
APPENDIX E

EXPONENTIAL INTEGRAL FUNCTIONS

The exponential integral functions $E_n(x)$ and their derivatives occur frequently in radiative heat transfer calculations; therefore, a summary of their properties as well as a brief tabulation are given here. More detailed discussions of their properties may be found in the books by Chandrasekhar [1] and Kourganoff [2], or in mathematical handbooks such as [3]. Detailed tabulations are given in [3], and formulae for their numerical evaluation are listed in [3, 4].

The *exponential integral of order n* is defined as

$$E_n(x) = \int_1^\infty e^{-xt} \frac{dt}{t^n}, \quad n = 0, 1, 2, \dots, \quad (\text{E.1})$$

or, setting $\mu = 1/t$,

$$E_n(x) = \int_0^1 e^{-x/\mu} \mu^{n-2} d\mu, \quad n = 0, 1, 2, \dots. \quad (\text{E.2})$$

Differentiating equation (E.1), a first recurrence relationship is found as

$$\frac{dE_n}{dx}(x) = -E_{n-1}(x), \quad n = 1, 2, \dots, \quad (\text{E.3})$$

where

$$E_0(x) = \int_1^\infty e^{-xt} dt = \frac{e^{-x}}{x}. \quad (\text{E.4})$$

A second recurrence is found by integrating equation (E.3), or

$$\int_x^\infty E_n(x) dx = E_{n+1}(x), \quad n = 0, 1, 2, \dots. \quad (\text{E.5})$$

An algebraic recurrence between consecutive orders may be obtained by integrating equation (E.1) by parts, or

$$E_{n+1}(x) = \frac{1}{n} [e^{-x} - xE_n(x)], \quad n = 1, 2, 3, \dots. \quad (\text{E.6})$$

The integral of equation (E.1) may be solved in a general series expansion as [3]

$$E_n(x) = \frac{(-x)^{n-1}}{(n-1)!} (\psi_n - \ln x) + \sum_{\substack{m=0 \\ m \neq n-1}}^{\infty} \frac{(-x)^m}{m!(n-1-m)}, \quad n = 1, 2, 3, \dots, \quad (\text{E.7a})$$

where

$$\psi_n = \begin{cases} -\gamma_E, & n = 1, \\ -\gamma_E + \sum_{m=1}^{n-1} \frac{1}{m}, & n \geq 2, \end{cases} \quad (\text{E.7b})$$

and

$$\gamma_E = \int_1^\infty (1 - e^{-t}) \frac{dt}{t} = 0.577216\dots \quad (\text{E.7c})$$

is known as *Euler's constant*. Substituting values for n , one obtains

$$E_1(x) = -(\gamma_E + \ln x) + x - \frac{x^2}{2!2} + \frac{x^3}{3!3} - \frac{x^4}{4!4} + -\dots, \quad (\text{E.8})$$

$$E_2(x) = 1 + x(\gamma_E - 1 + \ln x) - \frac{x^2}{2!1} + \frac{x^3}{3!2} - \frac{x^4}{4!3} + -\dots, \quad (\text{E.9})$$

$$E_3(x) = \frac{1}{2} - x + \frac{x^2}{2} \left(-\gamma_E + \frac{3}{2} - \ln x \right) + \frac{x^3}{3!1} - \frac{x^4}{4!2} + -\dots \quad (\text{E.10})$$

A function related to E_1 that often occurs in radiation calculations is

$$\begin{aligned} \text{Ein}(x) &= \int_0^1 (1 - e^{-xt}) \frac{dt}{t} = \int_0^\infty (1 - e^{-xe^{-\xi}}) d\xi \\ &= E_1(x) + \ln x + \gamma_E = x - \frac{x^2}{2!2} + \frac{x^3}{3!3} - +\dots \end{aligned} \quad (\text{E.11})$$

For vanishing values of x it follows from equation (E.7), or directly integrating equation (E.1), that

$$E_n(0) = \begin{cases} +\infty, & n = 1, \\ \frac{1}{n-1}, & n \geq 2, \end{cases} \quad (\text{E.12a})$$

$$\text{Ein}(0) = 0. \quad (\text{E.12b})$$

For large values of x , the asymptotic expansion for the exponential integrals is given by [3]

$$E_n(x) = \frac{e^{-x}}{x} \left[1 - \frac{n}{x} + \frac{n(n+1)}{x^2} - \frac{n(n+1)(n+2)}{x^3} + -\dots \right], \quad n = 0, 1, 2, \dots \quad (\text{E.13})$$

To estimate the relative magnitude of different orders of exponential integrals, the following inequalities are sometimes handy [3]:

$$\frac{n-1}{n} E_n(x) < E_{n+1}(x) < E_n(x), \quad n = 1, 2, 3, \dots, \quad (\text{E.14})$$

$$\frac{1}{x+n} < e^x E_n(x) \leq \frac{1}{x+n-1}, \quad n = 1, 2, 3, \dots \quad (\text{E.15})$$

References

1. Chandrasekhar, S.: *Radiative Transfer*, Dover Publications, New York, 1960, (originally published by Oxford University Press, London, 1950).
2. Kourganoff, V.: *Basic Methods in Transfer Problems*, Dover Publications, New York, 1963.
3. Abramowitz, M., and I. A. Stegun (eds.): *Handbook of Mathematical Functions*, Dover Publications, New York, 1965.
4. Breig, W. F., and A. L. Crosbie: "Numerical computation of a generalized exponential integral function," *Math Comp.*, vol. 28, no. 126, pp. 575-579, 1974.

TABLE E.1
Values of exponential integral functions.

<i>x</i>	Ein	<i>E</i> ₁	<i>E</i> ₂	<i>E</i> ₃	<i>E</i> ₄
0.00	0.000000	∞	1.000000	0.500000	0.333333
0.01	0.009975	4.037929	0.949671	0.490277	0.328382
0.02	0.019900	3.354707	0.913105	0.480968	0.323526
0.03	0.029776	2.959118	0.881672	0.471998	0.318762
0.04	0.039603	2.681263	0.853539	0.463324	0.314085
0.05	0.049382	2.467898	0.827835	0.454919	0.309494
0.06	0.059112	2.295307	0.804046	0.446761	0.304986
0.07	0.068794	2.150838	0.781835	0.438833	0.300559
0.08	0.078428	2.026941	0.760961	0.431120	0.296209
0.09	0.088015	1.918744	0.741244	0.423610	0.291935
0.10	0.097554	1.822924	0.722545	0.416291	0.287736
0.15	0.144557	1.464461	0.641039	0.382276	0.267789
0.20	0.190428	1.222650	0.574201	0.351945	0.249447
0.25	0.235204	1.044283	0.517730	0.324684	0.232543
0.30	0.278920	0.905677	0.469115	0.300042	0.216935
0.35	0.321609	0.794215	0.426713	0.277669	0.202501
0.40	0.363305	0.702380	0.389368	0.257286	0.189135
0.45	0.404039	0.625331	0.356229	0.238663	0.176743
0.50	0.443842	0.559773	0.326644	0.221604	0.165243
0.60	0.520769	0.454379	0.276184	0.191551	0.144627
0.70	0.594310	0.373769	0.234947	0.166061	0.126781
0.80	0.664669	0.310597	0.200852	0.144324	0.111290
0.90	0.732039	0.260184	0.172404	0.125703	0.097812
1.00	0.796600	0.219384	0.148496	0.109692	0.086062
1.10	0.858517	0.185991	0.128281	0.095881	0.075801
1.20	0.917946	0.158408	0.111104	0.083935	0.066824
1.30	0.975031	0.135451	0.096446	0.073576	0.058961
1.40	1.029907	0.116219	0.083890	0.064576	0.052064
1.50	1.082700	0.100020	0.073101	0.056739	0.046007
1.60	1.133528	0.086308	0.063803	0.049906	0.040682
1.70	1.182499	0.074655	0.055771	0.043937	0.035997
1.80	1.229716	0.064713	0.048815	0.038716	0.031870
1.90	1.275274	0.056204	0.042780	0.034143	0.028232
2.00	1.319263	0.048901	0.037534	0.030133	0.025023
2.50	1.518421	0.024915	0.019798	0.016295	0.013782
3.00	1.688876	0.013048	0.010642	0.008931	0.007665
4.00	1.967289	0.003779	0.003198	0.002761	0.002423
5.00	2.187802	0.001148	0.000996	0.000878	0.000783