## fftpack5

#### NAME

FFTPACK5 - a FORTRAN library of fast Fourier transforms

### **SYNOPSIS**

Complex Transform Routines

<u>CFFT11</u>	1D complex initialization
<u>CFFT1B</u>	1D complex backward
<u>CFFT1F</u>	1D complex forward
<u>CFFT21</u> <u>CFFT2B</u> <u>CFFT2F</u>	2D complex initialization 2D complex backward 2D complex forward
<u>CFFTMI</u> <u>CFFTMB</u> <u>CFFTMF</u>	multiple complex initialization multiple complex backward multiple complex forward

#### Real Transform Routines

<u>RFFT11</u> <u>RFFT1B</u> <u>RFFT1F</u>	1D real initialization 1D real backward 1D real forward
<u>RFFT21</u>	2D real initialization
<u>RFFT2B</u>	2D real backward
<u>RFFT2F</u>	2D real forward

<u>RFFTMI</u>	multiple	real	initialization
<u>RFFTMB</u>	multiple	real	backward
<u>RFFTMF</u>	multiple	real	forward

Real Cosine Transform Routines

<u>COST1I</u>	1D real cosine	initialization	
COST1B	1D real cosine	backward	
COST1F	1D real cosine	forward	
<u>COSTMI</u>	multiple real of	cosine initializatio	n
<u>COSTMB</u>	multiple real of	cosine backward	
<u>COSTMF</u>	multiple real of	cosine forward	

Real Sine Transform Routines

<u>SINT11</u>	1D real sine initialization
<u>SINT1B</u>	1D real sine backward
<u>SINT1F</u>	1D real sine forward
<u>SINTMI</u>	multiple real sine initialization
<u>SINTMB</u>	multiple real sine backward
<u>SINTMF</u>	multiple real sine forward

Real Quarter-Cosine Transform Routines

<u>COSQ1I</u>	1D real quarter-cosine initialization
<u>COSQ1B</u>	1D real quarter-cosine backward
<u>COSQ1F</u>	1D real quarter-cosine forward
<u>COSQMI</u>	multiple real quarter-cosine initialization
<u>COSQMB</u>	multiple real quarter-cosine backward
<u>COSQMF</u>	multiple real quarter-cosine forward

```
SINQ111D real quarter-sine initializationSINQ1B1D real quarter-sine backwardSINQ1F1D real quarter-sine forwardSINQMImultiple real quarter-sine initializationSINQMBmultiple real quarter-sine backwardSINQMFmultiple real quarter-sine forward
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### DESCRIPTION

Library FFTPACK5 contains 1D, 2D, and multiple fast Fourier subroutines, written in Fortran 77, for transforming real and complex data, real even and odd wave data, and real even and odd quarter-wave data. All of the FFTPACK5 routines listed above are grouped in triplets e.g. {CFFT1I, CFFT1F, CFFT1B}. The suffix *I* denotes initialize, *F* denotes forward (as in forward transform) and *B* denotes backward. In an application program, before calling *B* or *F* routines for the first time, or before calling them with a different length, users must initialize an array by calling the *I* routine of the appropriate pair or triplet. Note that *I* routines need not be called each time before a B or F routine is called.

All of the transform routines in FFTPACK5 are normalized.

Error messages are written to unit 6 by routine XERFFT. The standard version of XERFFT issues an error message and halts execution, so that no FFTPACK routine will return to the calling program with error return IER different than zero. Users may consider modifying the STOP statement in order to call system-specific exception-handling facilities.

FFTPACK5 is written in standard Fortran 77 except for several instances where arrays of type REAL or COMPLEX are passed to a subroutine and used as a different type.

#### References

(1) Vectorizing the Fast Fourier Transforms, by Paul Swarztrauber, Parallel Computations, G. Rodrigue, ed., Academic Press, New York 1982.

(2) Fast Fourier Transforms Algorithms for Vector Computers, by Paul Swarztrauber, Parallel Computing, (1984) pp.45-63.

# cfft1i

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#### NAME

CFFT1I - initialization routine for CFFT1B and CFFT1F

#### **SYNOPSIS**

SUBROUTINE CFFT1I (N, WSAVE, LENSAV, IER) INTEGER N, LENSAV, IER REAL WSAVE(LENSAV)

#### DESCRIPTION

FFTPACK 5.0 subroutine CFFT1I initializes array WSAVE for use in its companion routines CFFT1B and CFFT1F. Routine CFFT1I must be called before the first call to CFFT1B or CFFT1F, and after whenever the value of integer N changes.

Input Arguments

- N Integer length of the sequence to be transformed. The transform is most efficient when N is a product of small primes.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*N + INT(LOG(REAL(N))) + 4.

Output Arguments

WSAVE Real work array with dimension LENSAV, containing the prime factors of N and also containing certain trigonometric values which will be used in routines CFFT1B or CFFT1F.

- IER = 0 successful exit
  - = 2 input parameter LENSAV not big enough

## cfft1b

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#### NAME

CFFT1B - complex backward fast Fourier transform

#### **SYNOPSIS**

SUBROUTINE CFFT1B (N, INC, C, LENC, WSAVE, LENSAV, WORK, LENWRK, IER) INTEGER N, INC, LENC, LENSAV, LENWRK, IER COMPLEX C(LENC) REAL WSAVE(LENSAV), WORK(LENWRK)

#### DESCRIPTION

FFTPACK 5.0 routine CFFT1B computes the one-dimensional Fourier transform of a single periodic sequence within a complex array. This transform is referred to as the backward transform or Fourier synthesis, transforming the sequence from spectral to physical space.

This transform is normalized since a call to CFFT1B followed by a call to CFFT1F (or vice-versa) reproduces the original array within roundoff error.

- N Integer length of the sequence to be transformed. The transform is most efficient when N is a product of small primes.
- INC Integer increment between the locations, in array C, of two consecutive elements within the sequence to be transformed.

- C Complex array of length LENC containing the sequence to be transformed.
- LENC Integer dimension of C array. LENC must be at least  $INC^{*}(N-1) + 1$ .
- WSAVE Real work array with dimension LENSAV. WSAVE's contents must be initialized with a call to subroutine CFFT1I before the first call to routine CFFT1F or CFFT1B for a given transform length N. WSAVE's contents may be re-used for subsequent calls to CFFT1F and CFFT1B with the same N.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*N + INT(LOG(REAL(N))) + 4.
- WORK Real work array of dimension LENWRK.
- LENWRK Integer dimension of WORK array. LENWRK must be at least 2\*N.

C For index J\*INC+1 where  $J=0, \ldots, N-1$ ,

```
C(J*INC+1) =
N-1
SUM C(K*INC+1)*EXP(I*J*K*2*PI/N)
K=0
```

```
where I=SQRT(-1).
```

At other indices, the output value of C does not differ from input.

IER = 0 successful exit
= 1 input parameter LENC not big enough
= 2 input parameter LENSAV not big enough
= 3 input parameter LENWRK not big enough

= 20 input error returned by lower level routine

# cfft1f

Return to Main Contents

#### NAME

CFFT1F - complex forward fast Fourier transform

#### **SYNOPSIS**

SUBROUTINE CFFT1F (N, INC, C, LENC, WSAVE, LENSAV, WORK, LENWRK, IER) INTEGER N, INC, LENC, LENSAV, LENWRK, IER COMPLEX C(LENC) REAL WSAVE(LENSAV), WORK(LENWRK)

#### DESCRIPTION

FFTPACK 5.0 routine CFFT1F computes the one-dimensional Fourier transform of a single periodic sequence within a complex array. This transform is referred to as the forward transform or Fourier analysis, transforming the sequence from physical to spectral space.

This transform is normalized since a call to CFFT1F followed by a call to CFFT1B (or vice-versa) reproduces the original array within roundoff error.

- N Integer length of the sequence to be transformed. The transform is most efficient when N is a product of small primes.
- INC Integer increment between the locations, in array C, of two consecutive elements within the sequence to be transformed.

- C Complex array of length LENC containing the sequence to be transformed.
- LENC Integer dimension of C array. LENC must be at least  $INC^{*}(N-1) + 1$ .
- WSAVE Real work array with dimension LENSAV. WSAVE's contents must be initialized with a call to subroutine CFFT1I before the first call to routine CFFT1F or CFFT1B for a given transform length N. WSAVE's contents may be re-used for subsequent calls to CFFT1F and CFFT1B with the same N.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*N + INT(LOG(REAL(N))) + 4.
- WORK Real work array of dimension LENWRK.
- LENWRK Integer dimension of WORK array. LENWRK must be at least 2\*N.

C For index J\*INC+1 where J=0,...,N-1 (that is, for the Jth element of the sequence),

```
C(J*INC+1) =
N-1
SUM C(K*INC+1)*EXP(-I*J*K*2*PI/N)
K=0
```

where I=SQRT(-1).

At other indices, the output value of C does not differ from input.

IER = 0 successful exit = 1 input parameter LENC not big enough = 2 input parameter LENSAV not big enough = 3 input parameter LENWRK not big enough = 20 input error returned by lower level routine

## cfft2i

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#### NAME

CFFT2I - initialization routine for CFFT2B, CFFT2F

#### **SYNOPSIS**

SUBROUTINE CFFT2I (L, M, WSAVE, LENSAV, IER) INTEGER L, M, LENSAV, IER

REAL WSAVE(LENSAV)

#### DESCRIPTION

FFTPACK 5.0 routine CFFT2I initializes real array WSAVE for use in its companion routines CFFT2F and CFFT2B for computing twodimensional fast Fourier transforms of complex data. Prime factorizations of L and M, together with tabulations of the trigonometric functions, are computed and stored in array WSAVE.

- L Integer number of elements to be transformed in the first dimension. The transform is most efficient when L is a product of small primes.
- M Integer number of elements to be transformed in the second dimension. The transform is most efficient when M is a product of small primes.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*(L+M) + INT(LOG(REAL(L))) + INT(LOG(REAL(M))) + 8.

- WSAVE Real work array with dimension LENSAV, containing the prime factors of L and M, and also containing certain trigonometric values which will be used in routines CFFT2B or CFFT2F.
- WSAVE Real work array with dimension LENSAV. The WSAVE array must be initialized with a call to subroutine CFFT2I before the first call to CFFT2B or CFFT2F, and thereafter whenever the values of L, M or the contents of array WSAVE change. Using different WSAVE arrays for different transform lengths or types in the same program may reduce computation costs because the array contents can be re-used.
- IER Integer error return
  - = 0 successful exit
  - = 2 input parameter LENSAV not big enough
  - = 20 input error returned by lower level routine

## cfft2b

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#### NAME

CFFT2B - complex, two-dimensional backward fast Fourier transform

### SYNOPSIS

SUBROUTINE CFFT2B (LDIM, L, M, C, WSAVE, LENSAV, WORK, LENWRK, IER) INTEGER L, M, LDIM, LENSAV, LENWRK, IER COMPLEX C(LDIM,M) REAL WSAVE(LENSAV), WORK(LENWRK)

### DESCRIPTION

FFTPACK 5.0 routine CFFT2B computes the two-dimensional discrete Fourier transform of a complex periodic array. This transform is known as the backward transform or Fourier synthesis, transforming from spectral to physical space.

Routine CFFT2B is normalized, in that a call to CFFT2B followed by a call to CFFT2F (or vice-versa) reproduces the original array within roundoff error.

Input Arguments

LDIM Integer first dimension of two-dimensional complex array C.

L Integer number of elements to be transformed in the first dimension of the two-dimensional complex array C. The value of L must be less than or equal to that of LDIM. The transform is most efficient when L is a product of small primes.

- M Integer number of elements to be transformed in the second dimension of the two-dimensional complex array C. The transform is most efficient when M is a product of small primes.
- C Complex array of two dimensions containing the (L,M) subarray to be transformed. C's first dimension is LDIM, its second dimension must be at least M.
- WSAVE Real work array with dimension LENSAV. WSAVE's contents must be initialized with a call to subroutine CFFT2I before the first call to routine CFFT2F or CFFT2B with transform lengths L and M. WSAVE's contents may be re-used for subsequent calls to CFFT2F and CFFT2B with the same transform lengths L and M.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*(L+M) + INT(LOG(REAL(L))) + INT(LOG(REAL(M))) + 8.
- WORK Real work array.
- LENWRK Integer dimension of WORK array. LENWRK must be at least 2\*L\*M.

C Complex output array. For purposes of exposition, assume the index ranges of array C are defined by C(0:L-1,0:M-1).

For I=0,...,L-1 and J=0,...,M-1, the C(I,J)'s are given in the traditional aliased form by

L-1 M-1 C(I,J) = SUM SUM C(L1,M1)\* L1=0 M1=0

EXP(SQRT(-1)\*2\*PI\*(I\*L1/L + J\*M1/M))

And in unaliased form, the C(I,J)'s are given by

where

LS= 
$$-L/2$$
 and LF=L/2-1 if L is even;  
LS= $-(L-1)/2$  and LF= $(L-1)/2$  if L is odd;  
MS=  $-M/2$  and MF= $M/2-1$  if M is even;  
MS= $-(M-1)/2$  and MF= $(M-1)/2$  if M is odd;

and

C(L1,M1) = C(L1+L,M1) if L1 is zero or negative; C(L1,M1) = C(L1,M1+M) if M1 is zero or negative;

The two forms give different results when used to interpolate between elements of the sequence.

IER Integer error return = 0 successful exit = 2 input parameter LENSAV not big enough = 3 input parameter LENWRK not big enough = 5 input parameter L > LDIM = 20 input error returned by lower level routine

## cfft2f

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#### NAME

CFFT2F - complex, two-dimensional forward fast Fourier transform

## SYNOPSIS

```
SUBROUTINE CFFT2F (LDIM, L, M, C, WSAVE, LENSAV,

WORK, LENWRK, IER)

INTEGER L, M, LDIM, LENSAV, LENWRK, IER

COMPLEX C(LDIM,M)

REAL WSAVE(LENSAV), WORK(LENWRK)
```

### DESCRIPTION

FFTPACK 5.0 routine CFFT2F computes the two-dimensional discrete Fourier transform of a complex periodic array. This transform is known as the forward transform or Fourier analysis, transforming from physical to spectral space.

Routine CFFT2F is normalized, in that a call to CFFT2F followed by a call to CFFT2B (or vice-versa) reproduces the original array within roundoff error.

Input Arguments

LDIM Integer first dimension of two-dimensional complex array C.

L Integer number of elements to be transformed in the first

dimension of the two-dimensional complex array C. The value of L must be less than or equal to that of LDIM. The transform is most efficient when L is a product of small primes.

- M Integer number of elements to be transformed in the second dimension of the two-dimensional complex array C. The transform is most efficient when M is a product of small primes.
- C Complex array of two dimensions containing the (L,M) subarray to be transformed. C's first dimension is LDIM, its second dimension must be at least M.
- WSAVE Real work array with dimension LENSAV. WSAVE's contents must be initialized with a call to subroutine CFFT2I before the first call to routine CFFT2F or CFFT2B with transform lengths L and M. WSAVE's contents may be re-used for subsequent calls to CFFT2F and CFFT2B having those same transform lengths.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*(L+M) + INT(LOG(REAL(L))) + INT(LOG(REAL(M))) + 8.
- WORK Real work array.
- LENWRK Integer dimension of WORK array. LENWRK must be at least 2\*L\*M.

Output Arguments

C Complex output array. For purposes of exposition, assume the index ranges of array C are defined by C(0:L-1,0:M-1).

For  $I=0, \ldots, L-1$  and  $J=0, \ldots, M-1$ , the C(I,J)'s are given in the traditional aliased form by

And in unaliased form, the C(I,J)'s are given by

LF MF C(I,J) = 1/(L\*M)\*SUM SUM C(L1,M1)\* L1=LS M1=MS

EXP(-SQRT(-1)\*2\*PI\*(I\*L1/L + J\*M1/M))

where

LS= -L/2 and LF=L/2-1 if L is even; LS=-(L-1)/2 and LF=(L-1)/2 if L is odd; MS= -M/2 and MF=M/2-1 if M is even; MS=-(M-1)/2 and MF=(M-1)/2 if M is odd;

and

C(L1,M1) = C(L1+L,M1) if L1 is zero or negative; C(L1,M1) = C(L1,M1+M) if M1 is zero or negative;

The two forms give different results when used to interpolate between elements of the sequence.

IER Integer error return

- = 0 successful exit
- = 2 input parameter LENSAV not big enough
- = 3 input parameter LENWRK not big enough
- = 5 input parameter L > LDIM
- = 20 input error returned by lower level routine

## cfftmi

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#### NAME

CFFTMI - initialization routine for CFFTMB and CFFTMF

#### **SYNOPSIS**

SUBROUTINE CFFTMI (N, WSAVE, LENSAV, IER) INTEGER N, LENSAV, IER REAL WSAVE(LENSAV)

#### DESCRIPTION

FFTPACK 5.0 subroutine CFFTMI initializes array WSAVE for use in its companion routines CFFTMB and CFFTMF. Routine CFFTMI must be called before the first call to CFFTMB or CFFTMF, and after whenever the value of integer N changes.

Input Arguments

- N Integer length of each sequence to be transformed. The transform is most efficient when N is a product of small primes.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*N + INT(LOG(REAL(N))) + 4.

Output Arguments

WSAVE Real work array with dimension LENSAV, containing the prime factors of N and also containing certain trigonometric values which will be used in routines CFFTMB or CFFTMF.

#### IER = 0 successful exit

= 2 input parameter LENSAV not big enough

## cfftmb

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#### NAME

CFFTMB - complex, multiple backward fast Fourier transform

### SYNOPSIS

SUBROUTINE CFFTMB (LOT, JUMP, N, INC, C, LENC, WSAVE, LENSAV, WORK, LENWRK, IER) INTEGER LOT, JUMP, N, INC, LENC, LENSAV, LENWRK, IER COMPLEX C(LENC) REAL WSAVE(LENSAV), WORK(LENWRK)

### DESCRIPTION

FFTPACK 5.0 routine CFFTMB computes the one-dimensional Fourier transform of multiple periodic sequences within a complex array. This transform is referred to as the backward transform or Fourier synthesis, transforming the sequences from spectral to physical space.

This transform is normalized since a call to CFFTMF followed by a call to CFFTMB (or vice-versa) reproduces the original array within roundoff error.

- LOT Integer number of sequences to be transformed within array C.
- JUMP Integer increment between the locations, in array C, of the first elements of two consecutive sequences to be transformed.

- N Integer length of each sequence to be transformed. The transform is most efficient when N is a product of small primes.
- INC Integer increment between the locations, in array C, of two consecutive elements within the same sequence to be transformed.
- C Complex array containing LOT sequences, each having length N, to be transformed. C can have any number of dimensions, but the total number of locations must be at least LENC.
- LENC Integer dimension of C array. LENC must be at least (LOT-1)\*JUMP + INC\*(N-1) + 1.
- WSAVE Real work array of length LENSAV. WSAVE's contents must be initialized with a call to subroutine CFFTMI before the first call to routine CFFTMF or CFFTMB for a given transform length N.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*N + INT(LOG(REAL(N))) + 4.
- WORK Real work array of dimension LENWRK.
- LENWRK Integer dimension of WORK array. LENWRK must be at least 2\*LOT\*N.

C For index L\*JUMP+J\*INC+1 where J=0,...,N-1 and L=0,...,LOT-1, (that is, for the Jth element of the Lth sequence),

C(L\*JUMP+J\*INC+1) =

N-1 SUM C(L\*JUMP+K\*INC+1)\*EXP(I\*J\*K\*2\*PI/N)

```
K=0
where I=SQRT(-1).
At other indices, the output value of C does not differ
from input.
= 0 successful exit
= 1 input parameter LENC not big enough
= 2 input parameter LENSAV not big enough
= 3 input parameter LENWRK not big enough
= 4 input parameters INC, JUMP, N, LOT are not consistent.
    The parameters integers INC, JUMP, N and LOT are
    consistent if equality
    I1*INC + J1*JUMP = I2*INC + J2*JUMP for I1, I2 < N
    and J1, J2 < LOT implies I1=I2 and J1=J2.
    For multiple FFTs to execute correctly, input variables
    INC, JUMP, N and LOT must be consistent ... otherwise at
    least one array element mistakenly is transformed more
    than once.
```

## cfftmf

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#### NAME

CFFTMF - complex, multiple forward fast Fourier transform

#### **SYNOPSIS**

SUBROUTINE CFFTMF (LOT, JUMP, N, INC, C, LENC, WSAVE, LENSAV,1WORK, LENWRK, IER)INTEGERLOT, JUMP, N, INC, LENC, LENSAV, LENWRK, IERCOMPLEXC(LENC)REALWSAVE(LENSAV), WORK(LENWRK)

#### DESCRIPTION

FFTPACK 5.0 routine CFFTMF computes the one-dimensional Fourier transform of multiple periodic sequences within a complex array. This transform is referred to as the forward transform or Fourier analysis, transforming the sequences from physical to spectral space.

This transform is normalized since a call to CFFTMF followed by a call to CFFTMB (or vice-versa) reproduces the original array within roundoff error.

- LOT Integer number of sequences to be transformed within array C.
- JUMP Integer increment between the locations, in array C, of the first elements of two consecutive sequences to be transformed.

- N Integer length of each sequence to be transformed. The transform is most efficient when N is a product of small primes.
- INC Integer increment between the locations, in array C, of two consecutive elements within the same sequence to be transformed.
- C Complex array containing LOT sequences, each having length N, to be transformed. C can have any number of dimensions, but the total number of locations must be at least LENC.
- LENC Integer dimension of C array. LENC must be at least (LOT-1)\*JUMP + INC\*(N-1) + 1.
- WSAVE Real work array of length LENSAV. WSAVE's contents must be initialized with a call to subroutine CFFTMI before the first call to routine CFFTMF or CFFTMB for a given transform length N.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*N + INT(LOG(REAL(N))) + 4.
- WORK Real work array of dimension LENWRK.
- LENWRK Integer dimension of WORK array. LENWRK must be at least 2\*LOT\*N.

C For index L\*JUMP + J\*INC +1 where J=0,...,N-1 and L=0,...,LOT-1, (that is, for the Jth element of the Lth sequence),

C(L\*JUMP+J\*INC+1) =

N-1 SUM C(L\*JUMP+K\*INC+1)\*EXP(-I\*J\*K\*2\*PI/N)

```
K=0
where I=SQRT(-1).
At other indices, the output value of C does not differ
from input.
= 0 successful exit
= 1 input parameter LENC not big enough
= 2 input parameter LENSAV not big enough
= 3 input parameter LENWRK not big enough
= 4 input parameters INC, JUMP, N, LOT are not consistent.
    The parameters integers INC, JUMP, N and LOT are
    consistent if equality
    I1*INC + J1*JUMP = I2*INC + J2*JUMP for I1, I2 < N
    and J1, J2 < LOT implies I1=I2 and J1=J2.
    For multiple FFTs to execute correctly, input variables
    INC, JUMP, N and LOT must be consistent ... otherwise at
    least one array element mistakenly is transformed more
    than once.
```

# rfft1i

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#### NAME

RFFT1I - initialization routine for RFFT1B and RFFT1F

#### **SYNOPSIS**

SUBROUTINE RFFT1I (N, WSAVE, LENSAV, IER) INTEGER N, LENSAV, IER REAL WSAVE(LENSAV)

#### DESCRIPTION

FFTPACK 5.0 subroutine RFFT1I initializes array WSAVE for use in its companion routines RFFT1B and RFFT1F. The prime factorization of N together with a tabulation of the trigonometric functions are computed and stored in array WSAVE. Separate WSAVE arrays are required for different values of N.

Input Arguments

- N Integer length of the sequence to be transformed. The transform is most efficient when N is a product of small primes.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least N + INT(LOG (REAL(N))) +4.

Output Arguments

WSAVE Real work array with dimension LENSAV, containing the prime factors of N and also containing certain trigonometric values which will be used in routines RFFT1B or RFFT1F.

#### IER = 0 successful exit

= 2 input parameter LENSAV not big enough

## rfft1b

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#### NAME

RFFT1B - real backward fast Fourier transform

#### **SYNOPSIS**

SUBROUTINE RFFT1B (N, INC, R, LENR, WSAVE, LENSAV, WORK, LENWRK, IER) INTEGER N, INC, LENR, LENSAV, LENWRK, IER REAL R(LENR), WSAVE(LENSAV), WORK(LENWRK)

#### DESCRIPTION

FFTPACK 5.0 routine RFFT1B computes the one-dimensional Fourier transform of a periodic sequence within a real array. This is referred to as the backward transform or Fourier synthesis, transforming the sequence from spectral to physical space.

This transform is normalized since a call to RFFT1B followed by a call to RFFT1F (or vice-versa) reproduces the original array within roundoff error.

- N Integer length of the sequence to be transformed. The transform is most efficient when N is a product of small primes.
- INC Integer increment between the locations, in array R, of two consecutive elements within the sequence.
- R Real array of length LENR containing the sequence to be transformed.

- LENR Integer dimension of R array. LENR must be at least  $INC^{*}(N-1) + 1$ .
- WSAVE Real work array o length LENSAV. WSAVE's contents must be initialized with a call to subroutine RFFT1I before the first call to routine RFFT1F or RFFT1B for a given transform length N.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least N + INT(LOG (REAL(N))) +4.
- WORK Real work array of dimension LENWRK.
- LENWRK Integer dimension of WORK array. LENWRK must be at N.

R Real output array R. For purposes of exposition, assume R's range of indices is given by R(0:(N-1)\*INC).

The output values of R are written over the input values. If N is even, set NH=N/2-1; then for  $J=0, \ldots, N-1$ 

R(J\*INC) = R(0) +

[(-1)\*\*J\*R((N-1)\*INC)]

- NH + SUM R((2\*N1-1)\*INC)\*COS(J\*N1\*2\*PI/N) N1=1
- NH + SUM R(2\*N1\*INC)\*SIN(J\*N1\*2\*PI/N) N1=1

If N is odd, set NH=(N-1)/2 and define R as above, except remove the expression in square brackets [].

- IER Integer error return
  - = 0 successful exit
  - = 1 input parameter LENR not big enough
  - = 2 input parameter LENSAV not big enough
  - = 3 input parameter LENWRK not big enough

## rfft1f

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#### NAME

RFFT1F - real backward fast Fourier transform

#### **SYNOPSIS**

SUBROUTINE RFFT1F (N, INC, R, LENR, WSAVE, LENSAV, WORK, LENWRK, IER) INTEGER N, INC, LENR, LENSAV, LENWRK, IER REAL R(LENR), WSAVE(LENSAV), WORK(LENWRK)

#### DESCRIPTION

FFTPACK 5.0 routine RFFT1F computes the one-dimensional Fourier transform of a periodic sequence within a real array. This is referred to as the forward transform or Fourier analysis, transforming the sequence from physical to spectral space.

This transform is normalized since a call to RFFT1F followed by a call to RFFT1B (or vice-versa) reproduces the original array within roundoff error.

- N Integer length of the sequence to be transformed. The transform is most efficient when N is a product of small primes.
- INC Integer increment between the locations, in array R, of two consecutive elements within the sequence.
- R Real array of length LENR containing the sequence to be transformed.

- LENR Integer dimension of R array. LENR must be at least  $INC^{*}(N-1) + 1$ .
- WSAVE Real work array of length LENSAV. WSAVE's contents must be initialized with a call to subroutine RFFT1I before the first call to routine RFFT1F or RFFT1B for a given transform length N.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least N + INT(LOG (REAL(N))) + 4.
- WORK Real work array of dimension LENWRK.
- LENWRK Integer dimension of WORK array. LENWRK must be at N.

R Real output array R. For purposes of exposition, assume R's range of indices is given by R(0:(N-1)\*INC).

Then

R(0) = SUM R(N1\*INC)/N N1=0

If N is even, set NH=N/2-1; if N is odd set NH=(N-1)/2; then for  $J=1, \ldots, NH$ 

R((2\*J-1)\*INC) =

N-1 2.\*SUM (R(N1\*INC)\*COS(J\*N1\*2\*PI/N)/N N1=0

and

R(2\*J\*INC) =

N-1 2.\*SUM (R(N1\*INC)\*SIN(J\*N1\*2\*PI/N)/N N1=0

Also if N is even then

## rfft2i

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#### NAME

RFFT2I - initialization routine for RFFT2B and RFFT2F

#### **SYNOPSIS**

SUBROUTINE RFFT2I (L, M, WSAVE, LENSAV, IER) INTEGER L, M, LENSAV, IER REAL WSAVE(LENSAV)

#### DESCRIPTION

FFTPACK 5.0 routine RFFT2I initializes real array WSAVE for use in its companion routines RFFT2F and RFFT2B for computing the twodimensional fast Fourier transform of real data. Prime factorizations of L and M, together with tabulations of the trigonometric functions, are computed and stored in array WSAVE. RFFT2I must be called prior to the first call to RFFT2F or RFFT2B. Separate WSAVE arrays are required for different values of L or M.

- L Integer number of elements to be transformed in the first dimension. The transform is most efficient when L is a product of small primes.
- M Integer number of elements to be transformed in the second dimension. The transform is most efficient when M is a product of small primes.
- LENSAV Integer number of elements in the WSAVE array. LENSAV must be at least L + M + INT(LOG(REAL(L))) + INT(LOG(REAL(M))) +8.

Output Arguments

- WSAVE Real work array with dimension LENSAV, containing the prime factors of L and M, and also containing certain trigonometric values which will be used in routines RFFT2B or RFFT2F.
- IER Integer error return
  - = 0 successful exit
  - = 2 input parameter LENSAV not big enough
  - = 20 input error returned by lower level routine

# rfft2b

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### NAME

RFFT2B - complex to real, two-dimensional backward fast Fourier transform

### SYNOPSIS

SUBROUTINE RFFT2B (LDIM, L, M, R, WSAVE, LENSAV, WORK, LENWRK, IER)
INTEGER LDIM, L, M, LENSAV, LENWRK, IER
REAL R(LDIM,M), WSAVE(LENSAV), WORK(LENWRK)

### DESCRIPTION

FFTPACK 5.0 routine RFFT2B computes the two-dimensional discrete Fourier transform of the complex Fourier coefficients a real periodic array. This transform is known as the backward transform or Fourier synthesis, transforming from spectral to physical space.

Routine RFFT2B is normalized: a call to RFFT2B followed by a call to RFFT2F (or vice-versa) reproduces the original array within roundoff error.

- LDIM Integer first dimension of the two-dimensional real array R, which must be at least 2\*(L/2+1).
- L Integer number of elements to be transformed in the first dimension of the two-dimensional real array R. The value of L must be less than or equal to that of LDIM. The transform is most efficient when L is a product of small primes.
- M Integer number of elements to be transformed in the second

dimension of the two-dimensional real array R. The transform is most efficient when M is a product of small primes.

- R Real array of two dimensions containing the L/2+1-by-M complex subarray of spectral coefficients. R's first dimension is LDIM and its second dimension must be at least as large as M.
- WSAVE Real work array of length LENSAV. WSAVE's contents must be initialized with a call to subroutine RFFT2I before the first call to routine RFFT2F or RFFT2B with lengths L and M. WSAVE's contents may be re-used for subsequent calls to RFFT2F and RFFT2B with the same transform lengths L and M.
- LENSAV Integer number of elements in the WSAVE array. LENSAV must be at least L + M + INT(LOG(REAL(L))) + INT(LOG(REAL(M))) +8.
- WORK Real array of dimension LENWRK, where LENWRK is defined below. WORK provides workspace, and its contents need not be saved between calls to routines RFFT2B and RFFT2F.
- LENWRK Integer number of elements in the WORK array. LENWRK must be at least LDIM\*M.

Output Arguments

R Real output array R of size LDIM-by-M, where LDIM is at least L. For purposes of exposition, assume the index ranges of array R are defined by R(0:L-1,0:M-1), and the complex Fouier coefficient array by C(0:L/2,0:M-2).

$$L/2 M-1$$
  
R(I,J) = SUM SUM C(L1,M1)  
L1=0 M1=0

\*EXP(SQRT(-1)\*2\*PI\*(I\*L1/L+J\*M1/M))

L-1 M-1

+ SUM SUM CONJ(C(L1,M1))

L1=L/2+1 M1=0

\*EXP(SQRT(-1)\*2\*PI\*(I\*(L-L1)/L+J\*M1/M))

IER Integer error return

- = 0 successful exit
- = 2 input parameter LENSAV not big enough
- = 3 input parameter LENWRK not big enough
- = 6 input parameter LDIM < 2\*(L/2+1)
- = 20 input error returned by lower level routine

# rfft2f

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### NAME

RFFT2F - real to complex, two-dimensional forward fast Fourier transform

### **SYNOPSIS**

SUBROUTINE RFFT2F (LDIM, L, M, R, WSAVE, LENSAV, WORK, LENWRK, IER)INTEGERLDIM, L, M, LENSAV, LENWRK, IERREALR(LDIM,M), WSAVE(LENSAV), WORK(LENWRK)

### DESCRIPTION

FFTPACK 5.0 routine RFFT2F computes the two-dimensional discrete Fourier transform of a real periodic array. This transform is known as the forward transform or Fourier analysis, transforming from physical to spectral space.

Routine RFFT2F is normalized: a call to RFFT2F followed by a call to RFFT2B (or vice-versa) reproduces the original array within roundoff error.

- LDIM Integer first dimension of the two-dimensional real array R, which must be at least 2\*(L/2+1).
- L Integer number of elements to be transformed in the first dimension of the two-dimensional real array R. The value of L must be less than or equal to that of LDIM. The transform is most efficient when L is a product of small primes.
- M Integer number of elements to be transformed in the second

dimension of the two-dimensional real array R. The transform is most efficient when M is a product of small primes.

- R Real array of two dimensions containing the L-by-M subarray to be transformed. R's first dimension is LDIM and its second dimension must be at least as large as M.
- WSAVE Real work array of length LENSAV. WSAVE's contents must be initialized with a call to subroutine RFFT2I before the first call to routine RFFT2F or RFFT2B with lengths L and M. WSAVE's contents may be re-used for subsequent calls to RFFT2F and RFFT2B with the same transform lengths.
- LENSAV Integer number of elements in the WSAVE array. LENSAV must be at least L + M + INT(LOG(REAL(L))) + INT(LOG(REAL(M))) +8.
- WORK Real array of dimension LENWRK which is defined below. WORK provides workspace, and its contents need not be saved between calls to routines RFFT2F and RFFT2B.
- LENWRK Integer number of elements in the WORK array. LENWRK must be at least LDIM\*M.

Output Arguments

R Real output array of two dimensions. Only half of the Fourier spectrum of R is computed and stored as a L/2+1-by- M complex array. The L wavenumbers stored are 0 through L/2+1. The leading dimension of R LDIM must be at least 2\*(L/2+1).

For purposes of exposition, assume the index ranges of a complex array C are defined by C(0:L/2,0:M-1).

For  $I=0, \ldots, L/2$  and  $J=0, \ldots, M-1$ , the C(I,J)'s are given in the traditional aliased form by

#### L-1 M-1

C(I,J) = 1/(L\*M)\*SUM SUM C(L1,M1)\* L1=0 M1=0 EXP(-SQRT(-1)\*2\*PI\*(I\*L1/L + J\*M1/M)) The complex C(I,J), I=0,...,L/2 and J=0,...,M-1 are stored in the real array R as: Re(C(I,J)) = R(2\*I+1,J+1) Im(C(I,J)) = R(2\*I+2,J+1). Integer error return = 0 successful exit = 2 input parameter LENSAV not big enough = 3 input parameter LENWRK not big enough = 6 input parameter LDIM < 2\*(L+1) = 20 input error returned by lower level routine

IER

# rfftmi

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### NAME

RFFTMI - initialization routine for RFFTMB and RFFTMF

### SYNOPSIS

SUBROUTINE RFFTMI (N, WSAVE, LENSAV, IER) INTEGER N, LENSAV, IER REAL WSAVE(LENSAV)

### DESCRIPTION

FFTPACK 5.0 subroutine RFFTMI initializes array WSAVE for use in its companion routines RFFTMB and RFFTMF. The prime factorization of N together with a tabulation of the trigonometric functions are computed and stored in array WSAVE. Separate WSAVE arrays are required for different values of N.

Input Arguments

- N Integer length of each sequence to be transformed. The transform is most efficient when N is a product of small primes.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least N + INT(LOG (REAL(N))) +4.

Output Arguments

WSAVE Real work array with dimension LENSAV, containing the prime factors of N and also containing certain trigonometric values which will be used in routines RFFTMB or RFFTMF.

#### IER = 0 successful exit

= 2 input parameter LENSAV not big enough

# rfftmb

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### NAME

RFFTMB - real, multiple backward fast Fourier transform

### SYNOPSIS

SUBROUTINE RFFTMB (LOT, JUMP, N, INC, R, LENR, WSAVE, LENSAV,1WORK, LENWRK, IER)INTEGERLOT, JUMP, N, INC, LENR, LENSAV, LENWRK, IERREALR(LENR), WSAVE(LENSAV), WORK(LENWRK)

### DESCRIPTION

FFTPACK 5.0 routine RFFTMB computes the one-dimensional Fourier transform of multiple periodic sequences within a real array. This transform is referred to as the backward transform or Fourier synthesis, transforming the sequences from spectral to physical space.

This transform is normalized since a call to RFFTMB followed by a call to RFFTMF (or vice-versa) reproduces the original array within roundoff error.

- LOT Integer number of sequences to be transformed within array R.
- JUMP Integer increment between the locations, in array R, of the first elements of two consecutive sequences to be transformed.
- N Integer length of each sequence to be transformed. The

transform is most efficient when N is a product of small primes.

- INC Integer increment between the locations, in array R, of two consecutive elements within the same sequence.
- R Real array containing LOT sequences, each having length N. R can have any number of dimensions, but the total number of locations must be at least LENR.
- LENR Integer dimension of R array. LENR must be at least (LOT-1)\*JUMP + INC\*(N-1) + 1.
- WSAVE Real work array of length LENSAV. WSAVE's contents must be initialized with a call to subroutine RFFTMI before the first call to routine RFFTMF or RFFTMB for a given transform length N.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least N + INT(LOG (REAL(N))) + 4.
- WORK Real work array of dimension LENWRK.
- LENWRK Integer dimension of WORK array. LENWRK must be at least LOT\*N.

Output Arguments

R Real output array R. For purposes of exposition, assume R's range of indices is given by R(0:(LOT-1)\*JUMP+(N-1)\*INC).

The output values of R are written over the input values. If N is even, set NH=N/2-1; then for  $I=0, \ldots, LOT-1$  and  $J=0, \ldots, N-1$ 

R(I\*JUMP+J\*INC) = R(I\*JUMP) +

[(-1)\*\*J\*R(I\*JUMP+(N-1)\*INC)]

+	NH SUM N1=1	R(I*JUMP+(2*N1-1)*INC)*COS(J*N1*2*PI/N)
+	NH SUM N1=1	R(I*JUMP+2*N1*INC)*SIN(J*N1*2*PI/N)
If N is odd, set $NH=(N-1)/2$ and define R as above, except remove the expression in square brackets [].		

#### IER Integer error return

- = 0 successful exit
  - = 1 input parameter LENR not big enough
  - = 2 input parameter LENSAV not big enough
  - = 3 input parameter LENWRK not big enough
  - = 4 input parameters INC, JUMP, N, LOT are not consistent.

The parameters integers INC, JUMP, N and LOT are consistent if equality I1\*INC + J1\*JUMP = I2\*INC + J2\*JUMP for I1,I2 < N and J1,J2 < LOT implies I1=I2 and J1=J2.

For multiple FFTs to execute correctly, input variables INC, JUMP, N and LOT must be consistent ... otherwise at least one array element mistakenly is transformed more than once.

# rfftmf

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### NAME

RFFTMF - real, multiple forward fast Fourier transform

### **SYNOPSIS**

SUBROUTINE RFFTMF (LOT, JUMP, N, INC, R, LENR, WSAVE, LENSAV,1WORK, LENWRK, IER)INTEGERLOT, JUMP, N, INC, LENR, LENSAV, LENWRK, IERREALR(LENR), WSAVE(LENSAV), WORK(LENWRK)

### DESCRIPTION

FFTPACK 5.0 routine RFFTMF computes the one-dimensional Fourier transform of multiple periodic sequences within a real array. This transform is referred to as the forward transform or Fourier analysis, transforming the sequences from physical to spectral space.

This transform is normalized since a call to RFFTMF followed by a call to RFFTMB (or vice-versa) reproduces the original array within roundoff error.

- LOT Integer number of sequences to be transformed within array R.
- JUMP Integer increment between the locations, in array R, of the first elements of two consecutive sequences to be transformed.
- N Integer length of each sequence to be transformed. The

transform is most efficient when N is a product of small primes.

- INC Integer increment between the locations, in array R, of two consecutive elements within the same sequence.
- R Real array containing LOT sequences, each having length N. R can have any number of dimensions, but the total number of locations must be at least LENR.
- LENR Integer dimension of R array. LENR must be at least (LOT-1)\*JUMP + INC\*(N-1) + 1.
- WSAVE Real work array o length LENSAV. WSAVE's contents must be initialized with a call to subroutine RFFTMI before the first call to routine RFFTMF or RFFTMB for a given transform length N.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least N + INT(LOG (REAL(N))) +4.
- WORK Real work array of dimension LENWRK.
- LENWRK Integer dimension of WORK array. LENWRK must be at least LOT\*N.

Output Arguments

R Real output array R. For purposes of exposition, assume R's range of indices is given by R(0:(LOT-1)\*JUMP+(N-1)\*INC).

Then for  $I=0, \ldots, LOT-1$ 

N-1 R(I\*JUMP) = SUM R(I\*JUMP+N1\*INC)/N N1=0

If N is even, set NH=N/2-1; if N is odd set NH=(N-1)/2; then for  $J=1, \ldots, NH$ 

R(I\*JUMP+(2\*J-1)\*INC) =

N-1 2.\*SUM (R(I\*JUMP+N1\*INC)\*COS(J\*N1\*2\*PI/N)/N N1 = 0

and

```
R(I*JUMP+2*J*INC) =
```

N-1 2.\*SUM (R(I\*JUMP+N1\*INC)\*SIN(J\*N1\*2\*PI/N)/N N1 = 0

Also if N is even then

```
R(I*JUMP+(N-1)*INC) =
```

N-1SUM (-1)\*\*N1\*R(I\*JUMP+N1\*INC)/N N1 = 0

TER Integer error return

- = 0 successful exit
- 1 input parameter LENR not big enough =
- 2 input parameter LENSAV not big enough =
- = 3 input parameter LENWRK not big enough
- 4 input parameters INC, JUMP, N, LOT are not consistent. =

```
The parameters integers INC, JUMP, N and LOT are
consistent if equality
I1*INC + J1*JUMP = I2*INC + J2*JUMP for I1, I2 < N
and J1,J2 < LOT implies I1=I2 and J1=J2.
```

For multiple FFTs to execute correctly, input variables INC, JUMP, N and LOT must be consistent ... otherwise at least one array element mistakenly is transformed more than once.

# cost1i

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### NAME

COST1I - initialization routine for COST1B and COST1F

## SYNOPSIS

SUBROUTINE COST1I (N, WSAVE, LENSAV, IER) INTEGER N, LENSAV, IER REAL WSAVE(LENSAV)

## DESCRIPTION

FFTPACK 5.0 subroutine COST1I initializes array WSAVE for use in its companion routines COST1F and COST1B. The prime factorization of N together with a tabulation of the trigonometric functions are computed and stored in array WSAVE. Separate WSAVE arrays are required for different values of N.

Input Arguments

- N Integer length of the sequence to be transformed. The transform is most efficient when N-1 is a product of small primes.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*N + INT(LOG (REAL(N))) +4.

Output Arguments

WSAVE Real work array with dimension LENSAV, containing the prime factors of N and also containing certain trigonometric values which will be used in routines COST1B or COST1F.

- Integer error return
  - 0 successful exit =
  - = 2 input parameter LENSAV not big enough
  - = 20 input error returned by lower level routine

IER

# cost1b

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#### NAME

COST1B - real backward cosine fast Fourier transform

### **SYNOPSIS**

SUBROUTINE COST1B (N, INC, R, LENR, WSAVE, LENSAV, WORK, LENWRK, IER) INTEGER N, INC, LENR, LENSAV, LENWRK, IER REAL R(LENR), WSAVE(LENSAV), WORK(LENWRK)

### DESCRIPTION

FFTPACK 5.0 routine COST1B computes the one-dimensional Fourier transform of an even sequence within a real array. This transform is referred to as the backward transform or Fourier synthesis, transforming the sequence from spectral to physical space.

This transform is normalized since a call to COST1B followed by a call to COST1F (or vice-versa) reproduces the original array within roundoff error.

- N Integer length of the sequence to be transformed. The transform is most efficient when N-1 is a product of small primes.
- INC Integer increment between the locations, in array R, of two consecutive elements within the sequence.
- R Real array of length LENR containing the sequence to be transformed.

- LENR Integer dimension of R array. LENR must be at least  $INC^{*}(N-1)+1$ .
- WSAVE Real work array of length LENSAV. WSAVE's contents must be initialized with a call to subroutine COST1I before the first call to routine COST1F or COST1B for a given transform length N. WSAVE's contents may be re-used for subsequent calls to COST1F and COST1B with the same N.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*N + INT(LOG (REAL(N))) +4.
- WORK Real work array of dimension at least LENWRK.
- LENWRK Integer dimension of WORK array. LENWRK must be at least N-1.

Output Arguments

R Real output array R. For purposes of exposition, assume R's range of indices is given by R(0:(N-1)\*INC).

The output values of R are written over the input values. For  $J=0, \ldots, N-1$ 

```
R(J*INC) =
```

N-1 SUM R(N1\*INC)\*COS(J\*N1\*PI/(N-1)) N1=0

IER Integer error return = 0 successful exit = 1 input parameter LENR not big enough = 2 input parameter LENSAV not big enough = 3 input parameter LENWRK not big enough = 20 input error returned by lower level routine

# cost1f

Return to Main Contents

### NAME

COST1F - real backward cosine fast Fourier transform

### **SYNOPSIS**

SUBROUTINE COST1F (N, INC, R, LENR, WSAVE, LENSAV, WORK, LENWRK, IER) INTEGER N, INC, LENR, LENSAV, LENWRK, IER REAL R(LENR), WSAVE(LENSAV), WORK(LENWRK)

### DESCRIPTION

FFTPACK 5.0 routine COST1F computes the one-dimensional Fourier transform of an even sequence within a real array. This transform is referred to as the forward transform or Fourier analysis, transforming the sequence from physical to spectral space.

This transform is normalized since a call to COST1F followed by a call to COST1B (or vice-versa) reproduces the original array within roundoff error.

- N Integer length of the sequence to be transformed. The transform is most efficient when N-1 is a product of small primes.
- INC Integer increment between the locations, in array R, of two consecutive elements within the sequence.
- R Real array of length LENR containing the sequence to be transformed.

- LENR Integer dimension of R array. LENR must be at least  $INC^{*}(N-1)+1$ .
- WSAVE Real work array of length LENSAV. WSAVE's contents must be initialized with a call to subroutine COST1I before the first call to routine COST1F or COST1B for a given transform length N. WSAVE's contents may be re-used for subsequent calls to COST1F and COST1B with the same N.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*N + INT(LOG (REAL(N))) +4.
- WORK Real work array of dimension at least LENWRK.
- LENWRK Integer dimension of WORK array. LENWRK must be at least N-1.

Output Arguments

R Real output array R. For purposes of exposition, assume R's range of indices is given by R(0:(N-1)\*INC).

The output values of R are written over the input values.

R(0) =

0.5 \* X(0) / (N-1)

- N-2 + SUM R(N1\*INC)/(N-1) N1=1
- +  $0.5 \times X((N-1) \times INC)/(N-1)$

```
For J=1, \ldots, N-2
R(J*INC) =
```

R(0)/(N-1)

- N-2
- + SUM 2.0\*(X(N1\*INC)\*COS(J\*N1\*PI/(N-1)))/(N-1) N1=1
- + ((-1)\*\*J)\*X((N-1)\*INC)/(N-1)

```
R((N-1)*INC) =
```

```
0.5 * X(0) / (N-1)
```

#### N-2

+ SUM R(N1\*INC)\*((-1)\*\*N1)/(N-1) N1=1

+ 0.5\*((-1)\*\*(N-1))\*X((N-1)\*INC)/(N-1)

#### IER Integer error return

- = 0 successful exit
- = 1 input parameter LENR not big enough
- = 2 input parameter LENSAV not big enough
- = 3 input parameter LENWRK not big enough
- = 20 input error returned by lower level routine

# costmi

Return to Main Contents

## NAME

COSTMI - initialization routine for COSTMB and COSTMF

# SYNOPSIS

SUBROUTINE COSTMI (N, WSAVE, LENSAV, IER) INTEGER N, LENSAV, IER REAL WSAVE(LENSAV)

# DESCRIPTION

FFTPACK 5.0 subroutine COSTMI initializes array WSAVE for use in its companion routines COSTMF and COSTMB. The prime factorization of N together with a tabulation of the trigonometric functions are computed and stored in array WSAVE. Separate WSAVE arrays are required for different values of N.

Input Arguments

- N Integer length of each sequence to be transformed. The transform is most efficient when N is a product of small primes.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*N + INT(LOG (REAL(N))) + 4

Output Arguments

WSAVE Real work array with dimension LENSAV, containing the prime factors of N and also containing certain trigonometric values which will be used in routines COSTMB or COSTMF.

- Integer error return
  - 0 successful exit =
  - = 2 input parameter LENSAV not big enough
  - = 20 input error returned by lower level routine

IER

# costmb

Return to Main Contents

### NAME

COSTMB - real, multiple backward cosine fast Fourier transform

### SYNOPSIS

SUBROUTINE COSTMB (LOT, JUMP, N, INC, R, LENR, WSAVE, LENSAV, WORK, LENWRK, IER) INTEGER LOT, JUMP, N, INC, LENR, LENSAV, LENWRK, IER REAL R(LENR), WSAVE(LENSAV), WORK(LENWRK)

### DESCRIPTION

FFTPACK 5.0 routine COSTMB computes the one-dimensional Fourier transform of multiple even sequences within a real array. This transform is referred to as the backward transform or Fourier synthesis, transforming the sequences from spectral to physical space.

This transform is normalized since a call to COSTMB followed by a call to COSTMF (or vice-versa) reproduces the original array within roundoff error.

- LOT Integer number of sequences to be transformed within array R.
- JUMP Integer increment between the locations, in array R, of the first elements of two consecutive sequences to be transformed.
- N Integer length of each sequence to be transformed. The

transform is most efficient when N-1 is a product of small primes.

- INC Integer increment between the locations, in array R, of two consecutive elements within the same sequence.
- R Real array containing LOT sequences, each having length N. R can have any number of dimensions, but the total number of locations must be at least LENR.
- LENR Integer dimension of R array. LENR must be at least (LOT-1)\*JUMP + INC\*(N-1)+ 1.
- WSAVE Real work array of length LENSAV. WSAVE's contents must be initialized with a call to subroutine COSTMI before the first call to routine COSTMF or COSTMB for a given transform length N. WSAVE's contents may be re-used for subsequent calls to COSTMF and COSTMB with the same N.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*N + INT(LOG (REAL(N))) +4.
- WORK Real work array of dimension at least LENWRK.
- LENWRK Integer dimension of WORK array. LENWRK must be at least LOT\*(N+1).

Output Arguments

R Real output array R. For purposes of exposition, assume R's range of indices is given by R(0:(LOT-1)\*JUMP+(N-1)\*INC).

The output values of R are written over the input values. For  $I=0, \ldots, LOT-1$  and  $J=0, \ldots, N-1$ 

R(I\*JUMP+J\*INC) =

```
SUM R(I*JUMP+N1*INC)*COS(J*N1*PI/(N-1))
N1=0
```

Integer error return IER

- 0 successful exit =
- 1 input parameter LENR not big enough =
- 2 input parameter LENSAV not big enough =
- 3 input parameter LENWRK not big enough =
- = 4 input parameters INC, JUMP, N, LOT are not consistent.

= 20 input error returned by lower level routine

The parameters integers INC, JUMP, N and LOT are consistent if equality I1\*INC + J1\*JUMP = I2\*INC + J2\*JUMP for I1, I2 < Nand J1,J2 < LOT implies I1=I2 and J1=J2.

For multiple FFTs to execute correctly, input variables INC, JUMP, N and LOT must be consistent, otherwise at least one array element mistakenly is transformed more than once.

# costmf

Return to Main Contents

### NAME

COSTMF - real, multiple forward cosine fast Fourier transform

## **SYNOPSIS**

SUBROUTINE COSTMF (LOT, JUMP, N, INC, R, LENR, WSAVE, LENSAV, WORK, LENWRK, IER) INTEGER LOT, JUMP, N, INC, LENR, LENSAV, LENWRK, IER REAL R(LENR), WSAVE(LENSAV), WORK(LENWRK)

### DESCRIPTION

FFTPACK 5.0 routine COSTMF computes the one-dimensional Fourier transform of multiple even sequences within a real array. This transform is referred to as the forward transform or Fourier analysis, transforming the sequences from physical to spectral space.

This transform is normalized since a call to COSTMF followed by a call to COSTMB (or vice-versa) reproduces the original array within roundoff error.

- LOT Integer number of sequences to be transformed within array R.
- JUMP Integer increment between the locations, in array R, of the first elements of two consecutive sequences to be transformed.
- N Integer length of each sequence to be transformed. The

transform is most efficient when N-1 is a product of small primes.

- INC Integer increment between the locations, in array R, of two consecutive elements within the same sequence.
- R Real array containing LOT sequences, each having length N. R can have any number of dimensions, but the total number of locations must be at least LENR.
- LENR Integer dimension of R array. LENR must be at least (LOT-1)\*JUMP + INC\*(N-1)+ 1.
- WSAVE Real work array of length LENSAV. WSAVE's contents must be initialized with a call to subroutine COSTMI before the first call to routine COSTMF or COSTMB for a given transform length N. WSAVE's contents may be re-used for subsequent calls to COSTMF and COSTMB with the same N.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*N + INT(LOG (REAL(N))) +4.
- WORK Real work array of dimension at least LENWRK.
- LENWRK Integer dimension of WORK array. LENWRK must be at least LOT\*(N+1).

Output Arguments

R Real output array R. For purposes of exposition, assume R's range of indices is given by R(0:(LOT-1)\*JUMP+(N-1)\*INC).

The output values of R are written over the input values.

For I=0,...,LOT-1
R(I\*JUMP) =

 $0.5 \times X(I \times JUMP) / (N-1)$ 

```
N-2
   + SUM R(I*JUMP+*N1*INC)/(N-1)
     N1=1
   + 0.5 \times X(I \times JUMP + (N-1) \times INC) / (N-1)
For I=0, \ldots, LOT-1 and J=1, \ldots, N-2
 R(I*JUMP+J*INC) =
     R(I*JUMP)/(N-1)
     N-2
   + SUM 2.0*(X(I*JUMP+*N1*INC)*COS(J*N1*PI/(N-1)))/(N-1)
     N1=1
   + ((-1)**J)*X(I*JUMP+(N-1)*INC)/(N-1)
For I=0, \ldots, LOT-1
 R(I*JUMP+(N-1)*INC) =
     0.5 \times X(I \times JUMP) / (N-1)
     N-2
   + SUM R(I*JUMP+*N1*INC)*((-1)**N1)/(N-1)
     N1=1
   + 0.5*((-1)**(N-1))*X(I*JUMP+(N-1)*INC)/(N-1)
Integer error return
= 0 successful exit
   1 input parameter LENR not big enough
=
= 2 input parameter LENSAV not big enough
   3 input parameter LENWRK not big enough
=
= 4 input parameters INC, JUMP, N, LOT are not consistent.
= 20 input error returned by lower level routine
     The parameters integers INC, JUMP, N and LOT are
     consistent if equality
     I1*INC + J1*JUMP = I2*INC + J2*JUMP for I1, I2 < N
     and J1, J2 < LOT implies I1=I2 and J1=J2.
     For multiple FFTs to execute correctly, input variables
```

IER

INC, JUMP, N and LOT must be consistent, otherwise at least one array element mistakenly is transformed more than once.

# sint1i

Return to Main Contents

### NAME

SINT1I - initialization routine for SINT1B and SINT1F

### **SYNOPSIS**

SUBROUTINE SINT1I (N, WSAVE, LENSAV, IER) INTEGER N, LENSAV, IER REAL WSAVE(LENSAV)

## DESCRIPTION

FFTPACK 5.0 subroutine SINT1I initializes array WSAVE for use in its companion routines SINT1F and SINT1B. The prime factorization of N together with a tabulation of the trigonometric functions are computed and stored in array WSAVE. Separate WSAVE arrays are required for different values of N.

Input Arguments

- N Integer length of the sequence to be transformed. The transform is most efficient when N+1 is a product of small primes.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least N/2 + N + INT(LOG (REAL(N))) + 4.

Output Arguments

WSAVE Real work array with dimension LENSAV, containing the prime factors of N and also containing certain trigonometric values which will be used in routines SINT1B or SINT1F.

- IER Integer error return
  - = 0 successful exit
  - = 2 input parameter LENSAV not big enough
  - = 20 input error returned by lower level routine

# sint1b

Return to Main Contents

### NAME

SINT1B - real backward sine fast Fourier transform

### **SYNOPSIS**

SUBROUTINE SINT1B (N, INC, R, LENR, WSAVE, LENSAV, WORK, LENWRK, IER) INTEGER N, INC, LENR, LENSAV, LENWRK, IER REAL R(LENR), WSAVE(LENSAV), WORK(LENWRK)

### DESCRIPTION

FFTPACK 5.0 routine SINT1B computes the one-dimensional Fourier transform of an odd sequence within a real array. This transform is referred to as the backward transform or Fourier synthesis, transforming the sequence from spectral to physical space.

This transform is normalized since a call to SINT1B followed by a call to SINT1F (or vice-versa) reproduces the original array within roundoff error.

- N Integer length of the sequence to be transformed. The transform is most efficient when N+1 is a product of small primes.
- INC Integer increment between the locations, in array R, of two consecutive elements within the sequence.
- R Real array of length LENR containing the sequence to be transformed.

- LENR Integer dimension of R array. LENR must be at least  $INC^{*}(N-1)+ 1$ .
- WSAVE Real work array of length LENSAV. WSAVE's contents must be initialized with a call to subroutine SINT1I before the first call to routine SINT1F or SINT1B for a given transform length N. WSAVE's contents may be re-used for subsequent calls to SINT1F and SINT1B with the same N.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least N/2 + N + INT(LOG (REAL(N))) + 4.
- WORK Real work array of dimension at least LENWRK.
- LENWRK Integer dimension of WORK array. Must be at least 2\*N+2.

Output Arguments

R Real output array. For purposes of exposition, assume R's range of indices is given by R(INC:N\*INC).

The output values of R are written over the input values. For  $J=1, \ldots, N$ 

R(J\*INC) =

```
N
SUM R(N1*INC)*SIN(J*N1*PI/(N+1))
N1=1
```

IER Integer error return = 0 successful exit = 1 input parameter LENR not big enough = 2 input parameter LENSAV not big enough = 3 input parameter LENWRK not big enough

= 20 input error returned by lower level routine

## sint1f

Return to Main Contents

### NAME

SINT1F - real forward sine fast Fourier transform

### SYNOPSIS

SUBROUTINE SINT1F (N, INC, R, LENR, WSAVE, LENSAV, WORK, LENWRK, IER) INTEGER N, INC, LENR, LENSAV, LENWRK, IER REAL R(LENR), WSAVE(LENSAV), WORK(LENWRK)

#### DESCRIPTION

FFTPACK 5.0 routine SINT1F computes the one-dimensional Fourier transform of an odd sequence within a real array. This transform is referred to as the forward transform or Fourier analysis, transforming the sequence from physical to spectral space.

This transform is normalized since a call to SINT1F followed by a call to SINT1B (or vice-versa) reproduces the original array within roundoff error.

- N Integer length of the sequence to be transformed. The transform is most efficient when N+1 is a product of small primes.
- INC Integer increment between the locations, in array R, of two consecutive elements within the sequence.
- R Real array of length LENR containing the sequence to be transformed.

- LENR Integer dimension of R array. LENR must be at least  $INC^{*}(N-1)+ 1$ .
- WSAVE Real work array of length LENSAV. WSAVE's contents must be initialized with a call to subroutine SINT1I before the first call to routine SINT1F or SINT1B for a given transform length N. WSAVE's contents may be re-used for subsequent calls to SINT1F and SINT1B with the same N.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least N/2 + N + INT(LOG (REAL(N))) + 4.
- WORK Real work array of dimension at least LENWRK.
- LENWRK Integer dimension of WORK array. Must be at least 2\*N+2.

IER

R Real output array R. For purposes of exposition, assume R's range of indices is given by R(INC:(N-1)\*INC).

The output values of R are written over the input values. For  $J=1,\ldots,N$ 

R(J\*INC) =

N SUM 2.\*R(N1\*INC)\*SIN(J\*N1\*PI/(N+1))/(N+1) N1=1

Integer error return
= 0 successful exit
= 1 input parameter LENR not big enough
= 2 input parameter LENSAV not big enough
= 3 input parameter LENWRK not big enough
= 20 input error returned by lower level routine

## sintmi

Return to Main Contents

#### NAME

SINTMI - initialization routine for SINTMB and SINTMF

### SYNOPSIS

SUBROUTINE SINTMI (N, WSAVE, LENSAV, IER) INTEGER N, LENSAV, IER REAL WSAVE(LENSAV)

### DESCRIPTION

FFTPACK 5.0 subroutine SINTMI initializes array WSAVE for use in its companion routines SINTMF and SINTMB. The prime factorization of N together with a tabulation of the trigonometric functions are computed and stored in array WSAVE. Separate WSAVE arrays are required for different values of N.

Input Arguments

- N Integer length of each sequence to be transformed. The transform is most efficient when N is a product of small primes.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least N/2 + N + INT(LOG (REAL(N))) + 4.

Output Arguments

WSAVE Real work array with dimension LENSAV, containing the prime factors of N and also containing certain trigonometric values which will be used in routines SINTMB or SINTMF.

- Integer error return
  - 0 successful exit =
  - = 2 input parameter LENSAV not big enough
  - = 20 input error returned by lower level routine

IER

## sintmb

Return to Main Contents

#### NAME

SINTMB - real, multiple backward sine fast Fourier transform

#### **SYNOPSIS**

SUBROUTINE SINTMB (LOT, JUMP, N, INC, R, LENR, WSAVE, LENSAV, WORK, LENWRK, IER) INTEGER LOT, JUMP, N, INC, LENR, LENSAV, LENWRK, IER REAL R(LENR), WSAVE(LENSAV), WORK(LENWRK)

### DESCRIPTION

FFTPACK 5.0 routine SINTMB computes the one-dimensional Fourier transform of multiple odd sequences within a real array. This transform is referred to as the backward transform or Fourier synthesis, transforming the sequences from spectral to physical space.

This transform is normalized since a call to SINTMB followed by a call to SINTMF (or vice-versa) reproduces the original array within roundoff error.

- LOT Integer number of sequences to be transformed within array R.
- JUMP Integer increment between the locations, in array R, of the first elements of two consecutive sequences.
- N Integer length of each sequence to be transformed. The

transform is most efficient when N+1 is a product of small primes.

- INC Integer increment between the locations, in array R, of two consecutive elements within the same sequence.
- R Real array containing LOT sequences, each having length N. R can have any number of dimensions, but the total number of locations must be at least LENR.
- LENR Integer dimension of R array. LENR must be at least (LOT-1)\*JUMP + INC\*(N-1)+ 1.
- WSAVE Real work array of length LENSAV. WSAVE's contents must be initialized with a call to subroutine SINTMI before the first call to routine SINTMF or SINTMB for a given transform length N. WSAVE's contents may be re-used for subsequent calls to SINTMF and SINTMB with the same N.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least N/2 + N + INT(LOG (REAL(N))) + 4.
- WORK Real work array of dimension at least LENWRK.
- LENWRK Integer dimension of WORK array. LENWRK must be at least LOT\*(2\*N+4).

Output Arguments

R Real output array. For purposes of exposition, assume R's range of indices is given by R(INC:(LOT-1)\*JUMP+N\*INC).

The output values of R are written over the input values. For  $I=0, \ldots, LOT-1$  and  $J=1, \ldots, N$ 

R(I\*JUMP+J\*INC) =

N SUM R(I\*JUMP+\*N1\*INC)\*SIN(J\*N1\*PI/(N+1)) N1=1

```
IER Integer error return
```

```
= 0 successful exit
```

- = 1 input parameter LENR not big enough
- = 2 input parameter LENSAV not big enough
- = 3 input parameter LENWRK not big enough
- = 4 input parameters INC, JUMP, N, LOT are not consistent.
- = 20 input error returned by lower level routine

```
The parameters integers INC, JUMP, N and LOT are
consistent if equality
I1*INC + J1*JUMP = I2*INC + J2*JUMP for I1,I2 < N
and J1,J2 < LOT implies I1=I2 and J1=J2.
```

```
For multiple FFTs to execute correctly, input variables INC, JUMP, N and LOT must be consistent ... otherwise at least one array element mistakenly is transformed more than once.
```

## sintmf

Return to Main Contents

#### NAME

SINTMF - real, multiple forward sine fast Fourier transform

#### **SYNOPSIS**

SUBROUTINE SINTMF (LOT, JUMP, N, INC, R, LENR, WSAVE, LENSAV, WORK, LENWRK, IER) INTEGER LOT, JUMP, N, INC, LENR, LENSAV, LENWRK, IER REAL R(LENR), WSAVE(LENSAV), WORK(LENWRK)

### DESCRIPTION

FFTPACK 5.0 routine SINTMF computes the one-dimensional Fourier transform of multiple odd sequences within a real array. This transform is referred to as the forward transform or Fourier analysis, transforming the sequences from physical to spectral space.

This transform is normalized since a call to SINTMF followed by a call to SINTMB (or vice-versa) reproduces the original array within roundoff error.

- LOT Integer number of sequences to be transformed within array R.
- JUMP Integer increment between the locations, in array R, of the first elements of two consecutive sequences to be transformed.

- N Integer length of each sequence to be transformed. The transform is most efficient when N+1 is a product of small primes.
- INC Integer increment between the locations, in array R, of two consecutive elements within the same sequence.
- R Real array containing LOT sequences, each having length N. R can have any number of dimensions, but the total number of locations must be at least LENR.
- LENR Integer dimension of R array. LENR must be at least (LOT-1)\*JUMP + INC\*(N-1)+ 1.
- WSAVE Real work array of length LENSAV. WSAVE's contents must be initialized with a call to subroutine SINTMI before the first call to routine SINTMF or SINTMB for a given transform length N. WSAVE's contents may be re-used for subsequent calls to SINTMF and SINTMB with the same N.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least N/2 + N + INT(LOG (REAL(N))) + 4.
- WORK Real work array of dimension at least LENWRK.
- LENWRK Integer dimension of WORK array. LENWRK must be at least LOT\*(2\*N+4).

R Real output array R. For purposes of exposition, assume R's range of indices is given by R(0:(LOT-1)\*JUMP+(N-1)\*INC).

The output values of R are written over the input values. For  $I=0, \ldots, LOT-1$  and  $J=1, \ldots, N$ 

R(I\*JUMP+J\*INC) =

Ν

SUM 2.\*R(I\*JUMP+\*N1\*INC)\*SIN(J\*N1\*PI/(N+1))/(N+1)

```
IER Integer error return
= 0 successful exit
= 1 input parameter LENR not big enough
= 2 input parameter LENSAV not big enough
= 3 input parameter LENWRK not big enough
= 4 input parameters INC,JUMP,N,LOT are not consistent.
```

```
The parameters integers INC, JUMP, N and LOT are
consistent if equality
I1*INC + J1*JUMP = I2*INC + J2*JUMP for I1,I2 < N
and J1,J2 < LOT implies I1=I2 and J1=J2.
```

For multiple FFTs to execute correctly, input variables INC, JUMP, N and LOT must be consistent ... otherwise at least one array element mistakenly is transformed more than once.

## cosq1i

Return to Main Contents

#### NAME

COSQ1I - initialization routine for COSQ1B and COSQ1F

### SYNOPSIS

SUBROUTINE COSQ1I (N, WSAVE, LENSAV, IER) INTEGER N, LENSAV, IER REAL WSAVE(LENSAV)

### DESCRIPTION

FFTPACK 5.0 subroutine COSQ1I initializes array WSAVE for use in its companion routines COSQ1F and COSQ1B. The prime factorization of N together with a tabulation of the trigonometric functions are computed and stored in array WSAVE. Separate WSAVE arrays are required for different values of N.

Input Arguments

- N Integer length of the sequence to be transformed. The transform is most efficient when N is a product of small primes.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*N + INT(LOG (REAL(N))) +4.

Output Arguments

WSAVE Real work array with dimension LENSAV, containing the prime factors of N and also containing certain trigonometric values which will be used in routines COSQ1B or COSQ1F.

- Integer error return
  - 0 successful exit =
  - = 2 input parameter LENSAV not big enough
  - = 20 input error returned by lower level routine

IER

## cosq1b

Return to Main Contents

#### NAME

COSQ1B - real, backward quarter-cosine fast Fourier transform

#### **SYNOPSIS**

SUBROUTINE COSQ1B (N, INC, R, LENR, WSAVE, LENSAV, WORK, LENWRK, IER) INTEGER N, INC, LENR, LENSAV, LENWRK, IER REAL R(LENR), WSAVE(LENSAV), WORK(LENWRK)

#### DESCRIPTION

FFTPACK 5.0 routine COSQ1B computes the one-dimensional Fourier transform of a sequence which is a cosine series with odd wave numbers. This transform is referred to as the backward transform or Fourier synthesis, transforming the sequence from spectral to physical space.

This transform is normalized since a call to COSQ1B followed by a call to COSQ1F (or vice-versa) reproduces the original array within roundoff error.

- N Integer number of elements to be transformed in the sequence. The transform is most efficient when N is a product of small primes.
- INC Integer increment between the locations, in array R, of two consecutive elements within the sequence.
- R Real array of length LENR containing the sequence to be transformed.

- LENR Integer dimension of R array. LENR must be at least  $INC^{*}(N-1)+ 1$ .
- WSAVE Real work array of length LENSAV. WSAVE's contents must be initialized with a call to subroutine COSQ1I before the first call to routine COSQ1F or COSQ1B for a given transform length N. WSAVE's contents may be re-used for subsequent calls to COSQ1F and COSQ1B with the same N.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*N + INT(LOG (REAL(N))) +4.
- WORK Real array of dimension LENWRK.
- LENWRK Integer dimension of WORK array. LENWRK must be at least N.

R Real output array. For purposes of exposition, assume R's range of indices is given by R(0:(N-1)\*INC).

The output values of R are written over the input values. For  $J=0, \ldots, N-1$ 

R(J\*INC) =

N-1 SUM R(N1\*INC)\*COS(J\*(2\*N1+1)\*PI/(2\*N)) N1=0

WSAVE Contains values initialized by subroutine COSQ1I that must not be destroyed between calls to routine COSQ1F or COSQ1B.

- = 0 successful exit
  = 1 input parameter LENR not big enough
  = 2 input parameter LENSAV not big enough
  = 3 input parameter LENWRK not big enough
- = 20 input error returned by lower level routine

## cosq1f

Return to Main Contents

#### NAME

COSQ1F - real, forward quarter-cosine fast Fourier transform

### SYNOPSIS

SUBROUTINE COSQ1F (N, INC, R, LENR, WSAVE, LENSAV, WORK, LENWRK, IER) INTEGER N, INC, LENR, LENSAV, LENWRK, IER REAL R(LENR), WSAVE(LENSAV), WORK(LENWRK)

### DESCRIPTION

FFTPACK 5.0 routine COSQ1F computes the one-dimensional Fourier transform of a sequence which is a cosine series with odd wave numbers. This transform is referred to as the forward transform or Fourier analysis, transforming the sequence from physical to spectral space.

This transform is normalized since a call to COSQ1F followed by a call to COSQ1B (or vice-versa) reproduces the original array within roundoff error.

- N Integer length of the sequence to be transformed. The transform is most efficient when N is a product of small primes.
- INC Integer increment between the locations, in array R, of two consecutive elements within the sequence.
- R Real array of length LENR containing the sequence to be transformed.

- LENR Integer dimension of R array. LENR must be at least  $INC^{*}(N-1)+1$ .
- WSAVE Real work array with dimension LENSAV. WSAVE's contents must be initialized with a call to subroutine COSQ1I before the first call to routine COSQ1F or COSQ1B for a given transform length N. WSAVE's contents may be re-used for subsequent calls to COSQ1F and COSQ1B with the same N.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*N + INT(LOG (REAL(N))) +4.
- WORK Real array of dimension LENWRK.
- LENWRK Integer dimension of WORK array. LENWRK must be at least N.

R Real output array R. For purposes of exposition, assume R's range of indices is given by R(0:(N-1)\*INC).

> The output values of R are written over the input values. For  $J=0, \ldots, N-1$

R(J\*INC) =

- R(0)/N
- N-1 + SUM 2.\*R(N1\*INC)\*COS((2\*J+1)\*N1\*PI/(2\*N))/N N1=1
- WSAVE Contains values initialized by subroutine COSQ1I that must not be destroyed between calls to routine COSQ1F or COSQ1B.

#### IER Integer error return

- = 0 successful exit
- = 1 input parameter LENR not big enough
- = 2 input parameter LENSAV not big enough
- = 3 input parameter LENWRK not big enough
- = 20 input error returned by lower level routine

## cosqmi

Return to Main Contents

### NAME

COSQMI - initialization routine for COSQMB and COSQMF

### SYNOPSIS

SUBROUTINE COSQMI (N, WSAVE, LENSAV, IER) INTEGER N, LENSAV, IER REAL WSAVE(LENSAV)

## DESCRIPTION

FFTPACK 5.0 subroutine COSQMI initializes array WSAVE for use in its companion routines COSQMF and COSQMB. The prime factorization of N together with a tabulation of the trigonometric functions are computed and stored in array WSAVE. Separate WSAVE arrays are required for different values of N.

Input Arguments

- N Integer length of each sequence to be transformed. The transform is most efficient when N is a product of small primes.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*N + INT(LOG (REAL(N))) +4.

Output Arguments

WSAVE Real work array with dimension LENSAV, containing the prime factors of N and also containing certain trigonometric values which will be used in routines COSQMB or COSQMF.

- Integer error return
  - 0 successful exit =
  - = 2 input parameter LENSAV not big enough
  - = 20 input error returned by lower level routine

IER

## cosqmb

Return to Main Contents

### NAME

COSQMB - real, multiple backward quarter-cosine fast Fourier transform

### **SYNOPSIS**

SUBROUTINE COSQMB (LOT, JUMP, N, INC, R, LENR, WSAVE, LENSAV, WORK, LENWRK, IER) INTEGER LOT, JUMP, N, INC, LENR, LENSAV, LENWRK, IER REAL R(LENR), WSAVE(LENSAV), WORK(LENWRK)

#### DESCRIPTION

FFTPACK 5.0 routine COSQMB computes the one-dimensional Fourier transform of multiple sequences, each of which is a cosine series with odd wave numbers. This transform is referred to as the backward transform or Fourier synthesis, transforming the sequences from spectral to physical space.

This transform is normalized since a call to COSQMB followed by a call to COSQMF (or vice-versa) reproduces the original array within roundoff error.

- LOT Integer number of sequences to be transformed within array R.
- JUMP Integer increment between the locations, in array R, of the first elements of two consecutive sequences to be transformed.
- N Integer length of each sequence to be transformed. The

transform is most efficient when N is a product of small primes.

- INC Integer increment between the locations, in array R, of two consecutive elements within the same sequence.
- R Real array containing LOT sequences, each having length N. R can have any number of dimensions, but the total number of locations must be at least LENR.
- LENR Integer dimension of R array. LENR must be at least (LOT-1)\*JUMP + INC\*(N-1)+ 1.
- WSAVE Real work array with dimension LENSAV. WSAVE's contents must be initialized with a call to subroutine COSQMI before the first call to routine COSQMF or COSQMB for a given transform length N. WSAVE's contents may be re-used for subsequent calls to COSQMF and COSQMB with the same N.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*N + INT(LOG (REAL(N))) +4.
- WORK Real array of dimension LENWRK.
- LENWRK Integer dimension of WORK array. LENWRK must be at least LOT\*N.

Output Arguments

R Real output array. For purposes of exposition, assume R's range of indices is given by R(0:(LOT-1)\*JUMP+(N-1)\*INC).

The output values of R are written over the input values. For  $I=0, \ldots, LOT-1$  and  $J=0, \ldots, N-1$ 

R(I\*JUMP+J\*INC) =

```
SUM R(I*JUMP+N1*INC)*COS(J*(2*N1+1)*PI/(2*N))
N1=0
```

WSAVE Contains values initialized by subroutine COSQMI that must not be destroyed between calls to routine COSQMF or COSQMB.

IER Integer error return

- = 0 successful exit
- = 1 input parameter LENR not big enough
- = 2 input parameter LENSAV not big enough
- = 3 input parameter LENWRK not big enough
- = 4 input parameters INC, JUMP, N, LOT are not consistent.
- = 20 input error returned by lower level routine

The parameters integers INC, JUMP, N and LOT are consistent if equality I1\*INC + J1\*JUMP = I2\*INC + J2\*JUMP for I1,I2 < N and J1,J2 < LOT implies I1=I2 and J1=J2.

For multiple FFTs to execute correctly, input variables INC, JUMP, N and LOT must be consistent, otherwise at least one array element mistakenly is transformed more than once.

## cosqmf

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#### NAME

COSQMF - real, multiple forward quarter-cosine fast Fourier transform

### SYNOPSIS

SUBROUTINE COSQMF (LOT, JUMP, N, INC, R, LENR, WSAVE, LENSAV, WORK, LENWRK, IER) INTEGER LOT, JUMP, N, INC, LENR, LENSAV, LENWRK, IER REAL R(LENR), WSAVE(LENSAV), WORK(LENWRK)

#### DESCRIPTION

FFTPACK 5.0 routine COSQMF computes the one-dimensional Fourier transform of multiple sequences within a real array, where each of the sequences is a cosine series with odd wave numbers. This transform is referred to as the forward transform or Fourier synthesis, transforming the sequences from spectral to physical space.

This transform is normalized since a call to COSQMF followed by a call to COSQMB (or vice-versa) reproduces the original array within roundoff error.

- LOT Integer number of sequences to be transformed within array R.
- JUMP Integer increment between the locations, in array R, of the first elements of two consecutive sequences to be transformed.

- N Integer length of each sequence to be transformed. The transform is most efficient when N is a product of small primes.
- INC Integer increment between the locations, in array R, of two consecutive elements within the same sequence.
- R Real array containing LOT sequences, each having length N. R can have any number of dimensions, but the total number of locations must be at least LENR.
- LENR Integer dimension of R array. LENR must be at least (LOT-1)\*JUMP + INC\*(N-1)+ 1.
- WSAVE Real work array o length LENSAV. WSAVE's contents must be initialized with a call to subroutine COSQMI before the first call to routine COSQMF or COSQMB for a given transform length N. WSAVE's contents may be re-used for subsequent calls to COSQMF and COSQMB with the same N.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*N + INT(LOG (REAL(N))) +4.
- WORK Real array of dimension LENWRK.
- LENWRK Integer dimension of WORK array. LENWRK must be at least LOT\*N.

R Real output array R. For purposes of exposition, assume R's range of indices is given by R(0:(LOT-1)\*JUMP+(N-1)\*INC).

The output values of R are written over the input values. For  $I=0, \ldots, LOT-1$  and  $J=0, \ldots, N-1$ 

R(I\*JUMP+J\*INC) =

R(I\*JUMP)/N

- N-1
- + SUM 2.\*R(I\*JUMP+\*N1\*INC)\*COS((2\*J+1)\*N1\*PI/(2\*N))/N N1=1
- IER Integer error return
  - = 0 successful exit
  - = 1 input parameter LENR not big enough
  - = 2 input parameter LENSAV not big enough
  - = 3 input parameter LENWRK not big enough
  - = 4 input parameters INC, JUMP, N, LOT are not consistent.
  - = 20 input error returned by lower level routine

```
The parameters integers INC, JUMP, N and LOT are
consistent if equality
I1*INC + J1*JUMP = I2*INC + J2*JUMP for I1,I2 < N
and J1,J2 < LOT implies I1=I2 and J1=J2.
```

For multiple FFTs to execute correctly, input variables INC, JUMP, N and LOT must be consistent, otherwise at least one array element mistakenly is transformed more than once.

# sinq1i

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#### NAME

SINQ11 - initialization routine for SINQ1B and SINQ1F

### SYNOPSIS

SUBROUTINE SINQ1I (N, WSAVE, LENSAV, IER) INTEGER N, LENSAV, IER REAL WSAVE(LENSAV)

### DESCRIPTION

FFTPACK 5.0 subroutine SINQ1I initializes array WSAVE for use in its companion routines SINQ1F and SINQ1B. The prime factorization of N together with a tabulation of the trigonometric functions are computed and stored in array WSAVE. Separate WSAVE arrays are required for different values of N.

Input Arguments

- N Integer length of the sequence to be transformed. The transform is most efficient when N is a product of small primes.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*N + INT(LOG (REAL(N))) +4.

Output Arguments

WSAVE Real work array with dimension LENSAV, containing the prime factors of N and also containing certain trigonometric values which will be used in routines SINQ1B or SINQ1F.

- Integer error return
  - 0 successful exit =
  - = 2 input parameter LENSAV not big enough
  - = 20 input error returned by lower level routine

IER

## sinq1b

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#### NAME

SINQ1B - real backward quarter-sine fast Fourier transform

#### **SYNOPSIS**

SUBROUTINE SINQ1B (N, INC, R, LENR, WSAVE, LENSAV, WORK, LENWRK, IER) INTEGER N, INC, LENR, LENSAV, LENWRK, IER REAL R(LENR), WSAVE(LENSAV), WORK(LENWRK)

#### DESCRIPTION

FFTPACK 5.0 routine SINQ1B computes the one-dimensional Fourier transform of a sequence which is a sine series with odd wave numbers. This transform is referred to as the backward transform or Fourier synthesis, transforming the sequence from spectral to physical space.

This transform is normalized since a call to SINQ1B followed by a call to SINQ1F (or vice-versa) reproduces the original array within roundoff error.

- N Integer length of the sequence to be transformed. The transform is most efficient when N is a product of small primes.
- INC Integer increment between the locations, in array R, of two consecutive elements within the sequence.
- R Real array of length LENR containing the sequence to be

transformed.

- LENR Integer dimension of R array. LENR must be at least  $INC^{*}(N-1)+1$ .
- WSAVE Real work array of length LENSAV. WSAVE's contents must be initialized with a call to subroutine SINQ1I before the first call to routine SINQ1F or SINQ1B for a given transform length N. WSAVE's contents may be re-used for subsequent calls to SINQ1F and SINQ1B with the same N.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*N + INT(LOG (REAL(N))) +4.
- WORK Real work array of dimension at least LENWRK.
- LENWRK Integer dimension of WORK array. LENWRK must be at least N.

Output Arguments

R Real output array R. For purposes of exposition, assume R's range of indices is given by R(INC:N\*INC).

The output values of R are written over the input values. For  $J=1,\ldots,N$ 

R(J\*INC) =

N SUM R(N1\*INC)\*SIN(J\*(2\*N1-1)\*PI/(2\*N)) N1=1

- IER Integer error return
  - = 0 successful exit
  - = 1 input parameter LENR not big enough
  - = 2 input parameter LENSAV not big enough
  - = 3 input parameter LENWRK not big enough
  - = 20 input error returned by lower level routine

# sinq1f

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#### NAME

SINQ1F - real forward quarter-sine fast Fourier transform

### SYNOPSIS

SUBROUTINE SINQ1F (N, INC, R, LENR, WSAVE, LENSAV, WORK, LENWRK, IER) INTEGER N, INC, LENR, LENSAV, LENWRK, IER REAL R(LENR), WSAVE(LENSAV), WORK(LENWRK)

### DESCRIPTION

FFTPACK 5.0 routine SINQ1F computes the one-dimensional Fourier transform of a sequence which is a sine series of odd wave numbers. This transform is referred to as the forward transform or Fourier analysis, transforming the sequence from physical to spectral space.

This transform is normalized since a call to SINQ1F followed by a call to SINQ1B (or vice-versa) reproduces the original array within roundoff error.

- N Integer length of the sequence to be transformed. The transform is most efficient when N is a product of small primes.
- INC Integer increment between the locations, in array R, of two consecutive elements within the sequence.
- R Real array of length LENR containing the sequence to be transformed.

- LENR Integer dimension of R array. LENR must be at least  $INC^{*}(N-1)+ 1$ .
- WSAVE Real work array of length LENSAV. WSAVE's contents must be initialized with a call to subroutine SINQ1I before the first call to routine SINQ1F or SINQ1B for a given transform length N. WSAVE's contents may be re-used for subsequent calls to SINQ1F and SINQ1B with the same N.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*N + INT(LOG (REAL(N))) +4.
- WORK Real work array of dimension at least LENWRK.
- LENWRK Integer dimension of WORK array. LENWRK must be at least N.

R Real output array R. For purposes of exposition, assume R's range of indices is given by R(INC:N\*INC).

The output values of R are written over the input values. For  $J=1, \ldots, N$ 

R(J\*INC) =

N-1

- + SUM (2.\*R(N1\*INC)\*SIN(((2\*J-1)\*N1\*PI/(2\*N)))/N N1=1
- + ((-1)\*\*(J+1))\*R(N\*INC)/N
- IER Integer error return = 0 successful exit = 1 input parameter LENR not big enough = 2 input parameter LENSAV not big enough = 3 input parameter LENWRK not big enough = 20 input error returned by lower level routine

## sinqmi

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#### NAME

SINQMI - initialization routine for SINQMB and SINQMF

### SYNOPSIS

SUBROUTINE SINQMI (N, WSAVE, LENSAV, IER) INTEGER N, LENSAV, IER REAL WSAVE(LENSAV)

### DESCRIPTION

FFTPACK 5.0 subroutine SINQMI initializes array WSAVE for use in its companion routines SINQMF and SINQMB. The prime factorization of N together with a tabulation of the trigonometric functions are computed and stored in array WSAVE. Separate WSAVE arrays are required for different values of N.

Input Arguments

- N Integer length of each sequence to be transformed. The transform is most efficient when N is a product of small primes.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*N + INT(LOG (REAL(N))) +4.

Output Arguments

WSAVE Real work array with dimension LENSAV, containing the prime factors of N and also containing certain trigonometric values which will be used in routines SINQMB or SINQMF.

- IER Integer error return
  - = 0 successful exit
  - = 2 input parameter LENSAV not big enough
  - = 20 input error returned by lower level routine

## sinqmb

Return to Main Contents

#### NAME

SINQMB - real, multiple backward quarter-sine fast Fourier transform

#### **SYNOPSIS**

SUBROUTINE SINQMB (LOT, JUMP, N, INC, R, LENR, WSAVE, LENSAV, WORK, LENWRK, IER) INTEGER LOT, JUMP, N, INC, LENR, LENSAV, LENWRK, IER REAL R(LENR), WSAVE(LENSAV), WORK(LENWRK)

### DESCRIPTION

FFTPACK 5.0 routine SINQMB computes the one-dimensional Fourier transform of multiple sequences within a real array, where each of the sequences is a sine series with odd wave numbers. This transform is referred to as the backward transform or Fourier synthesis, transforming the sequences from spectral to physical space.

This transform is normalized since a call to SINQMB followed by a call to SINQMF (or vice-versa) reproduces the original array within roundoff error.

- LOT Integer number of sequences to be transformed within array R.
- JUMP Integer increment between the locations, in array R, of the first elements of two consecutive sequences to be transformed.

- N Integer length of each sequence to be transformed. The transform is most efficient when N is a product of small primes.
- INC Integer increment between the locations, in array R, of two consecutive elements within the same sequence.
- R Real array containing LOT sequences, each having length N. R can have any number of dimensions, but the total number of locations must be at least LENR.
- LENR Integer dimension of R array. LENR must be at least (LOT-1)\*JUMP + INC\*(N-1)+ 1.
- WSAVE Real work array of length LENSAV. WSAVE's contents must be initialized with a call to subroutine SINQMI before the first call to routine SINQMF or SINQMB for a given transform length N. WSAVE's contents may be re-used for subsequent calls to SINQMF and SINQMB with the same N.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*N + INT(LOG (REAL(N))) +4.
- WORK Real work array of dimension at least LENWRK.
- LENWRK Integer dimension of WORK array. LENWRK must be at least LOT\*N.

R Real output array R. For purposes of exposition, assume R's range of indices is given by R(INC:(LOT-1)\*JUMP+N\*INC).

The output values of R are written over the input values. For  $I=0, \ldots, LOT-1$  and  $J=1, \ldots, N$ 

R(I\*JUMP+J\*INC) =

```
N
SUM R(I*JUMP+N1*INC)*SIN(J*(2*N1-1)*PI/(2*N))
N1=1
```

IER Integer error return

- = 0 successful exit
- = 1 input parameter LENR not big enough
- = 2 input parameter LENSAV not big enough
- = 3 input parameter LENWRK not big enough
- = 4 input parameters INC, JUMP, N, LOT are not consistent.
- = 20 input error returned by lower level routine

```
The parameters integers INC, JUMP, N and LOT are
consistent if equality
I1*INC + J1*JUMP = I2*INC + J2*JUMP for I1,I2 < N
and J1,J2 < LOT implies I1=I2 and J1=J2.
```

For multiple FFTs to execute correctly, input variables INC, JUMP, N and LOT must be consistent ... otherwise at least one array element mistakenly is transformed more than once.

## sinqmf

Return to Main Contents

#### NAME

SINQMF - real, multiple forward quarter-sine fast Fourier transform

#### **SYNOPSIS**

SUBROUTINE SINQMF (LOT, JUMP, N, INC, R, LENR, WSAVE, LENSAV, WORK, LENWRK, IER) INTEGER LOT, JUMP, N, INC, LENR, LENSAV, LENWRK, IER REAL R(LENR), WSAVE(LENSAV), WORK(LENWRK)

### DESCRIPTION

FFTPACK 5.0 routine SINQMF computes the one-dimensional Fourier transform of multiple sequences within a real array, where each sequence is a sine series with odd wave numbers. This transform is referred to as the forward transform or Fourier synthesis, transforming the sequences from spectral to physical space.

This transform is normalized since a call to SINQMF followed by a call to SINQMB (or vice-versa) reproduces the original array within roundoff error.

- LOT Integer number of sequences to be transformed within array R.
- JUMP Integer increment between the locations, in array R, of the first elements of two consecutive sequences to be transformed.

- N Integer length of each sequence to be transformed. The transform is most efficient when N is a product of small primes.
- INC Integer increment between the locations, in array R, of two consecutive elements within the same sequence.
- R Real array containing LOT sequences, each having length N. R can have any number of dimensions, but the total number of locations must be at least LENR.
- LENR Integer dimension of R array. LENR must be at least (LOT-1)\*JUMP + INC\*(N-1)+ 1.
- WSAVE Real work array of length LENSAV. WSAVE's contents must be initialized with a call to subroutine SINQMI before the first call to routine SINQMF or SINQMB for a given transform length N. WSAVE's contents may be re-used for subsequent calls to SINQMF and SINQMB with the same N.
- LENSAV Integer dimension of WSAVE array. LENSAV must be at least 2\*N + INT(LOG (REAL(N))) +4.
- WORK Real work array of dimension at least LENWRK.
- LENWRK Integer dimension of WORK array. LENWRK must be at least LOT\*N.

R Real output array R. For purposes of exposition, assume R's range of indices is given by R(INC:(LOT-1)\*JUMP+N\*INC).

The output values of R are written over the input values. For  $I=0, \ldots, LOT-1$  and  $J=1, \ldots, N$ 

R(I\*JUMP+J\*INC) =

- + SUM (2.\*R(I\*JUMP+\*N1\*INC)\*SIN((((2\*J-1)\*N1\*PI/(2\*N)))/N N1=1
- + ((-1)\*\*(J+1))\*R(I\*JUMP+N\*INC)/N

#### IER Integer error return

- = 0 successful exit
- = 1 input parameter LENR not big enough
- = 2 input parameter LENSAV not big enough
- = 3 input parameter LENWRK not big enough
- = 4 input parameters INC, JUMP, N, LOT are not consistent.
- = 20 input error returned by lower level routine

```
The parameters integers INC, JUMP, N and LOT are
consistent if equality
I1*INC + J1*JUMP = I2*INC + J2*JUMP for I1,I2 < N
and J1,J2 < LOT implies I1=I2 and J1=J2.
```

For multiple FFTs to execute correctly, input variables INC, JUMP, N and LOT must be consistent ... otherwise at least one array element mistakenly is transformed more than once.