# CS 467 Online Capstone Project (Fall 2022) GRAZING - NAG Library Replacement Final Report

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## Abstract

Grazing collisions between heavy nuclei has regained interest as a mechanism to synthesize new elements and exotic nuclei. The recent production of Sodium-39 (<sup>39</sup>Na), that is, the nucleus with 11 protons and a whopping 28 neutrons, confirms that transfer reactions is an important mechanism for the study of nuclei at the very extremes of stability. Current and planned accelerator facilities are making this possible. The new experimental opportunities has naturally spurred a renewed interest in the theory behind grazing collisions. In particular, the code GRAZING has been used extensively to predict possible outcomes, suitable projectile-target combinations and energies, and in identifying technical innovations that might be needed. The code is written in FORTRAN and uses the NAG Library for the many numerical calculations of the model. The requirement of a commercial license has hindered many research groups from running the code, particularly since funding for licensing is becoming a thing of the past in most academic institutions. This project was conceived to replace the NAG routines in GRAZING for open source or free implementations of the same numerical calculations.

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## 1 Introduction

In 1994, Aage Winther put forward a semi-classical model for grazing collisions [1] in which the classical motion of colliding nuclei was combined with the quantum mechanical calculation of collective-state excitation probabilities and nucleon transfers. The code GRAZING [2], written by the author of the model, calculates the trajectories and applies the quantum phenomena at the point of closest approach. The code outputs cross-sections of the reaction products, charge and mass distributions, angular and kinetic energy distributions, and Wilczinski plots. GRAZING is written in FORTRAN and uses the NAG Library [3] for various numerical calculations.

I recently published results of an extension to GRAZING, called GRAZING-F [4], in which the excited nuclei resulting from the model are allowed to decay by fission or neutron emission in competition. The demand by the scientific community for calculations with the new extension prompted the creation of a web application, written in PHP, which was hosted by OSU in a dedicated URL http://grazingf.oregonstate.edu (defunct). This site has been down for over a year, after the decommissioning of the Nuclear Chemistry Group of Prof. Walter Loveland. Fig 1 shows the front end of the former web interface. It has not been possible to host the application in another server because of the restrictions of the NAG Library license. It would require the purchase of a service plan to install the license key in another computer. This situation prompted the need to replace the commercial NAG routines for open-source or free numerical solutions.

## 2 The NAG Numerical Library

The NAG Numerical Library is a collection of routines developed and sold by the Numerical Algorithms Group <sup>1</sup>. It contains numerical solutions for solving a variety of problems, like finding roots of functions, maximum and minimum, curve or surface fitting of data, solving differential equations, etc. The first version of the library was written in Angol and FORTRAN and dates from 1971. In 1990 the library was extended to include the C language, and in 1992 the library incorporated LAPACK routines to include numerical linear regression solutions. Currently, the NAG Library supports the C, C++, FORTRAN, Java, Python and .NET languages.

In the past, a NAG license subscription was commonly purchased by most research institutions around the world. This meant many scientific programs were written using NAG routines, being readily available to scientist and researchers. Special funding existed for licensing of important software, like Digital VMS, various flavors of UNIX, including Solaris, Matlab and NAG. With the advent of open source, this practice became obsolete. Scientist were forced to purchase personal licenses. (Oregon State University recently decided to not renew its subscription of Elsevier journals. This will probably force scientists to purchase personal subscriptions.)

<sup>1</sup>https://www.nag.com/

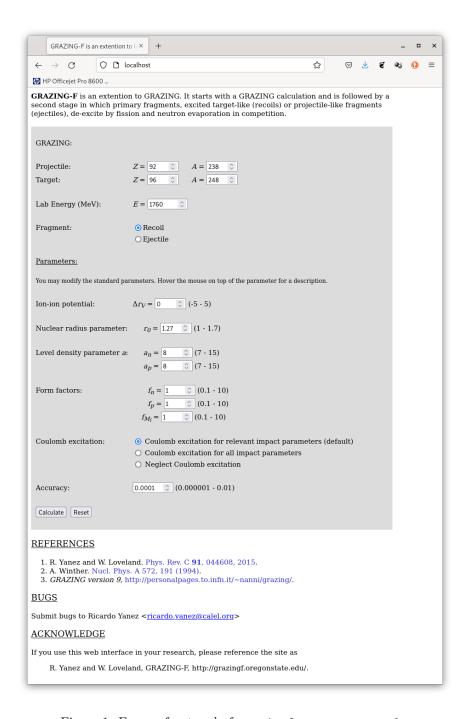


Figure 1: Former front-end of grazingf.oregonstate.edu.

# 3 The NAG routine calls by GRAZING

In this section, the NAG routines called by GRAZING and their replacements are described in detail and in alphabetical order.

### 3.1 C05ADF

The C05ADF routine locates a zero of a continuous function in a given interval by a combination of the methods of linear interpolation, extrapolation and bisection.

```
SUBROUTINE CO5ADF (A,B,EPS,ETA,F,X,IFAIL)
INTEGER IFAIL
REAL A,B,EPS,ETA,F,X
EXTERNAL F
```

A is the lower bound, B the upper bound, EPS and ETA are the tolerance and acceptance parameters and F is the external function supplied by the user. Upon exit, X is the approximation to zero and IFAIL=0 unless an error is detected.

The C05ADF routine is replaced by the Numerical Recipes ZBRENT function,

```
1 FUNCTION ZBRENT (FUNC, X1, X2, TOL)
2 REAL X1, X2, TOL
3 EXTERNAL FUNC
ZBRENT has been modified,
```

```
1 FUNCTION ZBRENT (FUNC, X1, X2, TOL, IFAIL)
```

- 2 REAL X1, X2, TOL
- 3 INTEGER IFAIL
- 4 EXTERNAL FUNC

where IFAIL=0 unless an error is detected. The changes to ZBRENT are distributed as a patch.

### 3.2 C05AVF

The routine C05AVF attempts to locate an interval containing a simple zero of a continuous function using a binary search. It uses reverse communication for evaluating the function.

```
SUBROUTINE CO5AVF(X,FX,H,BOUNDL,BOUNDU,Y,C,IND,IFAIL)
INTEGER IND,IFAIL
REAL X,FX,H,BOUNDL,BOUNDU,Y,C(11)
```

The path to this routine has not been found.

### 3.3 D01AMF

The D01AMF routine calculates an approximation to the integral of a function f(x) over an infinite or semi-infinite interval [a,b],

$$I = \int_{a}^{b} f(x)dx \tag{1}$$

```
SUBROUTINE DO1AMF(F,BOUND,INF,EPSABS,EPSREL,RESULT,ABSERR,W,LW,IW,LIW,IFAIL)
INTEGER INF,LW,IW(LIW),LIW,IFAIL
REAL F,BOUND,EPSABS,EPSREL,RESULT,ABSERR,W(LW)
EXTERNAL F
```

The D01AMF routine is based the QUADPACK routine QAGI [6]. D01AMF is replaced by QUADPACK routine DQAGI, the double precision version of QAGI.

### 3.4 D01ASF

The routine D01ASF calculates an approximation to the sine or the cosine transform of a function g over  $[a,\infty)$  for a user-specified value of  $\omega$ ,

$$I = \int_{a}^{\infty} g(x)\sin(\omega x)dx \tag{2}$$
$$I = \int_{a}^{\infty} g(x)\cos(\omega x)dx \tag{3}$$

$$I = \int_{a}^{\infty} g(x)\cos(\omega x)dx \tag{3}$$

- SUBROUTINE DO1ASF (G, A, OMEGA, KEY, EPSABS, RESULT, ABSERR,
- 1 LIMLST, LST, ERLST, RSLST, IERLST, W, LW, IW, LIW, IFAIL)
- INTEGER KEY, LIMLST, LST, IERLST (LIMLST), LW, IW(LIW), LIW, IFAIL
- REAL G, A, OMEGA, EPSABS, RESULT, ABSERR, ERLST(LIMLST), RSLST(LIMLST), W(LW)
- EXTERNAL G

The D01ASF routine is based upon the QUADPACK routine QAWFE [6]. D01ASF is replaced by QUADPACK routine QAWFE.

#### 3.5 D01GAF

The routine D01GAF integrates a function which is specified numerically at four or more points, over the whole of its specified range, using third-order finite-difference formulae with error estimates, according to a method due to Gill and Miller.

- SUBROUTINE DOIGAF (X, Y, N, ANS, ER, IFAIL) 1
- 2 INTEGER N, IFAIL
- 3 REAL X(N), Y(N), ANS, ER

The D01GAF routine is replaced by the routine FOURPT.

- SUBROUTINE FOURPT (X,Y,N,ANS,ER,IFAIL)
- 2 INTEGER N, IFAIL
- DOUBLE PRECISION X(N), Y(N), ANS, ER

The routine FOURPT is based upon the ANGOL routine published by Gill and Miller [7].

#### 3.6 D02BBF

The routine D02BBF solves an initial value problem for a first-order system of ordinary differential equations using Runge-Kutta methods.

- CALL DO2BBF(X, XEND, N, Y, TOL, IRELAB, FCN, OUTPUT, W, IFAIL)
- 2 INTEGER N, IFAIL
- REAL X, XEND, Y, TOL, IRELAB, OUTPUT, W
- EXTERNAL FCN

The D02BBF routine is based upon RKSUITE [8], which integrates,

$$y' = f(t, y) \tag{4}$$

given  $y(t_0) = y_0$ , where y is the vector of n solution components and t is the independent variable. D02BBF is replaced by RKSUITE.

#### 3.7 E01BEF

The routine E01BEF computes a monotonicity-preserving piecewise cubic Hermite interpolant to a set of data points.

- SUBROUTINE EO1BEF(N,X,F,D,IFAIL)
- INTEGER N, IFAIL
- REAL X(N),F(N),D(N)

The E01BEF routine is based upon the PCHIP [9] routine PCHIM. E01BEF is replaced by PCHIP routine DPCHIM,

```
1
     SUBROUTINE DPCHIM(N, X, F, D, INCFD, IERR)
     INTEGER N, IERR
     DOUBLE PRECISION X(N), F(INCFD, N), D(INCFD, N)
```

which is the double precision version of PCHIM.

#### 3.8 E01BFF

The routine E01BFF evaluates a piecewise cubic Hermite interpolant at a set of points.

```
1
     SUBROUTINE E01BFF(N, X, F, D, M, PX, PF, IFAIL)
     INTEGER N, M, IFAIL
     REAL X(N), F(N), D(N), PX(M), PF(M)
```

The E01BFF routine is based upon the PCHIP [9] routine PCHFE. E01BFF is replaced by PCHIP routine DPCHFE.

```
SUBROUTINE DPCHFE(N, X, F, D, INCFD, SKIP, NE, XE, FE, IERR)
     INTEGER N, NE, IERR
     DOUBLE PRECISION X(N), F(INCFD, N), D(INCFD, N), XE(NE), FE(NE)
3
     LOGICAL SKIP
```

which is the double precision version of PCHFE.

#### 3.9 E01BGF

The routine E01BGF evaluates a piecewise cubic Hermite interpolant and its first derivative at a set of points.

```
1
     SUBROUTINE E01BGF(N,X,F,D,M,PX,PF,PD,IFAIL)
2
     INTEGER N, M, IFAIL
     REAL X(N),F(N),D(N),PX(M),PF(M),PD(M)
```

The E01BGF routine is based upon the PCHIP [9] routine PCHFD. E01BGF is replaced by PCHIP routine DPCHFD,

```
SUBROUTINE DPCHFD (N, X, F, D, INCFD, SKIP, NE, XE, FE, DE, IERR)
1
2
     INTEGER N, NE, IERR
3
     DOUBLE PRECISION X(N), F(INCFD, N), D(INCFD, N), XE(NE), FE(NE), DE(NE)
     LOGICAL SKIP
```

which is the double precision version of PCHFD.

#### 3.10 S14AAF

The routine S14AAF returns the value of the Gamma function  $\Gamma(x)$ , via the routine name.

```
REAL FUNCTION S14AAF(X, IFAIL)
1
2
     INTEGER IFAIL
     REAL X
```

The S14AAF routine is substituted with a C wrapper function that calls the GNU C Library function tgamma(). The wrapper uses the C library functions for detecting errors defined in math.h, errno.h and fenv.h.

#### S14ABF 3.11

The S14ABF routine returns a value for the logarithm of the Gamma function,  $\ln \Gamma(x)$ , via the routine name.

```
REAL FUNCTION S14ABF(X, IFAIL)
2
     INTEGER IFAIL
3
```

The S14ABF routine is substituted with a C wrapper function that calls the GNU C Library function lgamma(). The wrapper uses the C library functions for detecting errors defined in math.h, errno.h and fenv.h.

### 3.12 S15ADF

The routine S15ADF returns the value of the complementary error function, erfc x, via the routine name.

```
1 REAL FUNCTION S15ADF(X,IFAIL)
2 INTEGER IFAIL
3 REAL X
```

The S15ADF routine is substituted with a C wrapper function that calls the GNU C Library function erfc(). The wrapper uses the C library functions for detecting errors defined in math.h, errno.h and fenv.h.

### 3.13 S18AEF

The routine S18AEF returns the value of the modified Bessel Function  $I_0(x)$ , via the routine name.

```
1 REAL FUNCTION S18AEF(X, IFAIL)
2 INTEGER IFAIL
3 REAL X
```

The S18AEF routine is replaced by the Numerical Recipes [5] function BESSIO,

```
1 FUNCTION BESSIO(X)
2 REAL X
```

## 3.14 S18AFF

The routine S18AFF returns the value of the modified Bessel Function  $I_1(x)$ , via the routine name.

```
1 REAL FUNCTION S18AFF(X, IFAIL)
2 INTEGER IFAIL
3 REAL X
```

The S18AFF routine is replaced by the Numerical Recipes [5] function BESSI1,

```
1 FUNCTION BESSI1(X)
2 REAL X
```

## 3.15 S18DEF

The routine S18DEF returns a sequence of values for the modified Bessel functions  $I_{\nu+n}(z)$  for complex z, non-negative  $\nu$  and n=0,1,...,N-1, with an option for exponential scaling.

```
SUBROUTINE S18DEF(FNU,Z,N,SCALE,CY,NZ,IFAIL)
INTEGER N,NZ,IFAIL
REAL FNU
COMPLEX Z,CY(N)
CHARACTER*1 SCALE
```

The S18DEF routine is based upon AMOS [10] routine CBESI. S18DEF is replaced by the AMOS routine ZBESI,

```
SUBROUTINE ZBESI(ZR,ZI,FNU,KODE,N,CYR,CYI,NZ,IERR)
```

which is the double precision complex version of CBESI.

## 3.16 X05BAF

The routine X05BAF returns the amount of processor time used since an unspecified previous time, via the routine name.

REAL FUNCTION X05BAF()

The X05BAF routine is substituted with a C wrapper function that calls the GNU C Library function clock().

## 4 Numerical Recipes in FORTRAN 77

Numerical Recipes in Fortran 77: The Art of Scientific Computing [5] contains numerical solutions for many problems in scientific computing. Whomever has purchased a copy of the book is entitled to use the machine readable programs for personal use. Distributing a copy is explicitly forbidden. It will be assumed that any interested person in GRAZING has a personal copy of this excellent book.

## 5 QUADPACK

QUADPACK [6] is a set of Fortran routines for integrating one-variable functions. QUADPACK has been integrated into Octave, the GNU Scientific Library and Scientific Python. QUADPACK is licensed as Public Domain and is found on Netlib.

## 6 RKSUITE - a suite of Runde-Kutta codes

RKSUITE [8] is a suite of Runde-Kutta codes for numerical solution of initial value problems of first order ordinary differential equations. RKSUITE is available free of charge to the scientific community. It has no discernible license.

## 7 PCHIP - Piecewise Cubic Hermite Interpolation Package

PCHIP [9] is a Fortran package for piecewise cubic Hermite interpolation of data. The PCHIP routines are part of the Slatec Library. PCHIP is found on Netlib.

## 8 AMOS - Bessel Functions

The AMOS [10] package is a suite of FORTRAN routines for evaluating Bessel functions of a complex argument and non-negative order. AMOS is found on Netlib.

## 9 Installation

The GRAZING NAG routine replacement project is hosted in GitHub [11].

## References

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