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! DESCRIPTION: Program to compute the numerical solution of a non-linear
!               equation via efficient practical Quasi-Newton method using
!               BLAS and LAPACK
!
!               Option to save r_k if memory is sufficient
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program quasi_newton

  implicit none
  integer :: m,n,kmax,i,info,k, yesno, save_rk, tstart
  real(kind=8), dimension(:,:), allocatable :: A, J,s,rs
  real(kind=8), dimension(:), allocatable:: r,u,ipiv
  real(kind=8) :: dnrms,ddot ! BLAS functions
  real(kind=8) :: tau,t1,t2,t3,t4
  !indicator variable for cpu timer iteration loop called
  ! 0 if not called
  ! 1 if called
  tstart = 0
! ask user for discretisation parameter m, tollerance tau and max iterations
  print*, 'Specify m, tolerance, kmax<101: '
  read*, m,tau,kmax
  ! check for illegal max iterations
  if (kmax>100)then
    print*, 'illegal kmax inputed, compute using default (kmax=100)'
    kmax = 100
  end if
  ! Ask user if memory available to save r_k and produce table for q4c
  print*, 'Memory available to store computed r_k? (yes-1,no-0): '
  read*, save_rk
  !define n = (m-1)^2
  n=(m-1)**2
  allocate(A(m,n),J(m,n),r(n),u(n),ipiv(n),s(n,kmax),rs(n,kmax))
  u = 0.0_8
  s = 0.0_8
  if (save_rk==1) then
    rs = 0.0_8
  end if
  ! set k=1 for if else statements past loop to be valid
  k=1
  ! start timer for time taken to find U
  call cpu_time(t3)
  ! make m x n laplace matrix A
  call laplace(A,m)
  ! set r_0 = F(u_0)
  call func(A,u,m,r)
  ! save r_0 if memory
  if (save_rk ==1)then
    rs(:,1)=r
  end if
!is U_0 a solution for given tolerance?
  if (dnrm2(n,r,1)<=tau) then
    print*, 'tolerance reached at iteration 0'
  else
    !approximate jacobian B_0 is J
    call bzero(A,u,m,J,ipiv)
  ! start main quasi-newton procedure
    ! solve B_0s_0 = -r_0
    r = (-1.0_8)*r
    call dpbtrs('U',n,m-1,1,J,m,r,n,info)
    ! store s_0 in matrix s
    s(:,1) = r
    ! start iterative loop to calculate U st F(U)=0
    ! call timer for calculating average run
    !indicator variable tstart indicates that the cpu timer is called for t1
    tstart = 1

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call cpu_time(t1)
do k=1,kmax
!update solution U
  u = u + s(:, k)
!update r
  call func(A,u,m,r)
  if (save_rk ==1)then
    rs(:,k+1) = r
  end if
!is updated U a solution given tolerance?
  if (dnrm2(n,r,1)<=tau) then
    print*, 'tolernace reached at iteration', k
    exit
  end if
! Stopping citerion for max iterations.
  if (kmax == k) then
    print*, 'maximum number of iteration reached'
    exit
  end if
! solve  $B_0 \hat{s} = -r_{k+1}$  for  $\hat{s}$ . Note using storage r.
  r = (-1.0_8)*r
  call dpbtrs('U',n,m-1,1,J,m,r,n,info)
! if k>1, then compute sequence of rank 1 updates
  if (k>1) then
    do i=1,k-1
      ! computes constant times vector + vector using lapack
      ! Computes line 12 on pseudocode
      call daxpy(n,ddot(n,s(:,i)/dnrm2(n,s(:,i),1)**2,1,r,1), &
        s(:,i+1),1,r,1)
    end do
  end if
! computes the new  $s_{k+1}$ 
  s(:,k+1)= r/(1.0_8-ddot(n,s(:,k)/dnrm2(n,s(:,k),1)**2,1,r,1))
end do
end if
! computes the end time for both timers
call cpu_time(t2)
call cpu_time(t4)
! displays the solution of U if requested
print*, 'display solution U? (1=yes, 0=no): '
read*, yesno
if (yesno == 1)then
  print*, 'this is u: '
  do i=1,n
    print*, u(i)
  end do
end if
! prints half value if m is even
if (mod(m,2) ==0)then
  print*, 'This is the value at u(1/2,1/2): ', u((n+1)/2)
end if
! displays CPU times so user can replecate results from report
if (tstart ==1)then
  !iteration loop was run
  print*, 'average cpu time for one run of iteration loop: ', (t2-t1)/(k-1)
end if
print*, 'total cpu time to find solution U', (t4-t3)
! if enough memory, displays table of saved r_k norms, as described in q4c.
if (save_rk ==1)then
  write(*, '(A10," ",A20," ",A20," ",A20," ",A20)') &
    ' k', ' ||r_k||', ' ||r_{k+1}||/||r_k||^2' &
    ' ||r_{k+1}||/||r_k|| '
  print*, '-----'
  if (k==1)then
    write(*, '(I10, " ",E16.8)', advance='no') k,dnrm2(n,rs(:,k),1)
    print*, ' not computed...'
  end if
end if

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    else
      do i=1,k
        write(*, '(I10," ",E16.8," ",E16.8," ",E16.8," ",E16.8)') &
          i, dnorm2(n,rs(:,i),1), dnorm2(n,rs(:,i+1),1)/(dnrm2(n,rs(:,i),1)**2), &
          dnorm2(n,rs(:,i+1),1)/dnrm2(n,rs(:,i),1)
      end do
      write(*, '(I10, " ",E16.8)',advance='no') k+1,dnorm2(n,rs(:,k+1),1)
      print*, ' not computed...'
    end if
  end if
  !deallocate matrices and vectors
  deallocate(A,J,r,u,s,rs)
end program quasi_newton
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