

Errata for “Numerical Recipes”

G. W. Hammett, et.al.
Princeton University Plasma Physics Laboratory
P.O. Box 451, Princeton, NJ 08543 USA

July 16, 2001

Abstract

This records a small error I’ve found in the interesting book “Numerical Recipes in Fortran 77: The Art of Scientific Computing”.

1 First section

Subject: Error in text of Numerical Recipes 2cd Edition book
Date: Sun, 15 Jul 2001 20:07:06 -0400
From: Greg Hammett <Hammett@pppl.gov>
To: bugs@nr.com

Greetings Numerical Recipes Cooks,

I enjoy reading parts of your cookbook from time to time.

I noticed a small error in Eqs. 4.5.20 and 4.5.21, on p.147 of the Numerical Recipes in Fortran 77 (2cd Edition, 1997 Printing corresponding to Software Vs. 2.08), and online at

http://www.ulib.org/webRoot/Books/Numerical_Recipes/bookfpdf/f4-5.pdf

The same error is in the C version of your book. The error is only in the explanation of the algorithm in the text, and not in the Fortran program (I didn’t check the C program).

The problem is that in Eq. 4.5.20, the subscript j is used inconsistently on the left hand and right hand side of the equation. Eq. 4.5.20 should be changed from (using LaTeX notation)

$$w_j = \frac{2}{(\tilde{H}_j)^2}$$

to

$$w_j = \frac{2}{[\tilde{H}'_N(x_j)]^2}$$

which would then make it similar in form to Eq. 4.5.16, as it should be. (The confusion arose because the subscript j is used in Eq. 4.5.19 to indicate the order of

a Hermite polynomial, while in Eq. 4.5.20 the j 'th weight is found by evaluating the N 'th order Hermite polynomial at the location of the j 'th abscissa.)

To be consistent, this then requires changing Eq. 4.5.21 to read:

$$\tilde{H}'_N = \sqrt{2N} \tilde{H}'_{N-1}$$

Cheers,

Greg Hammett

Lecturer in Astrophysical Sciences, Princeton University

Principal Research Physicist, Princeton Plasma Physics Laboratory

Acknowledgements

This work was supported by U.S. Department of Energy contract No. DE-AC02-76CH03073.