

### Help

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#if defined(PremiaCurrentVersion) && PremiaCurrentVersion <
    (2008+2) //The "#else" part of the code will be freely av
    ailable after the (year of creation of this file + 2)
#else
/*****
*   CPS - A simple C PDE solver                               *
*                                                                 *
*   Copyright (c) 2007,                                       *
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*                                                                 *
*****/
#include "cps_pde_integral_term.h"
#include "cps_function.h"
#include "cps_grid.h"
#include "cps_grid_node.h"
#include "cps_utils.h"
#include "cps_assertions.h"

/* static functions */

#define IS_ODD(n) ((n % 2))
#define IS_EVEN(n) (!(n % 2))

/*
static double func_beta(const pde_integral_term *term, int
    xt){
    REQUIRE("term_not_null", term != NULL);
    REQUIRE("grid_not_null", term->source_grid != NULL);

    double result;
    double c;
    const grid *grid = term->source_grid;

    if(xt == grid_iterator_first(grid,X_DIM) || xt == grid_
        iterator_last(grid,X_DIM)){
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        c = 1;
    }
    else{
        if(IS_ODD(xt)){
            c = 4;
        }
        else{
            c = 2;
        }
    }
    result = term->source_grid->delta[X_DIM]/3.0 * c;
    return result;
}
*/

static double func_beta2(const pde_integral_term *term,
    int xt){
    double result;
    const grid *grid;
    REQUIRE("term_not_null", term != NULL);
    REQUIRE("grid_not_null", term->source_grid != NULL);
    REQUIRE("valid_x_tick", xt >= grid_iterator_first(term->
        source_grid,X_DIM) &&
        xt <= grid_iterator_last(term->source_grid, X_DIM));

    grid = term->source_grid;

    if(xt == grid_iterator_first(grid,X_DIM) || xt == grid_
        iterator_last(grid,X_DIM)){
        result = 0.5 * term->source_grid->delta[X_DIM];
    }
    else{
        result = term->source_grid->delta[X_DIM];
    }

    return result;
}

static double func_integral(const pde_integral_term *term,
    double x, double z){

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    double result;
    double a = term->alpha;
    double m = term->m;
    const double M_PI2 = 6.2831853071795864769252866;
    REQUIRE("term_not_null", term != NULL);
    REQUIRE("x_not_zero", x != 0.0);

    if(z == 0.0 || z == 1.0){
        result = 0.0;
    }
    else{
        result = 1.0/(a * sqrt(M_PI2)) * (1.0 - x)/(z * pow(
            (1.0 - z), 2.0))
            * exp(-0.5/pow(a,2.0)* pow((log(z/(1.0 - z)) +
            log((1.0 - x)/x) - m), 2.0));
        /*
        result = 1.0/(a * sqrt(M_PI2)) * 1.0/(z * (1.0 - z))

            * exp(-0.5/pow(a,2.0)* pow((log(z/(1.0 - z)) +
            log((1.0 - x)/x) - m), 2.0));
        */
    }
    return result;
}

/* public interface */

int pde_integral_term_create(pde_integral_term **term){

    STANDARD_CREATE(term,pde_integral_term);
    return OK;
}

int pde_integral_term_destroy(pde_integral_term **term){

    STANDARD_DESTROY(term);

    return OK;
}

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int pde_integral_term_set_lambda(pde_integral_term *term,
    double l){
    REQUIRE("term_not_null", term != NULL);

    term->lambda = l;
    return OK;
}

int pde_integral_term_set_alpha(pde_integral_term *term,
    double a){
    REQUIRE("term_not_null", term != NULL);

    term->alpha = a;
    return OK;
}

int pde_integral_term_set_m(pde_integral_term *term,
    double m){
    REQUIRE("term_not_null", term != NULL);

    term->m = m;
    return OK;
}

int pde_integral_term_set_grid(pde_integral_term *term,
    const grid *grid){
    REQUIRE("term_not_null", term != NULL);
    REQUIRE("grid_not_null", grid != NULL);
    REQUIRE("grid_is_rescaled", grid->is_rescaled);

    term->source_grid = grid;
    return OK;
}

double pde_integral_term_evaluate(const pde_integral_term *
    term, const grid_node *node, Vector *U){
    unsigned int lt;
    double z;
    grid_node *unode;
    const grid *grid ;
    double x ;

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int xt;
int yt;
double result ;
/* evaluate integral term for i */
REQUIRE("term_not_null", term != NULL);
REQUIRE("node_not_null", node != NULL);
REQUIRE("grid_is_set", term->source_grid != NULL);

grid = term->source_grid;
x = node->value[X_DIM];
xt = node->tick[X_DIM];
yt = node->tick[Y_DIM];
result = 0.0;

if(x == 0.0){
    grid_loose_item(grid,xt,yt,&unode);
    result = term->lambda * V_GetCmp(U, unode->order);
    grid_node_destroy(&unode);
}
else if(x == 1.0){
    grid_loose_item(grid,xt,yt,&unode);
    result = term->lambda * exp(0.5 * pow(term->alpha,2)
    + term->m)
    * V_GetCmp(U, unode->order);
    grid_node_destroy(&unode);
}
else{
    for(lt = grid_iterator_first(grid,X_DIM);
        lt <= grid_iterator_last(grid,X_DIM); lt++){

        z = grid->min_value[X_DIM] + ((double)lt) * grid->
        delta[X_DIM];
        grid_loose_item(grid,lt,yt,&unode);
        result += term->lambda * func_beta2(term, lt)
        * func_integral(term,x,z) * V_GetCm
        p(U, unode->order);
        grid_node_destroy(&unode);
    }
}
return result;
}

```

```
/* end -- pde_integral_term.c */  
  
#endif //PremiaCurrentVersion
```

## References