

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

! Examples and advice for using fm_integrate.

```
type (fm), save :: a, b, check, err, pi, r1, r2, result, seven, tol
type (fm), external :: f
integer :: k, kpvt, n, n_errors, nw
character(80) :: st1

n_errors = 0
```

! 1. Start with an integral without singularities on the interval of integration.

! integrate log(t) * cos(t) from pi/4 to pi/2.

! Set the tolerance to get at least 40 significant digits.
! fm_integrate does a sequence of iterations using the tanh-sinh quadrature formula.
! Each iteration uses more points until the last two iterates agree within the
! specified tolerance. Since the next-to-last iterate satisfies the tolerance
! and the last iterate (returned as result) is even more accurate, the value
! returned from fm_integrate is usually slightly more accurate than requested.
! In this case, the error check below shows that result is actually correct
! to about 60 digits.

! It is usually best to set FM's precision level to be slightly higher than the
! number of digits requested with the tolerance. Here we set precision to 20
! more digits.

```
n = 1
```

! Call fm_set to define FM's precision level before any multiple precision variables
! are defined. This sets 60-digit precision and tol is 1.0e-40.

```
k = 40
call fm_set(k+20)
tol = to_fm(10) ** (-k)
```

```
write (*, "(//)")
call fm_pi(pi)
```

! a and b are the limits for the integral.

```
a = pi / 4
b = pi / 2
```

! kpvt controls trace printing in fm_integrate. Setting it to 1 will print a summary
! of the call, giving the result, number of function evaluations, and time.
! nw is the unit number for this trace output.

```
kpvt = 1
nw = 6
```

```
call fm_integrate(f, n, a, b, tol, result, kpvt, nw)
```

! For these sample problems the integrals have known closed-form results, so
! we can check the accuracy of fm_integrate.

```
check = log(pi/2) - log(pi/4)/sqrt(to_fm(2)) + sin_integral(pi/4) - sin_integral(pi/2)
```

```
err = abs( result - check )
```

```
call fm_form('es12.4', err, st1)
```

```
write (*, "(/10x, a, i2, a, a)") ' Error for case ', n, ' = ', trim(st1)
```

```
if (err > tol) n_errors = n_errors + 1
```

! 2. Next do an integral with a singularity at zero
! (from "Integrals of Powers of LogGamma" by T. Amdeberhan, M. Coffey, O. Espinosa,
! C. Koutschan, D. Manna, and V. Moll, in Proc. Amer. Math. Soc., #139, 2011)

! integrate log(gamma(t)) from 0 to 1.

! Leave precision and tolerance the same as above.

! The tanh-sinh algorithm is good at handling singularities at the endpoints,
! so this case takes about the same number of function evaluations as case 1.

```
n = 2
```

```
write (*, "(//)")
```

```
a = 0
```

```
b = 1
```

```
tol = to_fm(10) ** (-k)
```

```
kpvt = 1
```

```
nw = 6
```

```
call fm_integrate(f, n, a, b, tol, result, kpvt, nw)
```

```
check = log( sqrt( 2*pi ) )
```

```
err = abs( result - check )
```

```
call fm_form('es12.4', err, st1)
```

```
write (*, "(/10x, a, i2, a, a)") ' Error for case ', n, ' = ', trim(st1)
```

```
if (err > tol) n_errors = n_errors + 1
```

! 3. This integral has a pole at pi/2 and a sqrt singularity at zero.
! (from "a Comparison of Three High-Precision Quadrature Schemes" by D. H. Bailey,
! K. Jeyabalan, and X. S. Li, in Experimental Mathematics, Vol 14 (2005), No. 3)

! integrate sqrt(tan(t)) from 0 to pi/2.

! Set tolerance to give 100 digits.

! Here the fact that the pi/2 endpoint is not exactly representable in floating
! point form causes a problem. fm_integrate will increase precision above the
! user's level while computing the integral. But the endpoints a and b are input
! values that were defined at the user's precision, and their extra digits will be
! zeros when precision is raised in fm_integrate.

! That is fine for a = 0, but b = pi/2 will still be accurate only to the user's
! precision, not to the higher intermediate precision. The fact that b is a

! singularity for the function means that fm_integrate will need to know the
! position of b to higher precision to evaluate the integral accurately.

! The fix is to make a change of variables to get an equivalent integral where
! both endpoints are exact in floating point. Leaving a singular endpoint inexact
! will usually cause fm_integrate to run much slower, and sometimes fail.

! Let $u = t * 2 / \pi$. Then $t = u * \pi / 2$ and $dt = \pi/2 du$.
! The new form of this integral becomes:

! integrate sqrt(abs(tan(u * pi / 2))) * pi / 2 from 0 to 1.

! Now pi will be computed inside function f, so it will be done at whatever higher
! precision fm_integrate uses.

! When changing variables in this case, we also need to defend against rounding
! errors when computing $u * \pi / 2$. When u is very close to 1, rounding could
! cause $u * \pi / 2$ to round up, giving a value slightly greater than $\pi/2$.
! Then tan would return a negative value and then sqrt would return unknown,
! causing the integration to fail. The fix is to take the absolute value before
! doing the square root.

```
n = 3  
k = 100  
call fm_set(k+20)
```

! Precision has increased, so we must get pi at the new precision.

```
call fm_pi(pi)  
write (*, "(//)")  
a = 0  
b = 1  
tol = to_fm(10) ** (-k)  
kpri = 1  
nw = 6
```

```
call fm_integrate(f, n, a, b, tol, result, kpri, nw)
```

```
check = pi * sqrt( to_fm(2) ) / 2  
err = abs( result - check )  
call fm_form('es12.4', err, st1)  
write (*, "(/10x, a, i2, a, a)") ' Error for case ', n, ' = ', trim(st1)  
if (err > tol) n_errors = n_errors + 1
```

! 4. integrate $\exp(-t**2 / 2)$ from 0 to infinity.
! (from "a Comparison of Three High-Precision Quadrature Schemes" by D. H. Bailey,
! K. Jeyabalan, and X. S. Li, in Experimental Mathematics, Vol 14 (2005), No. 3)

! Set tolerance to give 100 digits.

! Infinite regions must be converted to finite ones. Let $u = 1/(t+1)$ to get:

! integrate $\exp(-(1/u - 1)**2 / 2) / u**2$ from 0 to 1.

! Exponential functions pose another problem for fm_integrate.

! When u is very close to zero the exponential can underflow. FM does not flush

! underflows to zero like most floating point systems, so when that value is
! then divided by the small u^{**2} FM detects the possibility that this result
! could be above the underflow threshold. Since FM can't be sure whether the
! true function value is below the underflow threshold, unknown is returned.

! The fix in this case is to see that whenever underflow occurs in this integration
! the final function value is too small to change the integral. That is the usual
! situation whenever f underflows and the final value of the integral is greater
! than $10^{**}(-10^{**}6)$ in magnitude, because FM's underflow is less than $10^{**}(-10^{**}8)$.
! So we check for underflow after doing the exponential in function f and replace
! underflowed function values by zero.

! Starting with the 2022 version of FM this check for intermediate underflow can
! usually be skipped. Some extra information is now included in underflowed or
! overflowed results, so that usually the program can tell in cases like this
! that when the exp function underflows, after dividing by u^{**2} for a small u the
! function value is still in the underflow region. Then FM can return underflow
! for the function value instead of the unknown result in previous versions.

! The old check for underflow has been left in the $f(x)$ routine in this program,
! since there are still some rare cases where it might be needed.

```
n = 4
k = 100
call fm_set(k+20)
call fm_pi(pi)
write (*, "(//)")
a = 0
b = 1
tol = to_fm(10) ** (-k)
kpvt = 1
nw = 6

call fm_integrate(f, n, a, b, tol, result, kpvt, nw)

check = sqrt( pi / 2 )
err = abs( result - check )
call fm_form('es12.4', err, st1)
write (*, "(/10x, a, i2, a, a)") ' Error for case ', n, ' = ', trim(st1)
if (err > tol) n_errors = n_errors + 1
```

! 5. integrate $\log(\text{abs}((\tan(t) + \text{sqrt}(7)) / (\tan(t) - \text{sqrt}(7))))$
! from $\pi/3$ to $\pi/2$.
! (from "High-Precision Numerical Integration: Progress and Challenges"
! by D. H. Bailey and J. M. Borwein (2009))

! Set tolerance to give 150 digits.

! There is only one singularity, but it is $\text{atan}(\text{sqrt}(7))$, which is not an endpoint.
! `fm_integrate` will initially have very slow convergence and then will try to
! isolate the singularity and split into two integrals with the singularity at
! endpoints.

! This strategy works here, but it is slower and doesn't always succeed.
! Case 6 shows a better way to handle interior singularities.

```

n = 5
k = 150
call fm_set(k+20)
call fm_pi(pi)
write (*, "(//)")
a = pi/3
b = pi/2
tol = to_fm(10) ** (-k)
kpvt = 1
nw = 6

call fm_integrate(f, n, a, b, tol, result, kpvt, nw)

seven = 7
check = ( sqrt(seven) / 168 ) * ( polygamma(1, 1/seven) + polygamma(1, 2/seven) - &
                                polygamma(1, 3/seven) + polygamma(1, 4/seven) - &
                                polygamma(1, 5/seven) - polygamma(1, 6/seven) )

err = abs( result - check )
call fm_form('es12.4', err, st1)
write (*, "(/10x, a, i2, a, a)") ' Error for case ', n, ' = ', trim(st1)
if (err > tol) n_errors = n_errors + 1

```

```

!           6. Same integral as case 5.

!           integrate log( abs( ( tan(t) + sqrt(7) ) / ( tan(t) - sqrt(7) ) ) )
!                   from pi/3 to pi/2.

!           Set tolerance to give 150 digits.

!           Split into two integrals and change variables to make the endpoints exact.
!           This will be faster than making fm_integrate search for the interior singularity
!           as in case 5.
!           Call the two function numbers 61 and 62.

!           1. from pi/3 to atan(sqrt(7)).
!               Let u = ( t - pi/3 ) / ( atan( sqrt(7) ) - pi/3 )

!           2. from atan(sqrt(7)) to pi/2.
!               Let v = ( t - atan(sqrt(7)) ) / ( pi/2 - atan( sqrt(7) ) )

!           This gives two integrals from 0 to 1, then we add the two results.

```

```

n = 6
k = 150
call fm_set(k+20)
call fm_pi(pi)
write (*, "(//)")
a = 0
b = 1
tol = to_fm(10) ** (-k)
kpvt = 1
nw = 6

call fm_integrate(f, 61, a, b, tol, r1, kpvt, nw)
call fm_integrate(f, 62, a, b, tol, r2, kpvt, nw)
result = r1 + r2

```

```

write (*,*) ' '
write (*,*) ' Adding these last two integrals gives the case 6 result:'
write (*,*) ' '
call fm_print(result)

seven = 7
check = ( sqrt(seven) / 168 ) * ( polygamma(1, 1/seven) + polygamma(1, 2/seven) - &
                                polygamma(1, 3/seven) + polygamma(1, 4/seven) - &
                                polygamma(1, 5/seven) - polygamma(1, 6/seven) )

err = abs( result - check )
call fm_form('es12.4', err, st1)
write (*, "(/10x, a, i2, a, a)") ' Error for case ', n, ' = ', trim(st1)
if (err > tol) n_errors = n_errors + 1

```

```

!           7. Same integral as cases 5 and 6.
!           Combine these two integrals into one, so only one call to fm_integrate is needed.
!           This will be faster than doing two calls as in case 6.

```

```

!           integrate log( abs( ( tan(t) + sqrt(7) ) / ( tan(t) - sqrt(7) ) ) )
!                   from pi/3 to pi/2.

```

```

!           Set tolerance to give 150 digits.

```

```

!           Split into two integrals and change variables to make the endpoints exact.
!           Both new integrals are from 0 to 1.

```

```

!           1. from pi/3 to atan(sqrt(7)).
!           Let u = ( t - pi/3 ) / ( atan( sqrt(7) ) - pi/3 )

```

```

!           2. from atan(sqrt(7)) to pi/2.
!           Let v = ( t - atan(sqrt(7)) ) / ( pi/2 - atan( sqrt(7) ) )

```

```

n = 7
k = 150
call fm_set(k+20)
call fm_pi(pi)
write (*, "(//)")
a = 0
b = 1
tol = to_fm(10) ** (-k)
kpri = 1
nw = 6

call fm_integrate(f, 7, a, b, tol, result, kpri, nw)

```

```

seven = 7
check = ( sqrt(seven) / 168 ) * ( polygamma(1, 1/seven) + polygamma(1, 2/seven) - &
                                polygamma(1, 3/seven) + polygamma(1, 4/seven) - &
                                polygamma(1, 5/seven) - polygamma(1, 6/seven) )

err = abs( result - check )
call fm_form('es12.4', err, st1)
write (*, "(/10x, a, i2, a, a)") ' Error for case ', n, ' = ', trim(st1)
if (err > tol) n_errors = n_errors + 1

```

```

write (*,*) ' '
write (*,*) ' '
if (n_errors == 0) then
    write (*,*) ' All results were ok -- no errors were found.'
else
    write (*,*) n_errors, ' error(s) were found.'
endif
write (*,*) ' '

stop
end program test

```

```

function f(x, n)      result (return_value)
use fmzm
implicit none

```

```

type (fm) :: return_value, x
integer :: n
intent (in) :: x, n
type (fm), save :: c1, c2, pi, sqrt7, tanx

```

```

if (n == 1) then
    return_value = log(x) * cos(x)
else if (n == 2) then
    return_value = log( gamma( x ) )
else if (n == 3) then

```

! The original limits from 0 to pi/2 have been changed to 0 to 1.

```

    call fm_pi(pi)
    return_value = pi * sqrt( abs( tan( pi * x / 2 ) ) ) / 2
else if (n == 4) then

```

! Before the 2023 version of FM, exp could underflow and then make f unknown.
! The previous code here checked for underflow and set f = 0 in that case.

```

!           return_value = exp( -(1 - 1/x)**2 / 2 )
!           if ( is_underflow(return_value) ) then
!               return_value = 0
!           else
!               return_value = return_value / x**2
!           endif

```

! Starting with the 2023 version, FM's exception handling is stronger, so
! now these underflows in exp don't need to be trapped and the integration
! works as intended.

```

    return_value = exp( -(1 - 1/x)**2 / 2 ) / x**2
else if (n == 5) then
    sqrt7 = sqrt(to_fm(7))
    tanx = tan(x)
    return_value = log( abs( ( tanx + sqrt7 ) / ( tanx - sqrt7 ) ) )
else if (n == 61) then
    call fm_pi(pi)

```

! It is tempting to compute constants like c1, c2, sqrt7 once and then save them for
! use in subsequent calls to f. That can be done, but it is trickier than it seems,

```
!           since fm_integrate may call f with different precision levels during one integration,  
!           so it is easy to not have the right precision in a saved variable.  
!           Here we just compute them each time, making the logic straightforward while the  
!           function evaluations are somewhat slower.
```

```
sqrt7 = sqrt(to_fm(7))  
c1 = atan(sqrt7) - pi/3  
tanx = tan( c1*x + pi/3 )  
return_value = c1 * log( abs( ( tanx + sqrt7 ) / ( tanx - sqrt7 ) ) )  
else if (n == 62) then  
  call fm_pi(pi)  
  sqrt7 = sqrt(to_fm(7))  
  c2 = atan(sqrt7)  
  c1 = pi/2 - c2  
  tanx = tan( c1*x + c2 )  
  return_value = c1 * log( abs( ( tanx + sqrt7 ) / ( tanx - sqrt7 ) ) )  
else if (n == 7) then
```

```
!           Combine the two integrals into one.
```

```
  call fm_pi(pi)  
  sqrt7 = sqrt(to_fm(7))  
  c2 = atan(sqrt7)  
  c1 = c2 - pi/3  
  tanx = tan( c1*x + pi/3 )  
  return_value = c1 * log( abs( ( tanx + sqrt7 ) / ( tanx - sqrt7 ) ) )  
  
  c1 = pi/2 - c2  
  tanx = tan( c1*x + c2 )  
  return_value = return_value + c1 * log( abs( ( tanx + sqrt7 ) / ( tanx - sqrt7 ) ) )  
endif  
  
end function f
```