PROGRAM TEST USE FMZM 1 FM_FIND_MIN is a multiple precision function minimization routine that uses Brent's method. ! The function to be minimized or maximized is F(X,NF). 1 X is the argument to the function. NF is the function number in case extrema to several functions are needed. 1 IMPLICIT NONE CHARACTER(80) :: ST1,ST2 ! declare the multiple precision variables. TYPE (FM), SAVE :: A, B, TOL, XVAL, FVAL TYPE (FM), EXTERNAL :: F 1 Set the FM precision to 50 significant digits (plus a few more "guard digits") CALL FM_SET(50) Find a minimum of the first function, $X^{**3} - 9^{*}X + 17$. 1 1 A, B are two endpoints of an interval in which the search takes place. A = 1B = 21 TOL is the error tolerance. For most functions, the best accuracy we can obtain 1 corresponds to about half the digits being used for the arithmetic. ! EPSILON(A) gives the relative accuracy of full precision, so SQRT(EPSILON(A)) 1 gives the relative accuracy of half precision. TOL = SQRT(EPSILON(A))! For this call no trace output will be done (KPRT = \emptyset). 1 KW = 6 is used, so any error messages will go to the screen. WRITE (*,*) ' ' WRITE (*,*) ' ' WRITE (*,*) ' Case 1. Call FM_FIND_MIN to find a relative minimum between 1 and 2' WRITE (*,*) ' for $f(x) = X^{**3} - 9^{*}X + 17$. WRITE (*,*) ' Use KPRT = 0, so no output will be done in the routine, then' WRITE (*,*) ' write the results from the main program.' CALL FM_FIND_MIN(1,A,B,TOL,XVAL,FVAL,F,1,0,6) 1 Write the result, using F32.30 format. CALL FM_FORM('F32.30',XVAL,ST1) CALL FM_FORM('F32.30',FVAL,ST2) WRITE (*,"(/' A minimum for function 1 is'/' x = ',A/' f(x) = ',A)") & TRIM(ST1),TRIM(ST2) Find a maximum of the first function, $X^{**3} - 9^{*}X + 17$. 1 This time we use FM_FIND_MIN's built-in trace (KPRT = 1) to print the final 1

approximation to the root. The output will appear on more than one line, to

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allow for the possibility that precision could be hundreds or thousands of digits, so the number might not fit on one line. WRITE (*,*) ' ' WRITE (*,*) ' ' WRITE (*,*) ' Case 2. Find a relative maximum between -5 and 1.' WRITE (*,*) ' Use KPRT = 1, so FM_FIND_MIN will print the results.' CALL FM_FIND_MIN(2,-T0_FM('5.000'),T0_FM('1.000'),T0L,XVAL,FVAL,F,1,1,6) Find a maximum of the first function, $X^{**3} - 9^{*}X + 17$. See what happens when the maximum value is at an endpoint of the search interval. The algorithm still finds a relative maximum in the interior of the interval, not the absolute maximum at x=5. WRITE (*,*) ' ' WRITE (*,*) ' ' WRITE (*,*) ' Case 3. Find a relative maximum between -5 and 5.' WRITE (*,*) ' Use KPRT = 2, so FM_FIND_MIN will print all iterations,' WRITE (*,*) ' as well as the final results.' CALL FM_FIND_MIN(2,-T0_FM('5.0D0'),T0_FM('5.0D0'),T0L,XVAL,FVAL,F,1,2,6) Find a minimum of the second function, gamma(x). WRITE (*,*) ' ' WRITE (*,*) ' ' WRITE (*,*) ' Case 4. The gamma function has one minimum for positive x.' WRITE (*,*) ' Find it, printing all iterations.' Fortran did not provide gamma(x) before the Fortran 2008 standard, ' WRITE (*,*) ' WRITE (*,*) ' so this case was not included in the original fmin.f95.' CALL FM_FIND_MIN(1,TO_FM('0.1D0'),TO_FM('3.0D0'),TOL,XVAL,FVAL,F,2,2,6) WRITE (*,*) ' ' END PROGRAM TEST FUNCTION F(X,NF) RESULT (RETURN_VALUE) **USE FMZM** X is the argument to the function. NF is the function number. IMPLICIT NONE **INTEGER :: NF** TYPE (FM) :: RETURN_VALUE,X IF (NF == 1) THEN RETURN_VALUE = $X^{**3} - 9^{*}X + 17$ ELSE IF (NF == 2) THEN $RETURN_VALUE = GAMMA(X)$ ELSE $RETURN_VALUE = 3*X**2 + X - 2$

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ENDIF

END FUNCTION F