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PROGRAM TEST
USE FMZM
IMPLICIT NONE
```

! If the integrand is highly (or infinitely) oscillatory, standard numerical integration methods often take too long when used directly.

! In this program, we indirectly integrate $\sin(1/x)$ from 0 to 1.

! First turn the integral into an infinite series by calling FM_INTEGRATE to integrate each separate loop between roots of $\sin(1/x)$. The function is well-behaved for each call, so FM_INTEGRATE can get high precision quickly for each. Next form a sequence of k partial sums for this series. The series converges slowly, with 50 or 100 terms giving only 3 or 4 significant digits of the sum, so we use an extrapolation method to get a more accurate value of the sum of this series from its first k terms. For an alternating series like this, the extrapolation method of Cohen, Villegas, and Zagier often works very well. Repeated Aitken extrapolation could be used instead -- it is a more widely known method.

! To compute this integral to 50 significant digits, use 50 for the precision and 70 for the number of roots.

```
TYPE (FM), SAVE :: B, C, D, PI, R1, R2, RESULTS(100), S, TERMS(100), TOL
INTEGER :: J, K, KPRT, KW, N, NROOTS
CHARACTER(80) :: ST1
TYPE (FM), EXTERNAL :: F
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```
KPRT = 1
KW = 12
OPEN(12,FILE='OscillateFM.out')
CALL FM_SETVAR(' KW = 12 ')
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N = 50
CALL FMSET(N)
NROOTS = 70
```

! Integrate between pairs of roots.

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WRITE (*,"(A)") ' '
WRITE (*,"(A)") ' Integrals between roots:'
WRITE (12,"(A)") ' '
WRITE (12,"(A)") ' Integrals between roots:'
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CALL FM_PI(PI)
TOL = TO_FM(10)**(-N)
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```
DO J = 1, NROOTS
  KPRT = 1
  IF (J == 1) THEN
    R1 = 1/PI
    R2 = 1
  ELSE
    R1 = 1/(J*PI)
    R2 = 1/((J-1)*PI)
  ENDIF
  CALL FM_INTEGRATE(F,1,R1,R2,TOL,RESULTS(J),KPRT,KW)
  IF (MOD(J,10) == 0) WRITE (*,"(A,I4)") ' J = ',J
ENDDO
```

! Form the sequence of partial sums.

```
WRITE (12,"(A)") ' '  
WRITE (12,"(A)") ' Partial sums:'  
TERMS(1) = RESULTS(1)  
DO J = 2, NROOTS  
    TERMS(J) = RESULTS(J) + TERMS(J-1)  
    CALL FM_FORM('F56.50',TERMS(J),ST1)  
    WRITE (12,"(7X,A)") ST1  
ENDDO
```

! Use Aitken extrapolation on the sequence of partial sums.

```
K = NROOTS
```

```
WRITE (12,"(A)") ' '  
WRITE (12,"(A)") ' Aitken extrapolation of the partial sums:'  
KPRT = 0  
R1 = ABS(TERMS(K) - TERMS(K-1))  
DO J = 3, NROOTS, 2  
    CALL AITKEN(K,TERMS,KPRT,KW)  
    K = K - 2  
    R2 = ABS(TERMS(K) - TERMS(K-1))  
    CALL FM_FORM('ES12.4',R2,ST1)  
    WRITE (12,"(I4,A,A)") J/2, ' extrapolations. Estimated error =',TRIM(ST1)  
    IF (R2 > R1 .OR. J >= NROOTS-1) THEN  
        WRITE (12,"(A)") ' '  
        WRITE (12,"(A,I4,A)") ' The last two estimates after ',J/2-1,' Aitken extrapolations ='  
        WRITE ( *, "(A)") ' '  
        WRITE ( *, "(A,I4,A)") ' The last two estimates after ',J/2-1,' Aitken extrapolations ='  
        CALL FM_FORM('F56.50',TERMS(K+1),ST1)  
        WRITE (12,"(7X,A)") ST1  
        WRITE ( *, "(7X,A)") ST1  
        CALL FM_FORM('F56.50',TERMS(K+2),ST1)  
        WRITE (12,"(7X,A)") ST1  
        WRITE ( *, "(7X,A)") ST1  
        EXIT  
    ENDIF  
R1 = R2  
ENDDO
```

! Compare Cohen's alternating series extrapolation method.

! This method applies to alternating series where the first term is positive and the
! sequence of partial sums $a(k)$ is totally monotonic. This means that for each fixed k ,
! the sequence of the k -th forward differences of $a(k)$ consists of all positive values
! or all negative values. Negate the result when the first term is negative.

```
WRITE (*,"(A)") ' '  
WRITE (*,"(A)") " Cohen's alternating series extrapolation method:"  
WRITE (*,"(A)") ' '  
WRITE (12,"(A)") ' '  
WRITE (12,"(A)") " Cohen's alternating series extrapolation method:"  
WRITE (12,"(A)") ' '  
DO N = NROOTS-1, NROOTS  
    D = (3 + SQRT(TO_FM(8)))**N  
    D = (D + 1/D)/2
```

```

B = -1
C = -D
S = 0
DO K = 0, N-1
  C = B - C
  S = S + C*ABS(RESULTS(K+1))
  B = (K+N)*(K-N)*B / ((K+TO_FM('0.5'))*(K+1))
ENDDO
S = S/D
WRITE (12, "(1X,A,I2,A)") ' N = ',N,'.   Extrapolated value ='
IF (RESULTS(1) < 0) S = -S
CALL FM_FORM('F56.50',S,ST1)
WRITE (12, "(7X,A)") ST1
WRITE ( *, "(1X,A,I2,A)") ' N = ',N,'.   Extrapolated value ='
WRITE ( *, "(7X,A)") ST1
ENDDO

```

! For this example problem, there is a closed-form answer in terms
! of the cosine integral and the sine. Print it as a check.

```

R1 = SIN(TO_FM(1)) - COS_INTEGRAL(TO_FM(1))
WRITE (12, "(A)") ' '
WRITE (12, "(A)") ' For this example problem, there is a closed-form answer: Sin(1) - Ci(1) ='
CALL FM_FORM('F56.50',R1,ST1)
WRITE (12, "(7X,A)") ST1
WRITE ( *, "(A)") ' '
WRITE ( *, "(A)") ' For this example problem, there is a closed-form answer: Sin(1) - Ci(1) ='
WRITE ( *, "(7X,A)") ST1
WRITE ( *, "(A)") ' '
WRITE ( *, "(A)") ' Intermediate results from this calculation are in file Oscillate.out'
WRITE ( *, "(A)") ' '

```

END PROGRAM TEST

```

SUBROUTINE AITKEN(K,RESULTS,KPRT,KW)
USE FMZM
IMPLICIT NONE

```

! Aitken extrapolation.
! Extrapolate RESULTS(1), ..., RESULTS(K). The Aitken values are returned in
! RESULTS(1), ..., RESULTS(K-2)
! KPRT = 1 means write the new values in RESULTS on unit KW
! = 0 means no output is written.

```

TYPE (FM) :: RESULTS(100)
INTEGER :: J, K, KPRT, KW

```

```

IF (KPRT == 1) THEN
  WRITE (KW, "(A)") ' '
  WRITE (KW, "(A)") ' Aitken extrapolation.'
ENDIF

```

```

DO J = 1, K-2
  IF (RESULTS(J+2) - 2*RESULTS(J+1) + RESULTS(J) == 0) THEN
    RESULTS(J) = RESULTS(J+2)
  ELSE
    RESULTS(J) = RESULTS(J+2) - (RESULTS(J+2)-RESULTS(J+1))**2 / &
      (RESULTS(J+2) - 2*RESULTS(J+1) + RESULTS(J))
  ENDIF

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```
ENDIF
IF (KPRT == 1) THEN
    CALL FM_PRINT(RESULTS(J))
ENDIF
ENDDO

END SUBROUTINE AITKEN

FUNCTION F(X,N)      RESULT (RETURN_VALUE)
USE FMZM
IMPLICIT NONE

TYPE (FM) :: RETURN_VALUE, X
INTEGER :: N

RETURN_VALUE = X
IF (N == 1) THEN
    RETURN_VALUE = SIN(1/X)
ENDIF

END FUNCTION F
```