

PROGRAM TEST

! One use for FM involves programs that don't need multiple precision results but do need some of the special functions available in FM but not in the Fortran standard. These include:

```
! BERNOULLI(N)
! BETA(X,Y)
! BINOMIAL(N,K) or BINOMIAL(X,Y)
! COS_INTEGRAL(X)
! COSH_INTEGRAL(X)
! EXP_INTEGRAL_EI(X)
! EXP_INTEGRAL_EN(N,X)
! FRESNEL_C(X)
! FRESNEL_S(X)
! INCOMPLETE_BETA(X,A,B)
! INCOMPLETE_GAMMA1(X,Y)
! INCOMPLETE_GAMMA2(X,Y)
! LOG_INTEGRAL(X)
! POCHHAMMER(X,N)
! POLYGAMMA(N,X)
! PSI(X)
! SIN_INTEGRAL(X)
! SINH_INTEGRAL(X)
```

! See the complete list of FM functions in FM_User_Manual.txt.

! For this application, no TYPE(FM) variables need to be declared. Just add USE FMZM at the top and compile and link the program like SampleFM.f95.

```
USE FMZM
IMPLICIT NONE
```

```
INTEGER :: J
DOUBLE PRECISION :: A, B, C, C_FM, ERR, MAX_ERR
```

! To use with 53-bit double precision, having about 16 significant digits of accuracy, set the FM precision to 16 digits.

```
CALL FM_SET(16)
```

! 1. Check to see if Fortran's intrinsic gamma function is correctly rounded.

! A is the double precision variable, so GAMMA(A) uses Fortran's intrinsic gamma.

! TO_FM(A) converts A to an FM number, so GAMMA(TO_FM(A)) uses FM's gamma, then the "=" rounds the result back to double precision variable C_FM.

! It is possible that different compilers might give different results for this test. Some compilers may not give results that are correctly rounded to full double precision accuracy when A is large, but C_FM should be correctly rounded.

```
MAX_ERR = 0
```

```
DO J = 10, 150, 10
```

```
  A = J + 0.5D0
```

```
  C = GAMMA(A)
```

```
  C_FM = GAMMA( TO_FM(A) )
```

```

ERR = ABS( (C - C_FM) / C_FM )
IF (ERR > MAX_ERR) THEN
    MAX_ERR = ERR
    B = A
ENDIF
ENDDO

WRITE (*,"(//A)") " Sample 1.  Compare Fortran's built-in gamma function to FM's"
IF (MAX_ERR > 0) THEN
    A = B
    WRITE (*,"(A,ES13.7,A,F7.3)") ' Maximum relative error in Fortran gamma was ', &
        MAX_ERR, ' for A = ', A

    C = GAMMA(A)
    WRITE (*,"(ES25.15,A)") C, ' = GAMMA(A)'
    C_FM = GAMMA( TO_FM(A) )
    WRITE (*,"(ES25.15,A)") C_FM, ' = GAMMA( TO_FM(A) )'
ELSE
    WRITE (*,"(A)") ' All Fortran gamma results were correctly rounded.'
ENDIF

```

! 2. Binomial coefficients.

! Find the probability of getting exactly 10,000 heads in 20,000 tosses
! of a fair coin.

! Here we could not store the results of the binomial and power separately in
! double precision, since $\text{BINOMIAL}(20000, 10000) = 2.2\text{e}+6018$ and
! $2^{20000} = 4.0\text{e}+6020$ would both overflow in double precision.

```

WRITE (*,"(//A)") " Sample 2.  Binomial coefficients"
WRITE (*,"(A)")    "           Find the probability of getting exactly 10,000 heads"
WRITE (*,"(A/)")   "           in 20,000 tosses of a fair coin."

```

```

C_FM = BINOMIAL( TO_FM(20000), TO_FM(10000) ) / TO_FM(2)**20000

```

```

WRITE (*,"(A,F20.16)") " BINOMIAL( TO_FM(20000), TO_FM(10000) ) / TO_FM(2)**20000 =", C_FM

```

! 3. Log Integral function.

! Estimate the number of primes less than 10^{30} .

```

WRITE (*,"(//A)") " Sample 3.  Log integral"
WRITE (*,"(A/)")   "           Estimate the number of primes less than  $10^{30}$ ."

```

```

C_FM = LOG_INTEGRAL( TO_FM('1.0E+30') )

```

```

WRITE (*,"(A,ES23.15)") " LOG_INTEGRAL(TO_FM('1.0E+30')) =", C_FM

```

! 4. Psi and polygamma functions.

! Rational series can often be summed using these functions.
! Sum (n=1 to infinity) $1/(n^2 * (8n+1)^2) =$
! $16*(\text{psi}(1) - \text{psi}(9/8)) + \text{polygamma}(1,1) + \text{polygamma}(1,9/8)$
! Reference: Abramowitz & Stegun, Handbook of Mathematical Functions,
! chapter 6, Example 10.

```

WRITE (*,"(//A)") " Sample 4. Psi and polygamma functions."
WRITE (*,"(A)") " Sum (n=1 to infinity) 1/(n**2 * (8n+1)**2) ="
WRITE (*,"(A/)") " 16*(psi(1) - psi(9/8)) + polygamma(1,1) + polygamma(1,9/8)"

```

```

C_FM = 16*( PSI( TO_FM(1) ) - PSI( TO_FM(9)/8 ) ) + &
      POLYGAMMA( 1, TO_FM(1) ) + POLYGAMMA( 1, TO_FM(9)/8 )

```

```

WRITE (*,"(A,F19.16)") " Sum =", C_FM

```

!

5. Incomplete gamma and gamma functions.

!

Find the probability that an observed chi-square for a correct model should be less than 2.3 when the number of degrees of freedom is 5.

!

Reference: Knuth, Volume 2, 3rd ed., Page 56, and Press, Flannery, Teukolsky,

!

Vetterling, Numerical Recipes, 1st ed., Page 165.

```

WRITE (*,"(//A/)") " Sample 5. Incomplete gamma and gamma functions."

```

```

C_FM = INCOMPLETE_GAMMA1( TO_FM(5)/2, TO_FM('2.3')/2 ) / GAMMA( TO_FM(5)/2 )

```

```

WRITE (*,"(A,F19.16/)") " Probability =", C_FM

```

```

END PROGRAM TEST

```