

```

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, kpert, kw, n, nroots
character(80) :: st1
type (fm), external :: f

```

```

kpert = 1
kw = 12
open(12, file='OscillateFM.out')
call fm_setvar(' kw = 12 ')

```

```

n = 50
call fmset(n)
nroots = 70

```

! Integrate between pairs of roots.

```

write (*, "(a)") ' '
write (*, "(a)") ' Integrals between roots:'
write (12, "(a)") ' '
write (12, "(a)") ' Integrals between roots:'

```

```

call fm_pi(pi)
tol = to_fm(10)**(-n)

```

```

do j = 1, nroots
  kpert = 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), kpert, 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:'  
kpnt = 0  
r1 = abs(terms(k) - terms(k-1))  
do j = 3, nroots, 2  
  call aitken(k, terms, kpnt, 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)") ' '

close(12)
stop

```

end program test

```

subroutine aitken(k, results, kpvt, kw)
use fmzm
implicit none

```

! Aitken extrapolation.
! Extrapolate results(1), ..., results(k). The Aitken values are returned in
! results(1), ..., results(k-2)
! kpvt = 1 means write the new values in results on unit kw
! = 0 means no output is written.

```

type (fm) :: results(100)
integer :: j, k, kpvt, kw
intent (in) :: k, kpvt, kw
intent (inout) :: results

if (kpvt == 1) then
  write (kw, "(a)") ' '
  write (kw, "(a)") ' Aitken extrapolation.'
endif
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
  if (kpvt == 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
intent (in) :: x, n

```

```

return_value = x
if (n == 1) then
  return_value = sin(1/x)
endif

```

```

end function f

```