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PROGRAM TEST
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.

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N = 40
```

! NGAP is the gap between harmonic data points.

```
NGAP = 10
```

! K is the number of coefficients to fit.

```
K = 40
```

```

ALLOCATE(A(K,K),B(K),C(K),X(N),Y(N),STAT=J)
IF (J /= 0) THEN
    WRITE (*,"(/ Error in HFIT. Unable to allocate arrays with K,N = ',2I8/)" K,N
    STOP
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
ONE = 1
WRITE (*,*) ' '
WRITE (*,*) ' Data points:'
WRITE (*,*) ' '
DO J = 1, N*NGAP
    H_N = H_N + ONE/J
    IF (MOD(J,NGAP) == 0) THEN
        X(J/NGAP) = J
        Y(J/NGAP) = H_N - LOG(X(J/NGAP))
        WRITE (*,"(A,I4,A,I6,A,A)" ' I = ',J/NGAP,' X = ',J,' Y = ', &
            TRIM(FM_FORMAT('F40.35',Y(J/NGAP)))
    ENDIF
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.

```

```

CALL FM_LIN_SOLVE(A,C,B,N,DET)

```

```

!           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.

```

```

WRITE (*,*) ' '
WRITE (*,*) ' Fitted coefficients:'
DO J = 1, K
    IF (ABS(C(J)) > 1.0D-50) THEN
        WRITE (*,"(A,I3,A,A)" ' J = ',J,' C(J) = ',TRIM(FM_FORMAT('F60.50',C(J)))
    ELSE
        WRITE (*,"(A,I3,A,A)" ' J = ',J,' C(J) = ',TRIM(FM_FORMAT('F60.50',TO_FM(0)))
    ENDIF
ENDDO

```

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END PROGRAM TEST

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FUNCTION F(J,X)      RESULT (RETURN_VALUE)
USE FMZM

```

```
IMPLICIT NONE
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```
! This defines the model function being fitted to the data points.
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! For the harmonic number case, the model function is:
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!  $F(J,X) = 1/X^{(J-1)}$ 
```

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

```
INTEGER :: J
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```
TYPE (FM) :: RETURN_VALUE, X
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```
RETURN_VALUE =  $1/X^{(J-1)}$ 
```

```
END FUNCTION F
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