

ALGORITHM 8

EULER SUMMATION

3 (May 1960), 318 P. NAUR

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procedure euler (fct, sum, eps, tim) ; value eps, tim ;
integer tim ; real procedure fct ; real sum, eps ;
comment euler computes the sum of fct(i) for i from zero up to
infinity by means of a suitably refined euler transformation. The
summation is stopped as soon as tim times in succession the absolute
value of the terms of the transformed series are found to be
less than eps. Hence, one should provide a function fct with one
integer argument, an upper bound eps, and an integer tim. The
output is the sum sum. euler is particularly efficient in the case
of a slowly convergent or divergent alternating series ;
begin integer i, k, n, t ; array m[0:15] ; real mn, mp, ds ;
i := n := t := 0 ; m[0] := fct(0) ; sum := m[0]/2 ;
nextterm: i := i+1 ; mn := fct(i) ;
for k := 0 step 1 until n do
  begin mp := (mn+m[k])/2 ; m[k] := mn ;
  mn := mp end means ;
if (abs(mn) < abs(m[n])) ^ (n < 15) then
  begin ds := mn/2 ; n := n+1 ; m[n] :=
  mn end accept
else ds := mn ;
sum := sum + ds ;
if abs(ds) < eps then t := t+1 else t := 0 ;
if t < tim then go to nextterm
end euler

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Errors less than 0.2×10^{-6} were also found for $n = 1, 2, 3, 4, 5, 6, 7, 8$ and 9 .

This technique appears to be a useful supplement to direct telescoping (Algorithms 37 and 38) and to the methods recommended by Clenshaw¹, for slowly convergent power series.

¹ Clenshaw, C. W., *Chebyshev Series for Mathematical Functions*. National Physical Laboratory Math Tables, Vol. 5, London, H.M.S.O. (1962).

CERTIFICATION OF ALGORITHM 8

EULER SUMMATION [P. Naur et al. *Comm. ACM*

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The body of *euler* was tested on the LGP-30 computer using the Dartmouth SCALP translator. No errors were detected.

The program gave excellent results when used to derive the coefficients for the expansion of $\ln(1+x)$ in shifted Chebyshev polynomials from the first ten terms of the power series. For $n = 0, 1, 2, 3, 4$, the coefficient of x^i in the power series was multiplied by the coefficient of $T_n^*(x)$ in the expression of x^i in terms of the $T_n^*(x)$. The product, for $i = 1, 2, \dots, 10$ was used as *fct(i)* in the program. Results for $n = 0$ were as follows:

<i>i</i>	<i>fct(i)</i>	<i>ds</i>	<i>sum</i>
1	+0.50000000	—	—
2	-0.18750000	+0.07812500	+0.3281250
3	+0.10416667	+0.05729166	+0.3854167
4	-0.068359375	-0.005940758	+0.3794759
5	+0.049218750	-0.001928713	+0.3775471
6	-0.037597656	-0.001357019	+0.3761900
7	+0.029924665	+0.0001742393	+0.3763642
8	-0.024547577	+0.0000571311	+0.3764212
9	+0.020607842	+0.0006395427	+0.3764607
10	-0.017619705	-0.0000055069	+0.3764551
True Value ¹			+0.3764528129.....