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ftrans.f

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**program ftrans**

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c program for calculation of the discrete Fourier spectrum.
c programmed 2002-03-10 by C.C.Tscherning. Last change: 2006-07-28.
c the program calculates the Fourier coefficients a(j) and b(j) and
c the amplitudes a(j)**2+b(j)**2 from a time-series f(x(i))
c with n entries (i=1,.. n) spaced equidistantly. The calculation is done
c by multiplication by cos(m x(i)) and sin(m x(i)) and summation.
c x = 2 pi/n * (i-0.5).
c The program may be run in different modes:
C mode = 0, a test-mode, where cos(m x) and sin(m x) are analyzed,
c in which case ltest is true.
c mode = 1, one column in a data file is analyzed, and the
c data where the largest coefficient has been removed is
c output to a file ftransf.dat
c mode = 2, data on GRAVSOF format are analyzed, and the file is
c reproduced in ftransf.dat with a column with the data
c where the largest coefficient has been removed is output.
c mode = 3, but a specified wave-number is removed.
c mode = 4, the contribution from all wave-numbers above a certain
C threshold are removed.
c mode = 5, the function is split into two parts, one with the wave-numbers
c above a certain limit and the other one below the limit.
c
c input:
C mode
c if mode > 0: name of data file and output files for
c coefficients and filtered values.
c number of first record to be used (istart)
c number of data - n
c if mode=0, value of m. Otherwise
c input of the number of the column holding the data.
c if mode = 3, the wave-number
c if mode = 4, the threshold.
c if mode = 5, the limit (integer) .
c
c output:
c input variables are echoed.
c if mode=0 the values of cos(m*i x) and sin(m*i x)
c are output to a file with the name ftrans.tda.
c list of wave-number, coeff. value for cos, sin and amplitude**2.
c this list is also output to a file with the name ftrans.dat
c The numerically maximal coefficients are output.
c The data, minus the maximal oscillation are output to the file
c ftranf.dat for mode=1, 2 or 3.
C For mode=4, the difference with respect to all frequencies above
c the threshold is removed.
c for mode=5, the original value, the sum of the values below the
c input wave-number and the difference is output.
c the auto-covariance is output to acov.dat.
c
c      implicit none
c      integer maxdat,maxcol
c      parameter (maxdat=5000000,maxcol=10)
c      integer i,j,n,m,n2,npn,ncc,icmax,ismax,icsmax,
c      *istart,mode,nlast,nfreq,id(maxdat),ntres,ilimit,imod,imodl
c      real*8 d0,d1,d2,aj,bj,cj,dj,abj,tj,ti,rimod,rimodl,rnpn,
c      *data(maxdat,maxcol),c(maxdat),s(maxdat),s0,sl,ss,r,ri,
c      *pi,pi2,cmax,smax,csmax,ps,pc,pp,power,phase,phmax,
c      *pfreq,phfre,thresh,ct(0:maxdat),st(0:maxdat),slim,sslim,
c      *ddcos(0:2*maxdat),ddsine(0:2*maxdat),acov
c      logical ltest,lall,lint,lf,lt
c      character*144 ifile,cofffi,filtfi,fileco
c      character*72 udate
c
c      write(*,*) ' DFT, ver. 2006-07-25 '
c      call fdate(udate)
c      write(*,*)udate
c      write(*,*) ' Computation of 1D Discrete Fourier Transform '
c      write(*,*) ' input mode (=0 test, 1 data column analyzed, '

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      write(*,*) ' 2 GRAVSOF file data analyzed, '
      write(*,*) ' 3 specific freq. removed '
      write(*,*) ' 4 contr. from more removed '
      write(*,*)
c      * ' 5 function split in two parts, '
      write(*,*) ' above and below given wave-number '
      read(*,*)mode
      write(*,*) ' mode = ', mode
      ltest=mode.eq.0
      if (.not.ltest) then
      write(*,*) ' input name of data file '
      read(*,('a'))ifile
      write(*,*)ifile
      open(10,file=ifile)
      write(*,*) ' Data input from ',ifile
      write(*,*) ' Input name of file for Fourier coefficients '
      read(*,('a'))cofffi
      write(*,*)cofffi
c file for Fourier-coefficients.
      open(12,file=cofffi)
c
      write(*,*) ' input name of file to hold filtered values '
      read(*,('a'))filtfi
      write(*,*)filtfi
c file for filtered data on gravsoft format.
      open(13,file=filtfi)
c file for auto-covariance function.
      read(*,('a'))fileco
      write(*,*)fileco
      open(14,file=fileco)
c
      if (mode.eq.5) then
      write(*,*) ' input wave-number limit '
      read(*,*)ilimit
      write(*,*)ilimit
      end if
      else
c file for test-data output.
      open(11,file='ftrans.tda')
      open(12,file='ftrans.dat')
      end if
      lt=.true.
      lf=.false.
      lall=lf
c
      ntres=0
      d0=0.0d0
      d1=1.0d0
      d2=2.0d0
      pi=4.0d0*atan(d1)
      cmax=d0
      smax=d0
      csmax=d0
      s0=d0
      ss=d0
      slim=d0
      sslim=d0
      pi2=pi*d2
      write(*,*) ' input number of first data record '
      read(*,*)istart
      write(*,*) ' first record is ',istart
      write(*,*) ' input number of data '
      read(*,*)n
      write(*,*) ' number of data input ', n
      n2=n/2
      npn=n*2
      rnpn=npn*d1
      if (n.gt.maxdat) then
      n=maxdat

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    write(*,*)' WARNING: maximum number of data is ',maxdat
end if
if (ltest) then
    write(*,*)' input wave-number m '
    read(*,*)m
else
    write(*,*)' input column number '
    read(*,*)ncc
c
    if (mode.ge.2) then
        write(*,*)' input number of columns (incl. lat., lon., h) '
        read(*,*)nlast
        write(*,*)' is first column in record an integer ? (t/f) '
        read(*,*)lint
c
    lall=.true.
    write(*,*)' file ftransf.dat include only input column '
    thresh=d0
    if (mode.eq.3) then
        write(*,*)' input wave-number '
        read(*,*)nfreq
        write(*,*)nfreq
    else
        if (mode.eq.4) then
            write(*,*)' input threshold '
            read(*,*)thresh
            write(*,*)thresh
            do i=1,n
                ct(i)=d0
                st(i)=d0
            end do
        end if
    end if
else
    nlast=ncc
end if
c
    write(*,*)' column used',ncc,', last column ',nlast
    if (ncc.gt.maxcol) then
        write(*,*)' ncc too large, ncc:= ',ncc
        stop
    end if
c
end if
c
c creating a table of cosines and sines.
if (ltest) write(*,*)' table of cos and sin '
do i=0,npn
    ddcos(i)=cos(i*0.5d0*pi2/n)
    ddsin(i)=sin(i*0.5d0*pi2/n)
    if (ltest) then
        write(*,*)i,ddcos(i),ddsin(i)
    end if
end do
c
if (.not.ltest.and.istart.gt.1) then
do i=1,istart-1
    if (lint) then
        read(10,*)id(i),(data(i,j),j=2,nlast)
    else
        read(10,*)(data(i,j),j=1,nlast)
    end if
end do
end if
c
do i=1,n
    if (ltest) then
        imod=mod((2*i-1)*m,npn)
        tj=cos(m*pi2/n*(i+istart-0.5d0))

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    ti=sin(m*pi2/n*(i+istart-0.5d0))
    if (abs(tj-ddcos(imod)).gt.1.0d-15.or.abs(ti-ddsin(imod))
*   .gt.1.0d-15)) then
        write(*,*)' test ',m,i,tj,ti,ddcos(imod),ddsin(imod),imod
    end if
    c(i)=tj
    s(i)=ti
    write(11,110)c(i),s(i)
110  format(2f12.8)
    else
        if (lint) then
            read(10,*)id(i),(data(i,j),j=2,nlast)
        else
            read(10,*)(data(i,j),j=1,nlast)
        end if
        c(i)=data(i,ncc)
        s0=s0+c(i)
        ss=ss+c(i)**2
    end if
end do
c
    if (.not.ltest) then
        s1=sqrt((ss-s0**2/n)/(n-1))
        write(*,105)s0/n,s1,ss/n
105  format(/,' Mean,standard dev. variance: ',/,3d16.6)
    end if
c
    power=d0
    if (.not.ltest) then
        write(*,*)' First 1000 values: '
        write(*,*)' Frequency j, a(j), b(j) and a(j)**2+b(j)**2'
    else
        write(*,*)
*   ' wave-number, coeff from cos and from sin and phase from cos '
    end if
    if (mode.eq.5) n2=ilimit
c for mode=5 we only need the first coefficients.
    do j=0,n2
        aj=d0
        bj=d0
        cj=d0
        dj=d0
        do i=1,n
c use of tabulated cos and sin introduced 2006-07-17.
c
            imod1=mod((2*i-1)*j,npn)
            rimod=(d2*i-d1)*j
            imod=rimod*npn
            rimod1=imod*rnnpn
            if (abs(rimod).lt.1.0d-9) then
                imod=0
            else
                imod=rimod-rimod1
            end if
c
            if (imod.ne.imod1) write(*,*)' imod ',imod,imod1,rimod
            if (imod.lt.0.or.imod.gt.npn) then
                write(*,*)' imod ',imod,i,j,(2*i-1)*j
                stop
            end if
            aj=aj+c(i)*ddcos(imod)*d2/n
            bj=bj+c(i)*ddsin(imod)*d2/n
c
            aj=aj+c(i)*cos(j*pi2/n*(i-0.5d0))*d2/n
            bj=bj+c(i)*sin(j*pi2/n*(i-0.5d0))*d2/n
c
            if (ltest) then
                cj=cj+s(i)*cos(j*pi2/n*(i-0.5d0))*d2/n
                dj=dj+s(i)*sin(j*pi2/n*(i-0.5d0))*d2/n
            end if
        end do
        if (j.eq.0) aj=aj/d2
        phase=atan2(-bj,aj)*180.0/pi

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    if (.ltest) then
      write(*,100)j,aj,bj,cj,dj,phase
      write(12,100)j,aj,bj,cj,dj,phase
100    format(i5,4f9.5,f9.3)
101    format(i5,4d16.5,f9.3)
    else
      abj=aj**2+bj**2
      if (abs(aj).lt.1.0d3.and.abs(bj).lt.1.0d3.and.
*      abj.lt.1.0d3) then
        if (j.le.1000) write(*,102)j,aj,bj,abj,phase,ntres
102    format(i5,3f9.4,f9.3,i8)
103    format(i5,3d16.5,f9.3,i8)
        else
          if (j.le.1000) write(*,103)j,aj,bj,abj,phase,ntres
          end if
          power=power+abj
          write(12,103)j,aj,bj,aj**2+bj**2
          if (mode.ge.4) then
            if (abs(aj).gt.thresh) then
              ct(j)=aj
              if (mode.eq.4) ntres=ntres+1
            end if
            if (abs(bj).gt.thresh) then
              st(j)=bj
              if (mode.eq.4) ntres=ntres+1
            end if
            end if
            if (abs(aj).gt.cmax) then
              cmax=abs(aj)
              icmax=j
            end if
            if (abs(bj).gt.smax) then
              smax=abs(bj)
              ismax=j
            end if
            if ((aj**2+bj**2).gt.csmax) then
              phmax=phase
              csmax=aj**2+bj**2
              icssmax=j
            end if
            if (mode.eq.3.and.j.eq.nfreq) then
              pfreq=sqrt(abj)
              phfre=phase
            end if
          end if
        end do
        if (mode.eq.4) write(*,*)' ntres = ',ntres
c
        if (.not.ltest) then
          close(10)
          if (icmax.gt.0) then
            pc=n/icmax
          else
            pc=n
          end if
          if (ismax.gt.0) then
            ps=n/ismax
          else
            ps=n
          end if
          if (icsmax.gt.0) then
            pp=n/icsmax
          else
            pp=n
          end if
          write(*,120)icmax,ismax,icsmax,cmax,smax,csmax,
*          pc,ps,pp,phmax,power,sqrt(power)
120    format(/,' Maximum coefficients found at ',/
*          '      cos      sin      amplitude',/

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* ' Wave-number',3(4x,i10),/,
* 9x,3f14.4,/,', Periods:',3f14.4,', Phase ',f10.3,
* /,' Total Power = ',f12.4,', sqrt(Power)=',f12.4)
  if (mode.eq.3) then
    write(*,132)nfreq,pfreq,phfre
132    format(' Wave-number = ',i4,', amplitude and phase = ',2d16.5)
    write(*,*)
* ' Output of data with largest wave removed to ftrans.dat '
    icsmax=nfreq
    csmax=pfreq
    phmax=phfre
    else
      if (mode.eq.4) then
        write(*,*)' all wave-numbers above threshold removed '
      else
        if (mode.ne.5) then
          write(*,*)
* ' Output of data with largest coeff. removed to ftrans.dat '
        else
          write(*,*)' output with contribution from first coeff. '
        end if
      end if
    end if
c
    write(*,*)
* ' Format: number, original values, correction, filtered value. '
    s1=d0
    ss=d0
    csmax=sqrt(csmax)
    write(*,117)csmax
117    format(' sqrt of max. amplitude ',d16.5)
    if (mode.eq.5) then
      n2=ilimit
      write(*,*)' Output-sequence: #,lat,lon,h,input,below,above '
    end if
    do i=1,n
      acov=d0
      if (mode.ge.4) then
c summation of series with coefficients larger than threshold.
c or for mode=5, contribution up to nlimit.
        ri=d0
        do j=0,n2
c          imod=mod((2*i-1)*j,npn)
          rimod=(d2*i-d1)*j
          imod=rimod/npn
          rimod1=imod*rnnpn
          if (abs(rimod).lt.1.0d-9) then
            imod=0
          else
            imod=rimod-rimod1
          end if
c          pp=pi2*(i-0.5)*j/n
c          ri=ri+ct(j)*cos(pp)+st(j)*sin(pp)
c          ri=ri+ct(j)*ddcos(imod)+st(j)*ddsine(imod)
c          if (abs(ddcos(imod)-cos(pp)).gt.1.0d-12.or.abs(ddsine(imod)
c          * -sin(pp)).gt.1.0d-12.or.lf) then
c            write(*,*)' error ',i,j,imod,ddcos(imod),cos(pp)
c          end if
c          acov=acov+(ct(j)**2+st(j)**2)*ddcos(i)
        end do
129    if (mod(i,50000).eq.0) write(*,129)i,ri,c(i),c(i)-ri
        format(I9,3f12.5)
        else
          pp=d1*(i-0.5d0)*icsmax/n
          ri=csmax*cos(pp*pi2+phmax*pi/180.0)
        end if
        r=c(i)-ri
        if (lall) then
c output as id., latitude, longitude, height, data...

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      if (lint) then
      if (mode.lt.5) then
128      write(13,128)id(i),(data(i,j),j=2,4),data(i,ncc),r
         format(i10,f10.5,f11.5,f10.2,10d16.8)
      else
         write(13,128)id(i),(data(i,j),j=2,4),data(i,ncc),r,ri
      end if
      else
      if (mode.lt.5) then
127      write(13,127)(data(i,j),j=1,4),data(i,ncc),r
         format(f9.1,f10.5,f11.5,f10.2,10d16.8)
      else
         write(13,127)(data(i,j),j=1,4),data(i,ncc),r,ri
      end if
      end if
      else
121      write(13,121)i,c(i),ri,r,pp
         format(i7,4d16.8)
      end if
158      write(14,158)i,acov
         format(i8,d16.6)
      s1=s1+r
      ss=ss+r**2
      end do
      pc=sqrt((ss-s1**2/n)/(n-1))
      write(*,116)s1/n,ss/n,pc
116      format(' Mean, var. and stdv after low-pass filtering ', /
* 3d16.5)
      end if
c
      close(12)
      close(11)
      close(13)
      close(14)
      call fdate(udate)
      write(*,*)udate
      stop
      end

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