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PROGRAM HFIT
USE FMZM
IMPLICIT NONE

! Least squares fit for the coefficients in the asymptotic series for the Jth harmonic number.
!  $H(J) = 1 + 1/2 + 1/3 + \dots + 1/J$  defines the Jth harmonic number.
! Find an approximation to  $H(J)$  of the form:
!  $\ln(J) + c(1) + c(2)/J + \dots + c(k)/J^{(k-1)}$ 
! Integrating  $1/x$  from 1 to J gives  $\ln(J)$  as a first approximation, and we generate N data
! points  $(x(i),y(i))$  where  $x(i)$  is J and  $y(i)$  is  $H(J)$  for various J values. Then we do a
! least squares fit of the model function  $c(1) + c(2)/J + \dots + c(k)/J^{(k-1)}$  to the data
!  $(x(i),y(i)-\ln(i))$ .
! Since this is a sample problem, we can compare the results of the fit to the "true"
! asymptotic formula, where  $c(1) = 0.57721566\dots$ , Euler's constant, and for  $i > 1$ ,
!  $c(i) = -B(i-1)/(i-1)$ . The B values are Bernoulli numbers, and the first few are:
!  $B(1) = -1/2$ ,  $B(2) = 1/6$ ,  $B(4) = -1/30$ ,  $B(6) = 1/42$ ,  $\dots$ , with the others being zero:
!  $B(3) = B(5) = B(7) = \dots = 0$ .
! The first c's in the list of fitted coefficients give the most agreement with the
! theoretical values, and the last ones the least. The linear system is ill-conditioned,
! but by using high precision we can get good accuracy for several coefficients.
! For example, using 400 digit precision, 60 data points at intervals of 100 (i.e.,
!  $x(i) = 100, 200, 300, \dots, 6000$ ), and fitting 60 coefficients, we get at least 50
! decimal agreement between the fitted c's and the theoretical ones for  $c(1), \dots, c(29)$ .
!  $c(41)$  agrees to 16 decimals, and because the number is large this is 31 significant
! digit agreement.

INTEGER :: J, K, N, NGAP
TYPE (FM) :: H_N, ONE, DET
TYPE (FM), ALLOCATABLE :: A(:,,:), B(:), C(:), X(:), Y(:)
TYPE (FM), EXTERNAL :: F

! This is not a good way to compute Euler's constant, but with 150 digit precision,
!  $N = 40$  data points at intervals of  $NGAP = 10$ , fitting  $K = 40$  coefficients we get
!  $c(1) = .57721566490153286060651209008240243104215933593992$ ,
! correct to 50 places.

! Set FM precision.

CALL FM_SET(150)

! N is the number of harmonic data points.

N = 40

! NGAP is the gap between harmonic data points.

NGAP = 10

! K is the number of coefficients to fit.

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K = 40
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!           Allocating these type FM arrays should not fail, since these are not  
!           yet allocating the space where the actual high-precision values will  
!           go. Setting K or N too large may produce another error message later  
!           as the values get defined and FM tries to allocate that space.
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ALLOCATE(A(K,K),B(K),C(K),X(N),Y(N),STAT=J)
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IF (J /= 0) THEN
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    WRITE (*,"(/ Error in HFIT. Unable to allocate arrays with K,N = ',2I8/)" K,N  
    STOP
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ENDIF
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!           Generate the harmonic data points.  
!           Since the coefficient of the first term in the model, ln(x), is assumed  
!           to be 1 and is not being fitted, subtract that from the Y data points.
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H_N = 0
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ONE = 1
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WRITE (*,*) ' '
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WRITE (*,*) ' Data points:'
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WRITE (*,*) ' '
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DO J = 1, N*NGAP
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    H_N = H_N + ONE/J
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    IF (MOD(J,NGAP) == 0) THEN
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        X(J/NGAP) = J
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        Y(J/NGAP) = H_N - LOG(X(J/NGAP))
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        WRITE (*,"(A,I4,A,I6,A,A)" ' I = ',J/NGAP, ' X = ',J, ' Y = ', &  
                TRIM(FM_FORMAT('F40.35',Y(J/NGAP))))
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    ENDIF
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ENDDO
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!           Generate the linear system for the normal equations.
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CALL FM_GENEQ(F,A,B,K,X,Y,N)
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```
!           Solve the linear system for the normal equations.
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```
CALL FM_LIN_SOLVE(A,C,B,N,DET)
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!           Print the solution.  
!           When using F format, FM doesn't like to print 0.00000...0 showing no  
!           significant digits when the actual number is too small for that format.  
!           FM will shift to E format when possible, to avoid showing all zeroes.  
!           In this example, all the even-numbered coefficients are zero in the  
!           asymptotic series for the harmonic numbers, so any non-zero digits  
!           found in the fit are not interesting. Therefore the if statement  
!           below prints exactly zero when C(J) is too small, making the output  
!           look neater.
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WRITE (*,*) ' '
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WRITE (*,*) ' Fitted coefficients:'
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DO J = 1, K
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    IF (ABS(C(J)) > 1.0D-50) THEN
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        WRITE (*,"(A,I3,A,A)" ' J = ',J, ' C(J) = ',TRIM(FM_FORMAT('F60.50',C(J)))
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ELSE
    WRITE (*,"(A,I3,A,A)") ' J = ',J,' C(J) = ',TRIM(FM_FORMAT('F60.50',TO_FM(0)))
ENDIF
ENDDO

END PROGRAM HFIT

FUNCTION F(J,X)
USE FMZM
IMPLICIT NONE

! This defines the model function being fitted to the data points.
! For the harmonic number case, the model function is:

!  $F(J,X) = 1/X^{(J-1)}$ 

! This will fit the terms  $c_1 + c_2/n + c_3/n^{**2} + \dots$  to the harmonic model function
!  $\ln(x) + c_1 + c_2/n + c_3/n^{**2} + \dots$ 

INTEGER :: J
TYPE (FM) :: F, X

CALL FM_ENTER_USER_FUNCTION(F)

F = 1/X**(J-1)

CALL FM_EXIT_USER_FUNCTION(F)
END FUNCTION F

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