

known multiple of the solution desired. The computation is then carried back until a value of a with $|a| \leq 1$ is reached, when the precise multiple that we have of the desired solution may be determined and hence removed throughout. Compare also 9.12, Example 1.

Example 1. Evaluate $U(a, 5)$ for $a=5, 6, 7, \dots$, using 19.6.4.

$$(a + \frac{1}{2})U(a+1, x) + xU(a, x) - U(a-1, x) = 0$$

a	Forward Recurrence	Backward Recurrence	Final Values
3	(-6) 5.2847*	(12) 1.59035	(-6) 5.2847**
4	(-7) 9.172*	(11) 2.76028	(-7) 9.1724
5	(-7) 1.5527	(10) 4.67131	(-7) 1.55227
6	(-8) 2.5609	(9) 7.72041	(-8) 2.5655
7	(-9) 4.1885	(9) 1.24785	(-9) 4.1466
8	(-10) 6.2220	(8) 1.97488	(-10) 6.5625
9	(-10) + 1.2676	(7) 3.06369	(-10) 1.01806
10	(-11) - 0.1221	(6) 4.66352	(-11) 1.5497
11	(-11) + 1.2654	(0) 697082	(-12) 2.3164
12	(-12) - 5.6079	102444	(-13) 3.404
13	(-12) + 3.2555	14789	(-14) 4.91
14		2111	(-15) 7.01
15		292	(-16) 9.7
16		42	
17		5	
18		1+	
19		0+	

*From tables. +Starting values.

**This value was used to obtain the constant multiplier $\frac{d}{k^*} = \frac{(-6)5.2847}{(12)1.59035} = (-18)3.32298$ for converting the previous column into this one.

The second column shows forward recurrence starting with values at $a=3, 4$ from Table 19.1. Backward recurrence starts with values 0 and 1 at $a=19$ and 18, containing a multiple $kU(a, 5)$ and a subsequently negligible multiple of the other solution $\Gamma(\frac{1}{2}-a)V(a, 5)$. Rounding errors convert $kU(a, x)$ into $k^*U(a, x)$ without affecting the values in the last column. The value of $1/k^*$ is identified from the known value of $U(3, 5)$, and used to obtain the final column by multiplying throughout by $1/k^*$. The improvement in $U(5, 5)$ is evident by comparison with Table 19.1.

Derivatives. These are not tabulated here. Since the functions $U(a, x)$, $V(a, x)$ and $W(a, x)$ satisfy differential equations, values of derivatives are often required.

For all these functions the equation is second order with first derivative absent, so that *second derivatives* may be readily obtained from function values by use of the differential equation.

First derivatives can be obtained for $U(a, x)$ and $V(a, x)$ by applying the appropriate recurrence

relations 19.6.1-2. If less accuracy is needed they can be found by use of mean central differences of $U(a, x)$, $V(a, x)$ and also of $W(a, x)$ with the formula

$$hu' = h \frac{du}{dx} = \mu\delta u - \frac{1}{6}\mu\delta^3 u + \frac{1}{30}\mu\delta^5 u - \dots$$

using $h=.1$; this usually gives a 3- or 4-figure value of du/dx .

If greater accuracy is needed for $dW(a, x)/dx$ it may be obtained by evaluating d^2W/dx^2 with the help of the differential equation satisfied by W and integrating this second derivative numerically. This requires one accurate value of dW/dx to start off the integration; we describe two methods for obtaining this, both making use of the difference between two fairly widely separated values of W , for example, separated by 5 or 10 tabular intervals.

(i) Write f_r, f'_r, f''_r for $W(a, x_0+rh)$ and its first two derivatives, then f'_0 may be found from

$$hf'_0 = \frac{1}{2n} (f_n - f_{-n}) - \frac{h^2}{2n} \sum_1^{n-1} (n-r)(f''_r - f''_{-r}) - \frac{h^2}{2n} \{ \frac{1}{12} - \frac{1}{240} \delta^2 + \frac{3}{80480} \delta^4 - \dots \} (f''_n - f''_{-n}) - h^2 \{ \frac{1}{12}\mu\delta - \frac{1}{720}\mu\delta^3 + \frac{1}{80480}\mu\delta^5 - \dots \} f''_0$$

(ii) Consider a solution y of the differential equation for $W(a, x)$, namely $y'' = (-\frac{1}{4}x^2 + a)y$. If we are given values y and y' at a particular $x=x_0$ and write $T_n = H^n y^{(n)}/n!$, $T_{-1} = T_{-2} = 0$, then we may compute T_2, T_3, T_4, \dots in succession by use of the recurrence relation obtained from the differential equation,

$$T_{n+2} = \frac{H^2}{(n+1)(n+2)} [(-\frac{1}{4}x_0^2 + a)T_n - \frac{1}{2}Hx_0T_{n-1} - \frac{1}{4}H^2T_{n-2}]$$

These are computed, to a fixed number of decimals until they become negligible, thus giving

$$y(x_0 \pm H) = T_0 \pm T_1 + T_2 \pm T_3 + \dots$$

This may be applied, with $H=rh$, h being the tabular interval, and r a small integer, say $r=5$, to the solutions $y=y_1, y=y_2$ having

$$\begin{aligned} y_1(x_0) &= W(a, x_0) & y'_1(x_0) &= W^{*'}(a, x_0) \\ y_2(x_0) &= 0 & y'_2(x_0) &= 1 \end{aligned}$$

in which $W^{*'}(a, x_0)$ is an approximation to $W'(a, x_0)$, not necessarily a good one; it may be