

NAG C Library Function Document

nag_moment_2_landau (g01qtc)

1 Purpose

nag_moment_2_landau (g01qtc) returns the value of the second moment $\Phi_2(x)$ of the Landau density function.

2 Specification

double nag_moment_2_landau (double x)

3 Description

nag_moment_2_landau (g01qtc) evaluates an approximation to the second moment $\Phi_2(x)$ of the Landau density function given by

$$\Phi_2(x) = \frac{1}{\Phi(x)} \int_{-\infty}^x \lambda^2 \phi(\lambda) d\lambda,$$

where $\phi(\lambda)$ is described in nag_prob_density_landau (g01mtc), using piecewise approximation by rational functions. Further details can be found in Kölbig and Schorr (1984).

To obtain the value of $\Phi_1(x)$, nag_moment_1_landau (g01ptc) can be used.

4 References

Kölbig K S and Schorr B (1984) A program package for the Landau distribution *Comp. Phys. Comm.* **31** 97–111

5 Parameters

1: x – double

Input

On entry: the argument x of the function.

6 Error Indicators and Warnings

None.

7 Accuracy

At least 7 significant digits are usually correct, but occasionally only 6. Such accuracy is normally considered to be adequate for applications in experimental physics.

8 Further Comments

None.

9 Example

The example program evaluates $\Phi_2(x)$ at $x = 0.5$, and prints the results.

9.1 Program Text

```
/* nag_moment_2_landau (g01qtc) Example Program.
 *
 * Copyright 2002 Numerical Algorithms Group.
 *
 * Mark 7, 2002.
 */

#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagg01.h>

int main(void)
{
    /* Scalars */
    double x, y;
    Integer exit_status;
    exit_status = 0;

    Vprintf(" g01qtc Example Program Results\n");

    /* Skip heading in data file */
    Vscanf("%*[^\\n] ");

    Vscanf("%lf%*[^\\n] ", &x);

    y = g01qtc(x);

    Vprintf("\\n      X              Y\\n\\n");
    Vprintf("      %3.1f      %12.4e\\n", x, y);
    return exit_status;
}
```

9.2 Program Data

g01qtc Example Program Data
0.5 : Value of X

9.3 Program Results

g01qtc Example Program Results

X	Y
0.5	9.0868e-01
