

NAG Library Function Document

nag_lambertW (c05bac)

1 Purpose

nag_lambertW (c05bac) returns the real values of Lambert's W function $W(x)$, via the function name.

2 Specification

```
#include <nag.h>
#include <nagc05.h>

double nag_lambertW (double x, Integer branch, Nag_Boolean offset,
                    NagError *fail)
```

3 Description

nag_lambertW (c05bac) calculates an approximate value for the real branches of Lambert's W function (sometimes known as the 'product log' or 'Omega' function), which is the inverse function of

$$f(w) = we^w \quad \text{for } w \in \mathbb{C}.$$

The function f is many-to-one, and so, except at 0, W is multivalued. nag_lambertW (c05bac) restricts W and its argument x to be real, resulting in a function defined for $x \geq -\exp(-1)$ and which is double valued on the interval $(-\exp(-1), 0)$. This double-valued function is split into two real-valued branches according to the sign of $W(x) + 1$. We denote by W_0 the branch satisfying $W_0(x) \geq -1$ for all real x , and by W_{-1} the branch satisfying $W_{-1}(x) \leq -1$ for all real x . You may select your branch of interest using the argument **branch**.

The precise method used to approximate W is described fully in Barry *et al.* (1995). For x close to $-\exp(-1)$ greater accuracy comes from evaluating $W(-\exp(-1) + \Delta x)$ rather than $W(x)$: by setting **offset** = Nag_TRUE on entry you inform nag_lambertW (c05bac) that you are providing Δx , not x , in **x**.

4 References

Barry D J, Culligan–Hensley P J, and Barry S J (1995) Real Values of the W -function *ACM Trans. Math. Software* **21** (2) 161–171

5 Arguments

1: **x** – double *Input*

On entry: if **offset** = Nag_TRUE, **x** is the offset Δx from $-\exp(-1)$ of the intended argument to W ; that is, $W(\beta)$ is computed, where $\beta = -\exp(-1) + \Delta x$.

If **offset** = Nag_FALSE, **x** is the argument x of the function; that is, $W(\beta)$ is computed, where $\beta = x$.

Constraints:

if **branch** = 0, $-\exp(-1) \leq \beta$;
if **branch** = -1, $-\exp(-1) \leq \beta < 0$.

2: **branch** – Integer *Input*

On entry: the real branch required.

branch = 0

The branch W_0 is selected.

branch = -1

The branch W_{-1} is selected.

Constraint: **branch** = 0 or -1.

3: **offset** – Nag_Boolean

Input

On entry: controls whether or not **x** is being specified as an offset from $-\exp(-1)$.

4: **fail** – NagError *

Input/Output

The NAG error argument (see Section 3.6 in the Essential Introduction).

6 Error Indicators and Warnings

NE_INT

On entry, **branch** = $\langle value \rangle$.

Constraint: **branch** = 0 or -1.

NE_INTERNAL_ERROR

An internal error has occurred in this function. Check the function call and any array sizes. If the call is correct then please contact NAG for assistance.

NE_REAL

On entry, **branch** = -1, **offset** = Nag_FALSE and **x** = $\langle value \rangle$.

Constraint: if **branch** = -1 and **offset** = Nag_FALSE then **x** < 0.

On entry, **branch** = -1, **offset** = Nag_TRUE and **x** = $\langle value \rangle$.

Constraint: if **branch** = -1 and **offset** = Nag_TRUE then **x** < $\exp(-1)$.

On entry, **offset** = Nag_TRUE and **x** = $\langle value \rangle$.

Constraint: if **offset** = Nag_TRUE then **x** \geq 0.

On entry, **offset** = Nag_FALSE and **x** = $\langle value \rangle$.

Constraint: if **offset** = Nag_FALSE then **x** $\geq -\exp(-1)$.

NW_REAL

For the given offset **x**, W is negligibly different from -1: **x** = $\langle value \rangle$.

x is close to $-\exp(-1)$. Enter **x** as an offset to $-\exp(-1)$ for greater accuracy: **x** = $\langle value \rangle$.

7 Accuracy

For a high percentage of legal **x** on input, nag_lambertW (c05bac) is accurate to the number of decimal digits of precision on the host machine (see nag_decimal_digits (X02BEC)). An extra digit may be lost on some implementations and for a small proportion of such **x**. This depends on the accuracy of the base-10 logarithm on your system.

8 Further Comments

None.

9 Example

This example reads from a file the values of the required branch, whether or not the arguments to W are to be considered as offsets to $-\exp(-1)$, and the arguments **x** themselves. It then evaluates the function for these sets of input data **x** and prints the results.

9.1 Program Text

```

/* nag_lambertW (c05bac) Example Program.
 *
 * Copyright 2008, Numerical Algorithms Group.
 *
 * Mark 9, 2009.
 */

#include <stdio.h>
#include <math.h>
#include <nag.h>
#include <nagx04.h>
#include <nag_stdlib.h>
#include <nagc05.h>

int main(int argc, char *argv[])
{
    FILE          *fpin, *fpout;
    /* Scalars */
    double        w, x;
    Integer       branch;
    Integer        exit_status = 0;
    char          offset[10];
    Nag_Boolean   offsetenum;
    NagError      fail;

    INIT_FAIL(fail);

    /* Check for command-line IO options */
    fpin = nag_example_file_io(argc, argv, "-data", NULL);
    fpout = nag_example_file_io(argc, argv, "-results", NULL);
    fprintf(fpout, "nag_lambertW (c05bac) Example Program Results\n");
    /* Skip heading in data file*/
    fscanf(fpin, "%*[\n] ");
    fscanf(fpin, "%ld%*[\n] ", &branch);
    fscanf(fpin, "%s%*[\n] ", offset);
    /*
     * nag_enum_name_to_value (x04nac).
     * Converts NAG enum member name to value
     */
    offsetenum = (Nag_Boolean) nag_enum_name_to_value(offset);
    fprintf(fpout, "\n");
    fprintf(fpout, "branch = %ld\n", branch);
    fprintf(fpout, "offset = %s\n", offset);
    fprintf(fpout, "\n      x          w(x)\n\n");
    while (fscanf(fpin, "%lf%*[\n] ", &x) != EOF)
    {
        /*
         * nag_lambertW (c05bac)
         * Real values of Lambert's W function, W(x)
         */
        w = nag_lambertW(x, branch, offsetenum, &fail);
        if (fail.code == NE_NOERROR)
        {
            fprintf(fpout, "%14.5e%14.5e\n", x, w);
        }
        else
        {
            fprintf(fpout, "Error from nag_lambertW (c05bac).\n%s\n",
                    fail.message);
            exit_status = 1;
            goto END;
        }
    }

    END:
    if (fpin != stdin) fclose(fpin);
    if (fpout != stdout) fclose(fpout);
    return exit_status;
}

```

9.2 Program Data

```
nag_lambertW (c05bac) Example Program Data
0
Nag_FALSE                                : branch
0.5                                       : offset
1.0
4.5
6.0
70000000.0
```

9.3 Program Results

```
nag_lambertW (c05bac) Example Program Results
branch = 0
offset = Nag_FALSE
```

x	w(x)
5.00000e-01	3.51734e-01
1.00000e+00	5.67143e-01
4.50000e+00	1.26724e+00
6.00000e+00	1.43240e+00
7.00000e+07	1.53339e+01
