

[Help](#)

```

#if defined(PremiaCurrentVersion) && PremiaCurrentVersion <
    (2012+2) //The "#else" part of the code will be freely av
    ailable after the (year of creation of this file + 2)

#else
#include <stdlib.h>
#include "pnl/pnl_vector.h"
#include "pnl/pnl_matrix.h"
#include "pnl/pnl_complex.h"
#include "pnl/pnl_mathtools.h"
#include "pnl/pnl_fft.h"

//-----
//-----
void gauleg_pn(double x1, double x2, PnlVect *x, PnlVect *
    w, int n)
{
    //-----
    //-----
    // Gauss-Legendre Quadrature Nodes and Weights
    //-----
    //-----

    int m,j,i;
    double z1,z,xm,xl,pp,p3,p2,p1;
    double EPS_FMM=3.0e-11;

    m=intapprox((n+1)/2);
    xm=0.5*(x2+x1);
    xl=0.5*(x2-x1);
    for (i=0;i<m;i++) {
        z=cos(M_PI*((i+1)-0.25)/(n+0.5));
        do {
            p1=1.0;
            p2=0.0;
            for (j=1;j<=n;j++) {
                p3=p2;
                p2=p1;
                p1=((2.0*j-1.0)*z*p2-(j-1.0)*p3)/j;
            }
        }
    }
}

```

```

        pp=n*(z*p1-p2)/(z*z-1.0);
        z1=z;
        z=z1-p1/pp;
    } while (ABS(z-z1) > EPS_FMM);
    pnl_vect_set(x,i,xm-x1*z);
    pnl_vect_set(w,i,2.0*x1/((1.0-z*z)*pp*pp));
    pnl_vect_set(w,n-i-1,pnl_vect_get(w,i));
    pnl_vect_set(x,n-i-1,xm+x1*z);
}
}

//-----
double interp_lin(double xi, long n, int *start, PnlVect *x
, PnlVect *f)
{ //-----
    // Linear Interpolation: interpolate from the *start node
    //-----
    double result=0.,x1,y1,x2,y2;
    int i;

    for(i=*start+1;i<=n-1;i++){
        x1=pnl_vect_get(x,i);
        if( x1>=xi){
            y1=pnl_vect_get(f,i);
            x2=pnl_vect_get(x,i-1);
            y2=pnl_vect_get(f,i-1);
            result=(y2-y1)*(xi-x1)/(x2-x1)+y1;
            *start=i-1;
            break;
        }
    }

    return result;
}

//-----
double interp_lin1(double xi, int n, PnlVect *x, PnlVect *
```

```

        f)
{ //-----
    -----
    // Linear Interpolation
    //-----
    -----

    double result,x1,y1,x2,y2;
    int i;

    result=0;
    for(i=n-2;i>=0;i--){
        x1=pnl_vect_get(x,i);
        if( xi>=x1){
            y1=pnl_vect_get(f,i);
            x2=pnl_vect_get(x,i+1);
            y2=pnl_vect_get(f,i+1);
            result=(y2-y1)*(xi-x1)/(x2-x1)+y1;
            break;
        }
    }
    return result;
}
//-----
    -----

void bmat_mult_vect(PnlMat *K, PnlVect *x, PnlVect *y, int
    N, int M)
{
    //-----
    -----

    // Matrix-Vector Multiplication
    //-----
    -----

    // The matrix K is stored as a band matrix: for each col
    umn the first(second) element is
    // the index of the first(last) element different from
    zero that is stored in the column
    //-----
    -----

    int i,start,len;
    double temp;
    PnlVect *tempK,*temp1,*temp2;

```

```

tempK=pnl_vect_create(M);
for (i=0;i<N;i++){
    pnl_mat_get_row(tempK,K,i);
    start=(int)pnl_vect_get(tempK,0);
    len=(int)pnl_vect_get(tempK,1);
    temp1=pnl_vect_create_subvect(tempK,2,len);
    temp2=pnl_vect_create_subvect(x,start,len);
    temp=pnl_vect_scalar_prod(temp1,temp2);
    pnl_vect_set(y,i,temp);
    pnl_vect_free(&temp1);
    pnl_vect_free(&temp2);
}
pnl_vect_free(&tempK);
}
//-----
-----
#endif //PremiaCurrentVersion

```

References