Numerical Recipes in C

The Art of Scientific Computing

Second Edition

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Contents

Preface to the Second Edition ***xi***

Preface to the First Edition ***xiv***

Legal Matters ***xvi***

Computer Programs by Chapter and Section ***xix***

1 Preliminaries ***1***

1.0 Introduction 1
1.1 Program Organization and Control Structures 5
1.2 Some C Conventions for Scientific Computing 15
1.3 Error, Accuracy, and Stability 28

2 Solution of Linear Algebraic Equations ***32***

2.0 Introduction 32
2.1 Gauss-Jordan Elimination 36
2.2 Gaussian Elimination with Backsubstitution 41
2.3 LU Decomposition and Its Applications 43
2.4 Tridiagonal and Band Diagonal Systems of Equations 50
2.5 Iterative Improvement of a Solution to Linear Equations 55
2.6 Singular Value Decomposition 59
2.7 Sparse Linear Systems 71
2.8 Vandermonde Matrices and Toeplitz Matrices 90
2.9 Cholesky Decomposition 96
2.10 QR Decomposition 98
2.11 Is Matrix Inversion an N^3 Process? 102

3 Interpolation and Extrapolation ***105***

3.0 Introduction 105
3.1 Polynomial Interpolation and Extrapolation 108
3.2 Rational Function Interpolation and Extrapolation 111
3.3 Cubic Spline Interpolation 113
3.4 How to Search an Ordered Table 117
3.5 Coefficients of the Interpolating Polynomial 120
3.6 Interpolation in Two or More Dimensions 123

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4 Integration of Functions 129
4.0 Introduction 129
4.1 Classical Formulas for Equally Spaced Abscissas 130
4.2 Elementary Algorithms 136
4.3 Romberg Integration 140
4.4 Improper Integrals 141
4.5 Gaussian Quadratures and Orthogonal Polynomials 147
4.6 Multidimensional Integrals 161

5 Evaluation of Functions 165
5.0 Introduction 165
5.1 Series and Their Convergence 165
5.2 Evaluation of Continued Fractions 169
5.3 Polynomials and Rational Functions 173
5.4 Complex Arithmetic 176
5.5 Recurrence Relations and Clenshaw's Recurrence Formula 178
5.6 Quadratic and Cubic Equations 183
5.7 Numerical Derivatives 186
5.8 Chebyshev Approximation 190
5.9 Derivatives or Integrals of a Chebyshev-approximated Function 195
5.10 Polynomial Approximation from Chebyshev Coefficients 197
5.11 Economization of Power Series 198
5.12 Padé Approximants 200
5.13 Rational Chebyshev Approximation 204
5.14 Evaluation of Functions by Path Integration 208

6 Special Functions 212
6.0 Introduction 212
6.1 Gamma Function, Beta Function, Factorials, Binomial Coefficients 213
6.2 Incomplete Gamma Function, Error Function, Chi-Square Probability Function, Cumulative Poisson Function 216
6.3 Exponential Integrals 222
6.4 Incomplete Beta Function, Student's Distribution, F-Distribution, Cumulative Binomial Distribution 226
6.5 Bessel Functions of Integer Order 230
6.6 Modified Bessel Functions of Integer Order 236
6.7 Bessel Functions of Fractional Order, Airy Functions, Spherical Bessel Functions 240
6.8 Spherical Harmonics 252
6.9 Fresnel Integrals, Cosine and Sine Integrals 255
6.10 Dawson's Integral 259
6.11 Elliptic Integrals and Jacobian Elliptic Functions 261
6.12 Hypergeometric Functions 271

7 Random Numbers 274
7.0 Introduction 274
7.1 Uniform Deviates 275

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7.2 Transformation Method: Exponential and Normal Deviates 287
7.3 Rejection Method: Gamma, Poisson, Binomial Deviates 290
7.4 Generation of Random Bits 296
7.5 Random Sequences Based on Data Encryption 300
7.6 Simple Monte Carlo Integration 304
7.7 Quasi- (that is, Sub-) Random Sequences 309
7.8 Adaptive and Recursive Monte Carlo Methods 316

8 Sorting 329

8.0 Introduction 329
8.1 Straight Insertion and Shell's Method 330
8.2 Quicksort 332
8.3 Heapsort 336
8.4 Indexing and Ranking 338
8.5 Selecting the M th Largest 341
8.6 Determination of Equivalence Classes 345

9 Root Finding and Nonlinear Sets of Equations 347

9.0 Introduction 347
9.1 Bracketing and Bisection 350
9.2 Secant Method, False Position Method, and Ridders' Method 354
9.3 Van Wijngaarden–Dekker–Brent Method 359
9.4 Newton-Raphson Method Using Derivative 362
9.5 Roots of Polynomials 369
9.6 Newton-Raphson Method for Nonlinear Systems of Equations 379
9.7 Globally Convergent Methods for Nonlinear Systems of Equations 383

10 Minimization or Maximization of Functions 394

10.0 Introduction 394
10.1 Golden Section Search in One Dimension 397
10.2 Parabolic Interpolation and Brent's Method in One Dimension 402
10.3 One-Dimensional Search with First Derivatives 405
10.4 Downhill Simplex Method in Multidimensions 408
10.5 Direction Set (Powell's) Methods in Multidimensions 412
10.6 Conjugate Gradient Methods in Multidimensions 420
10.7 Variable Metric Methods in Multidimensions 425
10.8 Linear Programming and the Simplex Method 430
10.9 Simulated Annealing Methods 444

11 Eigensystems 456

11.0 Introduction 456
11.1 Jacobi Transformations of a Symmetric Matrix 463
11.2 Reduction of a Symmetric Matrix to Tridiagonal Form: Givens and Householder Reductions 469
11.3 Eigenvalues and Eigenvectors of a Tridiagonal Matrix 475
11.4 Hermitian Matrices 481
11.5 Reduction of a General Matrix to Hessenberg Form 482

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11.6 The QR Algorithm for Real Hessenberg Matrices 486
11.7 Improving Eigenvalues and/or Finding Eigenvectors by Inverse Iteration 493

12 Fast Fourier Transform 496

12.0 Introduction 496
12.1 Fourier Transform of Discretely Sampled Data 500
12.2 Fast Fourier Transform (FFT) 504
12.3 FFT of Real Functions, Sine and Cosine Transforms 510
12.4 FFT in Two or More Dimensions 521
12.5 Fourier Transforms of Real Data in Two and Three Dimensions 525
12.6 External Storage or Memory-Local FFTs 532

13 Fourier and Spectral Applications 537

13.0 Introduction 537
13.1 Convolution and Deconvolution Using the FFT 538
13.2 Correlation and Autocorrelation Using the FFT 545
13.3 Optimal (Wiener) Filtering with the FFT 547
13.4 Power Spectrum Estimation Using the FFT 549
13.5 Digital Filtering in the Time Domain 558
13.6 Linear Prediction and Linear Predictive Coding 564
13.7 Power Spectrum Estimation by the Maximum Entropy (All Poles) Method 572
13.8 Spectral Analysis of Unevenly Sampled Data 575
13.9 Computing Fourier Integrals Using the FFT 584
13.10 Wavelet Transforms 591
13.11 Numerical Use of the Sampling Theorem 606

14 Statistical Description of Data 609

14.0 Introduction 609
14.1 Moments of a Distribution: Mean, Variance, Skewness, and So Forth 610
14.2 Do Two Distributions Have the Same Means or Variances? 615
14.3 Are Two Distributions Different? 620
14.4 Contingency Table Analysis of Two Distributions 628
14.5 Linear Correlation 636
14.6 Nonparametric or Rank Correlation 639
14.7 Do Two-Dimensional Distributions Differ? 645
14.8 Savitzky-Golay Smoothing Filters 650

15 Modeling of Data 656

15.0 Introduction 656
15.1 Least Squares as a Maximum Likelihood Estimator 657
15.2 Fitting Data to a Straight Line 661
15.3 Straight-Line Data with Errors in Both Coordinates 666
15.4 General Linear Least Squares 671
15.5 Nonlinear Models 681

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15.6 Confidence Limits on Estimated Model Parameters 689
15.7 Robust Estimation 699

16 Integration of Ordinary Differential Equations 707

16.0 Introduction 707
16.1 Runge-Kutta Method 710
16.2 Adaptive Stepsize Control for Runge-Kutta 714
16.3 Modified Midpoint Method 722
16.4 Richardson Extrapolation and the Bulirsch-Stoer Method 724
16.5 Second-Order Conservative Equations 732
16.6 Stiff Sets of Equations 734
16.7 Multistep, Multivalue, and Predictor-Corrector Methods 747

17 Two Point Boundary Value Problems 753

17.0 Introduction 753
17.1 The Shooting Method 757
17.2 Shooting to a Fitting Point 760
17.3 Relaxation Methods 762
17.4 A Worked Example: Spheroidal Harmonics 772
17.5 Automated Allocation of Mesh Points 783
17.6 Handling Internal Boundary Conditions or Singular Points 784

18 Integral Equations and Inverse Theory 788

18.0 Introduction 788
18.1 Fredholm Equations of the Second Kind 791
18.2 Volterra Equations 794
18.3 Integral Equations with Singular Kernels 797
18.4 Inverse Problems and the Use of A Priori Information 804
18.5 Linear Regularization Methods 808
18.6 Backus-Gilbert Method 815
18.7 Maximum Entropy Image Restoration 818

19 Partial Differential Equations 827

19.0 Introduction 827
19.1 Flux-Conservative Initial Value Problems 834
19.2 Diffusive Initial Value Problems 847
19.3 Initial Value Problems in Multidimensions 853
19.4 Fourier and Cyclic Reduction Methods for Boundary Value Problems 857
19.5 Relaxation Methods for Boundary Value Problems 863
19.6 Multigrid Methods for Boundary Value Problems 871

20 Less-Numerical Algorithms 889

20.0 Introduction 889
20.1 Diagnosing Machine Parameters 889
20.2 Gray Codes 894

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20.3 Cyclic Redundancy and Other Checksums 896
20.4 Huffman Coding and Compression of Data 903
20.5 Arithmetic Coding 910
20.6 Arithmetic at Arbitrary Precision 915

References ***926***

Appendix A: Table of Prototype Declarations ***930***

Appendix B: Utility Routines ***940***

Appendix C: Complex Arithmetic ***948***

Index of Programs and Dependencies ***951***

General Index ***965***

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Preface to the Second Edition

Our aim in writing the original edition of *Numerical Recipes* was to provide a book that combined general discussion, analytical mathematics, algorithmics, and actual working programs. The success of the first edition puts us now in a difficult, though hardly unenviable, position. We wanted, then and now, to write a book that is informal, fearlessly editorial, unesoteric, and above all useful. There is a danger that, if we are not careful, we might produce a second edition that is weighty, balanced, scholarly, and boring.

It is a mixed blessing that we know more now than we did six years ago. Then, we were making educated guesses, based on existing literature and our own research, about which numerical techniques were the most important and robust. Now, we have the benefit of direct feedback from a large reader community. Letters to our alter-ego enterprise, Numerical Recipes Software, are in the thousands per year. (Please, *don't telephone* us.) Our post office box has become a magnet for letters pointing out that we have omitted some particular technique, well known to be important in a particular field of science or engineering. We value such letters, and digest them carefully, especially when they point us to specific references in the literature.

The inevitable result of this input is that this Second Edition of *Numerical Recipes* is substantially larger than its predecessor, in fact about 50% larger both in words and number of included programs (the latter now numbering well over 300). "Don't let the book grow in size," is the advice that we received from several wise colleagues. We have tried to follow the intended spirit of that advice, even as we violate the letter of it. We have not lengthened, or increased in difficulty, the book's principal discussions of mainstream topics. Many new topics are presented at this same accessible level. Some topics, both from the earlier edition and new to this one, are now set in smaller type that labels them as being "advanced." The reader who ignores such advanced sections completely will not, we think, find any lack of continuity in the shorter volume that results.

Here are some highlights of the new material in this Second Edition:

- a new chapter on integral equations and inverse methods
- a detailed treatment of multigrid methods for solving elliptic partial differential equations
- routines for band diagonal linear systems
- improved routines for linear algebra on sparse matrices
- Cholesky and QR decomposition
- orthogonal polynomials and Gaussian quadratures for arbitrary weight functions
- methods for calculating numerical derivatives
- Padé approximants, and rational Chebyshev approximation
- Bessel functions, and modified Bessel functions, of fractional order; and several other new special functions
- improved random number routines
- quasi-random sequences
- routines for adaptive and recursive Monte Carlo integration in high-dimensional spaces
- globally convergent methods for sets of nonlinear equations

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- simulated annealing minimization for continuous control spaces
- fast Fourier transform (FFT) for real data in two and three dimensions
- fast Fourier transform (FFT) using external storage
- improved fast cosine transform routines
- wavelet transforms
- Fourier integrals with upper and lower limits
- spectral analysis on unevenly sampled data
- Savitzky-Golay smoothing filters
- fitting straight line data with errors in both coordinates
- a two-dimensional Kolmogorov-Smirnoff test
- the statistical bootstrap method
- embedded Runge-Kutta-Fehlberg methods for differential equations
- high-order methods for stiff differential equations
- a new chapter on "less-numerical" algorithms, including Huffman and arithmetic coding, arbitrary precision arithmetic, and several other topics.

Consult the Preface to the First Edition, following, or the Table of Contents, for a list of the more "basic" subjects treated.

Acknowledgments

It is not possible for us to list by name here all the readers who have made useful suggestions; we are grateful for these. In the text, we attempt to give specific attribution for ideas that appear to be original, and not known in the literature. We apologize in advance for any omissions.

Some readers and colleagues have been particularly generous in providing us with ideas, comments, suggestions, and programs for this Second Edition. We especially want to thank George Rybicki, Philip Pinto, Peter Lepage, Robert Lupton, Douglas Eardley, Ramesh Narayan, David Spergel, Alan Oppenheim, Sallie Baliunas, Scott Tremaine, Glennys Farrar, Steven Block, John Peacock, Thomas Loredo, Matthew Choptuik, Gregory Cook, L. Samuel Finn, P. Deuflhard, Harold Lewis, Peter Weinberger, David Syer, Richard Ferch, Steven Ebstein, Bradley Keister, and William Gould. We have been helped by Nancy Lee Snyder's mastery of a complicated TEX manuscript. We express appreciation to our editors Lauren Cowles and Alan Harvey at Cambridge University Press, and to our production editor Russell Hahn. We remain, of course, grateful to the individuals acknowledged in the Preface to the First Edition.

Special acknowledgment is due to programming consultant Seth Finkelstein, who wrote, rewrote, or influenced many of the routines in this book, as well as in its FORTRAN-language twin and the companion Example books. Our project has benefited enormously from Seth's talent for detecting, and following the trail of, even very slight anomalies (often compiler bugs, but occasionally our errors), and from his good programming sense. To the extent that this edition of *Numerical Recipes in C* has a more graceful and "C-like" programming style than its predecessor, most of the credit goes to Seth. (Of course, we accept the blame for the FORTRANish lapses that still remain.)

We prepared this book for publication on DEC and Sun workstations running the UNIX operating system, and on a 486/33 PC compatible running MS-DOS 5.0/Windows 3.0. (See §1.0 for a list of additional computers used in

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program tests.) We enthusiastically recommend the principal software used: GNU Emacs, TEX, Perl, Adobe Illustrator, and PostScript. Also used were a variety of C compilers – too numerous (and sometimes too buggy) for individual acknowledgment. It is a sobering fact that our standard test suite (exercising all the routines in this book) has uncovered compiler bugs in many of the compilers tried. When possible, we work with developers to see that such bugs get fixed; we encourage interested compiler developers to contact us about such arrangements.

WHP and SAT acknowledge the continued support of the U.S. National Science Foundation for their research on computational methods. D.A.R.P.A. support is acknowledged for §13.10 on wavelets.

June, 1992

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Preface to the First Edition

We call this book *Numerical Recipes* for several reasons. In one sense, this book is indeed a "cookbook" on numerical computation. However there is an important distinction between a cookbook and a restaurant menu. The latter presents choices among complete dishes in each of which the individual flavors are blended and disguised. The former — and this book — reveals the individual ingredients and explains how they are prepared and combined.

Another purpose of the title is to connote an eclectic mixture of presentational techniques. This book is unique, we think, in offering, for each topic considered, a certain amount of general discussion, a certain amount of analytical mathematics, a certain amount of discussion of algorithmics, and (most important) actual implementations of these ideas in the form of working computer routines. Our task has been to find the right balance among these ingredients for each topic. You will find that for some topics we have tilted quite far to the analytic side; this where we have felt there to be gaps in the "standard" mathematical training. For other topics, where the mathematical prerequisites are universally held, we have tilted towards more in-depth discussion of the nature of the computational algorithms, or towards practical questions of implementation.

We admit, therefore, to some unevenness in the "level" of this book. About half of it is suitable for an advanced undergraduate course on numerical computation for science or engineering majors. The other half ranges from the level of a graduate course to that of a professional reference. Most cookbooks have, after all, recipes at varying levels of complexity. An attractive feature of this approach, we think, is that the reader can use the book at increasing levels of sophistication as his/her experience grows. Even inexperienced readers should be able to use our most advanced routines as black boxes. Having done so, we hope that these readers will subsequently go back and learn what secrets are inside.

If there is a single dominant theme in this book, it is that practical methods of numerical computation can be simultaneously efficient, clever, and — important — clear. The alternative viewpoint, that efficient computational methods must necessarily be so arcane and complex as to be useful only in "black box" form, we firmly reject.

Our purpose in this book is thus to open up a large number of computational black boxes to your scrutiny. We want to teach you to take apart these black boxes and to put them back together again, modifying them to suit your specific needs. We assume that you are mathematically literate, i.e., that you have the normal mathematical preparation associated with an undergraduate degree in a physical science, or engineering, or economics, or a quantitative social science. We assume that you know how to program a computer. We do not assume that you have any prior formal knowledge of numerical analysis or numerical methods.

The scope of *Numerical Recipes* is supposed to be "everything up to, but not including, partial differential equations." We honor this in the breach: First, we *do* have one introductory chapter on methods for partial differential equations (Chapter 19). Second, we obviously cannot include *everything* else. All the so-called "standard" topics of a numerical analysis course have been included in this book:

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linear equations (Chapter 2), interpolation and extrapolation (Chaper 3), integration (Chaper 4), nonlinear root-finding (Chapter 9), eigensystems (Chapter 11), and ordinary differential equations (Chapter 16). Most of these topics have been taken beyond their standard treatments into some advanced material which we have felt to be particularly important or useful.

Some other subjects that we cover in detail are not usually found in the standard numerical analysis texts. These include the evaluation of functions and of particular special functions of higher mathematics (Chapters 5 and 6); random numbers and Monte Carlo methods (Chapter 7); sorting (Chapter 8); optimization, including multidimensional methods (Chapter 10); Fourier transform methods, including FFT methods and other spectral methods (Chapters 12 and 13); two chapters on the statistical description and modeling of data (Chapters 14 and 15); and two-point boundary value problems, both shooting and relaxation methods (Chapter 17).

The programs in this book are included in ANSI-standard `C`. Versions of the book in `FORTRAN`, `Pascal`, and `BASIC` are available separately. We have more to say about the `C` language, and the computational environment assumed by our routines, in §1.1 (Introduction).

Acknowledgments

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