Computational Physics I

Lecture notes

Rachid Ouyed & Wolfgang Dobler

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Contents

Chapter 1

Numbers

Loss of accuracy

Consider the quadratic equation

$$x^2 - 2x + \varepsilon = 0 \tag{1.1}$$

Solutions:

$$x_1 = 1 - \sqrt{1-\varepsilon} \tag{1.2}$$
$$x_2 = 1 + \sqrt{1-\varepsilon} \tag{1.3}$$

If $\varepsilon \ll 1$, the expression (1.2) for x_1 heavily loses precision, because it subtracts from 1 a number marginally smaller than 1.

Table 1.1 shows that for $\varepsilon = 10^{-8}$ or smaller, evaluating (1.2) in single precision (i.e. using 4-byte numbers) yields 0 which is quite useless.

Table 1.1: Calculating the solution x_1 of Equ. (1.1) using different accuracy and different expressions. Underlined values are accurate to the precision shown.

$\varepsilon =$	0.1	0.01	1.0×10^{-4}	1.0×10^{-8}	$1. \times 10^{-16}$
$1 - \sqrt{1-\varepsilon}$ [4-byte]	$\underline{0.0513167}$	0.00501257	5.00083×10^{-5}	0.00000	0.00000
$1 - \sqrt{1-\varepsilon}$ [8-byte]	$\underline{0.0513167}$	$\underline{0.00501256}$	$\underline{5.00013 \times 10^{-5}}$	$\underline{5.00000 \times 10^{-9}}$	0.00000
$\dfrac{\varepsilon}{1+\sqrt{1-\varepsilon}}$ [4byte]	$\underline{0.0513167}$	$\underline{0.00501256}$	$\underline{5.00013 \times 10^{-5}}$	$\underline{5.00000 \times 10^{-9}}$	$\underline{5.00000 \times 10^{-17}}$
$\dfrac{\varepsilon}{2}$ [4-byte]	0.0500000	0.00500000	5.00000×10^{-5}	$\underline{5.00000 \times 10^{-9}}$	$\underline{5.00000 \times 10^{-17}}$
$\dfrac{\varepsilon}{2} + \dfrac{\varepsilon^2}{8}$ [4-byte]	0.0512500	0.00501250	$\underline{5.00013 \times 10^{-5}}$	$\underline{5.00000 \times 10^{-9}}$	$\underline{5.00000 \times 10^{-17}}$
$\dfrac{\varepsilon}{2} + \dfrac{\varepsilon^2}{8} + \dfrac{\varepsilon^3}{16}$ [4-byte]	0.0513125	$\underline{0.00501256}$	$\underline{5.00013 \times 10^{-5}}$	$\underline{5.00000 \times 10^{-9}}$	$\underline{5.00000 \times 10^{-17}}$

Appendix A

Fortran

A.1 Lineage

Fortran is one of the oldest programming languages still being used (and one of the oldest at all), see Fig. A.1.

However, while being backward-compatible to *Fortran 77*, the current versions *Fortran 90* and *Fortran 95* [1] are modern programming languages (more modern than e.g. *C*) and have not too much in common with the old versions of *Fortran* from the punch-card era — unless you insist on an outdated coding style.

In this course, we will actively use *F90/F95* (the differences are minor), while often comparing to *F77* for reference. Many codes and subroutines in computational physics are written in *F77*, so you should be able to read (and use) *F77* routines.

A.2 Basic language structure

Fortran is

not case sensitive: A variable `time` is the same as `Time`, `TIME` or even `tImE`

$\Longrightarrow$ You cannot use `t` for time and `T` for temperature in the same program or subroutine — better use more descriptive names `time` and `Temp`

statically typed: Every variable has a data type the cannot change during program execution.

$\Longrightarrow$ Even if you do not declare a variable, it will still have a type. Better control this and declare all variables.

[1] Henceforth, we will shortly call them *F77*, *F90* and *F95*; also we will not differentiate between *F90* and *F95* because the differences are small and irrelevant to us here.

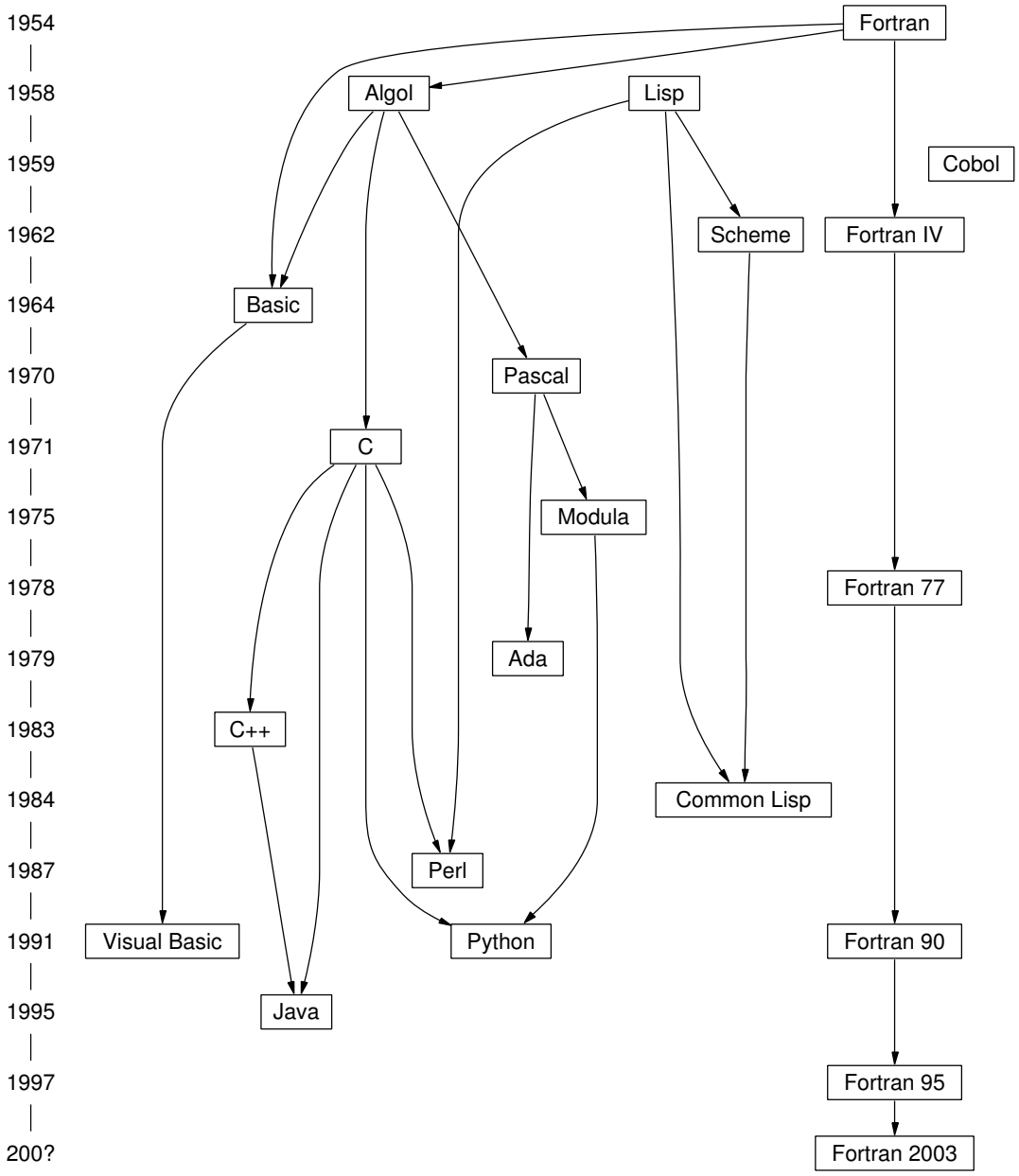

Figure A.1: Genealogy of some programming languages

call by reference: You can modify *any* argument of your functions and subroutines — this often happens inadvertently.

To protect yourself, use the 'intent' statement ['intent(in)', 'intent(iout)', and 'intent(inout)', see § A.2.5 below].

line oriented: It will make a difference if you split a line or join two consecutive lines. While *F77* was also column oriented, *F90* has done away with this (apart from the limitation that lines must be shorter than 132 characters).

You can combine several lines with the ';' character.

A.2.1 Hello world example

Here is about the simplest *Fortran* program one can make up:

F77

```
! simple.f
!  A simple F77 program
      program Hello
            print*, "Hello world"
      end
```

F90

```
! simple.f90
! A simple F90 program
program Hello
    print*, "Hello world"
endprogram Hello
```

Note: By convention, *F77* program files have the suffix '.f', while *F90* or *F95* files have the suffix '.f90'. Many compilers implicitly assume this convention, so if you are trying to be original, you will encounter problems.[2]

Note: Fortran 77 requires all program text (anything apart from comments and labels) to start in the 7th column or later. A character in the first column of a line makes that line a comment. In the following, we will normally not highlight (and often not even show) the initial six columns any more.

Fortran 90 is no longer column oriented. Comments start with an exclamation mark and end at the end of line.

Note: If a line ends in the '&' character (which can be followed by whitespace), the following line is a *continuation line*, i.e. it continues the current line. For example,

F77

```
      print*, "Hello world, ",
     &        "here I am, "
     &        "and here is Pi: ",
     &        4*atan(1.)
```

F90

```
print*, "Hello world, ",    &
        "here I am, "       &
        "and here is Pi: ", &
        4*atan(1.)
```

[2] On the other hand, there is at least one silly compiler that needs to be told about these suffixes.

is just one command line. As you can see from the example, *F77* uses (an arbitrary non-blank character) the fifth column to mark continuation lines.

Note: The semicolon character ('&') key can be used to combine several short statements into one line:

F90

```
print*, "a"; print*, 'b'
if (x<0) then; y=x; else; y=-x; endif
```

A.2.2 Data types

Table A.1: Basic data types in *Fortran*

Type	*F77*	*F90*	Examples
character (1 byte)	`character`	`character`	`"a", ";", '"', "'"`
string (sequence of N characters)	`character*N`	`character(LEN=N)`	`"T'was brillig"`
logical (4 byte)	`logical`	`logical`	`.true., .false.`

integer (4 byte)	`integer`
	`integer*4`
		`integer`
		`integer*4`
		`integer(kind=...)`
			`0, -1,`
			`1234567890`

real (4 byte)	`real` `real*4`	`real` `real*4`	`0., -1.0, .5772176,` `6.67E-11`

double (8 byte)	`double precision`
	`real*8`
		`double precision`
		`real*8`
		`real(kind=...)`
			`0D0, -1.D,`
			`5.772176D-1,`
			`1.23D-128`

complex (4+4=8 byte)	`complex`	`complex` `complex(kind=...)`	`(.707, -.707),` `(0., 3.1415)`
complex (8+8=16 byte)	`complex`	`complex` `complex(kind=...)`	`(7.07D-1, -.707D0),` `(0.D, 3.1415D)`

Note: *Fortran* has inherited an implicit typing system: Unless declared otherwise, variables starting with a letter from `i` to `n` are of type *`integer`*, all other variables are *`real`*. This was very convenient in the punch-card era; nowadays, however, you should *always* declare the data type of all your variables, or you are asking for unnecessary trouble. Most *Fortran* compilers have a switch "`-u`" (or "`-Wimplicit`", "`-implicitnone`" or similar) that enforces explicit declaration of all variables. It is also good practise to put the line

```
implicit none
```

into all of your *Fortran* files.

Note: *Fortran 90* has a new way of choosing the data type that matches your requirements (number of digits, range). Here is a little example:

F90

```
integer, parameter :: digits=12, range=100
integer, parameter :: kr=selected_real_kind(digits,range)

integer, parameter :: irange=12
integer, parameter :: ki=selected_int_kind(irange)

! declare 3 vars with >= 12 digits and range at least 10^-100 to 10^100
real(KIND=kr)    :: x=3.1415926536_kr_12_100,y,z

! declare three integer vars with >= 12 digits
integer(KIND=ki) :: i,j,k
```

While this is an elegant approach (although in real life there are some drawbacks to this scheme), we will not use '`kind`' to specify data types in this course.

Type conversion

To convert data to a different type, use

int convert to integer (rounding towards 0)

nint convert to integer (nearest integer)

floor convert to integer (nearest integer $\leq x$)

ceiling convert to integer (nearest integer $\geq x$)

real convert to real

dble convert to double precision

cmplx convert to complex

Functions related to the number model

There are a number of useful functions that give you information about capabilities and features of the numbers you are using.

huge largest number that can be represented by the given data type ($\approx 3.4 \times 10^{38}$ for single precision floating-point numbers)

tiny smallest positive number that can be represented ($\approx 1.2 \times 10^{-38}$ for single precision floating-point numbers)

epsilon smallest positive number that makes a difference when added to $1.$ ($\approx 1.2 \times 10^{-7}$ for single precision floating-point numbers)

precision Number of decimals (≈ 7 for single precision floating-point numbers)

range Half range of decimal exponent (≈ 37 for single precision floating-point numbers, i.e. numbers between about 10^{-37} and 10^{37} can be represented)

nearest Nearest neighbour to argument x in positive or negative direction. '`nearest(10.,+1.) - 10.`' should give about `epsilon(1.)*10`.

These functions are useful e.g. when you want an iteration to give maximum accuracy at both single and double precision. If you make the threshold error a few `epsilon(x)`, the accuracy will automatically be adjusted depending on the data type of `x`.

A.2.3 Control structures

`if–then–else` **and** `select–case`

Short form:

```
if (condition) statement
```

Block form with else branch:

```
if (condition) then
    yes_block
else
    no_block
endif
```

Block form without else branch:

```
if (condition) then
    yes_block
endif
```

Examples

F90

```
if (x == 0) print*, 'Zero'

if (x < 0) then
    print*, 'Negative'
else
    print*, 'Non-negative'
```

```
endif

if (((x<0) .and. (y<0)) .or. ((x>0) .and. (y>0))) then
    print*, 'Equal signs'
endif

if ((x*y>=0) .and. .not. (x==0))
    arg = atan(y/x)
elseif (x==0) then
    arg = 0.5*pi*sign(1.,y)
else
    ! more to fix
endif
```

Notes: The following operators compare numbers:

F90 operator	:	'=='	'/='	'<'	'<='	'>'	'>='
F77 operator	:	'.eq.'	'.ne.'	'.lt.'	'.le.'	'.gt.'	'.ge.'
Tests for	:	equality	inequality	$<$	$\leq$	$>$	$\geq$

Logical *and*, *or* and *negation* are represented by the operators '.and.', '.or.', and '.not.'.

To check several exclusive conditions, we can use

F90

```
if (condition1) then
    [...]
elseif (condition2)
    [...]
elseif (condition3)
    [...]
else
    [execute this if none of the conditions matched]
endif
```

If we are testing for certain values, it is more convenient to use the select–case statement:

F90

```
select case (i)
  case (0)
      print*, 'Zero'
  case (1:9)
      print*, 'Positive'
      print*, 'One digit only'
  case (11,13,17,19)
```

```
      print*, 'Two-digit prime'
  case default
      print*, 'Nothing special'
endselect
```

`do` loops

To count from 1 to 10, use

F77

```
      integer i

      do 123 i=1,10
          print*, 'i=', i
123   continue
```

F90

```
integer :: i

do i=1,10
    print*, 'i=', i
enddo
```

In F77, the number 123 is a *label* and is put in columns 2 to 5. The '`continue`' statement is a no-op command to attach the label to. In modern variants of *F77*, it can probably be replaced by '`enddo`'.

To count in steps of 3, use

F77

```
      integer i

      do 124 i=1,10,3
          print*, 'i=', i
124   enddo
```

F90

```
integer :: i

do i=1,10,3
    print*, 'i=', i
enddo
```

A *while* loop works like this:

F77

```
      i = 20
      do 126 while (i>10)
          print*, 'i=', i
          i = i-2+floor(sin(i*1.))
126   continue
```

F90

```
i = 20
do while (i>10)
    print*, 'i=', i
    i = i - 2 + floor(sin(i*1.))
enddo
```

All do loops can be left via '`exit`' and '`cycle`' (see § A.2.3 below). This can be used to build an *until* loop:

F90

```
do
    [...]
```

```
    if (condition) exit
enddo
```

Exiting control loops

A ‘do’ loop can be exited or short-circuited using the ‘exit’ and the ‘cycle’ statement. While ‘exit’ leaves the innermost loop (unless given a label, see below) and continues after the ‘enddo’ command, ‘cycle’ jumps back to the beginning of the loop and starts the next loop cycle (unless this was already the last one).

F90

```
prime = .true.
do i=2,floor(sqrt(1.*N))
  !
  ! Don't check even divisors > 2
  ! This is quite a stupid test (no gain in efficiency), but should work
  if (mod(i,2) == 0 .and. i > 2) then
    cycle
  endif
  !
  ! Check for other divisors
  if (mod(N,i) == 0) then
    print*, 'found divisor ', i
    prime = .false.
    exit
  endif
enddo

if (prime) then
  print*, N, 'is a prime'
else
  print*, N, 'is no prime'
endif
```

Named loops

You can attach a *name* to a loop to make it clearer what the ‘cycle’, ‘exit’, or ‘enddo’ commands refer to. If you have nested loops, naming them allows you to chose which loop you want to ‘exit’ or ‘cycle’:

F90

```
outer: do i=1,ny
  inner: do k=1,nx
    [do something complicated]
    if (x<27) cycle outer
```

```
    [do something complicated]
    if (x>129) exit inner
    [do something complicated]
  enddo inner
enddo outer
```

Exiting the program

Use '`stop`' to exit the program:

F90

```
read(*,*) i
if (i == -1) STOP, "Read -1 -- exiting"

call sub(i)
[...]
```

A.2.4 Input and output

The simplest way of writing and reading is to use the default units and formats (see below) with '`print*`' and '`read*`':

F90

```
print*, 'Please give me a number:'
read*, x
print*, 'The result is ', sqrt(x**2+y**2), ' unless I am wrong'
```

If you want more control over how the data are formatted or where they are written from/to, use '('write) and '`read`'. These commands normally take the form

```
read(unit,format) arg1, arg2, ... argN
write(unit,format) arg1, arg2, ... argN
```

The *unit* is a number that identifies a serial file or stream. By convention, '*' denotes *stdout* (standard output) for '`write`' and *stdin* (standard input) for '`read`'. As for the numerical unit numbers, 0 denotes *stderr*, 5 denotes *stdin*, and 6 denotes *stdout*.

The *format* allows to specify in detail how numbers or characters are printed. The default format * is guaranteed to print any printable number. If you specify your own format and the number of digits is too low to represent the variable to be printed, the corresponding filed will just print as '******' (or such), rather than becoming wider to accommodate the value (as *C* would).

F90

```
write(*,*) 'Please give me a number:'
read(*,*) x
write(*,*) 'The result is ', sqrt(x**2+y**2), ' unless I am wrong'
```

This does practically the same as the last example, because we have chosen the default unit and format.

Note that '`print*`' and '`read*`' are followed by a comma, while '`read()`' and '`write()`' are not.

Formats are strings (either variables declared with '`character(LEN=...)`' or string constants) that have to be enclosed in brackets, e.g. `'(I10)'`.

Table A.2: Important formatting codes for (input and) output

Code	*Data type*	*Description*
Aw	character	w: number of characters
Iw	integer	w: total number of characters (digits + sign)
F$w.d$	float/double	w: total number of characters (sign + digits + decimal point) d: number of decimals after comma
E$w.d$	float/double	nw: total number of characters (sign + digits + decimal point + exponent with 'E' and sign) d: number of significant digits
D$w.d$	float/double	basically like 'E'
G$w.d$	float/double	like 'F' if the width w accommodates d significant digits like 'E' else
L$n.d$	logical	w: number of characters

Note: When using the '`E`' or '`G`' formatting code, you will want prepend '`1p`', or the numbers will look strange (`0.271828183E1` instead of `2.71828183E0`). *If you do this, don't forget to switch back with '`0p`' afterwards, or '`F`' formatting codes (in the same format line) will print their numbers multiplied by 10.*

Example:

F90

```
real ::  e=2.71828183, pi=3.14159265359, three=3.
integer :: i=1234567
character(LEN=80) :: fmt1,fmt2,fmt3

print*, 'e=', e, ', pi=', pi

write(*,'(I10)') i
write(*,'(A5,I10)') 'i = ', i
write(*,'("i = ",I10)') i
```

```
write(*,'(F10.3)') e
write(*,'(A5,F10.3)') 'e = ', e
write(*,'("e = ",F10.3)') e

fmt1 = '("pi = ",F10.3))'
write(*,fmt1) pi

fmt2 = '("i =", I10, ",  (e, pi) =", 2(F10.4," "))'
write(*,fmt2) i, e, pi

fmt3 = '("i =", I10, ",  (e, pi) =", 2(1pG12.4," "),0p ", 3=", F10.4)'
write(*,fmt3) i, e*1e20, pi*1e20, three
```

Opening and closing files

In the simplest case, you do

F90

```
program Io_Simple

  real ::  e=2.71828183, pi=3.14159265359, three=3.
  integer :: i=1234567
  character(LEN=80) :: file='test.dat', fmt


  fmt = '(A6,F10.3)'

  open(1,FILE=file)             ! use unit 1 for this file

  write(1,fmt) 'pi = ',pi       ! write first record
  write(1,fmt) 'e = ',e         ! write second record
  write(1,*) 'i = ', i          ! third record using default format

  write(1,FMT=fmt,ADVANCE='NO') 'e = ', e ! start fourth record
  write(1,fmt,ADVANCE='NO') ', pi = ', pi ! start fourth record
  write(1,*) ', i = ', i        ! finish fourth record

  close(1)

endprogram Io_Simple
```

Note the '`ADVANCE='No''` keyword when you want to write without appending a newline (so you can continue that line in further write commands).

A.2.5 Functions

Functions return a value (and thus have a data type) and may have *side effects*, i.e. modify their arguments.

F90

```
real function log11(x)

    implicit none
    real :: x
    intent(in) :: x        ! prevent me from accidentally modifying x

    log11 = log(x)/log(11.)

endfunction
```

or

F90

```
function log17(x)

    implicit none
    real :: log17, x
    intent(in) :: x        ! prevent me from accidentally modifying x

    log17 = log(x)/log(17.)

endfunction
```

You can use another name for the return value, and you can return before the end of the block:

F90

```
function log17(x) result(res)

    implicit none
    real :: res, x
    intent(in) :: x        ! prevent me from accidentally modifying x

    if (x <= 0) then
        print*, 'Are you kidding me?'
        res = -huge(1.)
        return
    endif
    res = log(x)/log(17.)
```

```
endfunction
```

A.2.6 Using functions

Functions are essentially used like variables:

F90

```
y = log11(x)+sin(log17(x-3)**2)
```

If you have both the function definition and the program in one file, you can use `contains` to make the function an *internal function* of the program (or module):

F90

```
program Combined

    implicit none
    real :: x,y

    x = 5.
    y = log17(x)+sin(log17(x-3)**2)

    print*, 'x,y = ', x, y

contains  ! What follows are functions (in this case just one)
          ! and subroutines (in this case none) that are internal to
          ! this module.

    function log17(x)

        real :: log17, x
        intent(in) :: x     ! prevent me from accidentally modifying x

        log17 = log(x)/log(17.)

    endfunction log17

endprogram Combined
```

Note that the function block does not need an `implicit none` statement here, since the `implicit` statement of the `program` holds until the `endprogram`.

Alternatively, you can have the function definition outside the main program unit, but this is less convenient as you will have to declare the function type in the `program` block:

F90

```
function log17(x)

    implicit none
    real :: log17, x
    intent(in) :: x        ! prevent me from accidentally modifying x

    log17 = log(x)/log(17.)

endfunction log17

program Separate

    implicit none
    real :: x,y
    real :: log17             ! You _need_ to declare the type of
                              ! log17() here
    x = 5.
    y = log17(x)+sin(log17(x-3)**2)

    print*, 'x,y = ', x, y

endprogram Separate
```

A.2.7 Subroutines

Subroutines are similar to functions, but act only through their side effects.

They are used with the '`call`' statement.

F90

```
subroutine sanitize(x,y)
    !
    ! Make sure, x is non-negative and |y| not too large
    !
    implicit none
    real :: x,y
    intent(inout) :: x, y

    if (x < 0.) x = 0.
    if (abs(y) > 100.) y = 1e4/y

endsubroutine sanitize

program Test
```

```
    implicit none

    real :: a=-3.4, b=123.
    call sanitize(a,b)
    print*, 'a = ', a, ' , b = ', b

endprogram Test
```

A.2.8 Key words and optional arguments

Function and subroutine arguments can be accessed by order (as above) or by name (which allow you to change their order):

F90

```
call sanitize(Y=123., X=-3.4)
```

This makes some function calls much more transparent if you use descriptive names for the function arguments.

If you specify an argument to be '`optional`', it can be omitted when the function or subroutine is called. Use the '`present`' logical function to verify whether it was present in the call:

F90

```
subroutine sanitize(x,y,z)
    !
    ! Make sure, x is non-negative and |y| not too large
    !
    implicit none
    real :: x, y
    real, optional :: z
    intent(inout) :: x, y
    intent(in) :: z

    if (x < 0.) x = 0.
    if (abs(y) > 100.) y = 1e4/y
    if (present(z)) then
        x = x*z
        y = y/z
    endif

endsubroutine sanitize

program Test
```

```
    implicit none

    real :: a=-3.4, b=123., c=22.414
    call sanitize(a,b)
    print*, 'a = ', a, ' , b = ', b
    call sanitize(a,b,c)
    print*, 'a = ', a, ' , b = ', b

endprogram Test
```

A.3 Miscellaneous topics

A.3.1 Constants

The value of a *constant* can not be changed. To declare a constant, use the 'parameter' keyword:

F90

```
integer, parameter :: N=17
real, parameter :: pi=4*atan(1.) ! only works with some compilers

real, dimension(N,N) :: a
```

As you see, you can use the constant *N* in the declaration of the array *a*. This would not (normally) work with a variable.

A.3.2 Strings

Strings are treated as character arrays and must have a length pre-specified. Many functions (in particular string comparison) ignore trailing space characters, which is almost always what you want.

You can concatenate strings using '//', trim trailing space with the 'trim' function, and access substrings using array slice syntax (see below):

F90

```
character(LEN=80) :: name, first='Severus', last='Snape'

name = trim(first) // ' ' // trim(last)
print*, 'Full name: ', name
first = name(1:7)
last = name(9:)
```

```
print*, 'First name: ', first
print*, 'Last name: ', last
```

String functions

Some useful string functions are

repeat repeat a string: '`line = repeat("-", 70)`'

trim remove trailing whitespace from a string

len length of a string (including trailing whitespace)

trimlen length of a string excluding trailing whitespace

index, scan find characters or substrings within

A.3.3 Mathematical operators and functions

The operators '+', '−' '*' and '/' do what you expect (but see below). Exponentiation is represented by the '**' operator (using '^' will result in a compilation error).

One point to be wary of is that if both operands are integers, these operators will do *integer arithmetics*, which can sometimes be surprising. Compare the following:

F90

```
print*, 2/3, 123456789**2
```

will print

```
 2/3 =  0 ,  123456789**2 =  -1757895751
```

while

F90

```
print*, 2./3, 1.23456789e8**2
```

prints

```
 2./3. =  0.6666667 ,  1.23456789E8**2 =  1.524158E+16
```

Important mathematical functions

abs absolute value

sqrt square root

log, log10 natural and decadic logarithm

exp exponential function

sin, cos, tan trigonometric functions

asin, acos, atan cyclometric functions

atan2 'atan2(y,x)' gives the argument (phase angle) of the complex number $x + \mathrm{i}y$.[3]

sinh, cosh, tanh hyperbolic functions

aimag imaginary part of complex number

conjg conjugate complex of complex number

mod, modulo remainder after division

sign copy sign: sign(x,y) returns $|x| \operatorname{sgn} y$

Random numbers

Fortran 90 has a built-in random number generator, which produces numbers x in the range $0 \leq x < 1$. To get one random number, just call the subroutine random_number():

F90

```
implicit none
real :: x

call random_number(x)
```

Most likely you will need more than one random number. The random_number() subroutine accepts an arbitrary floating-point array as argument and fills it completely with random numbers.

F90

```
program Rand

  implicit none
  real, dimension(5,5,5) :: x
  real                   :: mean, sigma2
  integer                :: ntot

  call random_number(x)         ! generate 5x5x5 random numbers

  ntot = size(x)
  mean   = sum(x)/ntot
  sigma2 = sum((x-mean)**2)/(ntot-1)

  print*, 'mean value        : ', mean        , &
          ' ideally: '          , 0.5
  print*, 'standard deviation: ', sqrt(sigma2), &
          ' ideally: '          , sqrt(1./12.)
```

[3] For some cases, this is the same as 'atan(y,x)' but that expression only covers the range $[-\pi/2, \pi/2]$ and fails if 're=0'

```
endprogram
```

If you want a reproducible sequence of "random" numbers, you can use the subroutine `random_seed()` to manipulate the *seed* of the generator.

A.3.4 Array syntax

Array syntax is very powerful feature of *F90*. It eliminates many loops which are difficult to read and provide ample opportunities for bugs or inefficiencies. Array syntax expresses *data parallelism*, i.e. the fact that one often applies the same operations to a whole array of data.

Compare the following codes in 'F77' and *F90*.

F77

```
      real a(4,5,6), b(4,5,6)
      real c(4,5,6)
      integer i1,i2,i3

      [initialize a and b]
      do 30 i3=1,6
          do 20 i2=1,5
              do 10 i1=1,4
                  c(i1,i2,i3) = a(i1,i2,i3) + b(i1,i2,i3)
10            continue
20        continue
30    continue
```

F90

```
real, dimension(4,5,6) :: a,b,c

[initialize a and b]
c = a + b
```

The *F90* version is much more compact (less opportunities for errors), does not require the variables *i1*, *i2*, and *i3*, and it is much closer to vector notation in mathematics, where you would normally write expressions like $\mathbf{C} = \mathbf{A} + \mathbf{B}$.

Note: All intrinsic arithmetic functions will act element-wise on arrays. So one could write

F90

```
c = cos(a)
b = exp(a)
c = c + 1.5 - sqrt(a**b)/atan(c)
```

For a matrix, '`exp(a)`' will *not* be the matrix exponential you know from linear algebra, but simply the equivalent of

F77

```
      do 30 i3=1,6
          do 20 i2=1,5
```

```
               do 10 i1=1,4
                   b(i1,i2,i3) = exp(a(i1,i2,i3))
10            continue
20         continue
30    continue
```

Array slices

Often we do not want to access an array completely, but rather just a sub-block or line (e.g. a row or a column of a matrix). In *F90*, this is done using *array slices*, which use the ':' character to indicate an index range. For example, if *a* is a two-dimensional array (a matrix), 'a(1,:)' will refer to the first row, while 'a(:,3)' will refer to the third column. Similarly, 'a(2:4,:)' will refer to a matrix consisting of rows 2, 3, and 4, while 'a(1:2,5:8)' represents a two-dimensional submatrix formed by the intersection of rows 1 and 2 with columns 5, 6, 7, and 8. If you omit the end of the range, the range will count up to the largest index allowed, i.e. 'a(7:,:)' would be the same as 'a(7:199,:)' if a was declared as `real, dimension(199,15) :: a`.

F77

```
      real x(4,7,2)
      real y(4,2)
      integer i1,i2
      do 20 i2=1,2
          do 10 i1=1,4
              y(i1,i2) = x(i1,3,i2)
10        continue
          y(1,i1) = 2*x(2,2,:)
20    continue
```

F90

```
real, dimension(4,7,2) :: x
real, dimension(4,2)   :: y

y      =   x(:,3,:)
y(1,:) = 2*x(2,2,:)
```

Note: It is no accident that the outermost loop is over *i2* and the innermost over *i1*. Fortran stores the array *y* in memory in the order `y(1,1)`, `y(2,1)`, `y(3,1)`, `y(4,1)`, `y(1,2)`, `y(2,2)`, `y(3,2)`, `y(4,2)`, and for efficiency reasons, the innermost loop should always be over the index that is contiguous in memory, i.e. the first index.[4]

Array constructors

When we declare an array, we can initialize its values:

[4] In *C*, the contiguous index is the last index. This is why in *C*, one would use *i2* as innermost loop index:

```
for (i1=0; i1<4; i1++) {
    for (i2=0; i1<2; i1++) {
        y[i1,i2] = x[i1,3,i2];
    }
}
```

F90

```
real, dimension(3,3) :: zero=0.
real, dimension(3,3) :: unity = (/ (/ 1., 0., 0. /), &
                                   (/ 0., 1., 0. /), &
                                   (/ 0., 0., 1. /)  &
                                 /)
```

Array functions

Some useful array functions:

sum sum all (or some) elements of an array

product multiply all (or some) elements of an array

all inquiry function returning true if the argument is true for *all* elements: '`if (all(vector>0)) print*, "positive"`'

any inquiry function returning true if the argument is true for *any of the* elements: '`if (any(vector<0)) print*, "someone is negative"`'

minval value of minimum element in array

maxval value of maximum element in array

shape shape (dimensionality) of an array

size size of an array (all dimensions or chosen one)

spread add dimensions by replication

transpose exchange dimensions

matmul matrix multiplication

dot_product dot product of two vectors

where (not really a function) brings '`if`' like decisions to array syntax

Note: There are also two functions `min()` and `max()` for calculating minimum and maximum of their arguments. If you think a bit about it, you will understand why both `min/maxval()` and `min/max` have a reason to exist. To calculate the maximum of x, y and z, you can do either

F90

```
big = max(x,y,z)
```

or

F90

```
big = maxval( (/x, y, z /) )
```

A.3.5 Assumed-shape arrays

In *F90*, you don't have to explicitly know the size of an array argument to a subroutine or function. The following example defines a function `cosh_1` of a 1-dimensional array argument `x` that will return an array of the same length as `x`.

F90

```
function cosh_1(x)

    implicit none
    real, dimension(:) :: x
    real, dimension(size(x,1)) :: cosh_1

    cosh_1 = 0.5*(exp(x)+exp(-x))

endfunction cosh_1
```

The argument `x` is a so-called *asumed-shape array*. The colon ':' stands for a dimension of unknown size; you do have to know the *shape* (dimensionality) of `x`, though. For two-dimensional `x`, the function would become

F90

```
function cosh_2(x)

    implicit none
    real, dimension(:,:) :: x
    real, dimension(size(x,1),size(x,2)) :: cosh_2

    cosh_1 = 0.5*(exp(x)+exp(-x))

endfunction cosh_1
```

Here is a more complex example (using in addition *assumed-length strings* and *optional arguments*) that prints out a matrix of arbitrary size with a given format.

F90

```
subroutine print_matrix(matx,fmt)
!
!  Print arbitrarily-sized matrix MATX, optionally with given format FMT.
!  Usage:
!    call print_matx(matrix)
```

```
!    call print_matx(matrix, 'F12.3')
!

  integer                     :: i1, i2, n1, n2
  real, dimension(:,:)        :: matx
  character(LEN=*), optional :: fmt
  character(LEN=256)          :: fmt1,linefmt

  n1 = size(matx,1)            ! get dimensions..
  n2 = size(matx,2)            ! of matrix

  !
  ! Construct format
  !
  if (present(fmt)) then
    fmt1 = fmt
  else
    fmt1 = '1pG12.4'           ! default format
  endif
  write(linefmt,'( "(", I4, "(", A10, ", "" ""))" )') n2, fmt1

  ! Debugging output; will print something like
  !     linefmt = <(   6(1pG12.4    , " "))>
  ! print*, 'linefmt = <', trim(linefmt), '>'

  do i1=1,n1
    write(*,linefmt) matx(i1,:)
  enddo

endsubroutine print_matrix
```

A.3.6 Allocatable arrays

Assumed-shape arrays can only be used in functions and subroutines. If your main program requires an array the dimensions of which are not known at compile-time (e.g. because they depend on user input), you can use *allocatable arrays*:

F90

```
program Alloc

  implicit none
  real, dimension(:,:), allocatable :: mtx   ! 2-dimensional array

  print*, 'Width of your square matrix?'
  read*, n
  allocate(mtx(n,n))
```

```
  ! Initialize the matrix, then
  call print_matrix(matx,fmt)
  ! do something else..

  deallocate(mtx)

  endprogram Alloc
```

A.3.7 Recursive functions/subroutines

For a function to call itself (directly, or via other functions), you have to declare it as 'recursive':

F90

```
recursive function factorial(n) result(fact)

    implicit none
    integer, intent(in) :: n
    integer             :: fact

    if (n==0) then
        fact = 1
    else
        fact = factorial(n-1)*n
    endif

endfunction factorial
```

A.3.8 Modules and interfaces

A *module* is a container that can contain variables, functions and subroutines.

Another program unit gets access to these objects with the 'use' statement.

F90

```
module Hyper
!
!  A simple module for hyperbolic functions
!

    implicit none
    real :: e=2.718281828
```

```
contains

    real function cosh(x)
        real :: x
        cosh = 0.5*(exp(x)+exp(-x))
    endfunction cosh

endmodule Hyper

! ------------------------------------------------------------ !

program Super

    use Hyper

    implicit none
    real :: x

    x = 1.5
    print*, 'cosh(', x, ') = ', cosh(x)
    print*, 'e  = ', e

endprogram Super
```

The module and the main function will normally be in separate files (in that case, you would compile them with '`g95 hyper.f90 super_main.f90`'). But you can also have them in one single file; in this case, some compilers require that modules appear in the file before the program unit that uses them.

Modules can '`use`' other modules and complicated codes often consist of a large number of modules.

Some techniques (e.g. overloading, see below) require that the program unit that uses a function (or subroutine) knows that function's (or subroutine's) *interface*. An interface for the '`cosh`' function defined above would look like this

F90

```
interface
    real function cosh(x)
        real :: x
    endfunction cosh
endinterface
```

Obviously, writing interfaces is a tedious task, and even more so when a program is in flux, because the interface block would have to be updated each time the function or subroutine

itself is considerably changed.

One advantage of modules is that they provide an automatic interface for all functions and subroutines they 'contain'. Thus, our `program Super` has automatically access to the interface of '`cosh`' through the '`use Hyper`' command.

A.3.9 Overloading

F90 allows overloading of functions and subroutines. As a real-life example, consider the following function that evaluates a polynomial for its argument x that can be a scalar or 1-dimensional array (in which case the result is a 1-d array, too).

F90

```
interface poly                ! Overload the 'poly' function
  module procedure poly_0
  module procedure poly_1
endinterface
!*******************************************************
    function poly_0(coef, x)
!
!  Horner's scheme for polynomial evaluation.
!  Version for scalar.
!
      real, dimension(:) :: coef
      real :: x
      real :: poly_0
      integer :: Ncoef,i

      Ncoef = size(coef,1)

      poly_0 = coef(Ncoef)
      do i=Ncoef-1,1,-1
          poly_0 = poly_0*x+coef(i)
      enddo

    endfunction poly_0
!*******************************************************
    function poly_1(coef, x)
!
!  Horner's scheme for polynomial evaluation.
!  Version for 1-d array.
!
      real, dimension(:) :: coef
      real, dimension(:) :: x
      real, dimension(size(x,1)) :: poly_1
      integer :: Ncoef,i
```

```
      Ncoef = size(coef,1)

      poly_1 = coef(Ncoef)
      do i=Ncoef-1,1,-1
          poly_1 = poly_1*x+coef(i)
      enddo

    endfunction poly_1
!*****************************************************
```

A.3.10 Private functions

Data, functions and subroutine can be declared *private* to a module (or even another subroutine or function), which means they are inaccessible from outside, even by other program units that 'use' the module. This can be useful for encapsulating data and to keep the namespace clean.

Overloading and private functions, together with user-defined data structures (which we have not covered here) allow *object-oriented* programming in *F90*.

Appendix B

Gnuplot

Gnuplot is a relatively simple tool to plot data and functions. It uses a simple command language rather than a graphical user interface, which has the big advantage that one can write *Gnuplot* script files that do very complex things and store them for later use.

B.1 Basics

B.1.1 Simple examples

(Surprise: we won't plot "Hello World" ;-)

Start gnuplot from a shell (i.e from your *xterm*, *gterm*, *eterm*, *konsole* window, or whatever it may be called):

```
user@asgard:~$  gnuplot
```

Now try the following:

```
Plotting a function:
gnuplot>  plot sin(x)
Changing axis range:
gnuplot>  set xrange [-6:6]
gnuplot>  replot

Plotting several functions:
gnuplot>  plot [x=*:*] [-2:2] sin(x) title 'Sine', tan(x) title 'Tan'

gnuplot>  set yrange [-3:3]
gnuplot>  replot

Plotting data from file:
```

```
gnuplot>  plot "height.dat" using 1:2 title 'stone', \
              "height.dat" using 1:3 title 'bird'

2-d plotting:
gnuplot>  splot sin(x)*cos(y)
gnuplot>  set isosample 21
gnuplot>  replot


Getting help:
gnuplot>  help plot
gnuplot>  help plot using

Quit gnuplot:
gnuplot>  exit
```

In the following, we will mostly omit the **gnuplot>** prompt.

B.1.2 Special characters

Character	*Meaning*
`#`	comment sign (for scripts/commands, as well as data files)
`\`	at end of line: next line is continuation line
`;`	separates commands within one line (as in *F90*)
`[`x`:`y`]`	range $[x, y]$
`$i`	i-th column of data file
`'text'`	text string
`"text"`	identical to `'text'`

B.1.3 One-dimensional plotting

The '`plot`' command is used for one-dimensional plots.

Basic syntax

The syntax of the '`plot`' command is approximately as follows:

```
plot  [xrange [yrange]]  \
      {function | "filename"}  \
      [using xcol: ycol]  \
      [title "title"]  \
      [with style]  \
      [, {function | "filename"} [using xcol: ycol] [title "title"] ...]
```

Here square brackets (as in "[*xrange* [*yrange*]]") indicate arguments that are optional, while the curly braces and the vertical bar in "{*function* | *'filename'*}" indicate that either "*function*" or "*'filename'*" should be chosen.

Examples:

```
plot besj0(x)                          # plot Bessel function

plot [0:30] besj0(x)                   # specify x range
plot [x=0:30] besj0(x)                 # same thing
plot [0:30] [-1:1] besj0(x)            # set ordinate range as well

plot besj0(x) title 'Bessel'           # explicitly set title

plot besj0(x), besj1(x)                # plot several functions in one graph

plot "height.dat" using 1:3            # plot data from file 'height.dat',
                                       # column 3 over column 1
plot "height.dat" using 1:3 \
                  with linespoints     # use connected symbols

plot "height.dat" using 1:2,  \        # combine plots of different columns
     "height.dat" using 1:3

plot "height.dat" using 1:2, \         # combine file data and function
     1.3+4.4*(t-1.2)**2 with lines

plot real(exp(0,1*x)) title 'Re exp(i x)', \
     imag(exp(0,1*x)) title 'Im exp(i x)' # complex numbers
```

The *function* can be any Fortran or C expression like "`sin(exp(x**2)+3/cos(1+x))`"; *Gnuplot* knows some more mathematical functions than these languages, see [GPMan]. Note that the name of the independent value *must* be x (or t for parametric plots)for one-dimensional plots. For two-dimensional plots, the independent variables must be x and y (or u and v for parametric plots).

In the simplest case, the column selectors *xcol*, *ycol* are just the numbers of individual columns (as in the examples above). More generally, they can indicate functions of the column data like in

```
set xlabel 'sinh(t)'                   # see below
plot "height.dat" using (sinh($1)):($2), \
     "height.dat" using (sinh($1)):(sqrt($3)-0.5)
set xlabel                             # clear xlabel
```

Note the use of `$1` for indicating a column; the column selector `1:3` above can be seen as a shorthand for `($1):($3)`.

Options

Many options can be used to change the appearance of the graph, e.g.

```
set title 'Bessel functions'
set xlabel 'r'; set ylabel 'J0(r)'   # set axis labels for future plots
plot besj0(x), besj1(x)              # plot Bessel function
set xlabel; set ylabel; set title    # clear labels again

set logscale y                       # future plots are semilogarithmic
plot [-5:5] cosh(x)
set nologscale                       # revert to linear scaling
```

See also §B.1.5 below.

Plotting styles

The most important styles for '`with` style' are

lines: Plot continuous line.

points: Plot individual points using symbols like '+', 'o', etc.

linespoints: Plot points connected by line.

impulses: Plot "impulse" lines from x axis to each data point.

dots: Plot using tiny dots (useful for scatter plots of large data sets).

histeps: Plot histogram-like steps centred at the x coordinates of the data points

errorbars: Plot points with error bars

xerrorbars: Only horizontal error bars

yerrorbars: Only vertical error bars

B.1.4 Combining plots

Combining several functions, etc. in one plot

```
plot [-1:10] [-4:4] sin(x),  \
                    x title 'linear',  \
                    x-x**3/3! title 'cubic',  \
                    x-x**3/3!+x**5/5! title 'quintic'
```

Each of the plots can have its own '`title`' and '`with`' settings:

```
plot [-1:10] [-4:4]  \
    sin(x)             with linespoints  title 'sine function',  \
    x title            with points       title 'linear',  \
    x-x**3/3!          with errorbars    title 'cubic',  \
    x-x**3/3!+x**5/5!  with lines        title 'quintic'
```

The result is shown in Fig. B.1.

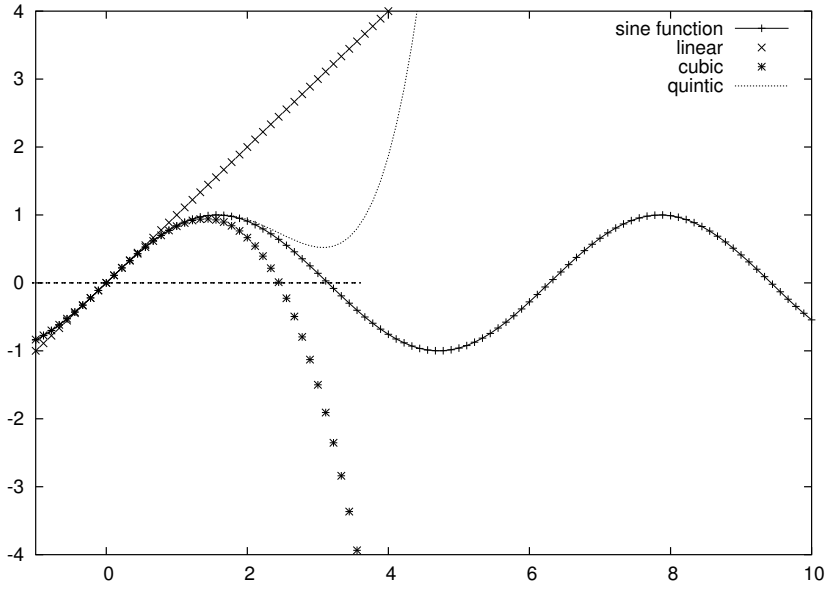

Figure B.1: Four curves in one plot with individual line styles and labels.

Graphs with subplots

The '`set multiplot`' command allows you to combine several subplots in one single plot:

```
gnuplot>    set multiplot
multiplot>  set size 1.0, 0.5  # each graph has full width, half height
multiplot>  set origin 0.0, 0.5; plot besj0(x)  # top graph
multiplot>  set origin 0.0, 0.0; plot besj1(x)  # bottom graph
multiplot>  set nomultiplot                     # reset to single plot
```

Note how the prompt changes to indicate that you are in subplot mode. The resulting graph is shown in Fig. B.2

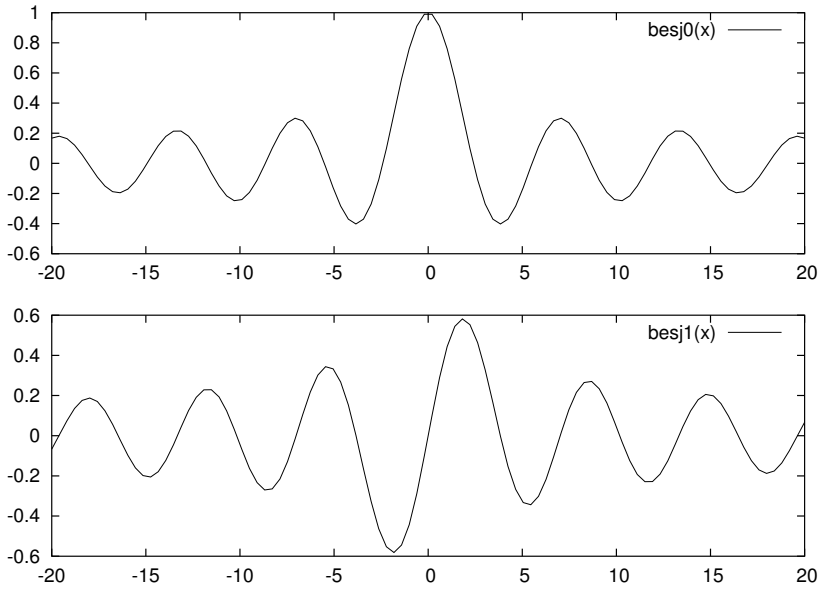

Figure B.2: Combining subplots using '`multiplot`'.

B.1.5 Setting options

Many aspects of graphs can be modified by setting *options*. An option will keep its value until it is set again (or until the are reset collectively). Thus, if you set "`xrange`", "`yrange`" and "`zrange`", these settings will stick, while specifying the ranges in the command line ('`plot [x=1:5] [-2:2] ...`') will act only for that plot.

Many options have a '`no-`' form, like e.g. "`key`", which can be used like '`set nokey`'.

Many options can be reset to their default value using '`set` option' without a value. To reset all plotting-related options collectively, use the '`reset`' command.

For a complete list of options, see '`help set`'; for help on one option, use '`help set` *option*' or '`help` *option*'. To see the current value of an option, use '`show` *option*'.

Annotation

xlabel, ylabel, zlabel: Set labels for the axis

title: Set title of whole plot (appears above top of box)

key: Set, position, or disable labels ('keys') for individual plots

Example (Fig.B.3):

```
set xlabel 't [Myr]'
set ylabel 'R [Mpc]'
set title 'Weird cosmology'
set nokey    # don't need this, since we have titles and labels
```

```
plot [x=0:30] x**0.5 + 0.015*x**1.7
set xlabel; set ylabel; set title     # clear labels
```

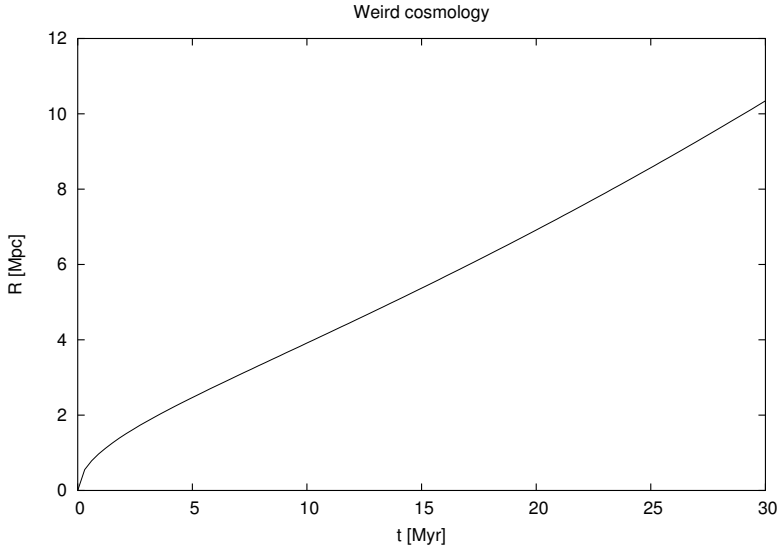

Figure B.3: Setting labels.

Axis scaling

size: Set various aspects of the graph size. Particularly useful are '`set size ratio 1`' to set the aspect ratio of the graph to 1 (so its box will be a square), and '`set size ratio -1`' which makes the axis scaling isotropic (so circles will really be circles, etc.).

origin: Set position of plot

autoscale: Automatically set axes range to accommodate all data points.

logscale: (Semi-)logarithmic plotting. '`set logscale y`' makes the y axis logarithmic, '`set nologscale`' switches back to linear scaling.

Example (Fig.B.4):

```
set xlabel 't [Myr]'; set ylabel 'R [Mpc]'
set title 'Weird cosmology'; set nokey     # don't need this
set logscale x
set logscale y
plot [x=0.1:30] x**0.5 + 0.015*x**1.7
set xlabel; set ylabel; set title          # clear labels
set nologscale                             # back to linear
```

Plot type

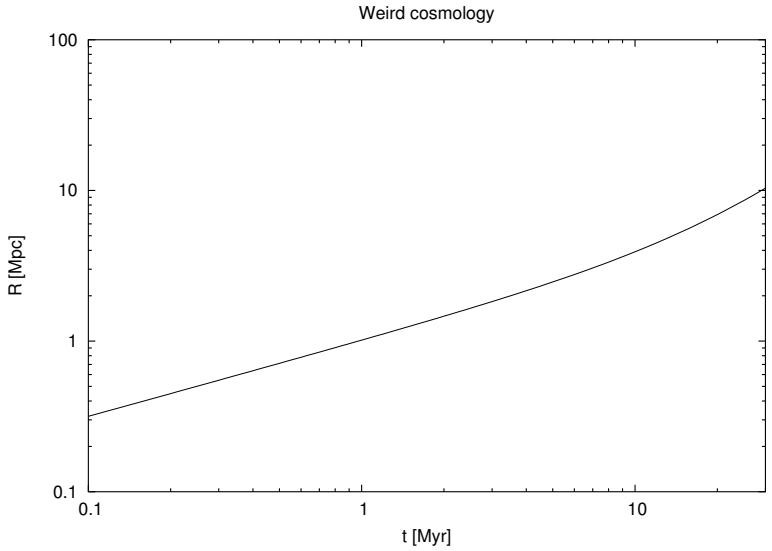

Figure B.4: (Double) logarithmic plot.

parametric: Do parametric plot

polar: Do polar plot

Example (Fig.B.5):

```
set size ratio -1                    # isotropic scaling
set parametric                       # independent variable is now $t$
plot [t=0:2*pi] sin(3*t), cos(5*t)
set size noratio                     # reset
set noparametric                     # don't forget to reset
```

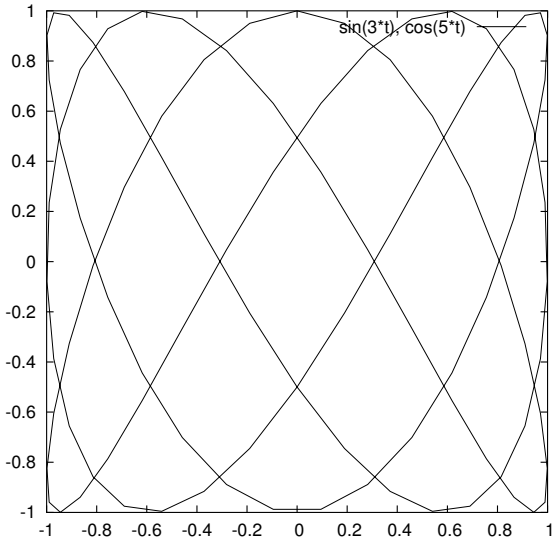

Figure B.5: Parametric plot.

Function sampling

samples: Set sampling rate (number of points) for function plotting. The default value is 100.

isosamples: Set sampling rate (number of lines) for function surface plotting. The default value is 10 for both directions.

Other options

border: Customize (or switch off) graph borders

contour: See §B.1.7 below.

data style: Set default way of data plotting.

function style: Set default way of function plotting.

grid: Plot a grid over the graph.

surface: See §B.1.7 below.

terminal: Select output device; see §B.1.6 below.

view: Set viewing direction for surface plots.

B.1.6 Selecting the output device

```
set term                    # list available output devices

set term dumb               # switch to ASCII art for emailing
plot besselj0(x)
set term x11                # switch back to separate graphics window
```

While *ASCII* plots (shown in Fig. B.6) naturally has low resolution, they are sometimes quite useful for getting a quick overview, e.g. when running gnuplot on a remote computer over a slow connection or one that does not permit remote graphics.

```
help term postscript
set term postscript color       # switch to color postscript output
set output "gnuplot.ps"         # write output to file 'gnuplot.ps'
plot cos(x)
set term x11                    # switch back to separate graphics window
set output                      # close file 'gnuplot.ps'

help term postscript            # get help on options for postscript
help term postscript enhanced   # advanced options for postscript

set term postscript enhanced; set output "gnuplot.ps" # switch to postscript
```

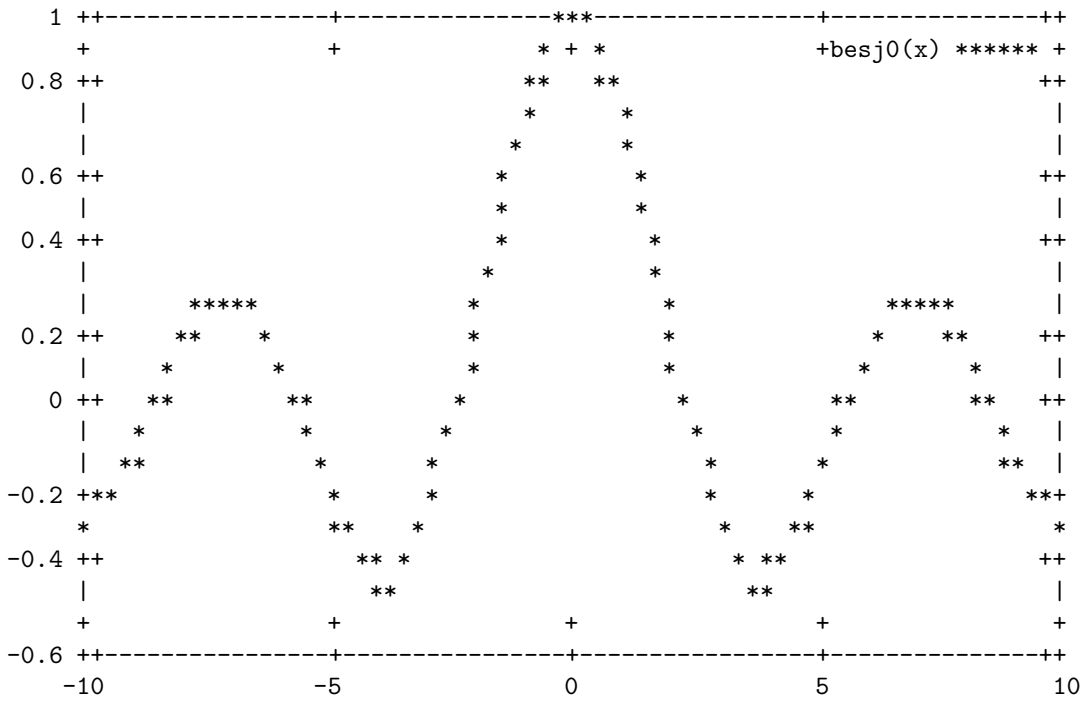

Figure B.6: ASCII version of the Bessel function $J_0(x)$.

```
set xlabel '{/TimesItalic x} [10^6 {/Symbol m}m]'
plot [x=-5:5] sinh(x)  \
              title '{/Symbol G}^{/Times-Italic ik}_{/Times-Italic l}'
set term x11; set output       # switch device back
```

The last example produces a PostScript file like Fig. B.7. As you can see, you can use super- and subscripts and even Greek letters. This is however cumbersome (it will be cumbersome with *any* plotting software), and if you need to produce fancy axis labels and titles, *Gnuplot* is probably not the best tool.

If you have interactively created a nice plot on your screen and want to print it, use

```
set term postscript          # black/white postscript for printing
set output "gnuplot.ps"
replot
set term x11; set output     # switch back to separate graphics window
```

Note: To view the PostScript file, use 'gv' or 'ghostview'. To print it, you can type "p" or "P" from *gv*, or type 'lpr *filename.ps*' from the shell.

B.1.7 Two-dimensional plotting

The 'splot' commands plots two-dimensional functions and data.

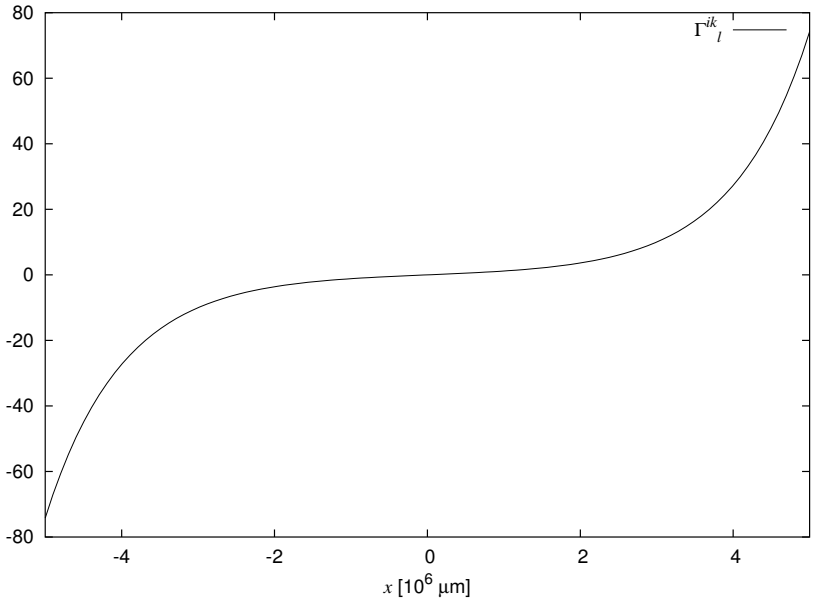

Figure B.7: Advanced text formatting in Gnuplot PostScript plots

Use '`splot`' for plotting a surface

```
splot sin(x)*cos(y)

set isosample 21              # use more lines
set hidden3d                  # show hidden lines
set xlabel 'x'                # set axes labels
set ylabel 'y'
set zlabel 'sin(x)*cos(y)'
set nokey                     # don't write extra label
splot [x=-3:3] [y=-3:3] sin(x)*cos(y)
```

The result is shown in Fig. B.8.

```
set contour
set nosurface
set size ratio -2
set view , 0, 1, 1            # set viewing direction (phi, theta)
splot [x=-3:3] [y=-3:3] sin(x)*cos(y)
```

B.1.8 Functions

You can set parameters and define functions using a straight-forward syntax.

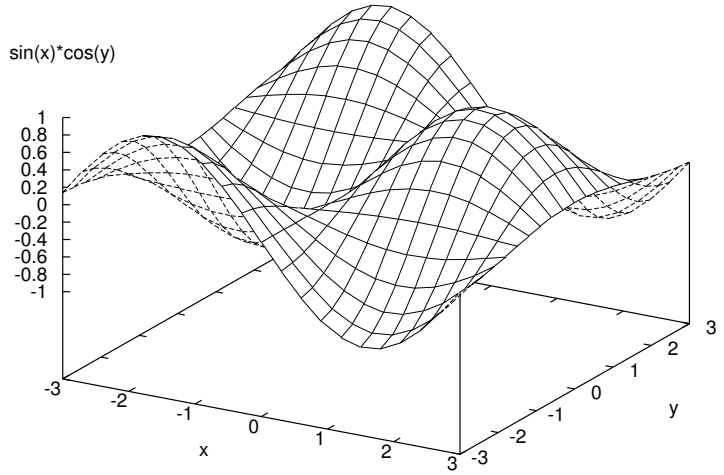

Figure B.8: Plotting surface using '`splot`'.

```
n = 5

binom(n,k) = n!/(k!*(n-k)!)

sinc(x) = (x!=0) ? sin(x)/x : 1
```

B.1.9 Writing scripts

You will often want to be able to re-create a graphic with slightly different features or data. This is easy if you write gnuplot scripts, rather than use gnuplot from the command line.

In fact, you can use the command line and, after you have the plot you want, save the commands that lead to it with '`save` *filename.gp*'; this will only save the last plot command. You should then edit the file '`filename.gp`', remove settings that are irrelevant and comment those that are.

Bessel.gp

```
#                                    -*-gnuplot-*- (set mode for Emacs)
#  Bessel.gp
#
# Date: 24-Jan-2005
# Description:
#  A simple gnuplot script that plots some quantities related to
#  Bessel functions
```

```
# Calculate modulus and argument for Bessel functions. For
# trigonometric functions, this would just give mod=1 and arg=phi
modJ(x) = sqrt(besj0(x)**2 + besj1(x)**2)
argJ(x) = atan2(besj1(x), besj0(x))
dx = 0.01
dJ0(x)  = (besj0(x+dx)-besj0(x-dx)) / (2*dx)

set xrange [0:50]
set samples 200           # need a few more points for this range
set xlabel 'x'

clear
set multiplot             # four subplots in this graph
set size 0.5, 0.5

set origin 0, 0.5         # top left
set title 'Bessel functions J0, J1'
plot besj0(x), besj1(x)

set origin 0, 0           # bottom left
set title 'Modulus'
plot modJ(x)

set origin 0.5, 0.5       # top right
set title 'Arg'
plot argJ(x)

set origin 0.5, 0         # bottom right
set title 'Derivative'
plot -dJ0(x) title '-dJ0(x)/dx',         besj1(x) with points

set nomultiplot

# pause 5 "Waiting 5 seconds before quitting"
# quit
```

From gnuplot, you use this with

```
gnuplot>  load "Bessel.gp"
```

Alternatively, you can do

```
user@asgard:~$  gnuplot Bessel.gp
```

directly from the shell; in this case, you will probably want to put

```
pause -1 "Press Return to quit"
```

so you have time to look at the plot

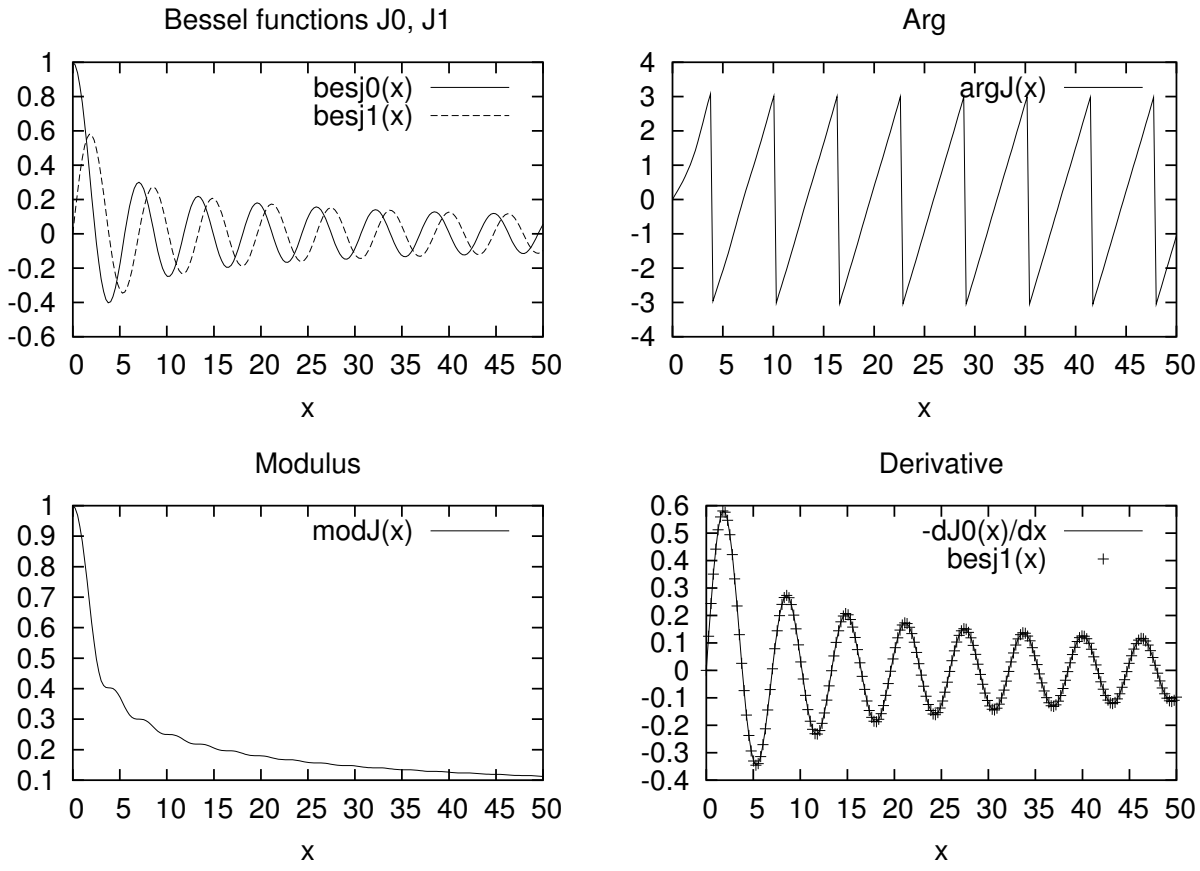

Figure B.9: Output from '`Bessel.gp`'.

The result from '`Bessel.gp`' is shown in Fig. B.9.

B.2 Links

`http://www.techtutorials.info/fortran.html`: Collection of links to Fortran tutorials

Appendix C

Mathematica

Mathematica is a computer algebra system, i.e. a computer program that can manipulate analytic expresssions like algebraic or differential equations.

C.1 Getting started

To start the graphical interface to Mathematica, use the command '`mathematica`'. After entering a line like

```
In[1]:=  Sin[x]^2 + Cos[x]^2 // Simplify
```

type Ctl-Ret to get the result.

For the plain-text interface, use the command '`math`'. Due to the stupidity of the Mathematica makers, ther is no command-line history editing available in plain-text mode. You can work around this by running Mathematica from within *Emacs*: Start *Emacs*,

```
unix>  emacs
```

then, in the emacs window, type `\key{Esc}-x shell`, followed by Ret. You should get a shell prompt from which you can start '`math`'. Going back/forward in the command history is done by Esc-p and Esc-n (for **p**revious and **n**ext).

C.1.1 Syntax basics

Notation in Mathematica is relative straight-forward. Comments are enclosed by starred brackets `(* like this *)`. Mathematical functions often have their usual name (but not e.g. arsinh, etc), but capitalized (e.g. `Sin`, `Exp`, `Ln`). Round brackets '`()`' are used for grouping, while square brackets '`[]`' indicate function or operator arguments:

```
In[1]:=  Sin[x]^2 + Cos[x]^2 // Simplify
In[2]:=  Expand[(x+y)^3]
In[3]:=  D[x^3*Exp[-x],x]
In[4]:=  Integrate[x*Sin[x], x]      (* indefinite integral *)
```

Grouping of arguments in *lists* is done with curly braces '{}':

```
{In[5]:= } Integrate[Sin[x]/x, {x, 0, Infinity}] (* definite integral *)
```

The result of the last operation can be recalled using '%', the second last output is '%%', etc.

A backslash '\' can be used for continuation lines, while a semicolon ';' separates multiple statements in onw line.

C.2 Mathematical constants

`Pi`: $\pi \approx 3.141592653590$

`E`: $e \approx 2.718281828459$

`I`: $\mathrm{i} = \sqrt{-1}$

`Infinity`: ∞

`EulerGamma`: $\gamma \approx 0.577215664$

`Catalan`: $C \approx 0.9159655942$

C.3 Floating-point approximations

To get the first 40 digits of Catalan's constant, use the `N` (numerical value) function:

```
In[1]:=  N[Pi]        (* default precision [~5 digits] *)
In[1]:=  Pi // N      (* same thing *)
In[1]:=  N[Pi,40]     (* 40 digits *)
```

C.4 Some mathematical functions

`Sqrt[z]`: square root

`Sin[z]`, `Cos[z]`, `Tan[z]`, `Cot[z]`: trigonometric functions

`ArcSin[z]`, `ArcCos[z]`, `ArcTan[z]`, `ArcCot[z]`: cyclometric functions

`Sinh[z]`, `Cosh[z]`, `Tanh[z]`, `Coth[z]`: hyperbolic functions

`ArcSinh[z]`, `ArcCosh[z]`, `ArcTanh[z]`, `ArcCoth[z]`: area (inverse hyperbolic) functions

`Exp[z]`, `Log[z]`: exponential function and natural logarithm

`Log[10,z]`: base-10 logarithm

More esoteric mathematical functions:

`BesselJ[n,z]`: Bessel function of first kind

`HermiteH[n,z]`: Hermite polynomial

`UnitStep[x]`: Heaviside step function

`DiracDelta[x]`: Delta function

`Fibonacci[z]`: Fibonacci number

`Prime[z]`: Nth prime number

C.5 Algebra and simplification

```
In[1]:=  Nest[Log,x,3]              (* iterated log *)

In[1]:=  Solve[x^2-9==0, x]         (*yields {{x -> -3}, {x -> 3}} *)
In[1]:=  x ./ Solve[x^2-9==0, x]    (*yields { -3, 3}  *)

In[1]:=  FindRoot[Tan[x]==x, {x, 4.4}] (* numerical root-finding *)
In[1]:=  NRoots[x^4 - 3 x^3 + 1 == 0, x] (* numerically find all roots of polynomial *)


In[1]:=  Factor[x^2 + 4 c x + 4 c^2]
In[2]:=  Factor[x^2 + 9, GaussianIntegers->True]

In[1]:=  Expand[(x + 2 c)^2]

In[1]:=  Together[1/(1+x)+1/(1-x)]   (* common denominator *)
In[2]:=  Apart[1/(1-x^2)]            (* split fraction *)

In[1]:=  Collect[x y + x^2 - 2 (y+1) x, y]

In[1]:=  Simplify[Sin[x]^2 + Cos[x]^2]
In[1]:=  Sin[x]^2 + Cos[x]^2 // Simplify     (* ditto *)
In[1]:=  FullySimplify[Sin[x]^2 + Cos[x]^2]  (* similar *)

In[1]:=  a + Log[E^y] /. Log[E^z_] -> z      (* manual transformation rule *)
```

```
In[1]:=  Log[E^z_] -> z (* global transformation rule [acts on all following expressions] *)
In[1]:=  fac[n_] := n fac[n-1]; fac[0] = 1
```

C.6 Calculus and similar

```
In[1]:=  D[Exp(-x)*x^n, x]                 (* derivative *)
In[2]:=  D[(x+y+z)^n, y]                   (* partial derivative *)

In[1]:=  Integrate[(x+y)^3, x]             (* indefinite integral *)
In[1]:=  Integrate[(x+y)^3,{x, 0, 2 y}]    (* definite integral *)

In[1]:=  NIntegrate[Sin[x]/Sqrt[x], {x,0,5}]  (* numerical integration *)
In[1]:=  NIntegrate[Sin[x]/Sqrt[x], {x,0,Infinity}, Method->Oscillatory]

In[1]:=  Sum[n^2, {k, 1, n}]               (* indefinite sum *)
In[2]:=  Sum[1/k^2, {k, 1, Infinity}]      (* definite sum *)

In[1]:=  Limit[Tan[x], x->Pi/2, Direction->1]  (* from left *)

In[1]:=  DSolve[y'[x]==y[x]+x, y[x], x]    (* solve differential equation *)
In[w]:=  DSolve[y''[x]+y[x]==0, y[x], x]   (* solve differential equation *)
```

C.7 Defining constants and functions

```
In[1]:=  c = 17                            (* constant *)
In[1]:=  f[x_] := Sin[x] Exp[x]            (* function *)
```

The '`:=`' *defers* evaluation to the time when '`f`' is called.

C.8 Logical operators

`==` equality ('`a == b`')

`!=` inequality ('`a != b`')

<, >, <=, >=

C.9 Plotting

```
In[1]:= Plot[Sin[x]/x, {x,-2,2}]          (* 2-dimensional *)
In[2]:= Plot[{Sin[x], x, x-x^3/6, x-x^3/6+x^5/120}, {x,-2,2}]
In[3]:= ParametricPlot[Sin[2 x], Cos[3 x], {x,0,2*Pi}]  (* parametric *)

In[1]:= f[x_,y_] := Sin[2*x]/Exp[x]*Exp[-y^2]
In[2]:= Plot3D[f[x,y], {x,-1,1}, {y,-1,1}]  (* surface plot *)
In[3]:= ContourPlot[f[x,y], {x,-1,1}, {y,-1,1}]
In[4]:= DensityPlot[f[x,y], {x,-1,1}, {y,-1,1}]
```

C.10 Evaluating expressions

```
In[1]:= x^2 /. x -> 5          (* evaluate for x=5 without modifying x *)
In[2]:= Cos[x] /. x -> {0, Pi}

In[1]:= sol = Solve[x^3 + 3 x^3 -x + 5 ==0, x]
In[2]:= x^3 + 3 x^3 -x + 5 /. sol  (* backsubstitution *)
```

C.11 List manipulation

```
In[1]:= {2,3,4} + 7 + {0,-2,2}^2
In[2]:= Join[{a,b}, {c,b,e}]   (* list concatenation -> {a,b,c,b,e} *)
In[3]:= Union[{a,b}, {c,b,e}]  (* set union -> {a,b,c,e} *)

In[1]:= {a,b,c,d,e}[[2]]       (* list element (counts from 1) -¿ b *)
```

C.12 Linear algebra

```
In[1]:= {a,b} . {c,d}                    (* dot product *)
In[1]:= Cross[{x1,x2,x3}, {y1,y2,y3}]    (* cross product *)
In[2]:= {{a,b},{c,d}} . {e,f}            (* matrix product *)

In[1]:= mat := {{0,-1},{1,0}}
```

```
In[2]:=  MatrixPower[mat,3]
In[3]:=  Table[%] // MatrixForm          (* nicer printing *)
In[4]:=  Table[%] // TraditionalForm

In[1]:=  Array[a, {3,3}]                 (* a[1,1] a[1,2] a[1,3]
                                            a[2,1] a[2,2] a[3,2]
                                            a[3,1] a[3,2] a[3,3] *)

In[1]:=  mat[[All,2]]                   (* second column *)
In[2]:=  mat[[2]]                       (* second row *)
In[3]:=  mat[[2,All]]                   (* second row *)

In[1]:=  Eigenvalues[mat]
In[1]:=  Eigenvectors[mat]
In[1]:=  Eigensystem[mat]
```

C.13 Miscellanea

```
In[1]:=  Clear[a, b, c]      (* clear values + defs for symbols *)
In[1]:=  Remove[a, b, c]     (* remove symbols cpompletely *)
                            (* I have no clue what the differnce is.. *)

In[1]:=  Permutations[{a, b, c}]

In[1]:=  Print["Verdaustig"]
```

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