

This worksheet shows, how to use Pari from Maple for numerical integration.
For details check the Pari manuals, at least Chap 3.9 in users.pdf.

AVt, Nov 2006 and Feb 2007

```
> restart; kernelopts(version);
```

Maple 10.06, IBM INTEL NT, Oct 2 2006 Build ID 255401

- Settings to use Pari

```
> currentdir(): theDLL:=cat(%,"\\pari_mpl.dll");
```

This stores the location of the DLL in a string, here it is supposed exist in the directory of this worksheet.

One can use an explicite path otherwise (care for inputting because of back slashes)

```
theDLL := "C:\_Work\DevCpp\pari_240_mpl\release\pari_mpl.dll"
```

```
> pari := module()  
  local ModuleLoad, ModuleUnload;  
  global theDLL;  
  export ModuleApply;  
  ModuleLoad:= define_external(`start_Pari`,MAPLE,LIB=theDLL);  
  ModuleUnload:= define_external(`stop_Pari`,MAPLE,LIB=theDLL);  
  ModuleApply:= define_external(`eval_Pari`,MAPLE,LIB=theDLL);  
end module;
```

The reason for accessing the DLL through a module with the above syntax is, that Pari is to be initialized and closed, the above should guarantee it, even if Maple is exited, please check Maple's help for 'ModuleUnload'.

For doing this explicitly within a session one defines:

```
start_pari:= define_external(`start_Pari`,MAPLE,LIB=theDLL):  
stop_pari:= define_external(`stop_Pari`,MAPLE,LIB=theDLL):  
restart_pari := define_external(`restart_Pari`,MAPLE,LIB=theDLL):
```

The last command is convenient as I do not know of an easy way to clean up variables or do a save garbage collection.

Communication between Maple and Pari is through strings (even if this means different things in C and Maple).

If an error message is given concerning the string size for input or output, then use the following command (`bufferize_pari(100000)` allows up to 100000 characters):

```
bufferize_pari := define_external(`bufferize_Pari`,MAPLE,LIB=theDLL):
```

If an error from Pari is shown complaining the stack size, then `pari("allocatemem(x=0)")` can be used to double the stack size.

In case of 'numerical' results from Pari one has to modify the answers to numerics in Maple, the following is a short-hand for parsing Pari's result (and easier than coding a 'string replace' function in C):

```
pp:=proc(str) # parse pari result  
  StringTools:-SubstituteAll(str," E","E"); # remove white space  
  StringTools:-SubstituteAll(%,".E",".0E"); # to cover 0  
  parse(%); # convert string to numeric value  
end proc;
```

In case one knows the answer is numeric one use the following combined command:

```
value_pari:= pp@pari:
```

For rational numbers Pari returns the fraction, either use that in Maple or send it back to Pari to evaluate the expression to a floating point number:

```
evalf_pari := proc(str)
  value_pari(cat("1.0 * ", str)); # value_pari(cat(str, " + 0."));
end proc:
```

As a variant one could have used `value_pari(cat(str, " + 0."))` as well.

In case of any error by executing Pari its kernel is stopped, an error message is printed.

```
pari := module() local ModuleLoad, ModuleUnload; export ModuleApply; global theDLL; end module
```

```
[ >
[ >
[ >
```

Let us work with Pari's standard precision of 28 Digits.

The syntax for (general) numerical integration over some interval $a \dots b$ in Pari is a bit special:

```
intnum(x = a, b, expr) or intnum(X = [a,alpha], [b,beta], expr)
```

where `expr` is a function expression and integration is understood w.r.t. to a variable `x` in `expr` and for the 2nd version `alpha` and `beta` are the types of (possible) singularities in `a` and `b`.

The manual says, how one cares for integrable algebraic singularities in the finite case or for simple exponential singularities at infinity::

The endpoints `a` and `b` are coded as follows. If `a` is not at \pm infinity, it is either coded as a scalar (real or complex), or as a two component vector `[a, alpha]`, where the function is assumed to have a singularity of the form $(x - a)^{(\alpha + \epsilon)}$ at `a`, where `epsilon` indicates that powers of logarithms are neglected.

In particular, `[a,alpha]` with $\alpha \geq 0$ is equivalent to `a`. If a wrong singularity exponent is used, the result will lose a catastrophic number of decimals, for instance approximately half the number of digits will be correct if $\alpha = -1/2$ is omitted.

The endpoints of integration can be ± 1 , which is coded as `[±1]` or as `[[±1], alpha]`. Here `alpha` codes

the behaviour of the function at \pm infinity as follows.

- $\alpha = 0$ (or no `alpha` at all, i.e. simply `[±1]`) assumes that the function to be integrated tends to zero, but not exponentially fast, and not oscillating such as $\sin(x)/x$.
- $\alpha > 0$ assumes that the function tends to zero exponentially fast approximately as $\exp(-\alpha \cdot x)$, including reasonably oscillating functions such as $\exp(-x) \sin(x)$. The precise choice of `alpha`, while useful in extreme cases, is not critical, and may be off by a factor of 10 or more from the correct value.
- $\alpha < -1$ assumes that the function tends to 0 slowly, like x^α . Here it is essential to give

the correct alpha, if possible, but on the other hand $\alpha < -2$ is equivalent to $\alpha = 0$, in other words to no alpha at all.

Two more codes are reserved for oscillating functions ...

Note.

If you do not like the code $[\pm 1]$ for ± 1 , you are welcome to set, e.g. $\infty = [1]$ or $\text{INFINITY} = [1]$, then using $+\infty$, $-\infty$, $-\text{INFINITY}$, etc. will have the expected behaviour.

For more and details please check the Pari manual.

```
> Digits:=28; # now set precision for Pari
   cat("default(realprecision,", convert(Digits,string), ")"): pari(%):
                               Digits := 28
```

Example 1: a simple integral

```
> F := unapply( exp(-x^2), x);
   #'Int(F(x), x=0 .. infinity)': '%'= value(%);
   'Int(F(x), x=-1 .. 1)': '%'= value(%);
   rhs(%): '%'= evalf(%);
```

$$F := x \rightarrow e^{-x^2}$$
$$\int_{-1}^1 F(x) dx = \text{erf}(1) \sqrt{\pi}$$
$$\text{erf}(1) \sqrt{\pi} = 1.493648265624854050798934872$$

Define the according function expression in Pari (a function would work as well I think) and do it:

```
> 'pari("f(x) = exp(-x^2)")';
   eval(%): # to execute the command in Pari
   value_pari("intnum(x = -1, 1, f(x))");
                               pari("f(x) = exp(-x^2)")
                               1.493648265624854050798934872
```

Example 2: an improper integral with removable singularity in 0, Maple knows the symbolic answer:

```
> F := unapply(1/(exp(x)-1) - exp(-x)/x, x); #plot( F(x),x=0 .. infinity);
   'Int(F(x), x=0 .. infinity)': '%'= value(%);
   rhs(%): '%'= evalf(%);
```

$$F := x \rightarrow \frac{1}{e^x - 1} - \frac{e^{-x}}{x}$$
$$\int_0^{\infty} F(x) dx = \gamma$$
$$\gamma = 0.5772156649015328606065120901$$

To denote infinity we use the suggestion above:

```
> pari("inf = [1]");
                               "[1]"
```

Define the according function expression in Pari and integrate (with beta = 1):

```
> convert(F(x), string): cat("f(x) = ", %, " "): 'pari(%)'; eval(%): # not as
function
'value_pari("intnum(x = 0, [inf,1], f(x))"): '%'=%;
      pari("f(x) = 1/(exp(x)-1)-exp(-x)/x")
value_pari("intnum(x = 0, [inf,1], f(x))") = 0.5772156649015328606065120902
```

The syntax for (general) numerical integration in Pari looks a bit strange:
`intnum(x = a, b, expr, {tab})` or `intnum(X = [a,alpha], [b,beta], expr, {tab})`

Example 3: a well-known algebraic boundary singularity

```
> F := x -> 1/sqrt(1 - x^2); # plot(F(x), x=0 ..1);
'Int(F(x), x=0 .. 1)': '%'= value(%);
rhs(%): '%'= evalf(%);
``;
convert(F(x), string): cat("f(x) = ", %, " "): 'pari(%)'; eval(%):
```

$$F := x \rightarrow \frac{1}{\sqrt{1-x^2}}$$

$$\int_0^1 F(x) dx = \frac{\pi}{2}$$

$$\frac{\pi}{2} = 1.570796326794896619231321692$$

```
pari("f(x) = 1/(1-x^2)^(1/2)")
```

Without regarding the singularity the answer is disappointing, otherwise it is fine:

```
> 'value_pari("intnum(x = 0, 1, f(x))"): '%'=value(%);
'value_pari("intnum(x = 0, [1,-1/2], f(x))"): '%'=value(%);
      value_pari("intnum(x = 0, 1, f(x))") = 1.570796326794896619224457014
value_pari("intnum(x = 0, [1,-1/2], f(x))") = 1.570796326794896619231321692
```

The singularity can be determined using Maple's commands 'series' or 'asympt':

```
> `Example 3:`;
series(F(x), x=1, 2): subs(x-1=X,%): convert(%,polynom);
``;
`Example 2:`;
MultiSeries[asympt]( 1/(exp(x)-1) - exp(-x)/x, x): convert(%,polynom);
```

Example 3:

$$\frac{-\frac{1}{2}I\sqrt{2}}{\sqrt{X}}$$

Example 2:

$$\frac{1 - \frac{1}{x}}{e^x}$$

Example 4: the boundary singularity becomes worse

```
> F := x -> 1/(1 - x^2)^(8/9); ``;
'Int(F(x), x=0 .. 1)': '%'= value(%);
rhs(%): '%'= evalf(%);
```

$$F := x \rightarrow \frac{1}{(1 - x^2)^{(8/9)}}$$

$$\int_0^1 F(x) dx = \frac{1}{2} B\left(\frac{1}{9}, \frac{1}{2}\right)$$

$$\frac{1}{2} B\left(\frac{1}{9}, \frac{1}{2}\right) = 5.158322793389998423788684375$$

```
> convert(F(x), string): cat("f(x) = ", %); pari(%):
```

```
value_pari("intnum(x = 0, 1, f(x))");
value_pari("intnum(x = 0, [1,-1/2], f(x))");
st:=time():
value_pari("intnum(x = 0, [1,-8/9], f(x))");
`seconds needed` =time() - st;
```

"f(x) = 1/(1-x^2)^(8/9)"

5.158173470708001645

5.158322788812406322

5.158322793389998423788684376

seconds needed = 0.032

The answer may be useless if the wrong type of singularity is used, otherwise the answer is quick & exact.

Note that in this case a simple call for Maple's would do as well:

```
> Int(F(x), x= 0..1); evalf(%);
```

$$\int_0^1 \frac{1}{(1 - x^2)^{(8/9)}} dx$$

5.158322793389998423788684376

Example 5: the boundary singularity is bad and we want higher precision

```
> Digits:=60;
cat("default(realprecision, ", convert(Digits,string), ")"): pari(%);
```

Digits := 60

"60"

```
> F := x -> 1/(1 - x^2)^(11/12);
'Int(F(x), x=0 .. 1)': '%'= value(%);
rhs(%): '%'= evalf(%);
```

$$F := x \rightarrow \frac{1}{(1-x^2)^{\left(\frac{11}{12}\right)}}$$

$$\int_0^1 F(x) dx = \frac{1}{2} B\left(\frac{1}{12}, \frac{1}{2}\right)$$

$$\frac{1}{2} B\left(\frac{1}{12}, \frac{1}{2}\right) = 6.66647581189924340074675603178183285710037925342773251611000$$

```
> convert(F(x), string): cat("f(x) = ", %); pari(%):
st:=time():
value_pari("intnum(x = 0, [1,-11/12], f(x))");
`seconds needed` =time() - st;
```

```
"f(x) = 1/(1-x^2)^(11/12)"
```

```
6.66647581189924340074675603178183285710037925342773251610999
```

```
seconds needed = 0.157
```

In this case a simple call for Maple's numerics fails, I canceled after considerable time:

```
> st:=time():
Int(F(x), x= 0..1); evalf(%);
`seconds needed` =time() - st;

#timelimit(113, evalf(Int(F(x), x= 0..1))); # restrict CPU time to 113
seconds
```

$$\int_0^1 \frac{1}{(1-x^2)^{\left(\frac{11}{12}\right)}} dx$$

Warning, computation interrupted

Example 6: an elliptic integral

This had to be done more in a more carefull, but similar way and and one can increase the working precision.

```
> restart_pari();
Digits:=40;
#cat("default(realprecision,", convert(Digits,string), "): pari(%);
cat("default(realprecision,", convert( round(3/2*Digits),string), "):
pari(%);
PARI 2.3.0 restarted and initialized.
```

```
1
Digits := 40
"0"
```

```
> kappa:='kappa':
F := x -> 1/((1-x^2)^(1/2)*(1-kappa^2*x^2)^(1/2)); ``;
'Int(F(x), x=0 .. 1)': '%'= value(%);
```

$$F := x \rightarrow \frac{1}{\sqrt{1-x^2} \sqrt{1-\kappa^2 x^2}}$$

$$\int_0^1 F(x) dx = \text{EllipticK}(\kappa)$$

The singularities are $1, -1, -\frac{1}{k}, \frac{1}{k}$. Let us choose a somewhat arbitrary value

```
> kappa:=RandomTools[Generate](float(range=1 .. 2, digits=16));
kappa:=RandomTools[Generate](float(range=1 .. 2));
kappa_float:=%:
```

$\kappa := 1.646213512988971$

$\kappa := 1.325822690411775662522970032458090339066$

```
> #kappa:=1.225900859160342696839110714377415363637;
> 'EllipticK(kappa)': '%'=evalf(%);
```

EllipticK(κ) =

1.446124176270532936680858283804562783238 – 1.357445948805666595889064565710657513221 I

Now split the integration at the singularity as $\int_0^{\frac{1}{k}} F(x) dx + \int_{\frac{1}{k}}^1 F(x) dx$ to compare it with Maple's exact answer through the special function EllipticK:

```
> convert(kappa, string): cat("kappa = ", %); pari(%):
convert(F(x), string): cat("f(x) = ", %); pari(%):
``;
st:=time():
value_pari("intnum(x = 0, [1/kappa,-1/2], f(x))")
+ value_pari("intnum(x = [1/kappa,-1/2], [1,-1/2], f(x))");
`seconds needed` =time() - st;
```

"kappa = 1.325822690411775662522970032458090339066"

"f(x) = 1/(1-x^2)^(1/2)/(1-1.757805806410719133295031826692176198124*x^2)^(1/2)"

1.44612417627053293667444305678 – 1.3574459488056665958740191116 I

seconds needed = 0.125

This is not so bad, but far from convincing (for an automatic routine, Pari allows some tweaks for that), but Maple does not find an answer with reasonable time:

```
> 'Int(F(x), x=0..1/kappa) + Int(F(x), x=1/kappa ..1)';
timelimit(23, evalf(%)); # restrict CPU time to 23 seconds
```

$$\int_0^{\frac{1}{k}} F(x) dx + \int_{\frac{1}{k}}^1 F(x) dx$$

Error, (in convert/real_rat) time expired

To make it work, one can use rationals:

```
> kappa:= convert(kappa, rational);
'F(x)': '%'=%;
```

$\kappa := \frac{23767137129129035634}{17926331553239150389}$

$$F(x) = \frac{1}{\sqrt{1-x^2} \sqrt{1 - \frac{564876807314823977856627559766841781956 x^2}{321353362956657570137543041142558851321}}}$$

The both Maple and Pari find the correct value:

```

>
> st:=time():
'Int(F(x), x=0..1/kappa) + Int(F(x), x=1/kappa ..1)': '%'=evalf(%);
'seconds needed' =time() - st;


$$\int_0^{\frac{1}{\kappa}} F(x) dx + \int_{\frac{1}{\kappa}}^1 F(x) dx =$$


1.446124176270532936680858283804562783241 - 1.357445948805666595889064565710657513222 I
seconds needed = 8.922
> 'EllipticK(kappa)': '%'= evalf(%);
EllipticK(κ) =
1.446124176270532936680858283804562783240 - 1.357445948805666595889064565710657513221 I
> convert(kappa, string): cat("kappa = ", %); pari(%):
convert(F(x), string): cat("f(x) = ", %); pari(%):
``;
st:=time():
value_pari(
"intnum(x = 0, [1/kappa,-1/2], f(x)) + intnum(x = [1/kappa,-1/2], [1,-1/2],
f(x))"
);
'seconds needed' =time() - st;
"kappa = 23767137129129035634/17926331553239150389"
"f(x) = 1/(1-x^2)^(1/2)/(1-564876807314823977856627559766841781956/32135336295665757013754304114\
2558851321*x^2)^(1/2)"

1.4461241762705329366808582838 - 1.3574459488056665958890645657 I
seconds needed = 0.188
>

```