Natural logarithm (integral representation)

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1 Introduction

In the following we are asked to implement a function that calculates the natural logarithm of a real positive number x using the integral representation

$$\ln(x) = \int_{1}^{x} \frac{1}{t} dt \tag{1.0.1}$$

The integration is to be carried out using a suitable GSL integration routine. Furthermore, to improve computational efficiency, the integration interval must be *reduced* before the routine is called such that $1 \le x < 2$ for an arbitrary positive number x. This is to be done using the formulas

$$\ln(x) = -\ln\left(\frac{1}{x}\right), \ln(x) = \ln(2) + \ln\left(\frac{x}{2}\right)$$
(1.0.2)

Finally the acquired results must be compared to a with ln(x) function from the < math.h > library or from GSL.

2 Implementation

A separate c-file called $log_int.c$ is build containing a numerical implementation of eq. (1.0.1), compliant with the specification of the GSL library h, as well as a function executing the GSL integration routine itself. Specifically the function takes a $double\ x$ corresponding to the upper integration limit in eq. (1.0.1) and returns the $double\ result$. The function automatically allocates and frees the workspace needed for the particular GSL integration routine which for this problem is set to be gsl_integration_qags. The "projection" of the positive variable x onto the interval $1 \le x < 2$ is implemented by nesting the function within itself using the following if-statement sequence

$$\begin{array}{l} \mbox{if} (x < 1) \{ \mbox{return } -\log \mbox{int} (1.0/x, \ \mbox{calls}); \} \\ \mbox{if} (x >= 2) \{ \mbox{return } \log (2.0) + \log \mbox{int} (x/2.0, \ \mbox{calls}); \} \end{array}$$

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This results in a recursion in which the function continuously calls itself until the condition $1 \le x < 2$ is realized at which point the GSL integration routine is carried out. The program is run from the c-file main.c by calling log_int in a for loop. Specifically the function is evaluated from 0.1 to 10 using a step size of $\Delta x = 0.1$.

3 Results and Conclusion

Figure shows a plot of the data points contained from the datafile out.txt created when the script is run. It is evident from fig. 1 that the routine produces sensible values of ln(x). Hence we can conclude that

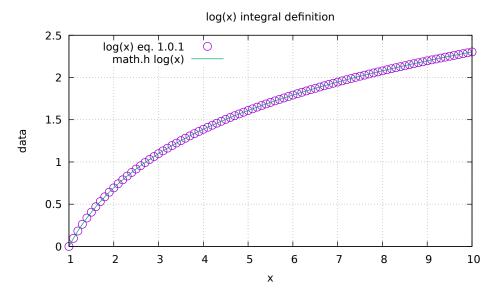


Figure 1: Result from running the main.c script. The figure shows the eq. (1.0.1) from x = [1, 10] and overlayed of the $\ln(x)$ from the math.h library

eq. (1.0.1), with the required reduction of the integration, is meaningful and computationally efficient way to calculate $\ln(x)$