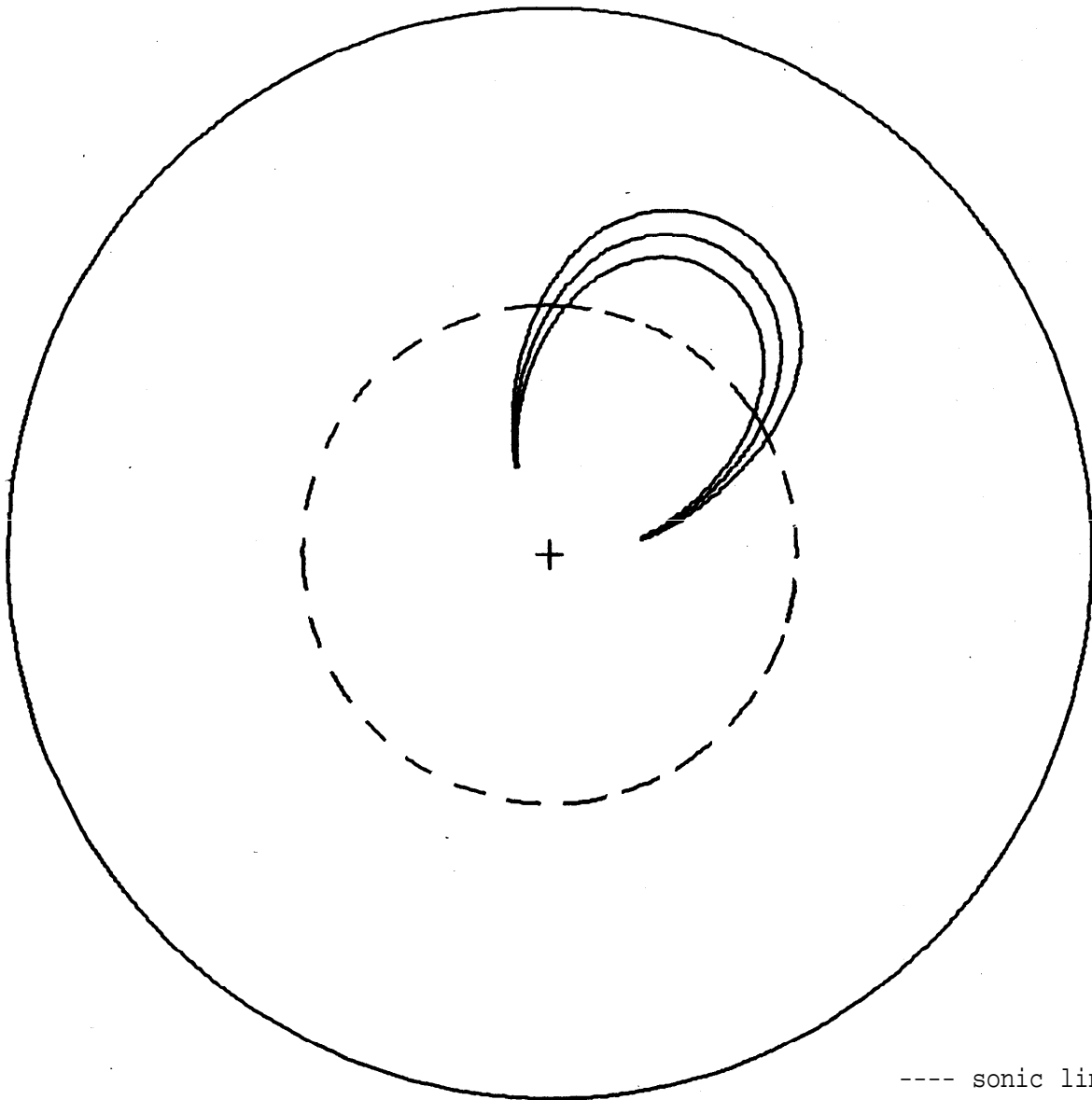
EXAMPLE III (con't.)

$$\psi(H, \theta) = 2.30546$$

H	θ	V	X	Y
-0.770631	0.264214	0.358614	6.105391	6.602550
-0.650631	0.307001	0.408105	3.491110	5.839439
-0.530631	0.357719	0.465807	1.507501	5.159072
-0.410631	0.418670	0.533866	0.010987	4.551301
-0.290631	0.493659	0.615509	-1.109627	4.005809
-0.170631	0.590000	0.716017	-1.944262	3.508361
-0.062023	0.710000	0.831268	-2.525989	3.070782
0.012382	0.830000	0.931059	-2.883756	2.725779
0.061465	0.950000	1.011362	-3.152513	2.394328
0.091925	1.070000	1.069863	-3.382926	2.026937
0.108397	1.190000	1.104804	-3.581824	1.604501
0.113544	1 .310000	1.116410	-3.736953	1.137166
0.108219	1.430000	1.104410	-3.835264	0.654916
0.100000	1.500000	1.086529	-3.864520	0.380099
0.087496	1.570000	1.060685	-3.874064	0.115790
0.072863	1.630000	1.032278	-3.867752	-0.101634
0.054028	1.690000	0.998230	-3.848894	-0.312644
0.030302	1.750000	0.958743	-3.817395	-0.522012
0.000864	1.810000	0.914117	-3.771525	-0.737634
-0.035234	1.870000	0.864753	-3.706958	-0.970980
-0.079076	1.930000	0.811152	-3.615475	-1.237811
-0.131897	1.990000	0.753891	-3.482995	-1.559542
-0.192800	2.047961	0.695676	-3.294385	a1.950235
-0.252800	2.096704	0.644822	-3.064468	-2.368264
-0.312800	2.139504	0.599203	-2.783622	-2.827966
-0.372800	2.177444	0.557943	-2.444118	-3.336567
-0.432800	2.211498	0.530386	-2.037334	-3.901006
-0.492800	2.242304	0.486020	-1.553520	-4.528516
-0.552800	2.270333	0.454442	-0.981566	-5.226971
-0.612800	2.295949	0.425324	-0.308770	-6.005129
-0.672800	2.319441	0.398396	0.479410	-6.872833
-0.732800	2.341042	0.373432	1.399636	-7.841207

EXAMPLE IV

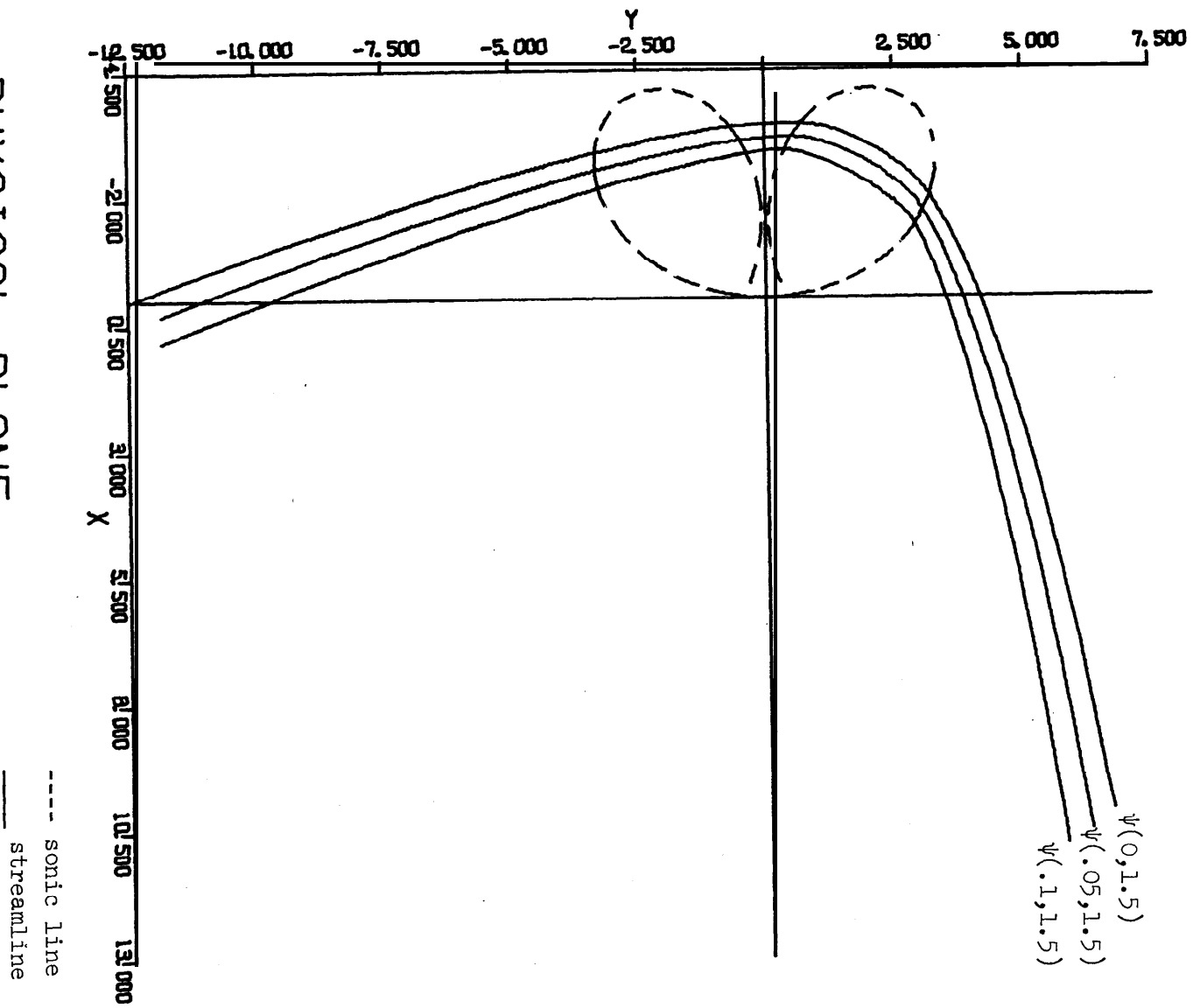
$$r = 1.5$$



---- sonic line
___ streamlines

HODOGRAPH PLANE

EXAMPLE IV (con't.)



PHYSICAL PLANE

EXAMPLE IV (con't.)

$$\psi(H, \theta) = 2.20548$$

li	θ	V	X	Y
-0.803855	0.177423	0.346149	10.133879	6.638649
-0.683855	0.211565	0.393655	6.348335	5.898426
-0.563855	0.252018	0.448901	3.556194	5.244259
-0.443855	0.299932	0.513827	1.511290	4.669536
-0.323855	0.356902	0.591295	0.035407	4.170702
-0.203855	0.425672	0.685864	-0.999284	3.747860
-0.083855	0.512689	0.805669	-1.685890	3.404276
0.028592	0.630000	0.956028	-2.094014	3.146683
0.095673	0.750000	1.077408	-2.322963	2.958135
0.130230	0.870000	1.156421	-2.567860	2.699149
0.144563	0.990000	1.194216	-2.848825	2.320764
0.144240	1.110000	1.193324	-3.107798	1.869345
0.129135	1.230000	1.153673	-3.290854	1.439947
0.093386	1.350000	1.072666	-3.389280	1.102906
0.024388	1.470000	0.949419	-3.436601	0.808369
0.000000	1.500000	0.912871	-3.444460	0.715589
-0.068157	1.568212	0.823931	-3.454288	0.420090
-0.128157	1.616717	0.757720	-3.446610	0.093906
-0.188157	1.658598	0.699862	-3.419213	-0.306801
-0.248157	1.695758	0.648557	-3.367022	-0.790445
-0.308157	1.729251	0.602568	-3.284415	-1.365666
-0.368157	1.759714	0.560997	-3.165111	-2.042477
-0.428157	1.787568	0.523172	-3.001983	-2.832818
-0.488157	1.813108	0.488575	-2.786844	-3.750968
-0.548157	1.836562	0.456794	-2.510211	-4.813924
-0.608157	1.858113	0.427496	-2.161041	-6.041816
-0.668157	1.877919	0.400407	-1.726435	-7.458379
-0.728157	1.896116	0.375298	-1.191310	-9.091488
-0.788157	1.912830	0.351977	-0.538009	-10.973786

EXAMPLE IV (con?.)

$$\psi(H, \theta) = 2.05042$$

H	θ	V	X	Y
-0.809536	0.163312	0.344066	10.531442	6.222300
-0.689536	0.194611	0.391244	6.700484	5.534332
-0.569536	0.231596	0.446085	3.876399	4.927689
-0.449536	0.275225	0.510498	1.809345	4.396350
-0.329536	0.326763	0.587287	0.318922	3.937328
-0.209536	0.388297	0.680902	-0.722624	3.551744
-0.089536	0.464555	0.799234	-1.402841	3.246541
0.029549	0.570000	0.957546	-1.783280	3.034989
0.109142	0.690000	1.106464	-1.944453	2.918646
0.149531	0.810000	1.208196	-2.130495	2.743130
0.168079	0.930000	1.265312	-2.409498	2.409642
0.173311	1.050000	1.283104	-2.717262	1.939420
0.167547	1.170000	1.263552	-2.966366	1.439379
0.148230	1.290000	1.204486	-3.110682	1.037878
0.106468	1.410000	1.100536	-3.166639	0.795663
0.050000	1.500000	0.991276	-3.182474	0.656730
-0.015592	1.570000	0.890953	-3.188156	0.472750
-0.075592	1.619553	0.815192	-3.181889	0.236330
-0.135592	1.661398	0.750141	-3.159602	-0.075402
-0.195592	1.698135	0.693178	-3.116196	-0.467620
-0.255592	1.731099	0.642591	-3.046418	-0.946099
-0.315592	1.761049	0.597192	-2.944595	-1.518306
-0.375592	1.788451	0.556118	-2.804390	-2.193758
-0.435592	1.813616	0.518720	-2.618576	-2.984265
-0.495592	1.836771	0.494492	-2.378814	-3.904186
-0.555592	1.858091	0.453035	-2.075416	-4.970742
-0.615592	1.877723	0.424024	-1.697079	-6.204394
-0.675592	1.895795	0.397192	-1.230587	-7.629297
-0.735592	1.912422	0.372315	-0.660481	-9.273836
-0.795592	1.927710	0.349203	0.031330	-11.171256

EXAMPLE IV (con't.)

$$\psi(H, \theta) = 1.88713$$

H	θ	V	X	Y
-0.812365	0.149453	0.343035	10.808842	5.756544
LO.692365	0.177982	0.390050	6.959186	5.125183
-0.572365	0.211610	0.444691	4.122977	4.569640
-0.452365	0.251132	0.508851	2.048498	4.084485
-0.332365	0.297554	0.585306	0.554402	3.667215
-0.212365	0.352478	0.678453	-0.486357	3.319583
-0.092365	0.419485	0.796063	-1.156381	3.050582
0.027635	0.510000	0.954515	-1.497772	2.883754
0.121332	0.630000	1.134605	-1.563094	2.844354
0.166569	0.750000	1.260331	-1.643847	2.775171
0.187537	0.870000	1.336341	-1.887637	2.515059
0.195853	0.990000	1.371601	-2.237949	2.042332
0.195668	1.110000	1.370776	-2.574536	1.455648
0.186894	1.230000	1.333755	-2.802583	0.922246
0.165129	1.350000	1.255641	-2.900548	0.592628
0.118273	1.470000	1.127363	-2.917997	0.496613
0.100000	1.500000	1.086529	-2.918447	0.490643
0.042469	1.570000	0.978558	-2.919469	0.444509
- -0.018443	1.623516	0.887055	-2.915455	0.315545
-0.078443	1.666003	0.811883	-2.899199	0.103279
-0.138443	1.702482	0.747267	-2.8615059	-0.192276
-0.198443	1.734869	0.690641	-2.808039	-0.572112
-0.258443	1.764167	0.640324	-2.723068	-1.040102
-0.318443	1.790947	0.595148	-2.604607	-1.602782
-0.378443	1.815564	0.554262	-2.446387	-2.269213
-0.438443	1.838254	0.517025	-2.241193	-3.050998
-0.498443	1.859193	0.482937	-1.980646	-3.962441
-0.558443	1.878519	0.451603	-1.654973	-5.020794
-0.618443	1.896349	0.422702	-1.252745	-6.246616
-0.678443	1.912787	0.395967	-0.760591	-7.664203
-0.738443	1.927931	0.371178	-0.162859	-9.303118
-0.798443	1.941870	0.348145	0.558768	-11.193819

5. ERROR ANALYSIS

Before proceeding with a formal analysis, we present some empirical results. This will allow a more realistic evaluation of the error bounds to be proved. To do this we have used the well known Ringleb solution,

$$(5.1) \quad \psi^R(H, \theta) = \frac{2.538}{v(H)} \sin \theta$$

of equation (2.5) to set up initial value problems for $H_0, H \in [-1, .22]$.

We have then used the program included in the Appendix to compute $\overline{\psi}_7^R(H, H_0, \theta)$ for $H, H_0 = -1, -.95, \dots, .2, .22$. Figure 5.1 is a graph of the average error, ϵ , versus H_0 , where

$$(5.2) \quad \epsilon(H_0) \equiv \frac{1}{26} \sum_{j=1}^{26} |\psi^R(H_j, 1) - \overline{\psi}_7^R(H_j, H_0, 1)|$$

and $H_1 = -1$, $H_2 = -.95, \dots, H_{25} = .20$ and $H_{26} = .22$.

Figure 5.2 contains graphs of $|\psi^R - \overline{\psi}_7^R|$ versus H , for several values of H_0 .

The maximum absolute error tabulated was 3.91×10^{-5} ,

occurring at $H = .2$, $H_0 = -.95$. The error bound on $|\psi^R - \overline{\psi}_7^R|$,

given by the sum of formulae (5.35) and (5.46), was tabulated for

$H_0 = -1, -.95, \dots, .05$ and $H = -1, -.95, \dots, .2, .22$ (the omission of

$H_0 = .1, .15, .2$ and $.22$ will be explained shortly). The maximum

value tabulated for this bound was 1.2×10^{-3} , occurring at $H = .22$,

$H_0 = -1.0$. It is difficult to maximize this bound, as a function

of H and H_0 . However, a somewhat weaker bound, given by (5.54)+(5.55),

can be maximized easily, yielding an upper bound (for all $H_0 \in [-1, .06593\dots]$

and $H \in [-1, .22]$) on the error in our approximate Ringleb solution of

3.3×10^{-3} .

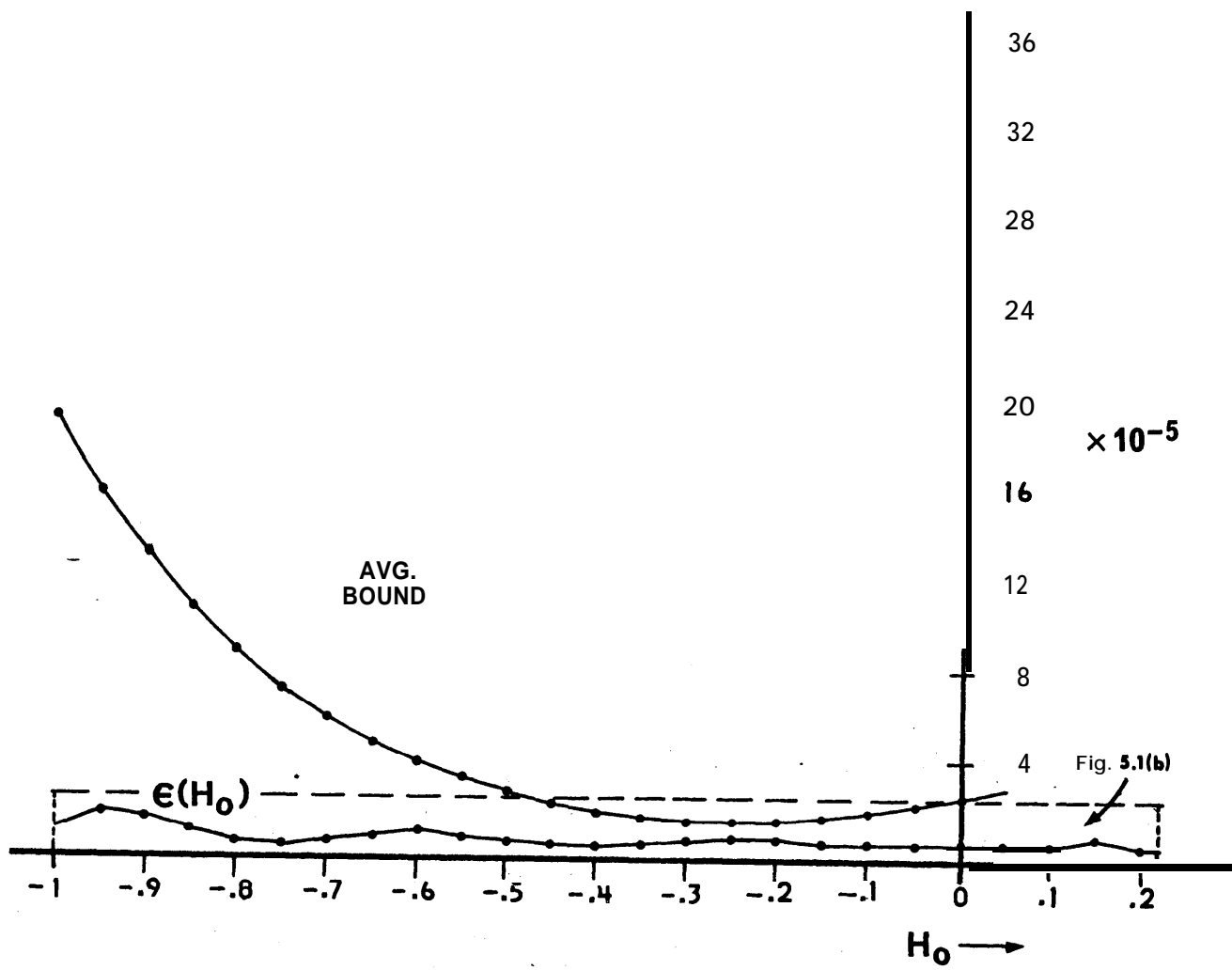


FIG. 5.1(a)

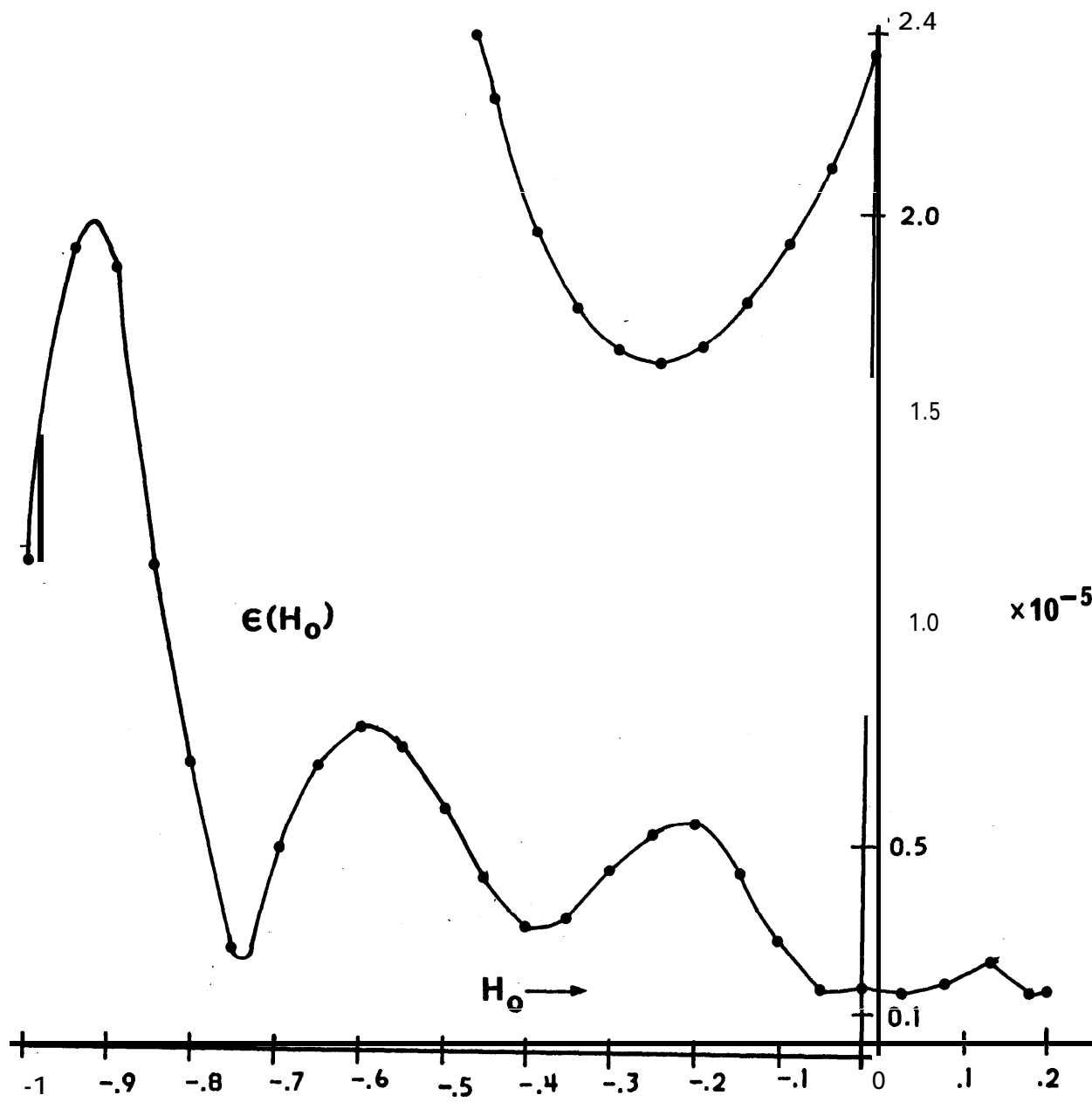


FIG 5.1(b)

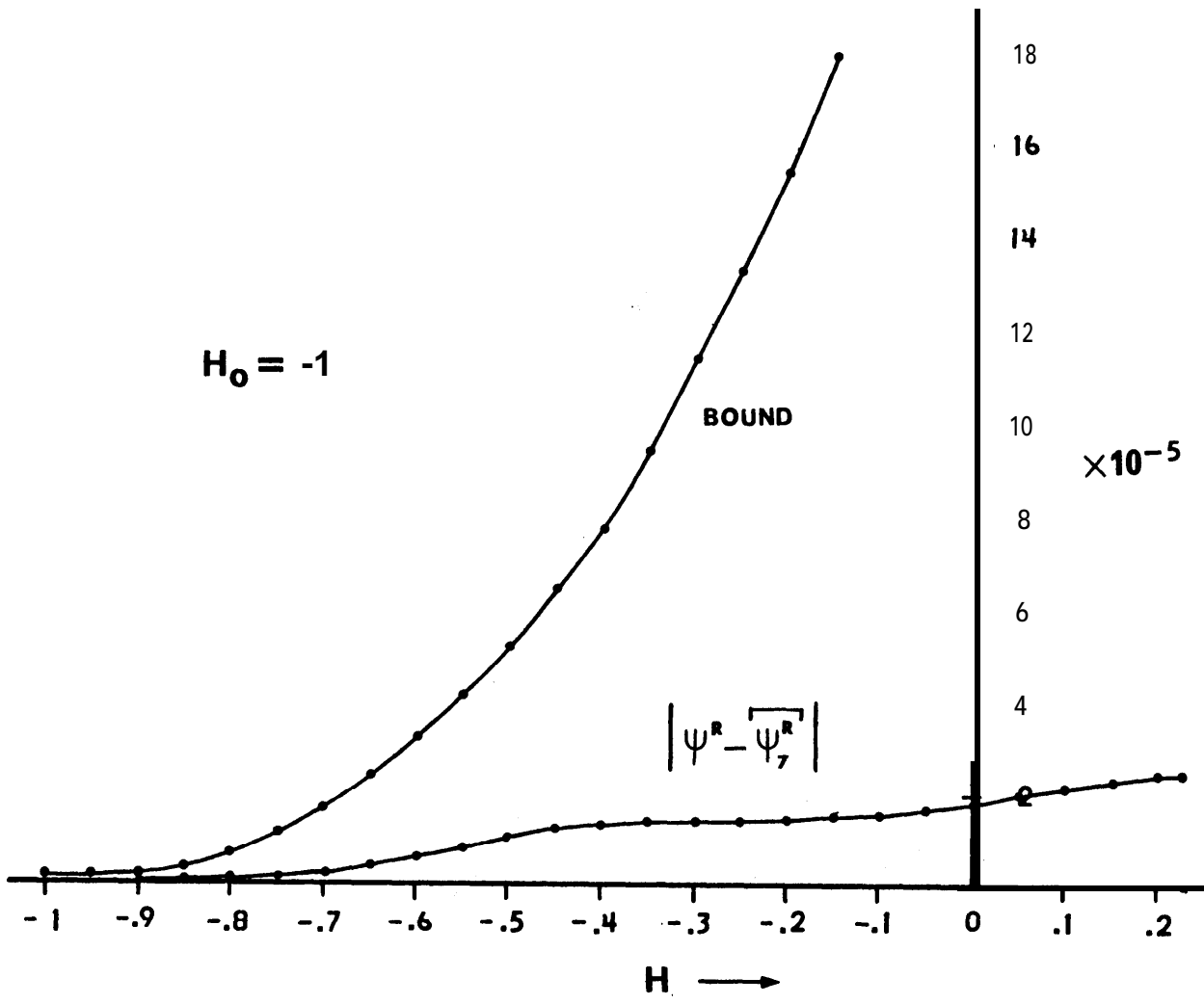


FIG. 5.2 (a)

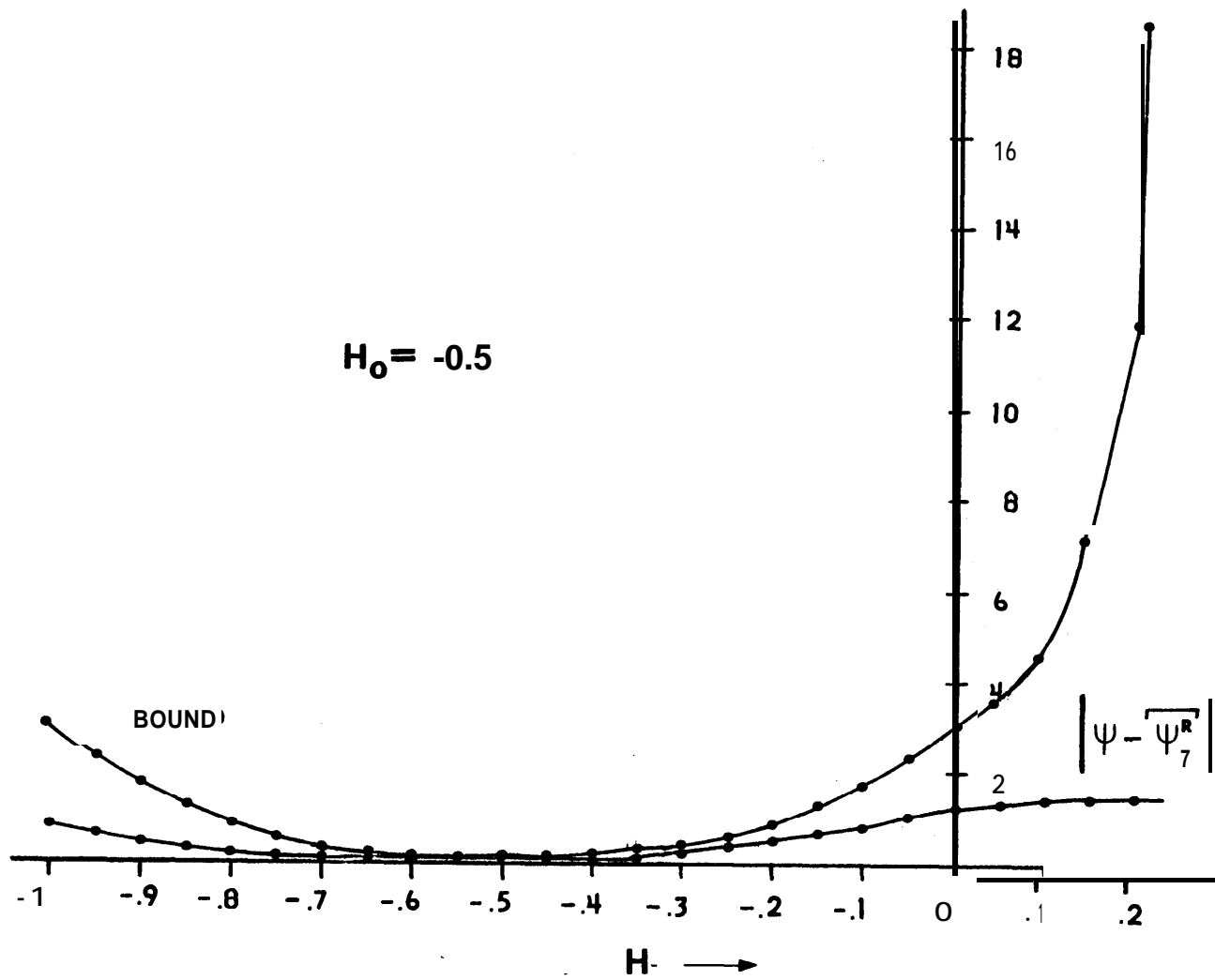


FIG. 5.2 (b)

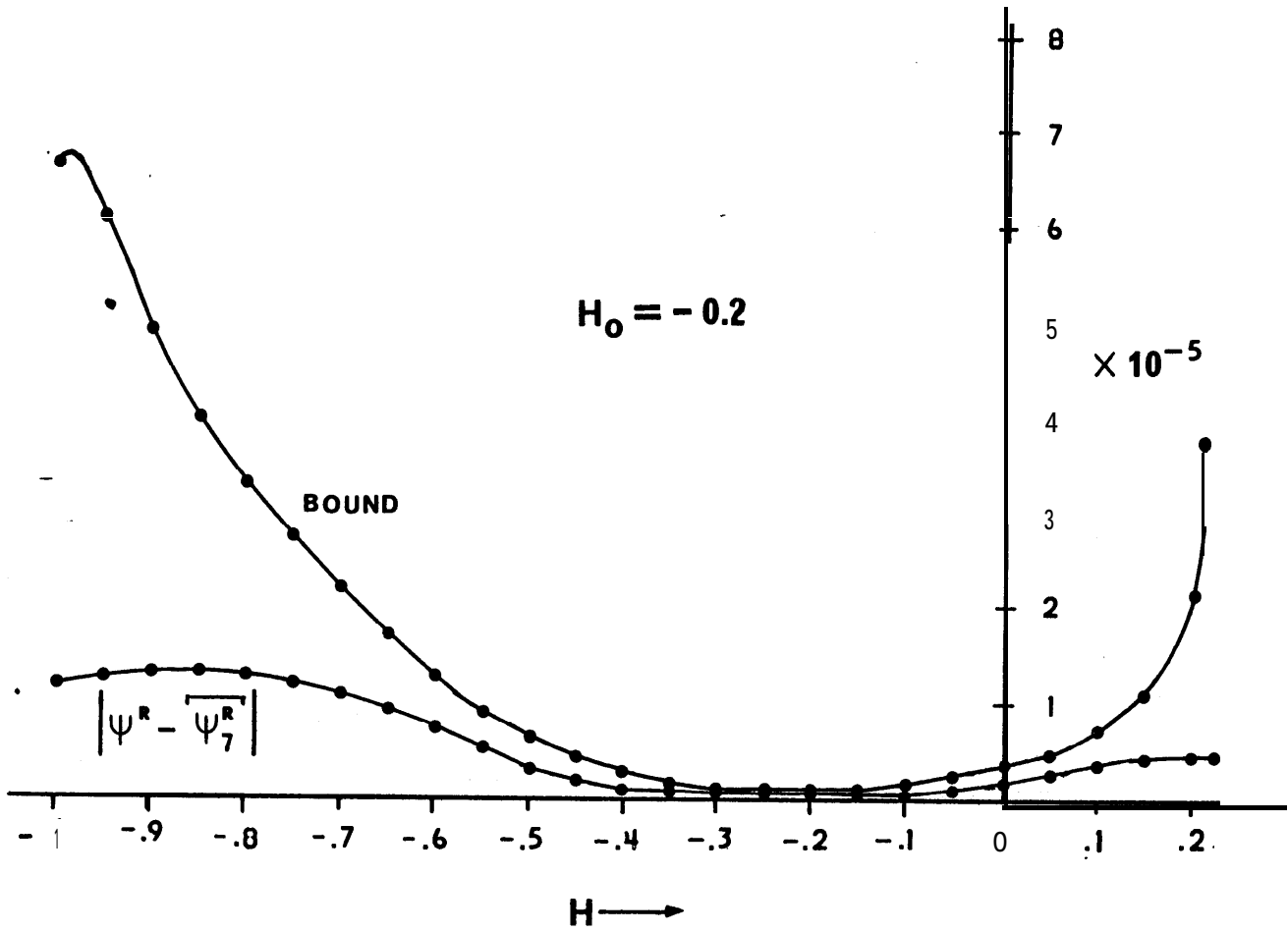


FIG. 5.2 (c)

The program which carried out the calculation of the error bound is included in the Appendix. These calculations were done only for $\theta = 1$ radian since the simple form of ψ^R and the fact that the error in $f^{(2j)}$ and $g^{(2j+1)}$ is very small in this case, make the relative error given by the formulae of this section, essentially independent of θ .

Let us proceed with a formal error analysis. The error involved in our computation draws from three sources:

- (1) truncation -- we have truncated the infinite series of (2.7), for $\psi(H, \theta)$, to yield $\psi_n(H, H_0, \theta)$;
- (2) function approximation -- we have permitted the use of $f^{(2j)}$, $g^{(2j+1)}$, for $j = 0, 1, \dots, n$, and t , to yield $\psi_n(H, H_0, \theta)$; and
- (3) roundoff -- computations are done in fixed length, finite precision arithmetic.

Errors of types (2) and (3) can be confused easily: type (2) errors are due to the fact that the formulae used to calculate certain functions would not give exact values, even if exact arithmetic were used; type (3) errors are due to the inexactness of computer arithmetic. Confusion may arise when inexact formulae are computed with inexact arithmetic.

Roundoff error has been no problem in our work, partly because we are using 10 digits for our essentially 5 digit calculations. We shall not consider roundoff error here. The following analysis provides bounds, as functions of H , H_0 and θ , for the truncation and

approximation errors. A series of five lemmas are required. The first three lemmas present rough bounds based on (2.9), itself a rather rough bound on $\mathbb{F}_m^{\mathbb{I}}$. The derivation of these bounds utilizes only one property of $l(H)$, that for $H \in [\alpha, \beta]$, $|l(H)| \leq c^2$. In this paper, we deal with $[\alpha, \beta] \subseteq [-1, .22]$, for which $c^2 \leq 62.47$. When evaluating our bounds for particular H and H_0 , we of course choose $[\alpha, \beta] = [H_0, H]$.

Let $a = .0659262218 \dots$. Then we have

$$(5.3) \quad l(a) = -1.$$

When $H_0 < a < H$ or $H < a < H_0$, the first bounds are poor. Lemmas 5.4 and 5.5 give considerably improved bounds, valid for $H_0 \leq a < H$. In the Ringleb computation considered, these new bounds were as much as 10^{10} better than the old bounds. The case $H < a < H_0$ could be treated similarly, but this will not be done here. (This is why the cases $H_0 = .1, .15, .2, .22$ were omitted from the bound calculations summarized in Graphs 5.1 and 5.2.) The improved bounds depend on one further property of $l(H)$, that $|l(H)| < 1$ for $H \in [\alpha, a]$. Thus, all the bounds given are valid for any function, $l(H)$, whose graph lies within the darkened area of Figure 5.3; the first bounds are valid for any $l(H)$ whose graph lies within the dashed rectangle.

In order to present simple a priori bounds, we assume that, for fixed θ , $f^{(2j)}(\theta)$ and $g^{(2j+1)}(\theta)$ grow (with j) no faster than geometrically. However, the derivatives of even analytic functions can grow much faster than this. (If $h(\theta)$ is analytic then, by Cauchy's formula, $|h^{(j)}(\theta)| \leq \max |h(\theta)| j! r^{-j-1}$, where r is the minimum distance

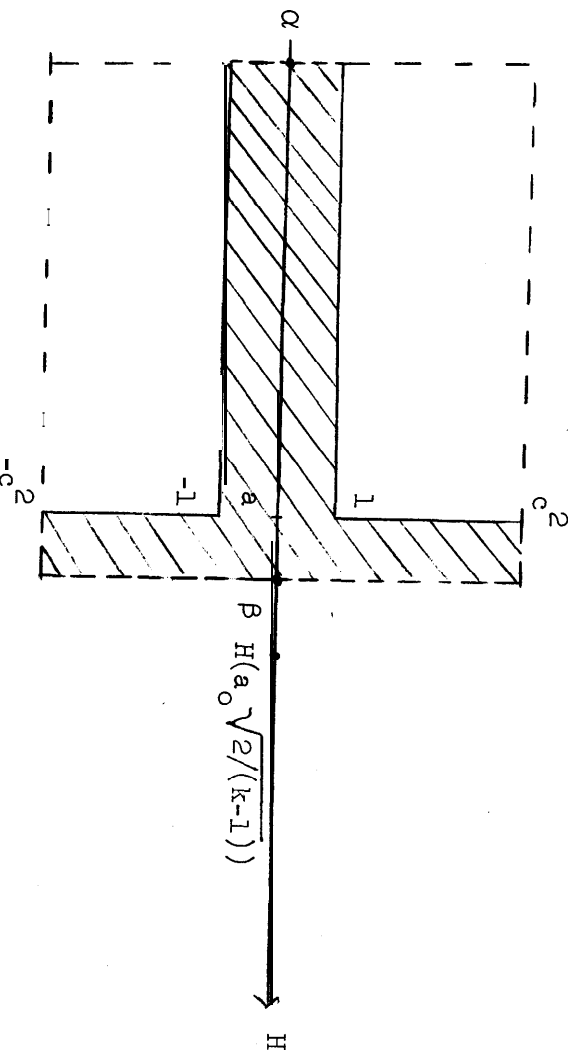


Figure 5.3

of θ from the boundary of some domain within which h is analytic; the maximum of $|h(\theta)|$ is to be taken over the same domain from which r is computed.) The bound on the approximation error also involves terms which must bound the error caused by $f^{(2j)}$ and $g^{(2j+1)}$ for $j \leq n$. If these errors can be assumed negligible (of if a bound can be found), then an a posteriori bound on the error due to function approximation can be computed, while the stream function, ψ , is being computed, without any assumptions about the growth of $f^{(2j)}$ and $g^{(2j+1)}$. This is not possible for the truncation error; we must have definite knowledge of the growth of $f^{(2j)}$ and $g^{(2j+1)}$, as $j \rightarrow \infty$, in order to bound it. And a bound on the approximation error is of no value without a bound on the truncation error. The usual heuristic solution to this problem is to let the program determine when to truncate the series for ψ dynamically, on the basis of the size of the last term computed; when the last term is small relative to the current value of the series, the truncation error would be assumed negligible. (Our program allows the user to decide whether a fixed number of terms or the heuristic stopping criterion is to be used.)

In the following, we assume that $c > 0$, and we let T_n and A_n denote the truncation and function approximation errors involved in (2.8), respectively, so that

$$(5.4) \quad T_n(H, H_0, \theta) \equiv \psi(H, \theta) - \psi_n(H, H_0, \theta)$$

$$(5.5) \quad A_n(H, H_0, \theta) \equiv \psi_n(H, H_0, \theta) - \overline{\psi}_n(H, H_0, \theta)$$

where $\overline{\psi}_n$ denotes the series for $\overline{\psi}_n$ with the approximation symbols, $\overline{\psi}_n$, removed.

Lemma 5.1. Let θ be fixed. Suppose there exist constants r_f, r_g, B_f and B_g for which

$$(5.6) \quad |f^{(2j)}(\theta)| \leq r_f^{2j} B_f, \quad |g^{(2j+1)}(\theta)| \leq r_g^{2j+1} B_g$$

for $j \geq n+1$.

Let an upper bound function, U_n , be defined by

$$(5.7) \quad U_n(h, x) \equiv B_h \frac{(r_h x)^n}{n!} \cosh r_h x$$

where h can be f or g . Then we have

$$(5.8) \quad |T_n(H, H_0, \theta)| \leq U_{2n+2}(f, c|H-H_0|) + \frac{1}{c} U_{2n+3}(g, c|H-H_0|)$$

for all $H, H_0 \in [\alpha, \beta]$.

Proof: By definition,

$$(5.9) \quad |T_n(H, H_0, \theta)| = \left| \sum_{j=n+1}^{\infty} (-1)^j \{s_{2j}(H, H_0)_f^{(2j)}(\theta) + s_{2j+1}(H, H_0)_g^{(2j+1)}(\theta)\} \right|$$

$$(5.10) \quad \leq \sum_{j=n+1}^{\infty} \{B_f r_f^{2j} |s_{2j}(H, H_0)| + B_g r_g^{2j+1} |s_{2j+1}(H, H_0)|\}.$$

If we apply the bound,

$$(5.11) \quad |s_m(H, H_0)| \leq \frac{c^{2[\frac{m}{2}]} |H-H_0|^m}{m!} \equiv S_m(H, H_0)$$

to (5.10), we obtain

$$(5.12) \quad |T_n(H, H_0, \theta)| \leq B_f \sum_{j=n+1}^{\infty} \frac{x_f^{2j}}{(2j)!} + \frac{B_g}{c} \sum_{j=n+1}^{\infty} \frac{x_g^{2j+1}}{(2j+1)!}$$

where $x_h = r_h c |H - H_0|$ for $h = f, g$. The two series in (5.12) are just the remainders of Maclaurin expansions of $\cosh x_f$ and $\sinh x_g$, truncated after $2n+2$ and after $2n+3$ terms, respectively; (5.8) is derived by substituting (an upper bound on) the Taylor form of the remainder. Q.E.D.

Let us define

$$(5.13) \quad E_m(H, H_0) \equiv s_m(H, H_0) - \bar{s}_m(H, H_0)$$

$$(5.14) \quad D(H) \equiv l(H) - \bar{l}(H)$$

$$(5.15) \quad \delta \equiv \max_{H \in [\alpha, \beta]} |D(H)|$$

To facilitate the following proofs, let us define regions I, II, and III in the H_1, H_2 -plane, as pictured in Figure 5.4.

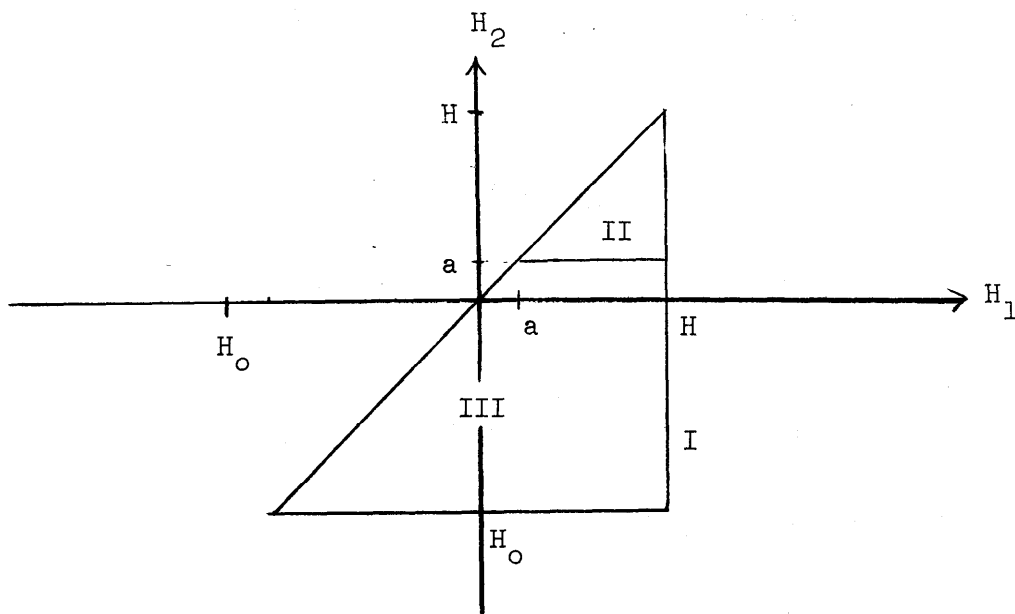


Figure 5.4

Region I is the union of II and III. We thus have

$$\begin{aligned}
 \iint_{II} F(H_1, H_2) dH_2 dH_1 &= \int_a^H \int_a^{H_1} F(H_1, H_2) dH_2 dH_1 \\
 (5.16) \quad \iint_{III} F(H_1, H_2) dH_2 dH_1 &= \int_{H_0}^a \int_{H_0}^{H_1} F(H_1, H_2) dH_2 dH_1 + \int_a^H \int_{H_0}^a F(H_1, H_2) dH_2 dH_1 \\
 \iint_I F(H_1, H_2) dH_2 dH_1 &= \iint_{II} F(H_1, H_2) dH_2 dH_1 + \iint_{III} F(H_1, H_2) dH_2 dH_1
 \end{aligned}$$

Lemma 5.2. We have

$$(5.17) \quad |E_m(H, H_0)| \leq \frac{\delta}{c^2} \left[\frac{m}{2} \right] s_m(H, H_0) (1 + \delta c^{-2})^{\frac{m}{2}} \quad \text{for } m \geq 0.$$

Proof: The proof is by induction. $E_0 = E_1 = 0$ and so (5.17) is true for $m = 0, 1$. We assume it is true for $m-2$ and prove it for m .

$$(5.18) \quad E_m(H, H_0) = \iint_I \{ l(H_2) s_m(H_2, H_0) - l(H_2) s_{m-2}(H_2, H_0) \} dH_2 dH_1.$$

Adding and subtracting $l s_{m-2}$ from the quantity in braces yields

$$(5.19) \quad |E_m(H, H_0)| \leq \left| \iint_I D(H_2) s_{m-2}(H_2, H_0) dH_2 dH_1 \right| + \left| \iint_I E_{m-2}(H_2, H_0) l(H_2) dH_2 dH_1 \right|$$

$$(5.20) \quad |E_m(H, H_0)| \leq \frac{\delta c^{2\left[\frac{m}{2}\right]} |H-H_0|^m}{c^2 m!} + (c^2 + \delta) \left(\left[\frac{m}{2} \right] - 1 \right) \frac{\delta c^{2\left[\frac{m-2}{2}\right]} |H-H_0|^m}{c^2 m!} (1 + \delta c^{-2})^{\frac{m}{2} - 1}$$

and (5.17) follows directly from this.

Q.E.D.

Lemma 5.3. Let θ be fixed, and let constants $C_f, D_f, C_g, D_g, c_f, c_g, d_f$ and d_g satisfy

$$(5.21) \quad C_f c_f^{2j} \geq |f^{(2j)}|, \quad C_g c_g^{2j+1} \geq |g^{(2j+1)}|$$

$$(5.22) \quad D_f d_f^{2j} \geq |f^{(2j)}|_{-f^{(2j)}}|, \quad D_g d_g^{2j+1} \geq |g^{(2j+1)}|_{-g^{(2j+1)}}|$$

for $j = 0, 1, \dots, n$.

Let us define bounding functions, F and G , by

$$(5.23) \quad F(k, x, y) \equiv \frac{\delta}{2k} (C_f x \sinh x + D_f y \sinh y) + D_f \cosh y$$

$$(5.24) \quad G(k, x, y) \equiv \frac{\delta}{2k} (C_g x (\cosh x - 1) + D_g y (\cosh y - 1)) + D_g \sinh y$$

Then we have, with $z = (1 + \delta c^{-2})^{1/2} |H - H_0| c$,

$$(5.25) \quad |A_n(H, H_0, \theta)| \leq F(c^2, c_f z, d_f z) + \frac{1}{c} G(c^2, c_g z, d_g z).$$

This bound is independent of n .

Proof: By definition, we have

$$(5.26) \quad |A_n(H, H_0, \theta)| = \left| \sum_{j=0}^n (-1)^j \{ s_{2j} f^{(2j)} - \overline{s}_{2j} \overline{f^{(2j)}} + s_{2j+1} g^{(2j+1)} - \overline{s}_{2j+1} \overline{g^{(2j+1)}} \} \right|$$

Adding and subtracting $\overline{s}_{2j} f^{(2j)}$ and $\overline{s}_{2j+1} g^{(2j+1)}$, applying the triangle inequality and using the fact that $|\overline{s}_m| \leq |E_m| + |s_m|$ yields

$$(5.27) \quad |A_n(H, H_0, \theta)| \leq \sum_{j=0}^{\infty} \{ (C_f c^{2j} + D_f d^{2j}) |E_{2j}| + D_{ff} d^{2j} |s_{2j}| \\ + (c_g c^{2j+1} + D_g d^{2j+1}) |E_{2j+1}| + D_{gg} d^{2j+1} |s_{2j+1}| \}$$

Applying (5.11) and (5.17) to this yields

$$(5.28) \quad |A_n(H, H_0, \theta)| \leq \frac{\delta}{2c} (C_f x_f \sum_{j=1}^{\infty} \frac{x_f^{2j-1}}{(2j-1)!} + D_f y_f \sum_{j=1}^{\infty} \frac{y_f^{2j-1}}{(2j-1)!}) \\ + D_f \sum_{j=0}^{\infty} \frac{(y_f (1 + \delta c^{-2})^{-\frac{1}{2}})^{2j}}{(2j)!} \\ + \frac{\delta}{2c^2} (c_g \frac{x_g}{c} \sum_{j=1}^{\infty} \frac{x_g^{2j}}{(2j)!} + D_g \frac{y_g}{c} \sum_{j=1}^{\infty} \frac{y_g^{2j}}{(2j)!}) \\ + \frac{D_g}{c} \sum_{j=0}^{\infty} \frac{(y_g (1 + \delta c^{-2})^{-\frac{1}{2}})^{2j+1}}{(2j+1)!}$$

where x_f, y_f, x_g, y_g are suitably defined; (5.25) follows directly from this. Q.E.D.

The above bounds on T_n and A_n are reasonable as long as $[\alpha, \beta]$ is such that c remains small. But as $\beta \rightarrow .25125\dots$ we have $c \rightarrow \infty$. The reason our bounds can be bad is that the constant c multiplies the whole of $|H-H_0|$ in our bound of (2.9):

$$(5.29) \quad |s_m(H, H_0)| \leq \frac{(c |H-H_0|)^m}{m!} \delta_m^{-1}$$

When $H_0 \ll a \ll H$ (" \ll " means "much less than"), then c is large, and so is $|H-H_0|$. It does not seem fair that, in this case, c should multiply all of $|H-H_0|$ since c is only needed to bound l in $[a, H]$; a bound of unity suffices in $[H_0, a]$. Thus we may expect to be able to replace $c|H-H_0|$ by $c(H-a)+a-H_0$ in this case. Indeed, this can be done if the factor of 6," is removed, as can be proved from the following, stronger result.

Lemma 5.4. Let $h_0 = H_0 - a$ and $h = H - a$. We have, for $H_0 \leq a \leq H$,

$$(5.30) \quad |s_m(H, H_0)| \leq .5(1 + \frac{1}{c}) \frac{(ch-h_0)^m}{m!} + .5(1 - \frac{1}{c}) \frac{(-ch-h_0)^m}{m!} \equiv S_m^*(H, H_0)$$

with equality holding for $m = 0, 1$. Further, this bound holds if a is replaced by any number between H_0 and a ; if a is replaced by H_0 or $c = 1$, then (5.30) reduces to (5.29). Also, we have

$$(5.31) \quad S_m(H, H_0) > S_m^*(H, H_0) \quad \text{for } H_0 < a < H \text{ and } m \geq 2.$$

Proof: The proof is by induction. Equality is achieved when $m = 0$ and 1 . Assuming (5.30) for $m-2$, we prove it for m as follows:

$$(5.32) \quad |s_m| = \left| \int \int_I l(H_2) s_{m-2}(H_2, H_0) dH_2 dH_1 \right| \\ \leq \int \int_{II} S_{m-2}(H_2, H_0) dH_2 dH_1 + \int \int_{III} c^2 S_{m-2}^*(H_2, H_0) dH_2 dH_1 \equiv X_m(H, H_0)$$

The first double integral requires $l s_{m-2}$ to be evaluated only for $H \leq a$, and so (5.29) may be used with $c = 1$; c^2 times (5.30) was used for $l s_{m-2}$ in the second integral. It follows that

$$(5.33) \quad X_2(H, H_0) = \frac{h_0^2}{2} - h_0 h + \frac{(ch)^2}{2} = S_2^*(H, H_0)$$

$$(5.34) \quad X_m(H, H_0) = \frac{(-h_0)^m}{m!} + \frac{h(-h_0)^{m-1}}{(m-1)!} \\ + .5(1 + \frac{1}{c}) \left\{ \frac{(ch-h_0)^m}{m!} - \frac{(-h_0)^m}{m!} - \frac{ch(-h_0)^{m-1}}{(m-1)!} \right\} \\ + .5(1 - \frac{1}{c}) \left\{ \frac{(-ch-h_0)^m}{m!} - \frac{(-h_0)^m}{m!} - \frac{ch(-h_0)^{m-1}}{(m-1)!} \right\} + S_m^*(H, H_0) .$$

The inequality $S_m > S_m^*$ can be proved by expanding $(ch-ch_0)^m$ and $(ch+h_0)^m$.
Q.E.D.

The case $H \leq a \leq H_0$ can be dealt with in a similar manner, but this will not be pursued here. The bound on T_n corresponding to this new bound is

$$(5.35) \quad |T_n(H, H_0, \theta)| \leq .5(1 + \frac{1}{c}) \{U_{2n+2}(f, ch-h_0) + U_{2n+3}(g, ch-h_0)\} \\ + .5(1 - \frac{1}{c}) \{U_{2n+2}(f, -ch-h_0) + U_{2n+3}(g, -ch-h_0)\}$$

$$\text{for } H_0 - a = h_0 \leq 0 \leq h = H - a .$$

To get a new bound on E_m and A_n we prove the following generalization of (5.17).

Lemma 5.5. If $E_m(H, H_0)$ is defined as in (5.13) then

$$(5.36) \quad |E_m(H, H_0)| \leq \frac{\delta}{c^2} (1+\delta)^{\frac{m}{2}} \left\{ \left[\frac{m}{2} \right] S_m^*(H, H_0) - \frac{h_0(c^2-1)}{2^{\sigma(m)}} \left(S_{m-1}^*(H, H_0) - \frac{(ch)^{m-1}}{(m-1)!} \sigma(m) \right) \right\} \\ \text{for } m \geq 0 \text{ and } H_0 \leq a < H$$

where $S_{-1}^* \equiv 0$ and $o(m) = 0$ if m is even, and $= 1$ if m is odd. Further, this holds if a is replaced by any number in $[H_0, a]$; if a is replaced by H_0 and $(1+\delta)^{m/2}$ by $(1+\delta c^{-2})^{m/2}$, or if $c = 1$, then this reduces to (5.17).

Proof: Again, the proof is by induction; (5.36) holds for $m = 0, 1$. We assume it for $m-2$, and work on the two terms on the right side of (5.19):

$$(5.37) \quad \left| \iint_I D(H_2) s_{m-2}(H_2, H_0) dH_2 dH_1 \right| \\ \leq \delta \left\{ \iint_{II} s_{m-2}(H_2, H_0) dH_2 dH_1 + \iint_{III} s_{m-2}^*(H_2, H_0) dH_2 dH_1 \right\}$$

$$(5.38) \quad \left| \iint_I \mathcal{E}(H_2) E_{m-2}(H_2, H_0) dH_2 dH_1 \right| \\ \leq (1+\delta) \left\{ \iint_{II} |E_{m-2}(H_2, H_0)| dH_2 dH_1 + \iint_{III} c^2 |E_{m-2}(H_2, H_0)| dH_2 dH_1 \right\} \\ (5.39) \quad \leq \delta (1+\delta)^{\frac{m}{2}} \left\{ \left(\left[\frac{m}{2} \right] - 1 \right) \left\{ \iint_{II} s_{m-2}(H_2, H_0) dH_2 dH_1 + \iint_{III} s_{m-2}^*(H_2, H_0) dH_2 dH_1 \right\} \right. \\ \left. - \frac{h_0(c^2-1)}{2\sigma(m)} \iint_{III} \left(s_{m-3}^*(H_2, H_0) - \frac{(ch_2)^{m-3}}{(m-3)!} \sigma(m) \right) dH_2 dH_1 \right\}$$

where $h_2 = H_2 - a$.

Multiplying the right side of (5.37) by $(1+\delta)^{m/2}$, adding the result to (5.39) and simplifying yields

$$(5.40) \quad |E_m(H, H_0)| \leq \frac{\delta}{c^2} (1+\delta)^{\frac{m}{2}} \left\{ \left[\frac{m}{2} \right] S_m^*(H, H_0) + (c^2-1) \left(\frac{h(-h_0)^{m-1}}{(m-1)!} + \frac{(-h_0)^m}{m!} \right) \right\} \\ - \frac{h_0(c^2-1)}{2^{\sigma(m)}} \left\{ S_{m-1}^*(H, H_0) - \frac{h(-h_0)^{m-2}}{(m-2)!} - \frac{(-h_0)^{m-1}}{(m-1)!} - \sigma(m) \frac{(ch)^{m-1}}{(m-1)!} \right\}$$

$$(5.41) \quad |E_m(H, H_0)| \leq$$

$$\frac{\delta}{c^2} (1+\delta)^{\frac{m}{2}} \left\{ \left[\frac{m}{2} \right] S_m^*(H, H_0) - \frac{h_0(c^2-1)}{2^{\sigma(m)}} \left(S_{m-1}^*(H, H_0) - \frac{(ch)^{m-1}}{(m-1)!} \sigma(m) \right) \right. \\ \left. - \frac{(c^2-1)}{2^{\sigma(m)}} \left\{ \frac{h(-h_0)^{m-1}}{(m-2)!} + \frac{(-h_0)^m}{(m-1)!} - \frac{2^{\sigma(m)} \left[\frac{m}{2} \right] h(-h_0)^{m-1}}{m-1} - \frac{2^{\sigma(m)} \left[\frac{m}{2} \right] (-h_0)^m}{m} \frac{1}{(m-1)!} \right\} \right\}.$$

Since $\left[\frac{m}{2} \right] < m-1 < m$ for $m > 2$, we see that the last quantity in braces is > 0 , and so we may replace it by zero without disturbing our inequality. The result is just (5.36). Q.E.D.

Various weaker, but simpler, bounds can be proved, two of the simplest (and weakest) being $\delta(1+\delta)^{\frac{m}{2}} \left[\frac{m}{2} \right] S_m^*(H, H_0)$ and $\delta \left[\frac{m}{2} \right] \frac{((ch-h_0)\sqrt{1+\delta})^m}{m!}$. The new bound on E_m provides the following

bound on A_n : let bounding functions F_i and G_i be defined by

$$(5.42) \quad F_1(k, x, y) \equiv \left(1 + \frac{1}{c}\right)(x+b(x+y))^k \sinh kx + \left(1 - \frac{1}{c}\right)(y+b(x+y))^k \sinh ky$$

$$(5.43) \quad F_2(x,y) \equiv \frac{\delta}{4c^2} \{C_{f1}F_1(c_f, x, y) + D_{f1}F_1(d_f, x, y)\} \\ + \frac{D_f}{2} \left\{ \left(1 + \frac{1}{c}\right) \cosh d_f x + \left(1 - \frac{1}{c}\right) \cosh d_f y \right\}$$

$$(5.44) \quad G_1(k, x, y) \equiv \left(1 + \frac{1}{c}\right) \left(x + \frac{b}{2}(x+y)\right) k (\cosh kx - 1) \\ + \left(1 - \frac{1}{c}\right) \left(y + \frac{b}{2}(x+y)\right) k (\cosh ky - 1) - b(x+y) (\cosh(k(x-y)/2) - 1)$$

$$(5.45) \quad G_2(x, y) \equiv \frac{\delta}{4c^2} \{C_{g1}G_1(c_g, x, y) + D_{g1}G_1(d_g, x, y)\} \\ + \frac{D_g}{2} \left\{ \left(1 + \frac{1}{c}\right) \sinh d_g x + \left(1 - \frac{1}{c}\right) \sinh d_g y \right\}$$

- where $b = c^2 - 1$. Then it follows from (5.27) that

$$(5.46) \quad |A_n(H, H_0, \theta)| \leq F_2(x, y) + G_2(x, y)$$

where

$$(5.47) \quad x = (ch - h_0) \sqrt{1 + \delta} \quad \text{and} \quad y = (-ch - h_0) \sqrt{1 + \delta} .$$

Our new bounds, (5.35) and (5.46), reduce to the old bounds when either $c = 1$ or a is replaced by H_0 , $(1 + \delta)^{m/2}$ by $(1 + \delta c^2)^{m/2}$ and, if $H_0 > H$, then H and H_0 are interchanged. For this reason, our program for calculating these bounds is written only for (5.35) and (5.46); for the case $H \leq .05$, the old bounds are derived by the replacement just described. For the Ringleb computation, all growth constants are 1, and

$$(5.48) \quad C_f = B_f = |2.538 \sin(1)/v(H_0)|$$

$$(5.49) \quad C_g = B_g = \left| \frac{2.538 \sin(1)}{v(H_0)(1-.2v^2(H_0))^{2.5}} \right|$$

$$(5.50) \quad D_h = 10^{-9} B_h \quad \text{for } h = f, g$$

$$(5.51) \quad \delta = 4.10533 \times 10^{-5}.$$

The bounds

$$(5.52) \quad |s_m(H, H_0)| \leq \frac{(ch-h_0)^m}{m!} \quad \text{for } H_0 \leq a \leq H$$

$$(5.53) \quad |E_m(H, H_0)| \leq \delta \left[\frac{m}{2} \right] \frac{((ch-h_0)\sqrt{1+\delta})^m}{m!} \quad \text{for } H_0 \leq a < H$$

can be used to derive simpler bounds on A_n and T_n :

$$(5.54) \quad |A_n(H, H_0)| \leq F(1, c_f z, d_f z) + G(1, c_g z, d_g z)$$

$$(5.55) \quad |T_n(H, H_0, \theta)| \leq U_{2n+2}(f, ch-h_0) + U_{2n+3}(g, ch-h_0)$$

where $z = (ch-h_0)\sqrt{1+\delta}$ and F and G are given by (5.23) and (5.24).

As $ch-h_0$ increases and H_0 decreases, these bounds increase. Thus they attain their maxima when $H = \beta$ and $H_0 = \alpha$. For the Ringleb computation described above, this implies

$$(5.56) \quad |A_n| + |T_n| \leq z^n n^{-3} \quad \text{for } H \in [1, \beta] \text{ and } H_0 \in [1, \alpha],$$

the bound being calculated at $H = .22$ and $H_0 = -1$. The disadvantage of these simpler bounds is that, when a is replaced by H_0 , they do not reduce to our old bounds; a factor of c^2 is lost. Thus, as $H_0 \rightarrow a$ from below, while $H > a$, these bounds will become several orders of magnitude worse than our more complex bounds. (If β were closer to $.25125\dots$, then c^2 would be even larger, and this loss would be more drastic.)

APPENDIX

Three programs, written in B5500 Extended Algol, are discussed and listed in this section. The first program calculates the coefficients of the expansion of $l(H)$ about its singularity. Double-precision (about 20 digits accuracy) was required to calculate the first 43 coefficients. (This is the only place in these programs in which double-precision was used.) The coefficients generated in this way could be used to obtain a more accurate approximation to $\psi(H, \theta)$, valid over a wider interval of H values, than that given by the 8 term Chebyshev approximation to $l(H)$ used in the third program discussed here. The second program includes procedures capable of computing the error bounds derived in Section 5. A driver program uses these procedures to calculate the error bounds for our approximation in the case of the Ringleb solution. The output of this program was used to prepare the graphs in Section 5. The third program calculates our approximation to $\psi(H, \theta)$. Given H_0 , it uses a truncated expansion of $l(H)$ to generate coefficients for polynomial-like approximations to the $s_m(H, H_0)$. These are used by the procedure STRFNC to evaluate $\bar{\psi}(H, \theta)$, $\bar{\psi}_H(H, \theta)$ and $\bar{\psi}_\theta(H, \theta)$, for given H and θ . STRFNC calls upon the user-supplied procedure FANDG to obtain values of the initial value functions $f(\theta)$ and $g^{(1)}(\theta)$, and their derivatives. The driver program given here is set up to form our approximation to the Ringleb solution, and to tabulate tables of the actual error in this approximation. These data were also used in the preparation of the graphs in Section 5.

We have an explicit representation for H as a function of v :

$$(A.1) \quad H(v) = .251251\dots + \sqrt{\tau}(\tau^2/5 + \tau/3 + 1) - \log\left(\frac{1 + \sqrt{\tau}}{1 - \sqrt{\tau}}\right)$$

$$\text{where } \tau \equiv 1 - .2v^2 \text{ .}$$

In these programs, $v(H)$ was found by Newton-Raphson iteration, using (A.1). The procedure SPEED does just this. However, if the values of the $s_m(H, H_0)$ and of $v(H_0)$ are available, then $v(H)$ can be computed more efficiently by using the relation

$$(A.2) \quad v(H) = \frac{v(H_0)}{\sum_{j=0}^{\infty} \{s_{2j}(H, H_0) - v s_{2j+1}(H, H_0)\}^3}$$

$$\text{where } v \equiv (1 - .2v^2(H_0))^{-2.5} \text{ .}$$

Equation (A.2) can be derived most easily by equating the Ringleb solution, $\psi^R(H, \theta) = \frac{\sin \theta}{v(H)}$, to the solution, as given by (2.7), of the initial value problem, $f(\theta) = \frac{\sin \theta}{v(H_0)}$ and $g^{(1)}(\theta) = -\frac{\sin \theta}{v(H_0)} v$.

When given an interval, I, of H values in which (A.2) is to be used, we can use the bounds on $|s_j(H, H_0)|$ given in Section 5, along with the fact that the denominator in (A.2) has values ranging between $\min_{H, H_0 \in I} \frac{v(H_0)}{v(H)}$ and $\max_{H, H_0 \in I} \frac{v(H_0)}{v(H)}$, to decide how many terms are needed for the denominator sum in order to make the truncation error less than the approximation error caused by using $s_j(H, H_0)$.

COMMENT THE FOLLOWING THREE PROCEDURES SHOULD BE CONSIDERED GLOBAL TO THE FOLLOWING THREE PROGRAMS (THEY MAY BE INSERTED AFTER THE FIRST BEGIN OF EACH PROGRAM);

```

REAL PROCEDURE SPEED(X); VALUE X; REAL X;
BEGIN REAL C, Vi
REAL PROCEDURE H(V); VALUE vi REAL V;
BEGIN REAL TAU, SQTAU; DEFINE CONST=0.2512511361#;
COMMENT CONST CAN BE EVALUATED BY THE FOLLOWING TWO STATEMENTS,
APPEARING IN THE MAIN PROGRAM: CONST=0;
COMMENT CONST=-H(SQRT(5/6));
TAU+1=.2×V+2; SQTAU←SQRT(TAU);
H←SQTAU×(TAU+2/5+TAU/3+1) - .5×LN((1+SQTAU)/(1-SQTAU)) + CONST
END H
V←IF X<0 THEN .4 ELSE 1.21
WHILE ABS(C+H(V)-X)>10-9 DO V←C×V/(1-.2×V+2)+2.5;
SPEED ← ABS(V)
END SPEED;

REAL PROCEDURE MAX(X,Y); REAL X,Y;
MAX←IF X<Y THEN Y ELSE X;

REAL PROCEDURE MIN(X,Y); REAL X,Y;
MIN←IF X<Y THEN X ELSE Y;

```

COMMENT THE FOLLOWING PROGRAM CALCULATES THE COEFFICIENTS FOR AN EXPANSION OF L(H) ABOUT ITS SINGULARITY AT .2512511361;

```

BEGIN
DEFINE N=60 #, CONST=.2512511361 #;
ARRAY A,A7,A7L[0:N], B,BL[0:N,0:N], CK,CKL[0:13];
INTEGER MG,J,K,M,Q,Q6,Q7;
REAL SUM, SUML, HH, V, TAU, L, LL;
FILE OUT CARUS 0 (2,10);

COMMENT N+1 COEFFICIENTS ARE TO BE COMPUTED (N MUST BE > 13),
A[] IS WHERE THESE COEFFICIENTS WILL BE STORED.
A7[M] = A[M]×7*(2×(M-6)/7),
MG+1 TERMS WILL BE USED TO EVALUATE THE APPROXIMATION;

REAL PROCEDURE LH(H); VALUE Hi REAL H;
BEGIN REAL SUM; INTEGER M;
COMMENT THIS EVALUATES THE TRUNCATED EXPANSION FOR L(H);
SUM←0;
FOR M←0 STEP 1 UNTIL MG DO SUM←SUM + A[M]×(CONST-H)*(2×(M-6)/7);
LH←SUM;
END;

```

COMMENT WE CALCULATE A713 FIRST. THIS IS DONE BY SERIES REVERSION ,
USING THE RELATIONS

$$L(H) = (6 \times \text{TAU} - 5) / \text{TAU} \times 6$$

$$= A7[0] \times X \times (-12/7) + A7[1] \times X \times (-10/7) + \dots$$

$$X = 7 \times (\text{CONST} - H) = \text{TAU} \times (7/2) + 7/9 \times \text{TAU} \times (9/2) +$$

$$7/11 \times \text{TAU} \times (11/2) + \dots$$

HIGHPRECISION IS NEEDED FOR THE COMPUTATION OF THESE
COEFFICIENTS, BECAUSE THE A7[M] BECOME SMALL QUICKLY, AND MUCH
CANCELLATION OCCURS;

FOR M+0 STEP 1 UNTIL N DO B[M,0]+1;

FOR K+1 STEP 1 UNTIL N DO

BEGIN

SUM+SUML+0;

COMMENT THE FOLLOWING DOUBLE LOOP IS EQUIVALENT TO

FOR J+0 STEP 1 UNTIL K DO SUM+SUM+49/((2xJ+7)x(2x(K-J)+7));

FOR J+0 STEP 1 UNTIL K DO

DOUBLE(49,0, J,0, J,0, +, 7,0, +, K,0, J,0, -, 2,0, x, 7,0,
+, x, /, SUM, SUML, +, +, SUM, SUML);

DOUBLE(SUM, SUML, +, B[13,K], BL[13,K]);

END;

FOR K+1 STEP 1 UNTIL N DO

BEGIN

COMMENT CALCULATE THE C[Q,K]/S;

FOR Q+8,9,10,13 DO

BEGIN

SUM+SUML+0; Q6+(Q+6) DIV 2; Q7+(Q+7) DIV 2;

FOR J+1 STEP 1 UNTIL K-1 DO

DOUBLE(BL[Q6,J], BL[Q6,J], B[Q7,K-J], BL[Q7,K-J], x,
SUM, SUML, +, +, SUM, SUML);

DOUBLE(SUM, SUML, +, CK[Q], CKL[Q]);

END;

COMMENT THE FOLLOWING DOUBLE INSTRUCTION IS EQUIVALENT TO

B[7,K]+ (B[13,K] - CK[13] - CK[10] - CK[9] - 3xCK[8])/7;

DOUBLE(B[13,K], BL[13,K], CK[13], CKL[13], -, CK[10], CKL[10], -,
CK[9], CKL[9], -, 3,0, CK[8], CKL[8], x, -, 7,0, /,
+, B[7,K], BL[7,K]);

FOR Q+8,9,10,13 DO

BEGIN

Q6+(Q+6) DIV 2; Q7+(Q+7) DIV 2;

COMMENT THE FOLLOWING DOUBLE INSTRUCTION IS

B[Q,K]+CK[Q] + B[Q6,K]+B[Q7,K];

DOUBLE(CK[Q], CKL[Q], B[Q6,K], BL[Q6,K], +, B[Q7,K], BL[Q7,K],
+, +, B[Q,K], BL[Q,K]);

END;

END;

COMMENT CALCULATE B[11,12,14,15,...,N;1,2,3,...,N];

```

FUR M←11,12,14 STEP 1 UNTIL N DO
  FOR K←1 STEP 1 UNTIL N DO
    BEGIN
      SUM←SUML←0;
      FOR J←0 STEP 1 UNTIL K DO
        DOUBLE(B[7,J],BL[7,J], B[M-1,K-J],BL[M-1,K-J], x, SUM,SUML,
          +, ←, SUM,SUML);
        DOUBLE(SUM,SUML, ←, B[M,K],BL[M,K]);
      END;
    COMMENT      CALCULATE      B[0,1,2,3,4,5; 1,2,3,...,N];
  FOR J←1 STEP 1 UNTIL 6 DO FOR K←1 STEP 1 UNTIL N DO
    BEGIN
      SUM←0; Q6←6-J; Q7←6+J; -SUML←0;
      FOR M←0 STEP 1 UNTIL K-1 DO
        DOUBLE(B[Q6,M],BL[Q6,M], B[Q7,K-M],BL[Q7,K-M], x, SUM,SUML, +,
          ←, SUM,SUML);
        DOUBLE(-SUM,-SUML, ←, B[Q6,K],BL[Q6,K]);
      END;
    COMMENT      B[M,K]      CALCULATIONS ARE NOW DONE;
  A7[0]←-5; A[0]←-5×7*(-12/7);
  DOUBLE(6,0, A7[0],A7L[0], B[0,1],BL[0,1], x, -, ←, A7[1],A7L[1]);
  A[1]←A7[1]×7*(-10/7);
  FOR M←2 STEP 1 UNTIL N DO
    BEGIN
      SUM←SUML←0;
      FOR J←0 STEP 1 UNTIL M-1 DO
        DOUBLE(A7[J],A7L[J], B[J,M-J],BL[J,M-J], x, SUM,SUML, +,
          ←, SUM,SUML);
        DOUBLE(-SUM,-SUML, ←, A7[M],A7L[M]);
        A[M]←-SUM×7*(2×(M-6)/7);
      ENOJ
    WRITE(CARUS,<3E20.11>,FORM←0 STEP 1 UNTIL N DO A[M]);
    WRITE(<"M", X19, "A[M]", X8, "A[M]/7*(2×(M-6)/7)">);
    FOR M←0 STEP 1 UNTIL N DO WRITE(<I2, 2E25.11>, M, A[M], A7[M]);
    WRITE([PAGE]); MG←42;
    WRITE(<"MG=" , I2//>, MG);
    WRITE(<X3, "H", X13, "V", X250 "L(H)", X20, "+L(H)*", X9, "RESIDUAL">);
    FOR HH←-1 STEP .01 UNTIL .2501 00
      WRITE(<+5.2, F20.11, 2R25.11,E15.2>, HH, (V+SPEED(HH)),
        (L+(6×(TAU+(1-.2×V×V))-5)/TAU*6), (LL+LH(HH)), L-LL);
    END.

```

COMMENT THE FOLLOWING PROGRAM IS SET UP TO EVALUATE BOUNDS ON THE TRUNCATION AND APPROXIMATION ERROR FOR THE RINGLEB SOLUTION. HOWEVER, THE PROCEDURES NEEDED ARE PROGRAMMED IN GENERAL;

```
BEGIN REAL C, B, C2, DELTA, DELTA1, A, AA;
ARRAY RH, BH, CH, Dh, LCH, LDH(0:1);
```

```
COMMENT C2 = MAX(ABS(L(X)) FOR X BETWEEN H AND HO,
C = SQRT(C2),
A = INVERSE[L(-1)] = .0659262218,
RH, LCH, LDH ARE GROWTH FACTORS,
A PROCEDURE TO EVALUATE L(H) MUST BE PROVIDED.
THE FOLLOWING PROCEDURES ARE ALL THAT IS NEEDED TO EVALUATE
THROUGH OR THE IMPROVED BOUNDS, THE BOUND IS GIVEN BY
T(N, HH, HHO) + AN(HH, HHO)
IF THE ROUGH BOUND IS DESIRED, WE MUST HAVE
HH = MAX(H, H0) HHO = MIN(H, H0) AA = HHO
DELTA1 = 1 + DELTA / C2.
IF THE IMPROVED BOUND IS DESIRED, THEN WE MUST HAVE
HHO = H0 <= H = HH DELTA1 = SQRT(1 + DELTA) B = (C2 - 1) * DELTA1
AA = A;
```

```
REAL PROCEDURE SINH(X); REAL X; SINH = .5 * (EXP(X) - EXP(-X));
REAL PROCEDURE COSH(X); REAL X; COSH = .5 * (EXP(X) + EXP(-X));
```

```
REAL PROCEDURE U(N, H, X); INTEGER N, H; REAL X;
IF X = 0 THEN U = 0 ELSE
BEGIN REAL SUM; INTEGER I;
SUM = 0; FOR I = 2 STEP 1 UNTIL N DO SUM = SUM + LN(I);
SUM = N * LN(RH[H] * ABS(X)) - SUM;
U = BH[H] * EXP(SUM) * COSH(RH[H] * X) * SIGN(X) * (N - 2 * (N DIV 2));
END U;
```

```
REAL PROCEDURE T(N, H, H0); INTEGER N; REAL H, H0;
BEGIN REAL X, Y;
X = (C * (H - AA) - (H0 - AA)) * DELTA1;
Y = (-C * (H - AA) - (H0 - AA)) * DELTA1;
T = .5 * ((1 + 1/C) * (U(2 * N + 2, 0, X) + U(2 * N + 3, 1, X)) + (1 - 1/C) * (U(2 * N + 2, 0, Y) + U(2 * N + 3, 1, Y)));
END T;
```

```
REAL PROCEDURE F1(K, X, Y); REAL K, X, Y;
BEGIN REAL BB;
BB = B * (X + Y);
F1 = (1 + 1/C) * (X + BB) * K * SINH(K * X) + (1 - 1/C) * (Y + BB) * K * SINH(K * Y);
END F1;
```

```
REAL PROCEDURE F2(X, Y); REAL X, Y;
F2 = DELTA / (4 * C2) * (CH[0] * F1(LCH[0], X, Y) + DH[0] * F1(LDH[0], X, Y)) + DH[0] / 2 * ((1 + 1/C) * COSH(LDH[0] * X) + (1 - 1/C) * COSH(LDH[0] * Y));
```

```
REAL PROCEDURE G1(K, X, Y); REAL K, X, Y;
BEGIN REAL BB;
BB = B * (X + Y) / 2;
G1 = (1 + 1/C) * (X + BB) * K * (COSH(K * X) - 1) + (1 - 1/C) * (Y + BB) * K * (COSH(K * Y) - 1)
```

```

      -BH*(COSH(K*(X-Y)/2)-1)
END G1;

REAL PROCEDURE G2(X,Y);   REAL X,Y;
G2←DELTA/(4*C2)* (CH[1]*G1(LCH[1],X,Y) + DH[1]*G1(LDH[1],X,Y))
  + DH[1]/2 * ((1+1/C)*SINH(LDH[1]*X) + (1-1/C)*SINH(LDH[1]*Y));

REAL PROCEDURE AN(H, HO);   REAL H,HO;
BEGIN   REAL X,Y;
  X←( C*(H-AA) - (HO-AA))*DELTA;
  Y←(-C*(H-AA) - (HO-AA))*DELTA;
  AN← F2(X,Y) ± G2(X,Y);
END AN;

COMMENT   IN WHAT FOLLOWS, THESE PROCEDURES ARE APPLIED TO OUR LCH AND
          THE RINGLEB SOLUTION;

REAL   THT, H, HO, HH, HHO, ERROR, AVGEPS, VO, TN, ANN, ERNEW, EROLD;
INTEGER I;

REAL PROCEDURE L(X);   VALUE X;   REAL XI
BEGIN   REAL V, TAU;
  V←SPEED(X);   TAU←1-.2*V*2;   L← (6*TAU-5)/TAU*6
END L;

A←0.0659262218;   RH[0]←RH[1]←LCH[0]←LCH[1]←LDH[0]←LDH[1]←1;
THT←1;   DELTA←4.10533E-5;
FORHO←-1.0 STEP .05 UNTIL .05 00
BEGIN
  VO← SPEED(HO);
  BH[0]←CH[0]←ABS(2.538/VO * SIN(THT));
  BH[1]←CH[1]←ABS(2.538*(1-.2*VO*2)*(-2.5) /VO * SIN(THT));
  FOR I←0,1 DO DH[I]←BH[I]*E-8;
  WRITE(("<", H O           H           BOUND           TN'           ",
        "           AN", />));
  AVGEPS←0;
  FOR H←-1 STEP .05 UNTIL .2, .22 DO
  BEGIN
    C2←MAX(E-8, MAX(ABS(L(H)), ABS(L(HO)))));
    HH←MAX(H, HO);   HHO←MIN(H, HO);
    DELTA1← SQRT(1+DELTA/(IF H>.05 THEN 1 ELSE C2));
    B← (C2-1);   C← SQRT(C2);
    AA←IF H>.05 THEN A ELSE HHO;
    TN←T(7, HH, HHO);   ANN←AN(HH, HHO);   ERNEW←ERROR+TN + ANN;
    IF H>.05 THEN
    BEGIN
      AA← HHO;   DELTA1← SQRT(1+DELTA/C2);
      ERULD←T(7, HH, HHO) + AN(HH, HHO);
      ERROR←MIN(ERNEW, EROLD);   TN←ERNEW;   ANN←EROLD;
    END;
    AVGEPS←AVGEPS + ERROR;
    WRITE(("<2(F6.2, X4), X5, 3(E12.5, X8)>>, HO, H, ERROR, TN, ANN));
  END;
  WRITE(("<"AVG ERR = ", E12.5>>, AVGEPS/26);   WRITE([PAGE]);
END   END.

```

COMMENT THE FOLLOWING PROGRAM IS SET UP TO FORM AND EVALUATE OUR APPROXIMATION TO PSI FOR THE RINGLEB SOLUTION, AND TO MAKE A TABLE OF THE OBSERVED ERRORS IN THIS APPROXIMATION1

```
BEGIN REAL H0, C, SUM, KM1, CMIH057, OLDH, OLDHT, CF, CG;
      INTEGER M, M2, M2N7, MN7MI2, MMAX, N, N7, NN12, J, K, UP, MN7, IP,
      NPSITRUNCMAX; LABEL EXIT;
```

COMMENT NPSITRUNCMAX+1 IS THE MAXIMUM NUMBER OF TERMS WHICH WILL BE USED IN OUR TRUNCATED SERIES FOR PSI (SEE COMMENTS IN THE PROCEDURE STRFNC).
 N7 = N + 7 IS THE NUMBER OF TERMS TO BE USED TO APPROXIMATE L(H).
 A[] CONTAINS THE N7 COEFFICIENTS FOR THIS APPROX;

```
NPSITRUNCMAX+20; MMAX+2*NPSITRUNCMAX+1;
N+1; N7+N+7; NN12+N+N+12;
```

```
BEGIN ARRAY SDEF, SPRIME[0:MMAX, 0:MMAX*N7], A[0:N+6];
```

```
REAL V0, AIVO;
```

```
PROCEDURE FANDG(FVAL, GVAL, THT, OLDM, M); VALUE M, OLDM, THT;
      INTEGER M, OLDM; REAL THT; ARRAY FVAL, GVAL[0];
```

```
BEGIN REAL SN, CS, X, Y, Z; INTEGER IP;
      COMMENT THIS PROCEDURE IS TO BE SUPPLIED BY THE USER. IT IS TO
      CALCULATE THE INITIAL VALUES, F(T)=PSI(H0,T) AND
      G1(T)=D(PHI(H0,T))/DH, AND THEIR DERIVATIVES AT T=THT,
      FROM THE OLDM/TH AND UP TO THE M/TH DERIVATIVE OF F AND G ARE
      TO BE CALCULATED AND STORED IN FVAL, GVAL[OLDM,...,M], WHERE
      G1 = D(G)/DT. IF OLDM>0 THEN THE 0/TH, 1/TH, ..., OLDM-1/TH
      DERIVATIVES WILL BE IN FVAL, GVAL[0,1,...,OLDM-1].
      WHEN OLDM=0, M WILL BE ≥ 2 (THIS FACT IS EXPLOITED IN THE
      SAMPLE PROCEDURE GIVEN HERE);
```

```
IF OLDM=0 THEN
```

```
  BEGIN
    SN← SIN(THT); CS← COS(THT); X← 2.538/V0;
    FVAL[0]← Y+ X*SN; FVAL[1]← Z+ X*CS;
    GVAL[0]← Z*ATV0; GVAL[1]← -Y*ATV0;
```

```
  END;
```

```
FOR IP←MAX(OLDM,2) STEP 1 UNTIL M DO
```

```
  BEGIN
    FVAL[IP]←-FVAL[IP-2];
    GVAL[IP]←-GVAL[IP-2];
```

```
  END;
```

```
END FANDG
```

```
REAL PROCEDURE SMVAL(H, SM, M, FUJ); VALUE H, M, FUJ;
```

```
REAL H; INTEGER M, FUJ; ARRAY SM[0];
```

```
BEGIN REAL HORNER, CMIH; INTEGER R, T, Jr, K;
```

```
COMMENT LET T=M*N7-FUJ. THEN THIS PROCEDURE EVALUATES
      SMVAL = SM[0] + SM[1]*(C-H)*(2/7) + ... + SM[T]*(C-H)*(2*T/7);
```

```
T←M*N7-FUJ; R← T MOD 71
```

```

SUM←0; CMH←C-H; K←T-6; IF K<0 THEN K←0;
FOR T←T STEP -1 UNTIL K DO
  BEGIN
    HORNER←SM[T];
    FOR J←T-7 STEP -7 UNTIL R 00 HORNER←HORNER×CMH + SM[J];
    SUM←SUM+HORNER×CMH*(R/7);
    R←R-1; IF R<0 THEN R←6
  END EVALUATION OF SM;
SMVAL←SUM
END OF SMVAL;

PROCEDURE DIFFSM(SM, DEGS, SMPRIME); VALUE DEGS;
, INTEGER DEGS; ARRAY SM, SMPRIME[0];
FOR IP←DEGS STEP -1 UNTIL 2 DO SMPRIME[IP-2]←-(IP/7)*SM[IP];

PROCEDURE STRUNC(P, H, THT, DPDT, DPDM, MUP, EPS, TOOBIG);
VALUE H, THT, MUP, EPS; REAL P, H, THT, DPDT, DPDM, EPS;
INTEGER MUP; LABEL TOOBIG;
BEGIN OWN REAL TEMP; OWN INTEGER OLDM, OLDMH, OLDMT, MP1, MP2;
OWN REAL ARRAY S, DS, FVAL, GVAL[0:MMAX+1];
INTEGER MUP1, MUP2, M; REAL LASTERM;

COMMENT VALUES ARE RETURNED IN P, DPDT, AND DPDM.
IF MUP≥0 THEN MUP+1 TERMS ARE USED TO EVALUATE OUR APPROXIMATE
P. IF THE LAST TERM IS >EPS×ABS(P) THEN AN ERROR RETURN TO
TOOBIG IS EXECUTED. ALL INTERMEDIATE RESULTS ARE SAVED, AND
ANOTHER CALL, WITH YUP INCREASED, WILL CONTINUE THE
COMPUTATION.
IF MUP=-1 THEN TERMS ARE ADDED IN TO P UNTIL THE LAST TERM
IS ≤EPS×ABS(P). IF THIS HAS NOT HAPPENED AFTER
NPSITRUNC+1 TERMS HAVE BEEN ADDED IN, THEN AN ERROR RETURN
TO TOOBIG IS EXECUTED. NO RECOVERY IS POSSIBLE, SINCE THE
REQUIRED COEFFICIENTS FOR SM ARE NOT AVAILABLE. THE ENTIRE
RUN MUST BE REDONE, WITH A LARGER NPSITRUNC;

LASTERM←@20;
IF H≠0 THEN
  BEGIN
    TEMP←(C-H)*(-.7142857142857); COMMENT I.E., *(-5/7);
    OLDMH←OLDM+0
  END;
IF THT≠0 THEN OLDMT←OLDM+0;
IF OLDM=0 THEN P←DPDT+DPDM+0;
IF MUP≥0 THEN
  BEGIN
    MUP1←2×MUP+1; MUP2←MUP1+1;
    IF MP1≥OLDMH THEN
      BEGIN
        FOR M←OLDMH STEP 1 UNTIL MUP1 DO
          BEGIN
            S[M]←SMVAL(H, SCOE[M,*], M, 0);
            DS[M]←SMVAL(H, SPRIME[M,*], M, 2) × TEMP
          END;
      END;
  END;

```

```

        OLDMM←MP2
    END;
    IF MP2≥OLDMT THEN
    BEGIN
        FANDG(FVAL, GVAL, THT, OLDMT, MP2);        OLDMT←MP2+1
    END;
    WHILE MUP1≥OLDM DO
    BEGIN
        wit OLDM+1;    MP2←OLDM+2;
        LASTERM← S[OLDM]*FVAL[OLDM] + S[MP1]*GVAL[MP1];
        PSI← LASTEHM - PSI;
        DPDH← DS[OLDM]*FVAL[OLDM] + DS[MP1]*GVAL[MP1] = DPDH;
        DPDT← S[OLDM]*FVAL[MP1] + S[MP1]*GVAL[MP2] = DPDT;
        OLDMM← MP2
    END;
    IF ABS(LASTERM)>EPS*ABS(PSI) THEN go TO TOOBIG;
    END ELSE WHILE ABS(LASTERM)>EPS*PSI DO
    BEGIN
        MP1←OLDM+1;    MP2←OLDM+2;
        If MP1>MMAX THEN GO TO TOOBIG;
        If MP1 ≥OLDMM THEN
        BEGIN
            FOR M←OLDM, MP1 DO
            BEGIN
                S[M]← SMVAL(H, SCOEFF[M,*], M, 0);
                DS[M]←SMVAL(H, SPRIME[M,*], M, 2) x TEMP
            END;
            OLDMM← MP2
        END;
        If MP2≥OLDMT THEN
        BEGIN
            FANDG(FVAL, GVAL, THT, OLDMM, MP2);        OLDMT← MP2+1
        END;
        LASTERM← S[OLDMM]*FVAL[OLDMM] + S[MP1]*GVAL[MP1];
        PSI← LASTERM - PSI;
        DPDH← DS[OLDMM]*FVAL[OLDMM] + DS[MP1]*GVAL[MP1] = DPDH;
        DPDT← S[OLDMM]*FVAL[MP1] + S[MP1]*GVAL[MP2] = DPDT;
        OLDMM← MP2
    END;
    IF OLDMM=4*(OLDMM DIV 4) THEN
    BEGIN PSI←-PSI;    DPDT←-DPDT;    DPDH←-DPDH    END;
    END STRFNC;

```

```

COMMENT    THE FOLLOWING 5LINES ARE PART OF THE (USER) SAMPLE PROGRAM;
REAL      MAXEPS, MAXH, MAXHO, PSI, DPDT, DPDH, H, THT;
MAXEPS ← MAXH+MAXHO÷0;    THT←1;
FOR      HO←-1 STEP .05 UNTIL ,2, .22 DO
    BEGIN
        VO← SPEED(HO);    ATV0← (1-.2×VO*2)*(-2,5);

```



```

        ULDH←OLDTH1←@30;          COMMENT  INITIALIZATION FOR STRFNC;          COMMENT
*****
        C O E F F I C I E N T  C A L C U L A T I O N  F O R  S M ( H ) " S ;
        C←0,2512511361;
        F I L L  A[*]WITH=,1505866818,=.4018655347,2.0945191543,
        =5.8821787341, 10.95831580, -10.7524447788, 5.9416272229,
        =.8198101027;
        CMIH057←(C-H0)←(-5/7);
        SC0EF[0,0]←1;          SC0EF[1,0]←C-H0;          SC0EF[1,7]←-1;
        M2N7←-N/;          MN7←N7;
        FUR M←2 STEP 1 UNTIL MMAX DO
        BEGIN
                COMMENT  STEP I: CALCULATE BETA[M,J] AND STORE IN SC0EF[M,J];
                MN7←MN7 + N7;          MN7MI2←MN7-2;          M2←M-2;          M2N7←M2N7+N7;
                FUR J←0,2,4,6 STLP 1 UNTIL MN7MI2 DO
                BEGIN
                        SUM←0;
                        K←(1+MAX(0,J-M2N7)) DIV 2;
                        UP←MIN(J,NN12) DIV 2;
                        FUR K←K STEP 1 UNTIL UP DO SUM←SUM + A[K]×SC0EF[M2,J-K-K];
                        SC0EF[M,J]←(7/(5-J))×SUM;
                END OF BETAMJ CALCULATIONS;
                SC0EF[M,1]←SC0EF[M,3]←SC0EF[M,5]←0;
                COMMENT  STEP II: CALCULATE K(M-1);
                KM1←SMVAL(H0, SC0EF[M,*], M, 2) × CMIH057;
                COMMENT  STEP III: CALCULATE SC0EF[M,J], J:=1,...,M(N+7);
                FUR J←MN7 STEP -1 UNTIL 2 DO
                        SC0EF[M,J]←(-7/J)×SC0EF[M,J-2];
                        SC0EF[M,7]←KM1;          SC0EF[M,0]←SC0EF[M,1]←0;
                COMMENT  STEP IV: CALCULATE SC0EF[M,0]= -KM;
                SC0EF[M,0]←-SMVAL(H0, SC0EF[M,*], M, 0)
        END ;
        FUR M←0 STEP 1 UNTIL MMAX DO
                DIFFSM(SC0EF[M,*],M×N7, SPRIME[M,*]);
                COMMENT
        END OF COEFFICIENT CALCULATION
*****

```

```

COMMENT      THE REMAINDER IS SAMPLE PROGRAM
BEGIN REAL AVGEPS, X, Y;      INTEGER MUP;
MUP←7;
WRITE(<" HO          H          SPEED          MACH NO. ",
      "          PSI(H,1)          *PSI*(H,H0,1) ",
      "          PSI = *PSI*", />);      AVGEPS←0;
FOR H←-1 STEP .05 UNTIL .20, .22 ON
BEGIN
REAL PROCEDURE M(V);      VALUE V;      REAL V;
M← V/SQRT(1-.2×V*2);
LABEL TOOBIG, AROUND;
GOTO AROUND;
TOOBIG:
WRITE(<"INCREASING MUP", I4, ", (MUP+MUP+1))");
IF MUP>NPSITRUNC MAX THEN GO TO EXIT;
AROUND:
STRFNC(PSI, H, THT, DPOT, DPOH, MUP, @-4, TOOBIG);
WRITE(<<2(F6.2, X4), 4(R15.8, X5), X5, E12.5>,
      HO, H, (Y+SPEED(H)), M(Y), (X+2.538/Y×SIN(THT)), PSI, X-PSI);
AVGEPS←AVGEPS + ABS(PSI-X);
IF ABS(PSI-X)>MAXEPS THEN
BEGIN MAXEPS←ABS(PSI-X);      MAXH←H;      MAXHO←HO      END;
END;
WRITE(<"AVG ERR = ", E12.5>, AVGEPS/26);
WRITE((PAGE));
END      END;
WRITE(<"MAX ERR = ", E12.5, "      AT H = ", F6.2, "      AND HO = ", F6.2>,
      MAXEPS, MAXH, MAXHO);
END;
EXIT:
END.

```

REFERENCES

- [B] Bergman, S. On representation of stream functions of subsonic and supersonic flows of compressible fluids, *Journal of Rational Mechanics and Analysis*, vol. 4, No. 6 (1955), 883-905.
- [B-H-K] Bergman, S., Herriot, J. G., and Kurtz, T. G. Numerical calculation of transonic flow patterns. Technical Report No. CS51, Computer Science Department, Stanford University, October 14, 1966.
- [G-S] Golub, G. H. and Smith, L. B. Chebyshev approximation of continuous functions by a Chebyshev's system of functions, (to appear).
- Stark, J. M. Application of Bergman's integral operators to transonic flows. *Int. J. Non-Linear Mech.* 1, 17-34, (1966).
- von Mises, R. *Mathematical theory of compressible fluid flow*. Academic Press, New York 1958.

