

```
program test
use fmzm
implicit none
```

! Least squares fit for the coefficients in the asymptotic series for the j-th harmonic number.

!  $H(j) = 1 + 1/2 + 1/3 + \dots + 1/j$  defines the j-th 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.

```
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 = ', Zi8/)" k, n)
    stop
endif

!           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.

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

!           Generate the linear system for the normal equations.

call fm_geneq(f, a, b, k, x, y, n)

!           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

end program test

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
```

```
type (fm) :: return_value, x
```

```
intent (in) :: j, x
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```
return_value = 1/x**(j-1)
```

```
end function f
```