

orml

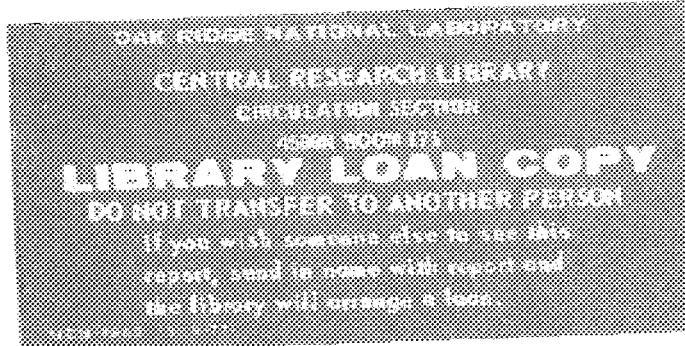
ORNL/TM-11075

**OAK RIDGE
NATIONAL
LABORATORY**

MARTIN MARIETTA

Application of Theta Functions for Numerical Evaluation of Complete Elliptic Integrals of the First and Second Kinds

D. K. Lee



OPERATED BY
MARTIN MARIETTA ENERGY SYSTEMS, INC.
FOR THE UNITED STATES

DEPARTMENT OF ENERGY

Printed in the United States of America. Available from
National Technical Information Service
U.S. Department of Commerce
5285 Port Royal Road, Springfield, Virginia 22161
NTIS price codes—Printed Copy: A03; Microfiche A01

This report was prepared as an account of work sponsored by an agency of the United States Government. Neither the United States Government nor any agency thereof, nor any of their employees, makes any warranty, express or implied, or assumes any legal liability or responsibility for the accuracy, completeness, or usefulness of any information, apparatus, product, or process disclosed, or represents that its use would not infringe privately owned rights. Reference herein to any specific commercial product, process, or service by trade name, trademark, manufacturer, or otherwise, does not necessarily constitute or imply its endorsement, recommendation, or favoring by the United States Government.

ORNL/TM-11075
Dist. Category UC-405, UC-427

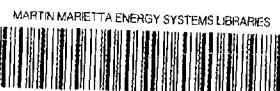
**APPLICATION OF THETA FUNCTIONS FOR
NUMERICAL EVALUATION OF COMPLETE ELLIPTIC
INTEGRALS OF THE FIRST AND SECOND KINDS**

D. K. Lee

Computing and Telecommunications Division
at the Oak Ridge Y-12 Plant
P.O. Box 2009
Oak Ridge, TN 37831-8058

Date Published - March 1989

MARTIN MARIETTA ENERGY SYSTEMS, INC.
operating the
Oak Ridge National Laboratory Oak Ridge Y-12 Plant
Oak Ridge Gaseous Diffusion Plant Paducah Gaseous Diffusion Plant
for the
U.S. DEPARTMENT OF ENERGY
under contract DE-AC05-84OR21400



3 4456 0290635 4

ABSTRACT

An approximation method based on the use of theta functions is shown to be efficient and useful in numerical evaluation of complete elliptic integrals of the first and second kinds, $K(k)$ and $E(k)$, respectively. The integrals are expressed in terms of power series of the form $\sum a_n q^{n^2}$, $0 \leq q < 1$, where q is the nome determined uniquely from a given value of the argument k . The series converge very rapidly, except for small domains near $|k| = 1$, where they either converge slowly or fail to converge. When applied on Cray 2 computers for $0 \leq k^2 \leq 0.9955$, the procedure is found to be more efficient than both the Chebyshev approximations of the Hastings form and the standard Gauss arithmetic-geometric mean process. Numerical results that demonstrate the accuracy and efficiency of the approximation method are presented.

The complete elliptic integrals of the first and second kinds are defined, respectively, by [1–3]

$$\begin{aligned} K(k) &= \int_0^{\pi/2} \frac{d\phi}{(1 - k^2 \sin^2 \phi)^{1/2}} \\ &= \int_0^1 \frac{dx}{[(1 - x^2)(1 - k^2 x^2)]^{1/2}} \\ &= \frac{\pi}{2} {}_2F_1\left(\frac{1}{2}, \frac{1}{2}; 1; k^2\right), \quad |k| < 1, \end{aligned} \quad (1)$$

$$\begin{aligned} E(k) &= \int_0^{\pi/2} (1 - k^2 \sin^2 \phi)^{1/2} d\phi \\ &= \int_0^1 \left(\frac{1 - k^2 x^2}{1 - x^2}\right)^{1/2} dx \\ &= \frac{\pi}{2} {}_2F_1\left(-\frac{1}{2}, \frac{1}{2}; 1; k^2\right), \quad |k| \leq 1, \end{aligned} \quad (2)$$

where ${}_2F_1(a, b; c; z)$ is the Gauss hypergeometric series.

The functions $K(k)$ and $E(k)$ are useful in the calculation and analysis of various types of problems in many branches of physics. An example involving both $K(k)$ and $E(k)$ is the problem of calculating the magnetic field \mathbf{B} and vector potential \mathbf{A} due to a circular current loop. Their expressions in the cylindrical coordinates are given by [4,5]

$$\mathbf{B}(\rho, z) = B_\rho \hat{\rho} + B_z \hat{z}, \quad (3)$$

$$B_\rho = \frac{\mu_0 I}{2\pi} \frac{z}{\rho \left[(a + \rho)^2 + z^2\right]^{1/2}} \left[\frac{a^2 + \rho^2 + z^2}{(a - \rho)^2 + z^2} E(k) - K(k) \right], \quad (4)$$

$$B_z = \frac{\mu_0 I}{2\pi} \frac{1}{[(a + \rho)^2 + z^2]^{1/2}} \left[\frac{a^2 - \rho^2 - z^2}{(a - \rho)^2 + z^2} E(k) + K(k) \right], \quad (5)$$

$$\mathbf{A}(\rho, z) = A_\phi \hat{\phi}, \quad (6)$$

$$A_\phi = \frac{\mu_0 I a}{\pi} \frac{1}{[(a + \rho)^2 + z^2]^{1/2}} \frac{(2 - k^2)K(k) - 2E(k)}{k^2}, \quad (7)$$

where

$$k^2 = \frac{4a\rho}{(a + \rho)^2 + z^2} , \quad (8)$$

and I and a are the current and radius of the loop, respectively.

A useful numerical method for evaluating the complete elliptic integrals $K(k)$ and $E(k)$ is the method of the arithmetic-geometric mean described in Ref. [1]. This method has the following advantages: (1) the numerical accuracy of the calculation can easily be specified by a single parameter, and (2) the algorithm is so simple that it is quite portable. This procedure involves evaluation of a square root (geometric mean) in each loop of an iteration process which continues until the specified accuracy is attained. On the other hand, the method of Chebyshev approximations of the Hastings form is based on the truncated modified Legendre form [1,2,6]:

$$K(k) = \sum_{n=0}^{N'} a_n \eta^n + \ln \left(\frac{1}{\eta} \right) \sum_{n=0}^{N'} b_n \eta^n , \quad (9)$$

$$E(k) = \sum_{n=0}^{N'} c_n \eta^n + \ln \left(\frac{1}{\eta} \right) \sum_{n=1}^{N'} d_n \eta^n , \quad (10)$$

where

$$\eta = 1 - k^2 = k'^2$$

is the complementary parameter. A useful discussion and extensive compilation of numerical values of a_n , b_n , c_n , and d_n for $2 \leq N' \leq 10$ can be found in Ref. [2].

It is often necessary to evaluate, with high precision, the difference between $K(k)$ and $E(k)$:

$$D(k) = K(k) - E(k) . \quad (11)$$

For example, near the axis of the circular current loop ($\rho = 0$), both B_ρ and A_ϕ become proportional to $D(k)$. Since $K(0) = E(0) = \pi/2$, accurate calculation of $D(k)$ for small $|k|$ cannot rely on Eqs. (9) and (10). One can either use the method of the arithmetic-geometric mean or the power series expansion obtained from Eqs. (1) and (2),

$$D(k) = \frac{\pi}{2} \left[\frac{1}{2} k^2 + \left(\frac{1}{2} \right)^2 \frac{3}{4} k^4 + \left(\frac{1 \cdot 3}{2 \cdot 4} \right)^2 \frac{5}{6} k^6 + \dots \right] . \quad (12)$$

Unfortunately, neither of these procedures is very efficient.

An alternative approach for computing $K(k)$, $D(k)$, and $E(k)$ near $k = 0$ is to express them in terms of the nome q given by [1,7,8]

$$\begin{aligned}
q &= \exp[-\pi K(k')/K(k)] \\
&= \frac{k^2}{16} + 8 \left(\frac{k^2}{16} \right)^2 + 84 \left(\frac{k^2}{16} \right)^3 + 992 \left(\frac{k^2}{16} \right)^4 + \dots .
\end{aligned} \tag{13}$$

The derivation of such expressions is based on the relationships between the complete elliptic integrals and two of the theta functions, defined by [7]

$$\theta_3(z, q) = 1 + 2 \sum_{n=1}^{\infty} q^{n^2} \cos 2nz , \tag{14}$$

$$\theta_4(z, q) = 1 + 2 \sum_{n=1}^{\infty} (-1)^n q^{n^2} \cos 2nz . \tag{15}$$

The results given in Refs. [7,8] are

$$\begin{aligned}
K(k) &= \frac{\pi}{2} [\theta_3(0, q)]^2 \\
&= 2\pi \left(\frac{1}{2} + \sum_{n=1}^{\infty} q^{n^2} \right)^2 ,
\end{aligned} \tag{16}$$

$$\begin{aligned}
D(k) &= \frac{\pi^2}{4K(k)} \frac{\theta_4''(0, q)}{\theta_4(0, q)} \\
&= -\frac{\pi^2}{K(k)} \frac{\sum_{n=1}^{\infty} (-1)^n n^2 q^{n^2}}{\frac{1}{2} + \sum_{n=1}^{\infty} (-1)^n q^{n^2}} ,
\end{aligned} \tag{17}$$

where

$$\theta_4''(0, q) = \left. \frac{d^2 \theta_4(z, q)}{dz^2} \right|_{z=0} .$$

The q -series of $\theta_3(0, q)$, $\theta_4(0, q)$, and $\theta_4''(0, q)$ converge extremely fast except near $q = 1$, since they contain powers only of the form q^{n^2} . Therefore, the main problem is to find q for a given k . The series given by Eq. (13) can be used, but it converges slowly unless $|k| \ll 1$. A more convenient method is to express q in terms of

$$\lambda \equiv \frac{1}{2} \frac{1 - (1 - k^2)^{1/4}}{1 + (1 - k^2)^{1/4}} \tag{18}$$

by using the relation [7]

$$\lambda \left(1 + 2 \sum_{n=1}^{\infty} q^{4n^2} \right) = \sum_{n=0}^{\infty} q^{(2n+1)^2} . \tag{19}$$

It can be shown that the solution of Eq. (19) for q in terms of λ has the form

$$q = \lambda \left(1 + \sum_{m=1}^{\infty} \alpha_m \lambda^{4m} \right). \quad (20)$$

Note that the domain of $0 \leq k \leq 1$ corresponds to $0 \leq \lambda \leq 1/2$ and $0 \leq q \leq 1$. By substituting Eq. (20) into Eq. (19) and equating coefficients of the same powers of λ , one can obtain values of α_m , but this process becomes extremely complicated as m becomes large. More useful procedures are not known at the present time. The numerical values of α_m are given in Ref. [8] for $1 \leq m \leq 4$, and an extension to $m = 12$ appears in Table I.

It may be remarked that $\lambda(k)$ and $q(k)$ are highly nonlinear functions of k , and the power series in terms of q or λ in Eqs. (16), (17), and (20) are useful not only for $|k| \ll 1$, but also for a much wider domain that excludes only very small portions near $|k| = 1$. Table II lists numerical values of λ , λ^4 , q , q^9 , q^{16} , q^{25} , q^{36} , $K(k)$, and $E(k)$ for many values of k . In the table, it is seen that, if $k = 0.9995$, for example, then $\lambda = 0.3490$ and $q = 0.3607$, while $k = 1$ gives $\lambda = \frac{1}{2}$ and $q = 1$. Tables III and IV show absolute values of relative errors, $|K(k) - K^*(k)|/K(k)$ and $|E(k) - E^*(k)|/E(k)$, respectively, where

$$K^*(k) = 2\pi \left(\frac{1}{2} + \sum_{n=1}^N (q^*)^{n^2} \right)^2, \quad (21)$$

$$E^*(k) = K^*(k) + \frac{\pi^2}{K^*(k)} \frac{\sum_{n=1}^N (-1)^n n^2 (q^*)^{n^2}}{\frac{1}{2} + \sum_{n=1}^N (-1)^n (q^*)^{n^2}}, \quad (22)$$

$$q^* = \lambda \left(1 + \sum_{m=1}^M \alpha_m \lambda^{4m} \right). \quad (23)$$

These tables give results of double-precision computations performed on a Cray 2 with $N = 6$ for $M = 1, 2, \dots, 12$. Entries of ** indicate errors of less than 2×10^{-28} , which is approximately the limit of accuracy of the calculation. Errors obtained with $N = 7$ are identical (at least to three significant figures) to those in Tables III and IV; results based on $N = 5$ differ so little from those based on $N = 6$ that for actual applications for $0 \leq k^2 \leq 0.9999$, $N = 5$ is sufficient. Since the values of N and M required for a specified accuracy of computation depend on the value of k , an efficient program must treat N and M as functions of k . Such relationships are listed in Tables V and VI for machine precisions of 7.11×10^{-14}

Table I
Numerical Values of α_m

<i>m</i>	α_m
1	2
2	15
3	150
4	1,707
5	20,910
6	268,616
7	3,567,400
8	48,555,069
9	673,458,874
10	9,481,557,398
11	135,119,529,972
12	1,944,997,539,623

Table II
Numerical Values of λ , λ^4 , q , q^9 , q^{16} , q^{25} , q^{36} , $K(k)$, and $E(k)$

k^2	$ k $	λ	λ^4	q	q^9	q^{16}	q^{25}	q^{36}	K	E
0.1000	0.31623	0.0066	1.88E-09	0.0066	2.33E-20	1.25E-35	2.91E-55	2.93E-79	1.6124	1.5308
0.2000	0.44721	0.0139	3.78E-08	0.0139	1.99E-17	2.04E-30	4.06E-47	1.57E-67	1.6596	1.4890
0.3000	0.54772	0.0223	2.46E-07	0.0223	1.35E-15	3.68E-27	4.97E-42	3.34E-60	1.7139	1.4454
0.4000	0.63246	0.0319	1.03E-06	0.0319	3.40E-14	1.14E-24	3.88E-38	1.34E-54	1.7775	1.3994
0.5000	0.70711	0.0432	3.49E-06	0.0432	5.26E-13	1.48E-22	7.77E-35	7.63E-50	1.8541	1.3506
0.6000	0.77460	0.0570	1.06E-05	0.0570	6.37E-12	1.25E-20	7.96E-32	1.65E-45	1.9496	1.2984
0.7000	0.83666	0.0747	3.11E-05	0.0747	7.23E-11	9.38E-19	6.79E-29	2.74E-41	2.0754	1.2417
0.8000	0.89443	0.0993	9.71E-05	0.0993	9.36E-10	8.90E-17	8.33E-26	7.69E-37	2.2572	1.1785
0.9000	0.94868	0.1401	3.85E-04	0.1402	2.09E-08	2.22E-14	4.64E-22	1.91E-31	2.5781	1.1048
0.9500	0.97468	0.1789	1.03E-03	0.1793	1.92E-07	1.14E-12	2.19E-19	1.35E-27	2.9083	1.0605
0.9800	0.98995	0.2267	2.64E-03	0.2279	1.66E-06	5.31E-11	8.82E-17	7.61E-24	3.3541	1.0286
0.9900	0.99499	0.2597	4.55E-03	0.2622	5.86E-06	4.99E-10	2.92E-15	1.18E-21	3.6956	1.0160
0.9950	0.99750	0.2899	7.07E-03	0.2943	1.65E-05	3.16E-09	5.23E-14	7.50E-20	4.0393	1.0089
0.9980	0.99900	0.3254	1.12E-02	0.3334	5.09E-05	2.33E-08	1.19E-12	6.74E-18	4.4953	1.0040
0.9990	0.99950	0.3490	1.48E-02	0.3607	1.03E-04	8.22E-08	8.51E-12	1.15E-16	4.8411	1.0022
0.9995	0.99975	0.3699	1.87E-02	0.3862	1.91E-04	2.45E-07	4.67E-11	1.33E-15	5.1873	1.0012
0.9998	0.99990	0.3937	2.40E-02	0.4172	3.83E-04	8.42E-07	3.22E-10	2.15E-14	5.6451	1.0005
0.9999	0.99995	0.4091	2.80E-02	0.4388	6.03E-04	1.89E-06	1.14E-09	1.33E-13	5.9916	1.0003

Table III
Absolute Values of the Relative Error of the Approximation Form $K^*(k)$ Given by Eqs. (21) and (23)

$k^2 \setminus M$	1	2	3	4	5	6	7	8	9	10	11	12
0.1000	1.38E-18	2.59E-26	*** ^a	***	***	***	***	***	***	***	***	***
0.2000	1.16E-15	4.39E-22	2.43E-28	***	***	***	***	***	***	***	***	***
0.3000	7.76E-14	1.91E-19	5.36E-25	***	***	***	***	***	***	***	***	***
0.4000	1.92E-12	1.98E-17	2.33E-22	3.05E-27	***	***	***	***	***	***	***	***
0.5000	2.90E-11	1.01E-15	4.02E-20	1.72E-24	***	***	***	***	***	***	***	***
0.6000	3.43E-10	3.63E-14	4.37E-18	5.65E-22	7.69E-26	***	***	***	***	***	***	***
0.7000	3.78E-09	1.18E-12	4.17E-16	1.59E-19	6.35E-23	2.64E-26	***	***	***	***	***	***
0.8000	4.70E-08	4.56E-11	5.04E-14	5.99E-17	7.47E-20	9.63E-23	1.27E-25	2.24E-28	***	***	***	***
0.9000	9.86E-07	3.80E-09	1.66E-11	7.85E-14	3.88E-16	1.98E-18	1.04E-20	5.55E-23	3.01E-25	1.74E-27	***	***
0.9500	8.58E-06	8.81E-08	1.03E-09	1.29E-11	1.70E-13	2.32E-15	3.24E-17	4.61E-19	6.65E-21	9.73E-23	1.44E-24	2.14E-26
0.9800	6.99E-05	1.85E-06	5.59E-08	1.81E-09	6.15E-11	2.16E-12	7.77E-14	2.85E-15	1.06E-16	3.99E-18	1.52E-19	5.83E-21
0.9900	2.37E-04	1.08E-05	5.64E-07	3.15E-08	1.85E-09	1.12E-10	6.94E-12	4.39E-13	2.81E-14	1.83E-15	1.20E-16	7.92E-18
0.9950	6.43E-04	4.59E-05	3.72E-06	3.23E-07	2.95E-08	2.77E-09	2.67E-10	2.62E-11	2.61E-12	2.63E-13	2.68E-14	2.75E-15
0.9980	1.88E-03	2.15E-04	2.78E-05	3.84E-06	5.57E-07	8.33E-08	1.28E-08	1.99E-09	3.15E-10	5.05E-11	8.16E-12	1.33E-12
0.9990	3.68E-03	5.60E-04	9.60E-05	1.76E-05	3.39E-06	6.71E-07	1.36E-07	2.81E-08	5.90E-09	1.25E-09	2.68E-10	5.78E-11
0.9995	6.53E-03	1.26E-03	2.75E-04	6.39E-05	1.55E-05	3.89E-06	9.98E-07	2.61E-07	6.90E-08	1.85E-08	4.99E-09	1.36E-09
0.9998	1.24E-02	3.12E-03	8.77E-04	2.63E-04	8.24E-05	2.66E-05	8.77E-06	2.94E-06	1.00E-06	3.45E-07	1.20E-07	4.19E-08
0.9999	1.87E-02	5.54E-03	1.83E-03	6.43E-04	2.35E-04	8.88E-05	3.42E-05	1.34E-05	5.33E-06	2.14E-06	8.67E-07	3.54E-07

^a Indicates error $< 2 \times 10^{-28}$.

Table IV
Absolute Values of the Relative Error of the Approximation Form $E^*(k)$ Given by Eqs. (21)–(23)

$k^2 \setminus M$	1	2	3	4	5	6	7	8	9	10	11	12
∞	0.1000	1.34E-18	2.52E-26	*** ^a	***	***	***	***	***	***	***	***
	0.2000	1.10E-15	4.14E-22	***	***	***	***	***	***	***	***	***
	0.3000	7.04E-14	1.73E-19	4.86E-25	***	***	***	***	***	***	***	***
	0.4000	1.66E-12	1.72E-17	2.02E-22	2.56E-27	***	***	***	***	***	***	***
	0.5000	2.37E-11	8.26E-16	3.28E-20	1.40E-24	***	***	***	***	***	***	***
	0.6000	2.59E-10	2.74E-14	3.29E-18	4.26E-22	5.78E-26	***	***	***	***	***	***
	0.7000	2.55E-09	7.94E-13	2.81E-16	1.07E-19	4.29E-23	1.77E-26	***	***	***	***	***
	0.8000	2.67E-08	2.59E-11	2.87E-14	3.41E-17	4.25E-20	5.47E-23	7.22E-26	***	***	***	***
	0.9000	4.00E-07	1.54E-09	6.75E-12	3.19E-14	1.58E-16	8.05E-19	4.22E-21	2.25E-23	1.22E-25	5.48E-28	2.28E-28
	0.9500	2.37E-06	2.44E-08	2.85E-10	3.58E-12	4.72E-14	6.43E-16	8.97E-18	1.28E-19	1.84E-21	2.69E-23	3.97E-25
	0.9800	1.10E-05	2.92E-07	8.81E-09	2.86E-10	9.70E-12	3.41E-13	1.23E-14	4.50E-16	1.67E-17	6.30E-19	2.40E-20
	0.9900	2.36E-05	1.08E-06	5.61E-08	3.14E-09	1.84E-10	1.11E-11	6.91E-13	4.37E-14	2.80E-15	1.82E-16	1.19E-17
	0.9950	3.95E-05	2.82E-06	2.28E-07	1.98E-08	1.81E-09	1.70E-10	1.64E-11	1.61E-12	1.60E-13	1.62E-14	1.65E-15
	0.9980	5.96E-05	6.76E-06	8.72E-07	1.21E-07	1.75E-08	2.62E-09	4.01E-10	6.25E-11	9.90E-12	1.59E-12	2.56E-13
	0.9990	6.95E-05	1.04E-05	1.79E-06	3.28E-07	6.30E-08	1.25E-08	2.53E-09	5.23E-10	1.10E-10	2.32E-11	4.98E-12
	0.9995	7.31E-05	1.38E-05	2.99E-06	6.94E-07	1.69E-07	4.23E-08	1.08E-08	2.83E-09	7.49E-10	2.01E-10	5.42E-11
	0.9998	6.92E-05	1.66E-05	4.62E-06	1.38E-06	4.32E-07	1.39E-07	4.60E-08	1.54E-08	5.25E-09	1.81E-09	6.28E-10
	0.9999	6.18E-05	1.71E-05	5.53E-06	1.93E-06	7.05E-07	2.66E-07	1.02E-07	4.01E-08	1.59E-08	6.40E-09	2.59E-09
												1.06E-09

^aIndicates error $< 2 \times 10^{-28}$.

Table V
Maximum Values of k^2 for Which the
Relative Errors of $K^*(k)$ and $E^*(k)$ Do Not Exceed the
Machine Precision (7.11×10^{-15}) of Cray 1
and Cray 2 for Given Values of M and N

M	N	k_{\max}^2
1	2	0.2217
2	3	0.5533
3	3	0.7600
4	4	0.8698
5	4	0.9262
6	4	0.95606
7	4	0.97255
8	5	0.98214
9	5	0.98794
10	5	0.99160
11	5	0.993984
12	5	0.995586

Table VI
Maximum Values of k^2 for Which the
Relative Errors of $K^*(k)$ and $E^*(k)$ Do Not Exceed
the Machine Precision (1.19×10^{-7}) of VAX 8600
and VAX 8700 for Given Values of M and N

M	N	k_{\max}^2
1	2	0.8071
2	3	0.9538
3	3	0.98378
4	4	0.99315
5	4	0.99667
6	4	0.998207

(Cray 1 and Cray 2) and 1.19×10^{-7} (VAX 8600 and VAX 8700), respectively. The approximations (21)–(23) for $k^2 \leq k_{\max}^2$ with values of N and M given in the tables will yield the relative errors of both $K^*(k)$ and $E^*(k)$ within the machine precision.

Tables VII and VIII show CPU times (in seconds) required to compute 10^6 values of both $K(k)$ and $E(k)$, using FORTRAN programs of three approximation procedures: Chebyshev approximations of the Hastings form given by Eqs. (9) and (10) (method A), the standard Gauss arithmetic-geometric mean process (method B), and the θ function expansions given by Eqs. (21)–(23) (method C). The timing results given in Table VII were obtained by running the programs (in non-vectorized modes) on five Cray computers: Cray 1A (serial 6), Cray 1S (serial 33), Cray X-MP/22 (serial 119), Cray 2/64 (serial 2001), and Cray 2/128 (serial 2018). The table shows that the two compilers CFT77 and CIVIC give quite different CPU times. The results from the Cray 1A and the Cray 1S are practically the same and hence are listed under the single heading of Cray 1. The times given in Table VIII are results obtained from running the programs on a VAX 8600 and a VAX 8700.

The evaluation of the fourth root for the complementary parameter in Eq. (18) was carried out by taking square roots twice and consumed a considerable portion of the total computing time. The efficiency of method C, therefore, can be improved greatly if a better method of determining the fourth root becomes available. A slight further improvement is possible if the method of Chebyshev approximation is applied, as in the case of Eqs. (9) and (10), to the series of q/λ in powers of λ^4 in Eq. (20). A rather interesting conclusion that can be made from Tables VII and VIII concerning the relative speeds of the three approximation schemes is that on Cray 2's method C is most efficient and method A is least efficient, whereas on VAX 8600 and VAX 8700 method A is most efficient and method B is least efficient. The advantages of the new method based on the θ functions are (1) accurate and efficient evaluation of $D(k)$ for small $|k|$, (2) efficiency on Cray 2 computers, (3) portability, (4) potential room for improvement, and (5) relatively low additional cost for higher accuracies. The obvious major defect is that the small regions near $|k| = 1$ must be excluded.

Table VII
Cray CPU Times (sec) Required to Compute 10^6 Values of $K(k)$ and $E(k)$ Each for $0 \leq k^2 \leq 0.9955$

Approximation Method	Precision	CFT77				CIVIC			
		Cray 2/128	Cray 2/64	Cray X-MP/22	Cray 1	Cray 2/128	Cray 2/64	Cray X-MP/22	Cray 1
Chebyshev; Eqs. (9) and (10), $N' = 8$	5.56×10^{-15}	5.25	5.49	3.24	5.18	6.96	9.42	6.55	8.71
Gauss arithmetic-geometric mean	7.11×10^{-15}	3.42	3.52	7.98	10.42	5.66	6.36	9.68	12.09
q -series; Eqs. (21)–(23), Table V	7.11×10^{-15}	2.86	2.90	5.23	7.33	3.89	4.28	5.92	8.10

Table VIII
VAX CPU Times (sec) Required to Compute 10^6
Values of $K(k)$ and $E(k)$ Each for $0 \leq k^2 \leq 0.9982$

Approximation Method	Precision	VAX 8600	VAX 8700
Chebyshev; Eqs. (9) and (10), $N' = 4$	1.57×10^{-8}	23.6	24.9
Gauss arithmetic-geometric mean	1.19×10^{-7}	56.7	43.8
q -series; Eqs. (21)–(23), Table VI	1.19×10^{-7}	40.8	32.3

REFERENCES

1. M. Abramowitz and I. A. Stegun (Eds.), *Handbook of Mathematical Functions*, Applied Mathematics Series, Vol. 55 [National Bureau of Standards, Washington, D.C., 1964 (Dover, New York, 1965)], Chap. 17.
2. W. J. Cody, "Chebyshev Approximations for the Complete Elliptic Integrals K and E ," *Mathematics of Computation* **19**, 105–112 (1965).
3. A. Erdélyi, W. Magnus, F. Oberhettinger, and F. G. Tricomi, *Higher Transcendental Functions*, Vols. I and II (McGraw-Hill, New York, 1953).
4. W. R. Smythe, *Static and Dynamic Electricity*, 3rd ed. (McGraw-Hill, New York, 1968), p. 291.
5. J. D. Jackson, *Classical Electrodynamics* (Wiley, New York, 1975), Chap. 5.
6. C. Hastings, Jr., *Approximations for Digital Computers* (Princeton University Press, Princeton, New Jersey, 1955).
7. E. T. Whittaker and G. N. Watson, *Modern Analysis* (Cambridge University Press, Cambridge, 1952), Chap. 21.
8. I. S. Gradshteyn and I. M. Ryzhik, *Table of Integrals, Series, and Products*, corrected and enlarged ed., prepared by Yu. V. Geronimus and M. Yu. Tseytlin, translated from the Russian (Academic Press, New York, 1980), pp. 923–925.

INTERNAL DISTRIBUTION

- | | |
|---------------------|--------------------------------------|
| 1. D. B. Batchelor | 21. J. F. Lyon |
| 2. B. A. Carreras | 22. R. N. Morris |
| 3. M. D. Carter | 23. J. A. Rome |
| 4. E. C. Crume, Jr. | 24. M. J. Saltmarsh |
| 5. N. Dominguez | 25. K. C. Shaing |
| 6. R. A. Dory | 26. J. Sheffield |
| 7. J. L. Dunlap | 27. D. A. Spong |
| 8. R. H. Fowler | 28. G. E. Whitesides |
| 9. C. L. Hedrick | 29-30. Laboratory Records Department |
| 10. S. P. Hirshman | 31. Laboratory Records, ORNL-RC |
| 11. J. T. Hogan | 32. Document Reference Section |
| 12. W. A. Houlberg | 33. Central Research Library |
| 13. H. C. Howe | 34. Fusion Energy Division Library |
| 14. E. F. Jaeger | 35-36. Fusion Energy Division |
| 15-19. D. K. Lee | Publications Office |
| 20. G. S. Lee | 37. ORNL Patent Office |

EXTERNAL DISTRIBUTION

38. Office of the Assistant Manager for Energy Research and Development, U.S. Department of Energy, Oak Ridge Operations Office, P.O. Box E, Oak Ridge, TN 37831
39. J. D. Callen, Department of Nuclear Engineering, University of Wisconsin, Madison, WI 53706-1687
40. J. F. Clarke, Director, Office of Fusion Energy, Office of Energy Research, ER-50 Germantown, U.S. Department of Energy, Washington, DC 20545
41. R. W. Conn, Department of Chemical, Nuclear, and Thermal Engineering, University of California, Los Angeles, CA 90024
42. S. O. Dean, Fusion Power Associates, Inc., 2 Professional Drive, Suite 248, Gaithersburg, MD 20879
43. H. K. Forsen, Bechtel Group, Inc., Research Engineering, P. O. Box 3965, San Francisco, CA 94119
44. J. R. Gilleland, L-644, Lawrence Livermore National Laboratory, P.O. Box 5511, Livermore, CA 94550
45. R. W. Gould, Department of Applied Physics, California Institute of Technology, Pasadena, CA 91125

46. R. A. Gross, Plasma Research Laboratory, Columbia University, New York, NY 10027
47. D. M. Meade, Princeton Plasma Physics Laboratory, P.O. Box 451, Princeton, NJ 08543
48. M. Roberts, International Programs, Office of Fusion Energy, Office of Energy Research, ER-52 Germantown, U.S. Department of Energy, Washington, DC 20545
49. W. M. Stacey, School of Nuclear Engineering and Health Physics, Georgia Institute of Technology, Atlanta, GA 30332
50. D. Steiner, Nuclear Engineering Department, NES Building, Tibbetts Avenue, Rensselaer Polytechnic Institute, Troy, NY 12181
51. R. Varma, Physical Research Laboratory, Navrangpura, Ahmedabad 380009, India
52. Bibliothek, Max-Planck Institut für Plasmaphysik, Boltzmannstrasse 2, D-8046 Garching, Federal Republic of Germany
53. Bibliothek, Institut für Plasmaphysik, KFA Jülich GmbH, Postfach 1913, D-5170 Jülich, Federal Republic of Germany
54. Bibliothek, KfK Karlsruhe GmbH, Postfach 3640, D-7500 Karlsruhe 1, Federal Republic of Germany
55. Bibliotheque, Centre de Recherches en Physique des Plasmas, Ecole Polytechnique Fédérale de Lausanne, 21 Avenue des Bains, CH-1007 Lausanne, Switzerland
56. R. Aymar, CEN/Cadarache, Departement de Recherches sur la Fusion Contrôlée, F-13108 Saint-Paul-lez-Durance Cedex, France
57. Bibliothèque, CEN/Cadarache, F-13108 Saint-Paul-lez-Durance Cedex, France
58. Library, Culham Laboratory, UKAEA, Abingdon, Oxfordshire, OX14 3DB, England
59. Library, JET Joint Undertaking, Abingdon, Oxfordshire OX14 3EA, England
60. Library, FOM-Instituut voor Plasmafysica, Rijnhuizen, Edisonbaan 14, 3439 MN Nieuwegein, The Netherlands
61. Library, Institute of Plasma Physics, Nagoya University, Chikusa-ku, Nagoya 464, Japan
62. Library, International Centre for Theoretical Physics, P.O. Box 586, I-34100 Trieste, Italy
63. Library, Centro Richerche Energia Frascati, C.P. 65, I-00044 Frascati (Roma), Italy
64. Library, Plasma Physics Laboratory, Kyoto University, Gokasho, Uji, Kyoto 611, Japan
65. Plasma Research Laboratory, Australian National University, P.O. Box 4, Canberra, A.C.T. 2601, Australia

66. Library, Japan Atomic Energy Research Institute, Naka Fusion Research Establishment, 801-1 Mukoyama, Naka-machi, Naka-gun, Ibaraki-ken, Japan
67. G. A. Eliseev, I. V. Kurchatov Institute of Atomic Energy, P.O. Box 3402, 123182 Moscow, U.S.S.R.
68. V. A. Glukhikh, Scientific-Research Institute of Electro-Physical Apparatus, 188631, Leningrad, U.S.S.R.
69. I. Shpigel, Institute of General Physics, U.S.S.R. Academy of Sciences, Ulitsa Vavilova 38, Moscow, U.S.S.R.
70. D. D. Ryutov, Institute of Nuclear Physics, Siberian Branch of the Academy of Sciences of the U.S.S.R., Sovetskaya St. 5, 630090 Novosibirsk, U.S.S.R.
71. V. T. Tolok, Kharkov Physical-Technical Institute, Academical St. 1, 310108 Kharkov, U.S.S.R.
72. Deputy Director, Southwestern Institute of Physics, P.O. Box 5, Leshan, Sichuan, China (PRC)
73. Director, Institute of Plasma Physics, P.O. Box 26, Hefei, Anhui, China (PRC)
74. R. A. Blanken, Experimental Plasma Research Branch, Division of Applied Plasma Physics, Office of Fusion Energy, Office of Energy Research, ER-542, Germantown, U.S. Department of Energy, Washington, DC 20545
75. K. Bol, Princeton Plasma Physics Laboratory, P.O. Box 451, Princeton, NJ 08543
76. R. A. E. Bolton, IREQ Hydro-Quebec Research Institute, 1800 Montee Ste.-Julie, Varennes, P.Q. J0L 2P0, Canada
77. D. H. Crandall, Experimental Plasma Research Branch, Division of Applied Plasma Physics, Office of Fusion Energy, Office of Energy Research, ER-542, Germantown, U.S. Department of Energy, Washington, DC 20545
78. R. L. Freeman, GA Technologies, Inc., P.O. Box 85608, San Diego, CA 92138
79. K. W. Gentle, RLM 11.222, Institute for Fusion Studies, University of Texas, Austin, TX 78712
80. R. J. Goldston, Princeton Plasma Physics Laboratory, P.O. Box 451, Princeton, NJ 08543
81. J. C. Hosea, Princeton Plasma Physics Laboratory, P.O. Box 451, Princeton, NJ 08543
82. D. Markevich, Division of Confinement Systems, Office of Fusion Energy, Office of Energy Research, ER-55, Germantown, U.S. Department of Energy, Washington, DC 20545
83. R. H. McKnight, Experimental Plasma Research Branch, Division of Applied Plasma Physics, Office of Fusion Energy, Office of Energy

66. Library, Japan Atomic Energy Research Institute, Naka Fusion Research Establishment, 801-1 Mukoyama, Naka-machi, Naka-gun, Ibaraki-ken, Japan
67. G. A. Eliseev, I. V. Kurchatov Institute of Atomic Energy, P.O. Box 3402, 123182 Moscow, U.S.S.R.
68. V. A. Glukhikh, Scientific-Research Institute of Electro-Physical Apparatus, 188631, Leningrad, U.S.S.R.
69. I. Shpigel, Institute of General Physics, U.S.S.R. Academy of Sciences, Ulitsa Vavilova 38, Moscow, U.S.S.R.
70. D. D. Ryutov, Institute of Nuclear Physics, Siberian Branch of the Academy of Sciences of the U.S.S.R., Sovetskaya St. 5, 630090 Novosibirsk, U.S.S.R.
71. V. T. Tolok, Kharkov Physical-Technical Institute, Academical St. 1, 310108 Kharkov, U.S.S.R.
72. Deputy Director, Southwestern Institute of Physics, P.O. Box 5, Leshan, Sichuan, China (PRC)
73. Director, Institute of Plasma Physics, P.O. Box 26, Hefei, Anhui, China (PRC)
74. R. A. Blanken, Experimental Plasma Research Branch, Division of Applied Plasma Physics, Office of Fusion Energy, Office of Energy Research, ER-542, Germantown, U.S. Department of Energy, Washington, DC 20545
75. K. Bol, Princeton Plasma Physics Laboratory, P.O. Box 451, Princeton, NJ 08543
76. R. A. E. Bolton, IREQ Hydro-Quebec Research Institute, 1800 Montee Ste.-Julie, Varennes, P.Q. J0L 2P0, Canada
77. D. H. Crandall, Experimental Plasma Research Branch, Division of Applied Plasma Physics, Office of Fusion Energy, Office of Energy Research, ER-542, Germantown, U.S. Department of Energy, Washington, DC 20545
78. R. L. Freeman, GA Technologies, Inc., P.O. Box 85608, San Diego, CA 92138
79. K. W. Gentle, RLM 11.222, Institute for Fusion Studies, University of Texas, Austin, TX 78712
80. R. J. Goldston, Princeton Plasma Physics Laboratory, P.O. Box 451, Princeton, NJ 08543
81. J. C. Hosea, Princeton Plasma Physics Laboratory, P.O. Box 451, Princeton, NJ 08543
82. D. Markevich, Division of Confinement Systems, Office of Fusion Energy, Office of Energy Research, ER-55, Germantown, U.S. Department of Energy, Washington, DC 20545
83. R. H. McKnight, Experimental Plasma Research Branch, Division of Applied Plasma Physics, Office of Fusion Energy, Office of Energy

Research, ER-542, Germantown, U.S. Department of Energy, Washington, DC 20545

84. E. Oktay, Division of Confinement Systems, Office of Fusion Energy, Office of Energy Research, ER-55, Germantown, U.S. Department of Energy, Washington, DC 20545
85. D. Overskei, GA Technologies, Inc., P.O. Box 85608, San Diego, CA 92138
86. R. R. Parker, Plasma Fusion Center, NW 16-288, Massachusetts Institute of Technology, Cambridge, MA 02139
87. W. L. Sadowski, Fusion Theory and Computer Services Branch, Division of Applied Plasma Physics, Office of Fusion Energy, Office of Energy Research, ER-541, Germantown, U.S. Department of Energy, Washington, DC 20545
88. J. W. Willis, Division of Confinement Systems, Office of Fusion Energy, Office of Energy Research, ER-55, Germantown, U.S. Department of Energy, Washington, DC 20545
89. A. P. Navarro, Division de Fusion, CIEMAT, Avenida Complutense 22, E-28040 Madrid, Spain
90. Laboratory for Plasma and Fusion Studies, Department of Nuclear Engineering, Seoul National University, Shinrim-dong, Gwanak-ku, Seoul 151, Korea
- 91-188. Given distribution as shown in OSTI-4500, Magnetic Fusion Energy (Category Distribution UC-405: Mathematics; UC-427: Theoretical Plasma Physics)