

NAG Fortran Library Routine Document

S15ACF

Note: before using this routine, please read the Users' Note for your implementation to check the interpretation of ***bold italicised*** terms and other implementation-dependent details.

1 Purpose

S15ACF returns the value of the complement of the cumulative normal distribution function, $Q(x)$, via the routine name.

2 Specification

```
real FUNCTION S15ACF(X, IFAIL)
  INTEGER          IFAIL
real              X
```

3 Description

The routine evaluates an approximate value for the complement of the cumulative normal distribution function

$$Q(x) = \frac{1}{\sqrt{2\pi}} \int_x^\infty e^{-u^2/2} du.$$

The routine is based on the fact that

$$Q(x) = \frac{1}{2} \operatorname{erfc}\left(\frac{x}{\sqrt{2}}\right)$$

and it calls S15ADF to obtain the necessary value of erfc , the complementary error function.

4 References

Abramowitz M and Stegun I A (1972) *Handbook of Mathematical Functions* (3rd Edition) Dover Publications

5 Parameters

1: X – ***real*** *Input*

On entry: the argument x of the function.

2: IFAIL – INTEGER *Input/Output*

On entry: IFAIL must be set to 0, -1 or 1 . Users who are unfamiliar with this parameter should refer to Chapter P01 for details.

On exit: IFAIL = 0 unless the routine detects an error (see Section 6).

For environments where it might be inappropriate to halt program execution when an error is detected, the value -1 or 1 is recommended. If the output of error messages is undesirable, then the value 1 is recommended. Otherwise, for users not familiar with this parameter the recommended value is 0 . **When the value -1 or 1 is used it is essential to test the value of IFAIL on exit.**

6 Error Indicators and Warnings

There are no failure exits from this routine. The parameter IFAIL is included for consistency with other routines in this chapter.

7 Accuracy

Because of its close relationship with `erfc` the accuracy of this routine is very similar to that in S15ADF. If ϵ and δ are the relative errors in result and argument, respectively, then in principle they are related by

$$|\epsilon| \simeq \left| \frac{x e^{-x^2/2}}{\sqrt{2\pi} Q(x)} \delta \right|.$$

For x negative or small positive this factor is always less than one and accuracy is mainly limited by **machine precision**. For large positive x we find $\epsilon \sim x^2 \delta$ and hence to a certain extent relative accuracy is unavoidably lost. However the absolute error in the result, E , is given by

$$|E| \simeq \left| \frac{x e^{-x^2/2}}{\sqrt{2\pi}} \delta \right|$$

and since this factor is always less than one absolute accuracy can be guaranteed for all x .

8 Further Comments

None.

9 Example

The example program reads values of the argument x from a file, evaluates the function at each value of x and prints the results.

9.1 Program Text

Note: the listing of the example program presented below uses **bold italicised** terms to denote precision-dependent details. Please read the Users' Note for your implementation to check the interpretation of these terms. As explained in the Essential Introduction to this manual, the results produced may not be identical for all implementations.

```
*      S15ACF Example Program Text
*      Mark 14 Revised.  NAG Copyright 1989.
*      .. Parameters ..
      INTEGER          NIN, NOUT
      PARAMETER        (NIN=5,NOUT=6)
*      .. Local Scalars ..
      real              X, Y
      INTEGER           IFAIL
*      .. External Functions ..
      real              S15ACF
      EXTERNAL          S15ACF
*      .. Executable Statements ..
      WRITE (NOUT,*) 'S15ACF Example Program Results'
*      Skip heading in data file
      READ (NIN,*)
      WRITE (NOUT,*)
      WRITE (NOUT,*) '          X          Y          IFAIL'
      WRITE (NOUT,*)
20    READ (NIN,*,END=40) X
      IFAIL = 1
*
      Y = S15ACF(X,IFAIL)
*
      WRITE (NOUT,99999) X, Y, IFAIL
      GO TO 20
40    STOP
*
99999  FORMAT (1X,1P,2e12.3,I7)
      END
```

9.2 Program Data

S15ACF Example Program Data

```
-20.0  
-1.0  
0.0  
1.0  
2.0  
20.0
```

9.3 Program Results

S15ACF Example Program Results

X	Y	IFAIL
-2.000E+01	1.000E+00	0
-1.000E+00	8.413E-01	0
0.000E+00	5.000E-01	0
1.000E+00	1.587E-01	0
2.000E+00	2.275E-02	0
2.000E+01	2.754E-89	0
