# **CHS FORTRAN library Project**

#### What's the aim?

The goal is to provide a library of general Fortran modules.

## What is already there?

Alphabetically ordered modules:

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| Name              | One-Line description   |
|-------------------|--|
| cfortran.h        | C-include file for calling C-functions from Fortran  |
| mo_anneal         | Optimization algorithm Simulated Annealing & estimation of initial temperature   |
| mo_append         | Appends vectors and/ or matrixes like bash "cat" and "paste"   |
| mo_boxcox         | Box-Cox transformation, inverse transformation & estimating best exponent for transformation                             |
| mo_combinatorics  | Combinatorial algorithms, e.g. binomial coefficient and k-subsets  |
| mo_constants      | Mathematical and physical constants  |
| mo_corr           | Correlation function with Fast Fourier Transform, Auto- & Crosscorrelations via direct calculation                       |
| mo_dds            | Dynamically Dimensioned Search (DDS) and Modified DDS (MDDS)   |
| mo_delsa          | Distributed Evaluation of Local Sensitivity Analysis (DELSA)   |
| mo_elemeffects    | Calculation of parameter's Elementary Effect on a model/ function output   |
| mo_errormeasures  | Distance or error measures between two datasets, e.g. bias, RMSE   |
| mo_file_utils     | Utilities for file handling, e.g. search free unit   |
| mo_finish         | Routine to end program gracefully  |
| mo_fit            | Linear & polynomial fitting, and general fit with singular value decomposition   |
| mo_functions      | Special functions such as the Gamma function   |
| mo_groundwater    | Different solutions of groundwater-flow equation such as (extended) Thiem's and (extended) Theis' solutions              |
| mo_histo          | Histogram of data (useable also for variogram)   |
| mo_integrate      | Integration routines   |
| mo_interpol       | Linear interpolation for irregular grids   |
| mo_julian         | Converts Julian Day into Day, Month and Year, and vice versa; Standard and IMSL convention                               |
| mo_kernel         | Kernel regression and kernel density estimation for PDF and CDF  |
| mo_kind           | Definition of number precision   |
| mo_linear_algebra | Wrapper functions for LAPACK's F77 linear algebra routines + some convenience functions such as the diagonal of a matrix |
| mo_linfit         | Fit a straight line with model I or model II (geometric mean) regression without error bars on input                     |
| mo_mad            | Median absolute deviation test   |
| mo_mcmc           | Monte Carlo Markov Chain sampling of parameter distribution around optimum   |
| mo_message        | Write out message; works with num2str from mo_string_utils   |
| mo_minpack        | Optimization package minpack (F90 interfaces)  |
| mo_moment         | 1st to 4th moments, central and mixed central moments  |
| mo_ncread         | Reading nc files using the netcdf4 library   |
| mo_ncwrite        | Writing nc files using the netcdf4 library   |
| mo_nelmin         | Minimizes a function using the Nelder-Mead algorithm with the Applied Statistics algorithms No. 047.                     |
| mo_nml            | Routines to handle namelist files  |
| mo_nr             | Main numerical recipes module containing the interfaces  |

| mo_nrutil        | Numerical recipes utilities module  |
|------------------|---|
| mo_orderpack     | Orderpack 2.0 from Michel Olagnon provides order and unconditional, unique, and partial ranking, sorting, and permutation. Provides also convenience routines sort and sort_index |
| mo_ode_generator | Given N reactants generates & solves all the corresponding ODE system   |
| mo_ode_solver    | Iterative methods for the approximation of solutions of Ordinary Differential Equations (ODE)   |
| mo_opt_functions | Test functions for optimization routines  |
| mo_percentile    | Median, Percentiles   |
| mo_pi_index      | Parameter importance index PI or alternatively B index calculation.   |
| mo_poly          | Tests if a given 2D point lies inside, outside, or on edge/vertex of a 2D polygon, compute area and center of mass  |
| mo_quicksort     | Different implementations of Quicksort including an OpenMP version  |
| mo_remap         | Remaps a grid to another grid   |
| mo_sampling      | Random and Latin Hypercube Sampling for a set of parameters with Uniform(0,1) or Gaussian(0,1) Distribution   |
| mo_sce           | Optimization routine Shuffled Complex Evolution   |
| mo_sobol         | Sampling of parameters using Sobol sequences  |
| mo_sobol_index   | Sobol index (main and total effect)   |
| mo_sort          | Quicksort arrays or indices   |
| mo_specan        | Spectral analysis using FFT   |
| mo_spline        | Spline functions to approximate or interpolate data   |
| mo_string_utils  | Utilities for strings   |
| mo_template      | Module template demonstrating the coding standard of the library  |
| mo_timer         | Cpu time routines to allowing setting of multiple CPU timers  |
| mo_utils         | Provides general utilities such as comparisons of two reals, swapping of two elements in an array, etc.   |
| mo_xor4096       | Generating Uniform/ Gaussian Random Numbers using the xor4096 algorithm   |
| mo_xor4096_apps  | Wrapper functions for Random number generator xor4096 (Arrays of RNs, ranged RNs, Multivariate Normal Distribution)   |

# Modules ordered by category:

| Category          | Category   |  |  |
|-------------------|--|--|--|
| Name              | One-Line description   |  |  |
| Date/ Time        |  |  |  |
| mo_julian         | Converts Julian Day into Day, Month and Year, and vice versa; Standard and IMSL convention                               |  |  |
| mo_timer          | Cpu time routines to allowing setting of multiple CPU timers   |  |  |
| Input/ Output     |  |  |  |
| mo_file_utils     | Utilities for file handling, e.g. search free unit   |  |  |
| mo_ncread         | Reading nc files using the netcdf4 library   |  |  |
| mo_ncwrite        | Writing nc files using the netcdf4 library   |  |  |
| mo_nml            | Routines to handle namelist files  |  |  |
| Math              |  |  |  |
| mo_functions      | Special functions such as the Gamma function   |  |  |
| mo_integrate      | Integration routines   |  |  |
| mo_interpol       | Linear interpolation for irregular grids   |  |  |
| mo_linear_algebra | Wrapper functions for LAPACK's F77 linear algebra routines + some convenience functions such as the diagonal of a matrix |  |  |
| mo_ode_generator  | Given N reactants generates & solves all the corresponding ODE system  |  |  |
| mo_ode_solver     | Iterative methods for the approximation of solutions of Ordinary Differential  |  |  |

|                    | Equations (ODE)   |
|--------------------|---|
| mo_orderpack       | Orderpack 2.0 from Michel Olagnon provides order and unconditional, unique, and partial ranking, sorting, and permutation. Provides also convenience routines sort and sort_index |
| mo_pi_index        | Parameter importance index PI or alternatively B index calculation.   |
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| mo_xor4096         | Generating Uniform/ Gaussian Random Numbers using the xor4096 algorithm   |
| mo_xor4096_apps    | Wrapper functions for Random number generator xor4096 (Arrays of RNs, ranged RNs, Multivariate Normal Distribution)   |
| Miscellaneous      |   |
| cfortran.h         | C-include file for calling C-functions from Fortran   |
| mo_append          | Appends vectors and/ or matrixes like bash "cat" and "paste"  |
| mo_constants       | Mathematical and physical constants   |
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| mo_message         | Write out message; works with num2str from mo_string_utils  |
| mo_nr              | Main numerical recipes module containing the interfaces   |
| mo_nrutil          | Numerical recipes utilities module  |
| mo_poly            | Tests if a given 2D point lies inside, outside, or on edge/vertex of a 2D polygon, compute area and center of mass  |
| mo_remap           | Remaps a grid to another grid   |
| mo_string_utils    | Utilities for strings   |
| mo_template        | Module template demonstrating the coding standard of the library  |
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| Optimization / Fit | ·   |
| mo_anneal          | Optimization algorithm Simulated Annealing & estimation of initial temperature  |
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| mo_nelmin          | Minimizes a function using the Nelder-Mead algorithm with the Applied Statistics algorithms No. 047.  |
| mo_opt_functions   | Test functions for optimization routines  |
| mo_sce             | Optimization routine Shuffled Complex Evolution   |
| Statistics         |   |
| mo_boxcox          | Box-Cox transformation, inverse transformation & estimating best exponent for transformation  |
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| mo_corr          | Correlation function with Fast Fourier Transform, Auto- & Crosscorrelations via direct calculation |
|------------------|--|
| mo_errormeasures | Distance or error measures between two datasets, e.g. bias, RMSE                                   |
| mo_histo         | Histogram of data (useable also for variogram)   |
| mo_mad           | Median absolute deviation test   |
| mo_moment        | 1st to 4th moments, central and mixed central moments  |
| mo_percentile    | Median, Percentiles  |

Please update the two tables above, if you uploaded a tested, working module. If your module is still not documented or in beta-version please do NOT list it in the tables.

## **Note on Numerical Recipes**

- The directory <u>nr\_ori</u> contains the original *Numerical Recipes in Fortran 90* routines. It also includes PDFs of the two books *Numerical recipes in Fortran 77* and *Numerical recipes in Fortran90*. There is also a Windows help file *NR9F206H.HLP*.
- The directory <a href="nr\_chs">nr\_chs</a> contains copies of the routines that are already ported to the standard of this library. To use them: copy <a href="mailto:mo\_kind.f90">mo\_kind.f90</a> mo\_constant.f90, <a href="mailto:mo\_nrutil.f90">mo\_nrutil.f90</a>, and <a href="mo\_nr.f90">mo\_nr.f90</a> to your code. Also copy the routines needed from the <a href="mailto:nr\_chs">nr\_chs</a> directory, e.g. gamma.f90. Then include in your code for the gamma-example: USE mo\_nr, only: gamma
- To add a new subroutine that is not yet in *nr chs*, do the following:
  - Copy routine from nr\_ori to nr\_chs and move it from nr\_ori to nr\_ori/in\_nr\_chs.
  - In new routine
    - a. Change nrtype to mo kind.
    - b. Change nrutil to mo\_nrutil.
    - c. Change nr to mo\_nr.
    - d. Change I?B to I?.
    - e. Add USE mo constants if constants such as PI are used.
    - f. Make sp and dp versions.
  - Look for the interface in mo\_nr.f90 and change it accordingly, for example add the dp version
  - If you change input/output or similar of the routine, the original documentation in the PDF files is not valid anymore.
     Please add the documentation structure from mo\_template.f90 or consider making a completely new module (example mo\_sort.f90).
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# How to checkout the complete FORTRAN lib?

To checkout the library in a local directory also called FORTRAN\_chs\_lib:

```
svn checkout https://svn.ufz.de/svn/chs-svn/FORTRAN_chs_lib/
```

To checkout into a local folder with the local name "local\_name", which will be created if it does not exist yet:

```
svn checkout https://svn.ufz.de/svn/chs-svn/FORTRAN_chs_lib/ local_name/
```

This will check out the whole library with modules and test folders. To checkout only the module files:

```
svn checkout --depth=files https://svn.ufz.de/svn/chs-svn/FORTRAN_chs_lib/
```

#### How to contribute to the FORTRAN lib?

As we discussed and agreed with the Fortran programmers at our internal meeting, there are certain **programming rules** we all have to follow to share modules. A template which follows all the rules you can find under mo\_template.f90. Mainly the rules are:

1. Use the mo\_kind.f90 to declare your number precisions.

```
EXAMPLE:
use mo_kind, only : i4, dp
   integer(i4) :: a  ! To declare a 32-bit integer variable
   real(dp) :: b ! To declare a double precision real variable
```

2. All subroutines you contribute have to have a single and a double precision version which are combined in an INTERFACE.

```
EXAMPLE:

INTERFACE foo

MODULE PROCEDURE foo_SP, & ! Single precision subroutine
foo_DP ! Double precision subroutine
END INTERFACE foo
```

3. Just the interface routines are public, all others are private.

```
EXAMPLE:

PRIVATE

PUBLIC:: foo ! 1-line description of foo here

PUBLIC:: bar ! 1-line description of bar here

INTERFACE foo

MODULE PROCEDURE foo_SP, foo_DP

END INTERFACE foo

INTERFACE bar

MODULE PROCEDURE bar_SP, bar_DP

END INTERFACE bar
```

4. If you provide a function/ subroutine based on matrices you should allow for an optional MASK argument, if possible.

- 5. Documentation/ Comment the source code
  - a. Give 1-line descriptions after the public definition.
  - b. Documentation:
    - document before the individual routines;
    - do one documentation per interface, i.e. no separate docu. for sp and dp;

- follow the documentation structure before the function mean\_sp in mo\_template.f90;
- break comment lines at column 130 at most.
- c. Each module has to appear in the two tables above. Please include the module name and its one-line desciption only if the module is fully tested and documented.
- 6. Coding style
  - a. Sort routines alphabetically in the file and in the public definitions.
  - b. Break lines at column 130 at most.
  - c. Do not use tabs in files.
  - d. Each module should have a test directory: test/test\_mo\_xxx, which includes a test program. Include a check that states if the test worked or not (output message should include "o.k." or "failed", since these strings are grepped by command "make check"). In the subdirectory test/test\_mo\_xxx you simply link your modules, i.e. you do on the command prompt in the test directory: test/test mo xxx> In -s ../../mo kind.f90

test/test mo xxx> ln -s ../../mo xxx.f90

- e. The module should be tested with at least two different compilers (of different vendors), e.g. ifort and gfortran
- f. Use lowercase characters for the module name.

#### License

Not all files in the library are free software. The license is given in the 'License' section of the docstring of each routine.

There are 3 possibilities:

1. The routine is not yet released under the GNU Lesser General Public License.

This is marked by a text such as

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If you want to use this routine for publication or similar, please contact the author for possible co-authorship.

2. The routine is already released under the GNU Lesser General Public License

but if you use the routine in a publication or similar, you have to cite the respective publication, e.g.

If you use this routine in your work, you should cite the following reference Goehler M, J Mai, and M Cuntz (2013)

Use of eigendecomposition in a parameter sensitivity analysis of the Community Land Model, J Geophys Res 188, 904-921, doi:10.1002/jgrg.20072

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