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SUBROUTINE ZM_SECANT(AX,BX,F,NF,ROOT,KPRT,KU)
USE FMVALS
USE FMZM
IMPLICIT NONE

! This routine searches for a root of  $F(X,NF) = 0$  using AX and BX as starting points.
! AX and BX are complex, and the search can fail if AX and BX are not close enough to any roots
! or if the function is badly behaved.

! When a root is found, ZM_SECANT tries to return full accuracy even in the case of multiple
! or closely-spaced roots, by raising precision above the user's level.

! ROOT is the value returned as the approximate root of the equation.

! KPRT controls printing within the routine:
!   KPRT = -1 for no output
!   KPRT = 0 for no output except warning and error messages.
!   KPRT = 1 for the approximation to the root and the function
!           value to be printed once at the end of the routine.
!   KPRT = 2 for the approximation to the root and the function
!           value to be printed each iteration.

! KU is the unit number for output.

TYPE (ZM)          :: AX, BX, ROOT
TYPE (ZM), EXTERNAL :: F, ZM_FPRIME
CHARACTER (80)    :: STR
DOUBLE PRECISION  :: VALUE
INTEGER           :: J, JSET, KPRT, KU, KWARN_SAVE, MAXIT, NDSAVE, NF
LOGICAL           :: USE_F_OVER_FP
TYPE (ZM), SAVE  :: F1, F1OLD, F2, X1, X1OLD, X2, X3
TYPE (FM), SAVE  :: ERR, ERR1, TOL

! Subroutines may create temporary multiple precision variables to hold the argument
! values in cases where an argument might be A+B or TO_ZM('1 + 7 i').
! To avoid deleting these temporaries before we are finished using them, any subroutine
! that has multiple precision arguments must call FM_ENTER_USER_ROUTINE upon entry and
! FM_EXIT_USER_ROUTINE when returning. Then the FM memory manager will know when it is
! safe to delete these temporary variables.

CALL FM_ENTER_USER_ROUTINE
IF (KPRT == 2) THEN
  WRITE (KU,*) ' '
  WRITE (KU,*) ' ZM_SECANT. Begin trace of all iterations.'
ENDIF

! Raise precision slightly.

NDSAVE = NDIG
NDIG = NDIG + NGRD52
CALL ZM_EQU(AX,X1,NDSAVE,NDIG)
CALL ZM_EQU(BX,X2,NDSAVE,NDIG)
KWARN_SAVE = KWARN
KWARN = 0

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MAXIT = 1000
JSET = 50
ERR = 1
TOL = 100*EPSILON(ERR)
USE_F_OVER_FP = .FALSE.
F1 = F(X1,NF)
F2 = F(X2,NF)

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! Check for legal function values.

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IF (IS_UNKNOWN(ABS(F1)) .OR. IS_OVERFLOW(ABS(F1))) THEN
  DO J = 1, 3
    X3 = ((TO_FM(4) - J)/4)*X1 + (1-(TO_FM(4) - J)/4)*X2
    F1 = F(X3,NF)
    IF (.NOT. (IS_UNKNOWN(ABS(F1)) .OR. IS_OVERFLOW(ABS(F1)))) THEN
      X1 = X3
      EXIT
    ENDIF
  ENDDO
  IF (IS_UNKNOWN(ABS(F1)) .OR. IS_OVERFLOW(ABS(F1))) THEN
    DO J = 1, 3
      X3 = ((TO_FM(4) + J)/4)*X1 + (1-(TO_FM(4) + J)/4)*X2
      F1 = F(X3,NF)
      IF (.NOT. (IS_UNKNOWN(ABS(F1)) .OR. IS_OVERFLOW(ABS(F1)))) THEN
        X1 = X3
        EXIT
      ENDIF
      X3 = (1-(TO_FM(4) + J)/4)*X1 + ((TO_FM(4) + J)/4)*X2
      F1 = F(X3,NF)
      IF (.NOT. (IS_UNKNOWN(ABS(F1)) .OR. IS_OVERFLOW(ABS(F1)))) THEN
        X1 = X3
        EXIT
      ENDIF
    ENDDO
  ENDIF
ENDIF
IF (IS_UNKNOWN(ABS(F1)) .OR. IS_OVERFLOW(ABS(F1))) THEN
  IF (KPRT >= 0) THEN
    WRITE (KU,*) ' '
    WRITE (KU,*) ' Invalid input for ZM_SECANT. ', &
      ' Unknown or overflowed function value for AX ='
    CALL ZM_PRINT(X1)
    WRITE (KU,*) ' '
  ENDIF
  J = 0
  X2 = TO_ZM(' UNKNOWN + UNKNOWN i ')
  ERR = TO_ZM(' UNKNOWN + UNKNOWN i ')
  GO TO 110
ENDIF

IF (IS_UNKNOWN(ABS(F2)) .OR. IS_OVERFLOW(ABS(F2))) THEN
  DO J = 1, 3
    X3 = ((TO_FM(4) - J)/4)*X1 + (1-(TO_FM(4) - J)/4)*X2
    F2 = F(X3,NF)
    IF (.NOT. (IS_UNKNOWN(ABS(F2)) .OR. IS_OVERFLOW(ABS(F2)))) THEN
      X2 = X3

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        EXIT
    ENDIF
ENDDO
IF (IS_UNKNOWN(ABS(F2)) .OR. IS_OVERFLOW(ABS(F2))) THEN
    DO J = 1, 3
        X3 = ((TO_FM(4) + J)/4)*X1 + (1-(TO_FM(4) + J)/4)*X2
        F2 = F(X3,NF)
        IF (.NOT. (IS_UNKNOWN(ABS(F2)) .OR. IS_OVERFLOW(ABS(F2)))) THEN
            X2 = X3
            EXIT
        ENDIF
        X3 = (1-(TO_FM(4) + J)/4)*X1 + ((TO_FM(4) + J)/4)*X2
        F2 = F(X3,NF)
        IF (.NOT. (IS_UNKNOWN(ABS(F2)) .OR. IS_OVERFLOW(ABS(F2)))) THEN
            X2 = X3
            EXIT
        ENDIF
    ENDDO
ENDIF
ENDIF
IF (IS_UNKNOWN(ABS(F2)) .OR. IS_OVERFLOW(ABS(F2))) THEN
    IF (KPRT >= 0) THEN
        WRITE (KU,*) ' '
        WRITE (KU,*) ' Invalid input for ZM_SECANT. ', &
            ' Unknown or overflowed function value for BX ='
        CALL ZM_PRINT(X2)
        WRITE (KU,*) ' '
    ENDIF
    J = 0
    X2 = TO_ZM(' UNKNOWN + UNKNOWN i ')
    ERR = TO_ZM(' UNKNOWN + UNKNOWN i ')
    GO TO 110
ENDIF

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! Secant does not do well if the magnitude of the two starting function values differ
! by too much. Adjust if necessary.

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DO J = 1, 10
    IF (ABS(F2/F1) > 10) THEN
        X2 = (X1 + X2)/2
        F2 = F(X2,NF)
    ELSE IF (ABS(F1/F2) > 10) THEN
        X1 = (X1 + X2)/2
        F1 = F(X1,NF)
    ELSE
        EXIT
    ENDIF
ENDDO

IF (KPRT == 2) THEN
    STR = ZM_FORMAT('E20.10', 'E20.10', F1)
    WRITE (KU, "( ' J =', I3, 3X, 'f(AX) = ', A, ' x: ')") 0, TRIM(STR)
    CALL ZM_PRINT(X1)
    STR = ZM_FORMAT('E20.10', 'E20.10', F2)
    WRITE (KU, "( ' J =', I3, 3X, 'f(BX) = ', A, ' x: ')") 0, TRIM(STR)
    CALL ZM_PRINT(X2)

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ENDIF

!           This loop does the iteration.

DO J = 1, MAXIT

  IF (F2-F1 /= 0.0) THEN
    X3 = X2 - F2*(X2-X1)/(F2-F1)
  ELSE
    X3 = X2 + 1
  ENDIF

!           Multiple roots cause very slow convergence and loss of accuracy.
!           If the slope is very small, try to improve convergence and accuracy by using
!           the (slower) function f(x)/f'(x) which has no multiple roots.

X1OLD = X1
F1OLD = F1
IF ( (ABS((F2-F1)/(X2-X1)) < 1.0D-2 .AND. ABS(F2) < 1.0D-4 .AND. &
      ABS(F2*(X2-X1)/(F2-F1)) < 1.0D-4*ABS(X2)) .OR. USE_F_OVER_FP) THEN
  USE_F_OVER_FP = .TRUE.
  X1 = X2
  X2 = X3
  F1 = F2
  F2 = ZM_FPRIME(0,X3,F,NF) / ZM_FPRIME(1,X3,F,NF)
ELSE
  X1 = X2
  X2 = X3
  F1 = F2
  F2 = F(X3,NF)
ENDIF

!           If F2 is one of the FM non-numbers, +-underflow, +-overflow, unknown,
!           then replace it by something representable, so that the next x3 will be
!           closer to x1. Also swap x1 and x2, making the bad x go away first.

IF (IS_UNKNOWN(ABS(F2)) .OR. IS_OVERFLOW(ABS(F2))) THEN
  F2 = -2*F1
  X3 = X1
  X1 = X2
  X2 = X3
  X3 = F1
  F1 = F2
  F2 = X3
ENDIF

!           A common failure mode for secant is to get into a pattern that repeats x1 and x2
!           close together with nearly equal function values and x3 farther away with much
!           larger function value. Check for this, and re-start the iteration by choosing
!           a different x3.

IF (ABS(F2) > 100*MAX(ABS(F1OLD),ABS(F1)) .AND. J >= JSET) THEN
  IF (JSET >= 200) THEN
    MAXIT = J
    EXIT
  ENDIF

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JSET = JSET + 50
CALL FM_RANDOM_NUMBER(VALUE)
VALUE = 9*VALUE - 4
X2 = VALUE*X1 + (1-VALUE)*X2
F2 = F(X2,NF)
ENDIF

IF (KPRT == 2) THEN
  STR = ZM_FORMAT('ES20.10','ES20.10',F2)
  WRITE (KU,"(' J =',I3,4X,'f(x) = ',A,' x:')") J,TRIM(STR)
  CALL ZM_PRINT(X2)
ENDIF

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ERR1 = ERR
IF (X2 /= 0.0) THEN
  ERR = ABS((X2-X1)/X2)
ELSE
  ERR = ABS(X2-X1)
ENDIF

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! If the error is less than the tolerance, double check to make sure the previous
! error was small along with the current function value. Some divergent iterations
! can get err < tol without being close to a root.

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IF (ERR < TOL .OR. F2 == 0) THEN
  IF (ERR1 > SQRT(SQRT(TOL)) .AND. ABS(F2) > SQRT(EPSILON(TO_FM(1)))) THEN
    IF (KPRT >= 0) THEN
      WRITE (KU,"('/ Possible false convergence in ZM_SECANT after',I5,"// &
        "' iterations. ', 'Last two approximations =')") J
      CALL ZM_PRINT(X1)
      CALL ZM_PRINT(X2)
      WRITE (KU,"('/ These agree to the convergence tolerance, but the previous"// &
        " iteration was suspiciously far away:')")
      CALL ZM_PRINT(X1OLD)
      WRITE (KU,"('/ and the function value of the last iteration was"// &
        " suspiciously far from zero:')")
      CALL ZM_PRINT(F2)
      WRITE (KU,"('/ Unknown has been returned.')" )
    ENDIF
    X2 = TO_ZM(' UNKNOWN + UNKNOWN i ')
  ENDIF
  GO TO 110
ENDIF

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ENDDO

! No convergence after maxit iterations.

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IF (KPRT >= 0) THEN
  WRITE (KU,"('/ No convergence in ZM_SECANT after',I5,' iterations. ', "// &
    "'Last two approximations =')") MAXIT
  CALL ZM_PRINT(X1)
  CALL ZM_PRINT(X2)
  WRITE (KU,"('/ Unknown has been returned.')" )
ENDIF
X2 = TO_ZM(' UNKNOWN + UNKNOWN i ')

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! The root was found.

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110 CALL ZM_EQU(X2,ROOT,NDIG,NDSAVE)
NDIG = NDSAVE
IF (KPRT >= 1) THEN
  CALL FM_ULP(ABS(X2),ERR1)
  IF (.NOT.( IS_UNKNOWN(ERR1) .OR. IS_UNDERFLOW(ERR1) )) THEN
    ERR1 = ABS(ERR1/X2)/2
    IF (ERR < ERR1) ERR = ERR1
  ENDIF
  STR = FM_FORMAT('ES16.6',ERR)
  WRITE (KU,*) ' '
  WRITE (KU, "(' ZM_SECANT.  Function ',I3,I7,' iterations.'/17X"// &
    "'Estimated relative error =',A,'  Root:')" ) NF,J,TRIM(STR)
  CALL ZM_PRINT(ROOT)
  WRITE (KU,*) ' '
ENDIF

KWARN = KWARN_SAVE
CALL FM_EXIT_USER_ROUTINE
END SUBROUTINE ZM_SECANT
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