

# Bessel Functions in other CRAN Packages

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## Abstract

Why do I write yet another R package, when R itself has Bessel functions and several CRAN packages also have versions of these?

Short answer: I myself added the Bessel functions to R version 0.63, second half of 1998, but they have been seen to be limited for “large”  $x$  and / or large order  $\nu$ .

*Keywords:* Bessel Functions, Accuracy, R.

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## 1. Introduction

R itself has had the function `besselI()`, `besselJ()`, `besselK()` and `besselY()`, from very early on. Specifically, I myself added them to R version 0.63, in 1998. This helped quite a bit to attract people from computational finance to R in these early times. For some reason I must have been under the impression that the Fortran code I ported to C and interfaced with R to be state of the art at the time, even though I now doubt it.

However, they had shown deficiencies: First, they did only work for real (`double`) but not for *complex* arguments, even though the Bessel functions are well-defined on the whole complex plain. Second, for  $x \approx 1500$  and larger, `besselI(x, nu, expon.scaled=TRUE)` jumped to zero, as I found, because of an overflow in the backward recursion (via difference equation), which I found elegantly to resolve (by re-scaling), for R2.9.0. However, the algorithm complexity is proportional to  $\lfloor x \rfloor$ , and for large  $x$ , a better algorithm has been desired for years. Hence, I had started experimenting with the two asymptotic expansions from [Abramowitz and Stegun \(1970\)](#).

The following R packages on CRAN (as of Jan.29, 2009) also provide Bessel functions:

**gsl**

**fAsianOptions**

**Rmpfr** provides arbitrary precision Bessel functions of *integer* order  $\nu =: n$  of the first kind only,  $J_n(x) = \text{jn}(n, x)$  and  $Y_n(x) = \text{yn}(n, x)$  (and `j0()`, `j1`, `y0`, `y1`) and—since MPFR version 3.0.0—the Airy function  $Ai(x) = \text{Ai}(x)$ .

```
> suppressPackageStartupMessages(require("Rmpfr"))
```

**fAsianOptions** which also load **fBasics** focuses on the  $I()$  and  $K()$  functions and additionally provides their *derivatives*.

```
> if(hasfA <- suppressPackageStartupMessages(require("fAsianOptions")))
+   ls.str("package:fAsianOptions", pattern="^[Bb]essel")
```

```
BesselDI : function (x, nu)
BesselDK : function (x, nu)
BesselI  : function (x, nu, expon.scaled = FALSE)
BesselK  : function (x, nu, expon.scaled = FALSE)
```

These four user functions build on internal ones, first `.BesselN()`, *however* they allow **only integer** order  $\nu$ . One nice property is that all code is written in R, i.e., no C or Fortran is needed.

**QRMLib** Uses many ‘GSL’ (GNU Scientific Library) C functions in its own code, or, rather, has copy-pasted “Bessel-related” parts of GSL into its own ‘src/’ directory.

Notably ‘QRMLib/src/bessel.c’ is a copy (slightly modified to work as “standalone” in the QRMLib sources) of ‘GSL’s ‘specfunc/bessel.c’ but has not been adapted to the latest GSL sources. Further note that **QRMLib** only provides function `besselM3()`: “M3” for the **m**odified Bessel function of the **3**rd kind, i.e.,  $K()$ ; note that it already has optional argument `logvalue=FALSE` and will call ‘GSL’s `gsl_sf_bessel_lnknu_e()` for `logvalue=TRUE`. Note that it calls different GSL routines for *integer*  $\nu$  ( $=: n$  in that case) than for non-integer which presumably has at least computational advantages.

## 2. Package ‘gsl’

The R package `gsl` by Robin Hankin provides an R interface on a function-by-function basis to much of the GSL, the GNU Scientific Library. You get a first overview with

```
> if(hasfA) detach("package:fAsianOptions")# b/c of name clashes with our 'Bessel' pkg
> library(gsl)
```

```
> ?bessel_Knu
> ?Airy
```

where the `?bessel_Knu` lists all “Bessel” functions and `?Airy` additionally the “Airy” functions  $Ai()$  and  $Bi()$  and their derivatives which are strongly related to the Bessel functions (and can be defined via them).

Indeed, the GSL and hence the R package `gsl` does contain quite an array of Bessel functions and the Airy functions, we can also get via

```
> igsl <- match("package:gsl", search())
> aB <- apropos("Bessel", where=TRUE); unname(aB)[names(aB) == igsl]
```

```
[1] "bessel_I0"           "bessel_I0_scaled"
[3] "bessel_I1"           "bessel_I1_scaled"
[5] "bessel_In"           "bessel_In_array"
[7] "bessel_In_scaled"    "bessel_In_scaled_array"
```

```

[9] "bessel_Inu"          "bessel_Inu_scaled"
[11] "bessel_J0"           "bessel_J1"
[13] "bessel_Jn"           "bessel_Jn_array"
[15] "bessel_Jnu"          "bessel_K0"
[17] "bessel_K0_scaled"    "bessel_K1"
[19] "bessel_K1_scaled"    "bessel_Kn"
[21] "bessel_Kn_array"     "bessel_Kn_scaled"
[23] "bessel_Kn_scaled_array" "bessel_Knu"
[25] "bessel_Knu_scaled"   "bessel_Y0"
[27] "bessel_Y1"           "bessel_Yn"
[29] "bessel_Yn_array"     "bessel_Ynu"
[31] "bessel_i0_scaled"    "bessel_i1_scaled"
[33] "bessel_i2_scaled"    "bessel_i1_scaled"
[35] "bessel_i1_scaled_array" "bessel_j0"
[37] "bessel_j1"           "bessel_j2"
[39] "bessel_j1"           "bessel_j1_array"
[41] "bessel_j1_stepped_array" "bessel_k0_scaled"
[43] "bessel_k1_scaled"    "bessel_k2_scaled"
[45] "bessel_k1_scaled"    "bessel_k1_scaled_array"
[47] "bessel_lnKnu"        "bessel_sequence_Jnu"
[49] "bessel_y0"           "bessel_y1"
[51] "bessel_y2"           "bessel_y1"
[53] "bessel_y1_array"     "bessel_zero_J0"
[55] "bessel_zero_J1"      "bessel_zero_Jnu"

```

```
> aA <- apropos("Airy", where=TRUE); unname(aA)[names(aA) == igs1]
```

```

[1] "airy_Ai"             "airy_Ai_deriv"       "airy_Ai_deriv_scaled"
[4] "airy_Ai_scaled"      "airy_Bi"             "airy_Bi_deriv"
[7] "airy_Bi_deriv_scaled" "airy_Bi_scaled"      "airy_zero_Ai"
[10] "airy_zero_Ai_deriv"  "airy_zero_Bi"        "airy_zero_Bi_deriv"

```

Features (and drawbacks):

- only real 'x', not complex
- provides separate functions for *integer* and *fractional*  $\nu$  where the latter should be more general than the former (untested in detail though).
- For *fractional*  $\nu$ , the relevant, i.e., interesting functions are

```

bessel_Jnu      (nu, x, give=FALSE, strict=TRUE)

bessel_Ynu      (nu, x, give=FALSE, strict=TRUE)

bessel_Inu      (nu, x, give=FALSE, strict=TRUE)
bessel_Inu_scaled(nu, x, give=FALSE, strict=TRUE)

```

```

bessel_Knu      (nu, x, give=FALSE, strict=TRUE)
bessel_Knu_scaled(nu, x, give=FALSE, strict=TRUE)
bessel_lnKnu     (nu, x, give=FALSE, strict=TRUE)

```

where the `*_scaled()` version of each corresponds to our functions `expon.scaled=TRUE`.

- For fractional `nu`, the (only) interesting functions are

```

> lst <- ls(patt="bessel_.*nu", pos="package:gsl")
> l2 <- sapply(lst, function(.) args(get(.)), simplify=FALSE)
> lnms <- setNames(format(lst), lst)
> arglst <- lapply(lst, ## a bit ugly, using deparse(.)
+   function(nm) sub(" *$", "", sub("^function", lnms[[nm]], deparse(l2[[nm]]))[[1]]))
> .tmp <- lapply(arglst, function(.) cat(format(.), "\n"))

```

```

bessel_Inu      (nu, x, give = FALSE, strict = TRUE)
bessel_Inu_scaled (nu, x, give = FALSE, strict = TRUE)
bessel_Jnu      (nu, x, give = FALSE, strict = TRUE)
bessel_Knu      (nu, x, give = FALSE, strict = TRUE)
bessel_Knu_scaled (nu, x, give = FALSE, strict = TRUE)
bessel_Ynu      (nu, x, give = FALSE, strict = TRUE)
bessel_lnKnu     (nu, x, give = FALSE, strict = TRUE)
bessel_sequence_Jnu (nu, v, mode = 0, give = FALSE, strict = TRUE)
bessel_zero_Jnu  (nu, s, give = FALSE, strict = TRUE)

```

where the `*_scaled()` version of each function corresponds to our functions with option `expon.scaled=TRUE`.

- `bessel_Inu_scaled()` works for large `x`, comparably to our `BesselI(.)` which give warnings about accuracy loss here :

```

> x <- (1:500)*50000; b2 <- BesselI(x, pi, expo=TRUE)
> b1 <- bessel_Inu_scaled(pi, x)
> all.equal(b1,b2,tol=0) ## "Mean relative difference: 1.544395e-12"

```

```
[1] "Mean relative difference: 1.849828e-12"
```

```

> ## the accuracy is *as* limited (probably):
> b1 <- bessel_Inu_scaled(pi, x, give=TRUE)
> summary(b1$err)

```

```

      Min.   1st Qu.   Median     Mean   3rd Qu.    Max.
8.299e-08 9.580e-08 1.173e-07 1.606e-07 1.655e-07 1.856e-06

```

where the GSL (info) manual says that `err` is an *absolute* error estimate, hence for *relative* error estimates, we look at

```
> range(b1$err/ b1$val)
```

```
[1] 0.001040159 0.001040161
```

So, we see that either the error estimate is too conservative, or the results only have 3 digit accuracy.

- $J_\nu(\cdot)$ : Here (also), the GSL employs different algorithms in different regions, notably also several asymptotic formula. When  $x < \nu$ , notably  $0 \approx x \ll \nu$ , it does not seem to be ok, in the the “left tail”, returning NaN, for moderate  $\nu$ :

```
> bessel_Jnu(100, 2^seq(-5,1, by=1/4))
```

```
[1]      NaN      NaN      NaN      NaN      NaN
[6] 1.098354e-301 3.685445e-294 1.236620e-286 4.149362e-279 1.392272e-271
[11] 4.671585e-264 1.567474e-256 5.259330e-249 1.764625e-241 5.920564e-234
[16] 1.986357e-226 6.663900e-219 2.235461e-211 7.498243e-204 2.514703e-196
[21] 8.431829e-189 2.826353e-181 9.469925e-174 3.171070e-166 1.060953e-158
```

```
> bessel_Jnu( 20, 2^seq(-50,-40, by=1/2))
```

```
[1]      NaN      NaN      NaN      NaN      NaN
[6]      NaN 4.217737e-308 4.318963e-305 4.422618e-302 4.528761e-299
[11] 4.637451e-296 4.748750e-293 4.862720e-290 4.979426e-287 5.098932e-284
[16] 5.221306e-281 5.346617e-278 5.474936e-275 5.606335e-272 5.740887e-269
[21] 5.878668e-266
```

```
> bessel_Jnu( 5, 2^seq(-210,-200, by=.5))
```

```
[1]      NaN      NaN      NaN      NaN      NaN
[6]      NaN      NaN      NaN      NaN      NaN
[11]      NaN      NaN      NaN      NaN      NaN
[16]      NaN 2.373412e-308 1.342605e-307 7.594919e-307 4.296335e-306
[21] 2.430374e-305
```

giving NaN instead of just underflowing to zero. However, looking at the phenomenon shows that it is only because of the `gsl`’s default optional argument `strict = TRUE`: The underflow to zero which no longer allows the error to be controlled (and returned in `err` when `give = TRUE`), giving `status = 15` here:

```
> as.data.frame(bessel_Jnu( 20, 2^seq(-50,-40, by=1/2), give=TRUE, strict=FALSE))
```

	val	err	status
1	0.000000e+00	2.225074e-308	15
2	0.000000e+00	2.225074e-308	15
3	0.000000e+00	2.225074e-308	15
4	0.000000e+00	2.225074e-308	15
5	0.000000e+00	2.225074e-308	15
6	0.000000e+00	2.225074e-308	15
7	4.217737e-308	2.371515e-322	0
8	4.318963e-305	2.397503e-319	0

```

9  4.422618e-302 2.455046e-316      0
10 4.528761e-299 2.513967e-313      0
11 4.637451e-296 2.574303e-310      0
12 4.748750e-293 2.636086e-307      0
13 4.862720e-290 2.699352e-304      0
14 4.979426e-287 2.764136e-301      0
15 5.098932e-284 2.830476e-298      0
16 5.221306e-281 2.898407e-295      0
17 5.346617e-278 2.967969e-292      0
18 5.474936e-275 3.039200e-289      0
19 5.606335e-272 3.112141e-286      0
20 5.740887e-269 3.186832e-283      0
21 5.878668e-266 3.263316e-280      0

```

If we do use `strict = FALSE`, consequently, all is fine:

```

> gslJ <- function(nu, f1 = .90, f2 = 1.10, nout = 512, give=FALSE, strict=FALSE) {
+   stopifnot(is.numeric(nu), length(nu) == 1, nout >= 1, f1 <= 1, f2 >= 1)
+   x <- seq(f1*nu, f2*nu, length.out = nout)
+   list(x=x, Jnu.x = bessel_Jnu(nu, x, give=give, strict=strict))
+ }
> plJ <- function(nu, f1 = .90, f2=1.10, nout=512,
+   col=2, lwd=2, main = bquote(nu == .(nu)), ...) {
+   dJ <- gslJ(nu, f1=f1, f2=f2, nout=nout)
+   plot(Jnu.x ~ x, data=dJ, type="l", col=col, lwd=lwd, main=main, ...)
+   abline(h=0, lty=3, col=adjustcolor(1, 0.5))
+   invisible(dJ)
+ }
> sfsmisc::mult.fig(4)
> plJ(500, f1=0)
> r1k <- plJ(1000, f1=0)
> head(as.data.frame(r1k)) # all 0 now (NaN's for 'strict=TRUE' !!)

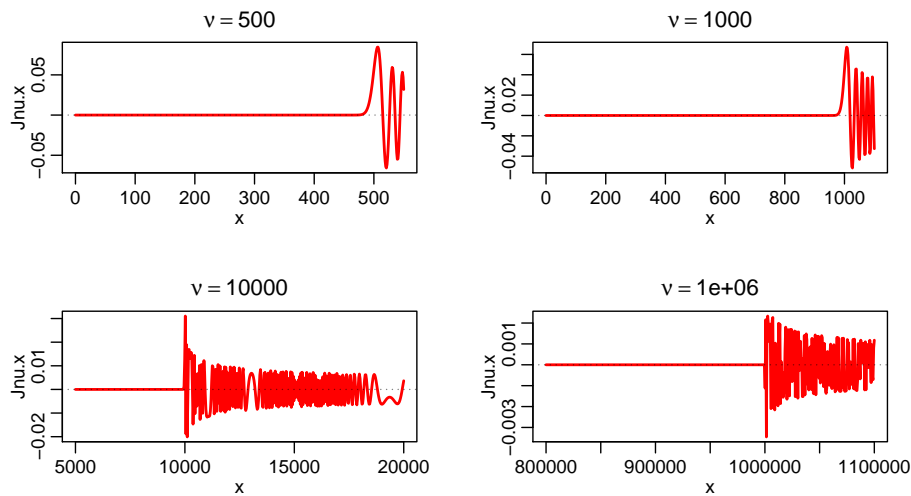
      x Jnu.x
1  0.000000      0
2  2.152642      0
3  4.305284      0
4  6.457926      0
5  8.610568      0
6 10.763209      0

> r10k <- plJ(10000, f1=0.5, f2=2)
> str( with(r10k, x[!is.finite(Jnu.x)]) ) # empty; had all NaN upto x = 8317

num(0)

> r1M <- plJ(1e6, f1=0.8)

```



### 3. Session Info

```
> toLatex(sessionInfo(), locale=FALSE)
```

- R version 3.1.3 Patched (2015-03-16 r67994), x86\_64-unknown-linux-gnu
- Base packages: base, datasets, grDevices, graphics, methods, stats, utils
- Other packages: Bessel 0.6-0, Rmpfr 0.6-0, fAsianOptions 3010.81, fBasics 3011.87, fOptions 3010.84, gmp 0.5-12, gsl 1.9-10, timeDate 3012.100, timeSeries 3012.99
- Loaded via a namespace (and not attached): sfsmisc 1.0-27, tools 3.1.3

Date (run in R): 2015-03-19

### References

Abramowitz M, Stegun IA (1970). *Handbook of Mathematical Functions*. Dover Publications, N. Y.

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