

## PROGRAM TEST

! This is a sample program using openmp showing ways to use version 1.4 of the  
! FM\_PARALLEL package for parallel programs.

! The first 4 examples compare doing a simple summation  $1 + 1/2 + 1/3 + \dots + 1/n$  four ways.

! The last 2 examples solve a more complicated heat flow problem.

```
USE OMP_LIB
USE FMVALS_PARALLEL
USE FMZM_PARALLEL
```

```
IMPLICIT NONE
```

! Set MAX\_THREADS to the maximum number of threads available on your machine.

```
INTEGER, PARAMETER :: MAX_THREADS = 8
```

! This program shows two ways to use the fm\_parallel package.

! 1. Declare variables to be type(multi) and use them by making explicit calls to  
! the basic FM routines.

! The advantage to this is that the program is usually slightly faster than using  
! the fmzm interface (from about 4% to 20% faster for the sum example, for the  
! different compilers I tested.)

! The disadvantage is that coding a calculation using calls is like writing in  
! assembly language. A simple statement like  $A = A + B/J$  turns into multiple  
! calls to the basic FM routines: convert J to multi, divide, add, copy the  
! temporary result of the add back to A.

! The main reason for showing method 1 here in the sample program is that if  
! any of the routines from the FM\_Sample\_Routines.f95 collection are used,  
! the user must provide the functions passed to those routines, and they must  
! be coded using method 1. This program uses routine FM\_GENEQ and passes  
! it function F6, which is defined at the end. See the TestFM\_parallel program  
! for more examples.

! 2. Declare variables to be type(fm), type(im), etc., then use the fmzm interface  
! (just like the non-parallel standard FM) to translate expressions into the  
! multiple calls that are needed.

! The extra overhead involved in using fmzm makes slightly it slower, but the ease  
! of writing the code in the normal way usually makes this the preferred choice.

! Examples 1 and 2 use method 1, and the rest use method 2.  
! The more realistic examples 5 and 6, especially the HEAT\_TIME subroutine, would  
! be no fun to re-code using explicit calls.

!----- Method 1 -----

! Declare the multiple precision variables for the CALL FM version.

! The MULTI type defines the internal form for all of the multiple precision types

```
! (FM, IM, ZM) that are defined in the FMZM interface. The user normally doesn't
! need to know about type(multi), but this is the required type if the user wants
! to make direct calls to the low-level FM routines instead of using FMZM.
```

```
TYPE (MULTI) :: X1, X2, X3, X4, T1
```

```
! Declare the openmp multiple precision variables for the CALL FM version.
```

```
TYPE (MULTI) :: X1P, X2P, X3P, X4P, T1P, TSP(MAX_THREADS)
```

```
! Declare the local copy of FM's internal variables that are global module variables
! in the normal non-parallel version of FM.
! This is needed only when doing direct calls to the basic FM routines, as in
! examples 1 and 2. When using the fmzm interface (examples 3 to 6) it is not needed.
```

```
! Another reason why making explicit FM calls in method 1 with openmp is finicky:
! I haven't been able to make all the compilers I've tested work with the same
! code. But I'm no expert with openmp -- please email a better solution if you
! know one.
```

```
! Pick the right compiler version here and below in example 2 to run on your machine.
```

```
! ***** gfortran, ifort version *****
```

```
TYPE (FM_SETTINGS), SAVE :: SETTINGS
```

```
!$OMP THREADPRIVATE(SETTINGS)
```

```
! ***** nagfor version *****
```

```
! TYPE (FM_SETTINGS) :: SETTINGS
```

```
!----- Method 2 -----
```

```
! Declare the local multiple precision variables for the TYPE(FM) version.
```

```
TYPE (FM) :: FM_X1, FM_T1, X(20), Y(20)
TYPE (FM), ALLOCATABLE :: A(:,,:), B(:), C(:)
```

```
! Declare the openmp multiple precision variables for the TYPE(FM) version.
```

```
TYPE (FM) :: FM_X1P, FM_T1P, FM_TSP(MAX_THREADS)
```

```
!-----
! Declare the user function that will be called from subroutine fm_geneq
! for example 6. Because it will be called from a lower-level FM routine,
! it is type(multi) even though the other arguments to fm_geneq are type(fm).
```

```
TYPE (MULTI), EXTERNAL :: F6
```

```
! Declare the openmp non-multiple precision variables.
```

```
INTEGER :: NP
```

```
! Declare the other variables (not multiple precision).
```

```
CHARACTER(80)  :: ST1
CHARACTER(175) :: FMT
INTEGER :: J, K, L, N
DOUBLE PRECISION :: TIME1, TIME2
```

```
!           The first case is not run in parallel.
```

```
!           Example 1. Sum n terms of a series -- non-parallel using explicit calls.
```

```
!           t1 = 1 + 1/2 + 1/3 + ... + 1/n
```

```
SETTINGS%JFORM1 = 2
```

```
N = 3*10**6
```

```
CALL CLOCK_TIME(TIME1)
```

```
CALL FMI2M(0,T1,SETTINGS)
```

```
CALL FMI2M(1,X1,SETTINGS)
```

```
DO J = 1, N
```

```
    CALL FMI2M(J,X2,SETTINGS)
```

```
    CALL FMDIV(X1,X2,X3,SETTINGS)
```

```
    CALL FMADD(T1,X3,X4,SETTINGS)
```

```
    CALL FMEQ(X4,T1,SETTINGS)
```

```
ENDDO
```

```
CALL CLOCK_TIME(TIME2)
```

```
WRITE (*,"(//A,F9.2,A,I9,A/)" ) ' Example 1.', TIME2-TIME1, &  
    ' seconds for ', N, ' terms (non-parallel using explicit calls). Sum ='
```

```
CALL FMPRINT(T1,SETTINGS)
```

```
!           Example 2. Sum n terms of a series -- parallel using explicit calls.
```

```
CALL CLOCK_TIME(TIME1)
```

```
!           ***** gfortran, ifort version *****
```

```
!$OMP PARALLEL PRIVATE(J,T1P,X1P,X2P,X3P,X4P) SHARED(NP,TSP)
```

```
!           ***** nagfor version *****
```

```
! !$OMP PARALLEL PRIVATE(J,T1P,X1P,X2P,X3P,X4P,SETTINGS) SHARED(NP,TSP)
```

```
NP = 3*10**6
```

```
CALL FMI2M(0,T1P,SETTINGS)
```

```
CALL FMI2M(1,X1P,SETTINGS)
```

```
DO J = OMP_GET_THREAD_NUM()+1, NP, OMP_GET_NUM_THREADS()
```

```
    CALL FMI2M(J,X2P,SETTINGS)
```

```
    CALL FMDIV(X1P,X2P,X3P,SETTINGS)
```

```
    CALL FMADD(T1P,X3P,X4P,SETTINGS)
```

```
    CALL FMEQ(X4P,T1P,SETTINGS)
```

```
ENDDO
```

```
CALL FMEQ(T1P,TSP(OMP_GET_THREAD_NUM()+1),SETTINGS)
```

```
!$OMP END PARALLEL
```

```
CALL CLOCK_TIME(TIME2)
```

```
DO J = 2, OMP_GET_MAX_THREADS()  
  CALL FMADD_R1(TSP(1),TSP(J),SETTINGS)  
ENDDO
```

```
WRITE (*,"(//A,F9.2,A,I9,A/)") ' Example 2.', TIME2-TIME1, &  
      ' seconds for ', N, ' terms (parallel using explicit calls). Sum ='  
CALL FMPRINT(TSP(1),SETTINGS)  
WRITE (*,*) ' '
```

```
!           Example 3. Sum n terms of a series -- non-parallel using the fmzm interface.
```

```
N = 3*10**6
```

```
CALL CLOCK_TIME(TIME1)
```

```
FM_T1 = 0  
FM_X1 = 1  
DO J = 1, N  
  FM_T1 = FM_T1 + FM_X1/J  
ENDDO
```

```
CALL CLOCK_TIME(TIME2)
```

```
WRITE (*,"(//A,F9.2,A,I9,A,F9.2,A/)") ' Example 3.', TIME2-TIME1, &  
      ' seconds for ', N, ' terms (non-parallel using fmzm). Sum ='  
WRITE (FMT,"(A,I6, '.',I6)") 'F', FM_SIGNIFICANT_DIGITS+5, FM_SIGNIFICANT_DIGITS  
CALL FM_FORM(TRIM(FMT),FM_T1,ST1)  
WRITE (* ,"(/5X,A)") TRIM(ST1)
```

```
!           Example 4. Sum n terms of a series -- parallel using the fmzm interface.
```

```
CALL CLOCK_TIME(TIME1)
```

```
!$OMP PARALLEL PRIVATE(J,FM_T1P,FM_X1P) SHARED(NP,FM_TSP)
```

```
NP = 3*10**6  
FM_T1P = 0  
FM_X1P = 1  
DO J = OMP_GET_THREAD_NUM()+1, NP, OMP_GET_NUM_THREADS()  
  FM_T1P = FM_T1P + FM_X1P/J  
ENDDO
```

```
FM_TSP(OMP_GET_THREAD_NUM()+1) = FM_T1P
```

```
!$OMP END PARALLEL
```

```
CALL CLOCK_TIME(TIME2)
```

```
DO J = 2, OMP_GET_MAX_THREADS()  
  FM_TSP(1) = FM_TSP(1) + FM_TSP(J)  
ENDDO
```

```

WRITE (*,"(///A,F9.2,A,I9,A,F9.2,A/)") ' Example 4.', TIME2-TIME1, &
      ' seconds for ', N, ' terms (parallel using fmzm) Sum ='
WRITE (FMT,"(A,I6,'.',I6)") 'F', FM_SIGNIFICANT_DIGITS+5, FM_SIGNIFICANT_DIGITS
CALL FM_FORM(TRIM(FMT),FM_TSP(1),ST1)
WRITE (* ,"(/5X,A)") TRIM(ST1)

```

! Example 5. Approximate the solution to a heat-flow partial differential equation.

! Find the time that the center of a 2x2 square plate reaches  
! temperature  $u=1$ .  
!  $u(x,y,t)$  is the temperature at location  $(x,y)$  at time  $t$ , where  
!  $-1 \leq x \leq 1$ ,  $-1 \leq y \leq 1$  and  $t \geq 0$ .  
! Initial conditions:  $u(x,y,0)=0$  at time  $t=0$ , and at  $t>0$  the  $x=1$  side is  
!  $u(1,y,t)=5$ , and the other three sides are held at  $u=0$ .

! So we need to solve for  $t$ :  $u(0,0,t) = 1$ .

! Usually we want to control the parallel execution from the highest  
! level of the program, since the overhead from starting and stopping  
! multiple threads many times at a lower level will reduce the speedup.

! For this example we show how the parallel control can be done at a  
! lower level, from within the HEAT\_TIME subroutine.

```
CALL CLOCK_TIME(TIME1)
```

```
N = 30
```

```
CALL HEAT_TIME(N,FM_T1)
```

```
CALL CLOCK_TIME(TIME2)
```

```
WRITE (*,"(///A,F9.2,A,I2,A,I2,A,I2,A/)") &
      ' Example 5.', TIME2-TIME1, ' seconds for the heat equation using N = ', N, &
      ' and a ', 2*N+1, 'x', 2*N+1, ' grid.'
```

```
WRITE (*,"(A,F17.13///)") ' Critical time t1 = ', TO_DP(FM_T1)
```

! Example 6. Approximate the solution to a heat-flow partial differential equation.

! The result from just a single call to HEAT\_TIME as in example 5 is  
! not very accurate. Using  $N=30$  and a  $61 \times 61$  grid gives a result that  
! is accurate to only 3 digits (0.424).

! We can do better by making several calls and then using some theory  
! about the errors that come from the finite difference method used  
! in HEAT\_TIME.

```
WRITE (*,"(A/)") ' Example 6. Get several approximations to t1 for different grid sizes.'
```

```
DO J = 2, 40, 2
```

```
  N = J
```

```
  X(J/2) = N
```

```
  CALL HEAT_TIME(N,Y(J/2))
```

```
  WRITE (*,"(A,I2,A,F17.13)") ' N = ', J, ' t1 = ', TO_DP(Y(J/2))
```

ENDDO

```
WRITE (*,"(//A/)") '          Fit increasingly accurate error formulas' // &  
                ' for better accuracy.'
```

```
!  
!     To fit an error formula of degree K to the data (X(1),Y(1)), ..., (X(L),Y(L)),  
!     subroutine FM_GENEQ will return matrix A and vector B such that the coefficients C  
!     in the error formula can be found by solving the linear system  $A * C = B$ .  
!     The constant term in the fitted formula, C(1), is the estimate for t1.
```

```
!  
!     F6 is the user-supplied function defining the form of the error series that FM_GENEQ  
!     will use to generate the linear system.
```

```
!  
!     Routines FM_GENEQ and FM_LIN_SOLVE are in the "FM_Sample_Routines.f95" file in the  
!     standard version of FM, and thread-safe versions of those sample routines are  
!     included in the all-in-one parallel version in file "FM_parallel.f95" that is used  
!     to run this sample program.
```

```
!  
!     Since all these matrices are no larger than 20x20, the operations in this loop  
!     take less than a second for all 18 fits together, so there is no reason to  
!     make them parallel.
```

L = 20

DO K = 3, L

ALLOCATE(A(K,K),B(K),C(K))

CALL FM\_GENEQ(F6,A,B,K,X,Y,L)

CALL FM\_LIN\_SOLVE(A,C,B,K,FM\_X1)

FMT = 'F35.30'

CALL FM\_FORM(TRIM(FMT),C(1),ST1)

WRITE (\*,"(A,I2,A,A)") ' Degree of error polynomial = ', K, ' t1 =', TRIM(ST1(3:80))

FM\_T1 = C(1)

DEALLOCATE(A,B,C)

ENDDO

```
!  
!     Check to see how accurate the last estimate is.  
!     References for the correct value:  
!     https://oeis.org/A117238  
!     https://en.wikipedia.org/wiki/Hundred-dollar,\_Hundred-digit\_Challenge\_problems
```

FM\_X1 = ABS( TO\_FM('0.424011387033688363797433668593256451247762090664274762197112') - FM\_T1 )

```
WRITE (*,"(A,ES20.10//)") ' As a check, subtracting this last result from the correct' // &  
                ' answer gives ', TO_DP(FM_X1)
```

END PROGRAM TEST

SUBROUTINE CLOCK\_TIME(CLOCK\_SECONDS)

```
!  
!     Convert intrinsic function DATE_AND_TIME character output to a real second count.  
!     It seems optimistic to worry about the century changing during the time interval  
!     being measured, so that field is ignored.
```

```
!  
!     Since not all months have the same number of days, using the average number of seconds/month  
!     below may cause a wrong elapsed time to be computed if the start time and stop time calls  
!     occur in different months.
```

```
!  
!     DATE = "ccyymmdd" for century, year, month, date
```

! TIME = "hhmmss.sss" for hour, minute, seconds

```
IMPLICIT NONE
DOUBLE PRECISION :: CLOCK_SECONDS
CHARACTER( 8) :: DATE
CHARACTER(10) :: TIME
INTEGER :: FIELD(8)
```

```
CALL DATE_AND_TIME(DATE,TIME)
```

```
READ( DATE , "(4I2)" ) FIELD(1:4)
READ( TIME , "(3I2,1X,I3)" ) FIELD(5:8)
```

```
CLOCK_SECONDS = FIELD(2) * 3.15576D7 + FIELD(3) * 2.6298D6 + FIELD(4) * 8.64D4 + &
                FIELD(5) * 3.6D+3 + FIELD(6) * 60.0D0 + FIELD(7) + FIELD(8) / 1000.0D0
```

```
END SUBROUTINE CLOCK_TIME
```

```
SUBROUTINE HEAT_TIME(N,FM_T1)
```

```
USE OMP_LIB
USE FMZM_PARALLEL
```

! Approximate the time that the center of a 2x2 square plate reaches temperature  $u=1$ .  
!  $u(x,y,t)$  is the temperature at location  $(x,y)$  at time  $t$ , where  $-1 \leq x \leq 1$  and  $-1 \leq y \leq 1$ .  
! So we want to solve  $u(0,0,t) = 1$ .  
! Initial conditions:  $u(x,y,0)=0$  at time  $t=0$ , and at  $t>0$  the  $x=1$  side is  $u(1,y,t)=5$ ,  
! while the other three sides are held at  $u=0$ .  
  
!  $N$  determines the number of grid points on the plate at which to approximate the solution.  
! These points are  $1/N$  distance apart in the  $x$  and  $y$  directions, with the grid subscripts  
! running from  $-N$  to  $N$ , so there is a total of  $(2*N+1)*(2*N+1)$  points in the grid.  
  
!  $FM\_T1$  is returned as an estimate for the time at which  $u(0,0,t) = 1$ .

```
IMPLICIT NONE
INTEGER, PARAMETER :: NMAX = 40
INTEGER :: J,K,N,NSTEP
TYPE (FM) :: FM_T1,C,H,T,GCENTER(12)
```

! GRID( x , y ) is the approximate solution, and is stepped forward in time.

```
TYPE (FM), SAVE :: GRID(-NMAX:NMAX , -NMAX:NMAX), GNEW(-NMAX:NMAX , -NMAX:NMAX)
```

! h is the stepsize for x and y.

```
H = TO_FM(1)/N
```

```
DO J = -N, N
  DO K = -N, N
    GRID(J,K) = 0
  ENDDO
ENDDO
```

```
DO J = 1, 12
  GCENTER(J) = 0
ENDDO
```

```

!           Initialize for x = 1.

DO K = -N, N
  GRID(N,K) = 5
ENDDO

NSTEP = 0

!           Iterate a finite difference approximation with time step h^2/6.

110 NSTEP = NSTEP + 1

!$OMP PARALLEL PRIVATE(J,K) SHARED(GRID,GNEW,N)

DO J = -N+1+OMP_GET_THREAD_NUM(), N-1, OMP_GET_NUM_THREADS()

!           From symmetry, only half the grid must be computed.

DO K = 0, N-1
  GNEW(J,K) = ( GRID(J-1,K-1) + 4*GRID(J-1,K) + GRID(J-1,K+1) + &
                4*GRID(J ,K-1) + 16*GRID(J ,K) + 4*GRID(J ,K+1) + &
                GRID(J+1,K-1) + 4*GRID(J+1,K) + GRID(J+1,K+1) ) / 36
ENDDO
ENDDO

!$OMP END PARALLEL

!$OMP PARALLEL PRIVATE(J,K) SHARED(GRID,GNEW,N)

DO J = -N+1+OMP_GET_THREAD_NUM(), N-1, OMP_GET_NUM_THREADS()
DO K = 0, N-1
  GRID(J,K) = GNEW(J,K)
ENDDO
ENDDO

!$OMP END PARALLEL

DO J = -N+1, N-1
  GRID(J,-1) = GNEW(J,1)
ENDDO

DO J = 2, 12
  GCENTER(J-1) = GCENTER(J)
ENDDO
GCENTER(12) = GRID(0,0)

IF (GCENTER(7) < 1) GO TO 110

!           The last 12 time steps for grid(0,0) are saved in GCENTER.
!           The first 6 points are before the temperature reached 1.0, and the last
!           6 points are above 1.0.

!           Interpolate these 12 points to get an estimate of the time when u(0,0,t) = 1

FM_T1 = 0
C = 1
DO J = 1, 12

```



```

T = NSTEP*H*H/6-(12-J)*H*H/6
DO K = 1, 12
  IF (K == J) CYCLE
  T = T * (C-GCENTER(K)) / (GCENTER(J)-GCENTER(K))
ENDDO
FM_T1 = FM_T1 + T
ENDDO

```

```

END SUBROUTINE HEAT_TIME

```

```

FUNCTION F6(J,X,SETTINGS)      RESULT (RETURN_VALUE)

```

! Many of the routines from FM\_Sample\_Routines.f95, like fm\_geneq in example 6, need to call a function defined in the user's program. That function defines the model to be fitted, the function to be minimized, integrated, etc.

! Because these user functions are called from a lower-level FM routine, they use FMVALS\_PARALLEL and not FMZM\_PARALLEL. Like examples 1 and 2 they need a SETTINGS variable added to their argument list and they need to do their calculations using calls to the low-level FM routines.

```

USE FMVALS_PARALLEL
IMPLICIT NONE

```

! This defines the model function being fitted to the data points.  
! For the heat equation example, the model function is:

!  $F6(J,X) = 1/X^{(2*J-2)}$

! This will fit the data using the error model function  $c1 + c2/n^{*2} + c3/n^{*4} + \dots$

```

INTEGER :: J
TYPE (MULTI) :: RETURN_VALUE, X
TYPE (FM_SETTINGS) :: SETTINGS

CALL FMIPWR(X,2-2*J,RETURN_VALUE,SETTINGS)

END FUNCTION F6

```