

Fortran 95 Interval Arithmetic Programming Reference

Forte Developer 6 update 2 (Sun WorkShop 6 update 2)

Sun Microsystems, Inc. 901 San Antonio Road Palo Alto, CA 94303 U.S.A. 650-960-1300

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Important Note on New Product Names

As part of Sun's new developer product strategy, we have changed the names of our development tools from Sun WorkShopTM to ForteTM Developer products. The products, as you can see, are the same high-quality products you have come to expect from Sun; the only thing that has changed is the name.

We believe that the ForteTM name blends the traditional quality and focus of Sun's core programming tools with the multi-platform, business application deployment focus of the Forte tools, such as Forte FusionTM and ForteTM for JavaTM. The new Forte organization delivers a complete array of tools for end-to-end application development and deployment.

For users of the Sun WorkShop tools, the following is a simple mapping of the old product names in WorkShop 5.0 to the new names in Forte Developer 6.

Old Product Name	New Product Name
Sun Visual WorkShop™ C++	Forte TM C++ Enterprise Edition 6
Sun Visual WorkShop TM C++ Personal Edition	Forte™ C++ Personal Edition 6
Sun Performance WorkShop $^{\text{TM}}$ Fortran	Forte TM for High Performance Computing 6
Sun Performance WorkShop $^{\text{TM}}$ Fortran Personal Edition	Forte™ Fortran Desktop Edition 6
Sun WorkShop Professional $^{\text{TM}}$ C	Forte TM C 6
Sun WorkShop $^{\text{TM}}$ University Edition	Forte TM Developer University Edition 6

In addition to the name changes, there have been major changes to two of the products.

- Forte for High Performance Computing contains all the tools formerly found in Sun Performance WorkShop Fortran and now includes the C++ compiler, so High Performance Computing users need to purchase only one product for all their development needs.
- Forte Fortran Desktop Edition is identical to the former Sun Performance WorkShop Personal Edition, except that the Fortran compilers in that product no longer support the creation of automatically parallelized or explicit, directive-based parallel code. This capability is still supported in the Fortran compilers in Forte for High Performance Computing.

We appreciate your continued use of our development products and hope that we can continue to fulfill your needs into the future.

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Before You Begin

This manual documents the intrinsic INTERVAL data types in the Sun™ WorkShop 6 Fortran 95 compiler (£95).

Who Should Use This Book

This is a *reference* manual intended for programmers with a working knowledge of the Fortran language, the Solaris™ operating environment, and UNIX commands.

How This Book Is Organized

This book contains the following two chapters:

Chapter 1, "Using Interval Arithmetic With £95," describes the goals for intrinsic interval support in £95 and provides code samples that interval programmers can use to quickly learn more about the interval features in £95. This chapter contains the essential information to get started writing interval code using £95.

Chapter 2, "£95 Interval Reference," is a complete description of the interval language extensions to £95.

"Glossary," contains definitions of interval terms.

What Is Not in This Book

This book is not an introduction to intervals and does not contain derivations of the interval innovations included in £95. For a list of sources containing introductory interval information, see the Interval Arithmetic Readme.

Related Interval References

The interval literature is large and growing. Interval applications exist in various substantive fields. However, most interval books and journal articles either contain new interval algorithms, or are written for interval analysts who are developing new interval algorithms. There is not yet a book titled "Introduction to Intervals."

The Sun WorkShop 6 £95 compiler is not the only source of support for intervals. Readers interested in other well known sources can refer to the following books:

- IBM High Accuracy Arithmetic Extended Scientific Computation (ACRITH-XSC), General Information, GC 33-6461-01 IBM Corp., 1990.
- R.Klatte, U.Kulisch, M.Neaga, D.Ratz, Ch.Ullrich, PASCAL-XSC Language Reference with Examples, Springer, 1991.
- R.Klatte, U.Kulisch, A.Wiethoff, C.Lawo, M. Rauch, C-XSC Class library for Extended Scientific Computing, Springer, 1993.
- R.Hammer, M.Hocks, U.Kulisch, D.Ratz, Numerical Toolbox for Verified Computing I, Basic Numerical Problems, Springer, 1993.

For a list of technical reports that establish the foundation for the interval innovations implemented in £95, see "References" on page 134. See the Interval Arithmetic Readme for the location of the online versions of these references.

Online Resources

Additional interval information is available at various web sites and by subscribing to email lists. For a list of online resources, refer to the Interval Arithmetic Readme.

Web Sites

A detailed bibliography and interval FAQ can be obtained online at the URLs listed in the Interval Arithmetic Readme.

Email

To discuss interval arithmetic issues or ask questions regarding the use of interval arithmetic, a mailing list has been constructed. Anyone can send questions to this list. Refer to the Interval Arithmetic Readme for instructions on how to subscribe to this mailing list.

To report a suspected interval error, send email to

```
sun-dp-comments@Sun.COM
```

Include the following text in the Subject line of the email message:

```
WORKSHOP "6.0 mm/dd/yy" Interval
```

where mm/dd/yy is the month, day, and year.

Code Examples

All code examples in this book are contained in the following directory:

```
/opt/SUNWspro/examples/intervalmath/docExamples
```

The name of each file is cen-m. £95, where n is the chapter in which the example occurs and m is the number of the example. Additional interval examples can be found in the following directory:

/opt/SUNWspro/examples/intervalmath/general

Typographic Conventions

Typeface or Symbol	Meaning	Example
AaBbCc123	Code samples, the names of commands, files, and directories; on-screen computer output	<pre>INTERVAL(4):: X = [2,3] PRINT *, "X = ", X</pre>
AaBbCc123	What you type, contrasted with on- screen computer output	<pre>my_system% f95 -xia test.f95 my_system% a.out X = [2.0,3.0] my_system%</pre>
^đ	Press the Control and d keys to terminate an application	A, B = ^d
AaBbCc123	Placeholders for INTERVAL language elements	The INTERVAL affirmative order relational operators $op \in \{LT, LE, EQ, GE, GT\}$ are equivalent to the mathematical operators $op \in \{ <, \le, =, \ge, > \}$.
AaBbCc123	Variables used in equations, book titles, new words or terms, or words to be emphasized	The Fortran code equivalent of $X \cap Y$ is X . IX. Y
AaBbCc123	Command-line placeholder: replace with a real name or value	To invoke f95 with intrinsic INTERVAL support, type my_system% f95 -xia source_file.f95

Note – Examples use math% as the system prompt.

Shell Prompts

Shell	Prompt
C shell	8
Bourne shell and Korn shell	\$
C shell, Bourne shell, and Korn shell superuser	#

Supported Platforms

This Sun WorkShopTM interval arithmetic release supports versions 2.6, 7, and 8 of the SolarisTM *SPARC*TM *Platform Edition* operating environment.

Accessing Sun WorkShop Development Tools and Man Pages

The Sun WorkShop product components and man pages are not installed into the standard /usr/bin/ and /usr/share/man directories. To access the Sun WorkShop compilers and tools, you must have the Sun WorkShop component directory in your PATH environment variable. To access the Sun WorkShop man pages, you must have the Sun WorkShop man page directory in your MANPATH environment variable.

For more information about the PATH variable, see the csh(1), sh(1), and ksh(1) man pages. For more information about the MANPATH variable, see the man(1) man page. For more information about setting your PATH and MANPATH variables to access this release, see the *Sun WorkShop 6 update 2 Installation Guide* or your system administrator.

Note – The information in this section assumes that your Sun WorkShop 6 update 2 products are installed in the /opt directory. If your product software is not installed in the /opt directory, ask your system administrator for the equivalent path on your system.

Accessing Sun WorkShop Compilers and Tools

Use the steps below to determine whether you need to change your PATH variable to access the Sun WorkShop compilers and tools.

To Determine If You Need to Set Your PATH Environment Variable

1. Display the current value of the PATH variable by typing:

% echo \$PATH

2. Review the output for a string of paths containing /opt/SUNWspro/bin/.

If you find the path, your PATH variable is already set to access Sun WorkShop development tools. If you do not find the path, set your PATH environment variable by following the instructions in the next section.

To Set Your PATH Environment Variable to Enable Access to Sun WorkShop Compilers and Tools

- 1. If you are using the C shell, edit your home .cshrc file. If you are using the Bourne shell or Korn shell, edit your home .profile file.
- 2. Add the following to your PATH environment variable.

/opt/SUNWspro/bin

Accessing Sun WorkShop Man Pages

Use the following steps to determine whether you need to change your MANPATH variable to access the Sun WorkShop man pages.

To Determine If You Need to Set Your MANPATH Environment Variable

1. Request the workshop man page by typing:

% man workshop

2. Review the output, if any.

If the workshop(1) man page cannot be found or if the man page displayed is not for the current version of the software installed, follow the instructions in the next section for setting your MANPATH environment variable.

To Set Your MANPATH Environment Variable to Enable Access to Sun WorkShop Man Pages

- 1. If you are using the C shell, edit your home .cshrc file. If you are using the Bourne shell or Korn shell, edit your home .profile file.
- 2. Add the following to your MANPATH environment variable.

/opt/SUNWspro/man

Accessing Sun WorkShop **Documentation**

You can access Sun WorkShop product documentation at the following locations:

■ The product documentation is available from the documentation index installed with the product on your local system or network.

Point your Netscape[™] Communicator 4.0 or compatible Netscape version browser to the following file:

/opt/SUNWspro/docs/index.html

If your product software is not installed in the /opt directory, ask your system administrator for the equivalent path on your system.

■ Manuals are available from the docs.sun.comsm Web site.

The docs.sun.com Web site (http://docs.sun.com) enables you to read, print, and buy Sun Microsystems manuals through the Internet. If you cannot find a manual, see the documentation index installed with the product on your local system or network.

Accessing Related Documentation

The following table describes related documentation that is available through the docs.sun.com Web site.

Document Collection	Document Title	Description
Numerical Computation Guide Collection	Numerical Computation Guide	Describes issues regarding the numerical accuracy of floating-point computations.
Solaris 8 Reference Manual Collection	See the titles of man page sections.	Provides information about the Solaris operating environment.
Solaris 8 Software Developer Collection	Linker and Libraries Guide	Describes the operations of the Solaris link-editor and runtime linker.
Solaris 8 Software Developer Collection	Multithreaded Programming Guide	Covers the POSIX and Solaris threads APIs, programming with synchronization objects, compiling multithreaded programs, and finding tools for multithreaded programs.

Ordering Sun Documentation

You can order product documentation directly from Sun through the docs.sun.com Web site or from Fatbrain.com, an Internet bookstore. You can find the Sun Documentation Center on Fatbrain.com at the following URL:

http://www.fatbrain.com/documentation/sun

Sending Your Comments

Sun is interested in improving its documentation and welcomes your comments and suggestions. Email your comments to Sun at this address:

docfeedback@sun.com

Using Interval Arithmetic With £95

1.1 f 95 INTERVAL Type and Interval Arithmetic Support

Interval arithmetic is a system for computing with intervals of numbers. Because interval arithmetic always produces intervals that contain the set of all possible result values, interval algorithms have been developed to perform surprisingly difficult computations. For more information on interval applications, see the Interval Arithmetic Readme.

Since the inception of interval arithmetic, interval algorithms that produce narrow-width results have been developed, and the syntax and semantics for interval language support have been designed. However, relatively little progress has been made in providing commercially available and supported interval compilers. With one exception (M77 Minnesota FORTRAN 1977 Standards Version Edition 1), interval systems have been based on pre-processors, C++ classes, or Fortran 90 modules. The goals of intrinsic compiler support for interval data types in £95 are:

- Reliability
- Speed
- Ease-of-use

Sun WorkShop 6 Fortran 95 interval support is a significant extension to Fortran.

1.2 f 95 Interval Support Goal: Implementation Quality

The goal of intrinsic INTERVAL support in £95 is to stimulate development of commercial interval solver libraries and applications by providing program developers with:

- Quality interval code
- Narrow-width interval results
- Rapidly executing interval code
- An easy to use interval software development environment that includes intervalspecific language support and compiler features

Support and features are components of implementation quality. Not all possible quality of implementation features have been implemented. Throughout this book, various unimplemented quality of implementation opportunities are described. Additional suggestions from users are welcome.

1.2.1 Quality Interval Code

As a consequence of evaluating any interval expression, a valid interval-supporting compiler must produce an interval that contains the set of all possible results. The set of all possible results is called the containment set (cset) of the given expression. The requirement to enclose an expression's cset is the containment constraint of interval arithmetic. The failure to satisfy the containment constraint is a containment failure. A silent containment failure (with no warning or documentation) is a fatal error in any interval computing system. By satisfying this single constraint, intervals provide otherwise unprecedented computing quality.

Given the containment constraint is satisfied, implementation quality is determined by the location of a point in the two-dimensional plane whose axes are *runtime* and *interval width*. On both axes, small is better. How to trade runtime for interval width depends on the application. Both runtime and interval width are obvious measures of interval-system quality. Because interval width and runtime are always available, measuring the accuracy of both interval algorithms and implementation systems is no more difficult than measuring their speed.

The Sun WorkShop 6 tools for performance profiling can be used to tune interval programs. However, in £95, no interval-specific tools exist to help isolate where an algorithm may gain unnecessary interval width. As described in Section 1.4 "Code

Development Tools" on page 35, some interval dbx and global program checking (GPC) support are provided. Adding additional interval-specific code development and debugging tools are quality of implementation opportunities.

1.2.2 Narrow-Width Interval Results

All the normal language and compiler quality of implementation opportunities exist for intervals, including rapid execution and ease-of-use.

Valid interval implementation systems include a new additional quality of implementation opportunity: Minimize the width of computed intervals while always satisfying the containment constraint.

If an interval's width is as narrow as possible, it is said to be *sharp*. For a given floating-point precision, an interval result is sharp if its width is as narrow as possible.

The following can be said about the width of intervals produced by the £95 compiler:

- Individual intervals are sharp approximations of constants.
- Individual interval arithmetic operators produce sharp results.
- Intrinsic mathematical functions usually produce sharp results.

1.2.3 Rapidly Executing Interval Code

By providing compiler optimization and hardware instruction support, INTERVAL operations are not necessarily slower than their REAL floating-point counterparts. In £95, the following can be said about the speed of intrinsic interval operators and mathematical functions:

- Arithmetic operations are reasonably fast.
- The speed of default INTERVAL mathematical functions is generally less than 2 times that of their DOUBLE PRECISION counterparts. KIND = 4 intrinsic interval math functions are provided, but are not tuned for speed (unlike their KIND = 8 counterparts). KIND = 16 mathematical functions are not provided in this release. However, other INTERVAL KIND = 16 functions are supported.
- The following intrinsic INTERVAL array functions are optimized for performance:
 - SUM
 - PRODUCT
 - DOT_PRODUCT
 - MATMUL

1.2.4 Easy to Use Development Environment

The intrinsic INTERVAL data type in Fortran facilitates interval code development, testing, and execution. To make interval code transparent (easy to write and read), interval syntax and semantics have been added to Fortran. User acceptance will ultimately determine which interval features are added to standard Fortran.

By introducing intervals as an intrinsic data type to Fortran, all of the applicable syntax and semantics of the Fortran language become immediately available. Sun WorkShop 6 Fortran 95 includes the following interval-specific Fortran extensions:

- INTERVAL data types
- INTERVAL arithmetic operations and intrinsic mathematical functions form a closed mathematical system. (This means that valid results are produced for any possible operator-operand combination, including division by zero and other indeterminate forms involving zero and infinities.)
- Three classes of interval relational operators:
 - Certainly
 - Possibly
 - Set
- Intrinsic INTERVAL-specific operators, such as .IX. (intersection) and .IH. (interval hull)
- INTERVAL-specific functions, such as INF, SUP, and WID
- INTERVAL single-number input/output
- Expression-context-dependent INTERVAL constants
- Interval-specific mixed-mode (kind type parameter value (KTPV) and/or type) expression processing

For examples and more information on these and other intrinsic interval functions, see CODE EXAMPLE 1-11 through CODE EXAMPLE 1-14 and Section 2.10.4.5 "Intrinsic Functions" on page 128.

Chapter 2 contains detailed descriptions of these and other interval features.

1.3 Writing Interval Code for £95

The examples in this section are designed to help new interval programmers to understand the basics and to quickly begin writing useful interval code. Modifying and experimenting with the examples is strongly recommended.

All code examples in this book are contained in the directory:

/opt/SUNWspro/examples/intervalmath/docExamples

The name of each file is cen-m.f95, where n is the chapter in which the example occurs, and m is the number of the example. Additional interval examples are contained in the directory:

/opt/SUNWspro/examples/intervalmath/general

1.3.1 Command-Line Options

The following £95 command-line macro is the simplest way to invoke recognition of INTERVAL data types as intrinsic and to control INTERVAL expression processing:

- Compiler support for widest-need interval expression processing is invoked by including:
 - -xia or -xia=widestneed
- Compiler support for strict interval expression processing is invoked by including:
 - -xia=strict

For intrinsic INTERVAL data types to be recognized by the compiler, either -xia or -xinterval must be entered in the f95 command line.

All command-line options that interact with intervals are described in Section 2.3.3 "Interval Command-Line Options" on page 55. Widest-need and strict expression processing are described in Section 2.3 "INTERVAL Arithmetic Expressions" on page 50.

The simplest command-line invocation of £95 with interval support is shown in CODE EXAMPLE 1-1.

1.3.2 Hello Interval World

Unless explicitly stated otherwise, all code examples are compiled using the -xia command-line option. The -xia or -xinterval command-line option is required to use the interval extensions to £95.

CODE EXAMPLE 1-1 is the interval equivalent of "hello world."

CODE EXAMPLE 1-1 Hello Interval World

```
math% cat cel-1.f95

PRINT *, "[2, 3] + [4, 5] = ", [2, 3] + [4, 5] ! line 1

END

math% f95 -xia cel-1.f95

math% a.out

[2, 3] + [4, 5] = [6.0,8.0]
```

CODE EXAMPLE 1-1 uses list-directed output to print the labeled sum of the intervals [2, 3] and [4, 5].

1.3.3 Interval Declaration and Initialization

The INTERVAL declaration statement performs the same functions for INTERVAL data items as the REAL, INTEGER, and COMPLEX declarations do for their respective data items. The default INTERVAL kind type parameter value (KTPV) is twice the default INTEGER KTPV. This permits any default INTEGER to be exactly represented using a degenerate default INTERVAL. See Section 1.3.7 "Default Kind Type Parameter Value (KTPV)" on page 23 for more information.

CODE EXAMPLE 1-2 uses INTERVAL variables and initialization to perform the same operation as CODE EXAMPLE 1-1.

CODE EXAMPLE 1-2 Hello Interval World with INTERVAL Variables

```
math% cat ce1-2.f95
INTERVAL :: X = [2, 3], Y = [4, 5] ! Line 1
PRINT *, "[2, 3] + [4, 5] = ", X+Y ! Line 2
END
math% f95 -xia ce1-2.f95
math% a.out
[2, 3] + [4, 5] = [6.0,8.0]
```

In line 1, the variables, X and Y are declared to be default type INTERVAL variables and are initialized to [2, 3] and [4, 5], respectively. Line 2 uses list-directed output to print the labeled interval sum of X and Y.

1.3.4 INTERVAL Input/Output

Full support for reading and writing intervals is provided. Reading and writing INTERVAL and COMPLEX data items are similar. Intervals use square brackets, instead of parentheses as delimiters.

In £95 the input conversion process constructs a sharp interval that contains the input decimal value. If the value is machine representable, the internal machine approximation is degenerate. If the value is not machine representable, an interval having width of 1-ulp (unit-in-the-last-place of the mantissa, pronounced "ulp") is constructed.

The simplest way to read and print INTERVAL data items is with list-directed input and output.

CODE EXAMPLE 1-3 is a simple tool to help users become familiar with interval arithmetic and single-number INTERVAL input/output using list-directed READ and PRINT statements. Complete support for formatted INTERVAL input/output is provided, as described in Section 2.10.2 "Input and Output" on page 105.

Note – The interval containment constraint requires that directed rounding be used during input and output. With single-number input followed immediately by single-number output, a decimal digit of accuracy can appear to be lost. In fact, the width of the input interval is increased by at most 1-ulp, when the input value is not machine representable. See Section 1.3.5 "Single-Number Input/Output" on page 19 and CODE EXAMPLE 1-6 on page 22.

```
math% cat ce1-3.f95
   INTERVAL :: X, Y
   INTEGER :: IOS = 0
   PRINT *, "Press Control/D to terminate!"
   WRITE(*, 1, ADVANCE = 'NO')
   READ(*, *, IOSTAT = IOS) X, Y
   DO WHILE (IOS >= 0)
       PRINT *, " For X = ", X, ", and Y = ", Y
       PRINT *, "X+Y = ", X+Y
       PRINT *, "X-Y =", X-Y
       PRINT *, "X*Y =", X*Y
       PRINT *, "X/Y = ", X/Y
       PRINT *, "X**Y =", X**Y
       WRITE(*, 1, ADVANCE = 'NO')
       READ(*, *, IOSTAT=IOS) X, Y
   END DO
1 FORMAT(" X, Y = ? ")
   END
%math f95 -xia ce1-3.f95
%math a.out
 Press Control/D to terminate!
X, Y = ? [1,2] [3,4]
For X = [1.0, 2.0], and Y = [3.0, 4.0]
 X+Y = [4.0,6.0]
 X-Y = [-3.0, -1.0]
 X*Y = [3.0,8.0]
 X/Y = [0.25, 0.66666666666666675]
 X**Y = [1.0, 16.0]
 X, Y = ? [1,2] -inf
 For X = [1.0, 2.0], and Y = [-Inf, -1.7976931348623157E+308]
 X+Y = [-Inf, -1.7976931348623155E+308]
 X-Y = [1.7976931348623157E+308, Inf]
 X*Y = [-Inf, -1.7976931348623157E+308]
X/Y = [-1.1125369292536012E-308, 0.0E+0]
 X**Y = [0.0E+0, Inf]
 X, Y = ? ^d
```

Note – The empty interval is supported in £95. The empty interval can be entered as "[empty]". Infinite interval endpoints are also supported, as described in Section 2.10.2.1 "External Representations" on page 105 and illustrated in CODE EXAMPLE 2-37 on page 107.

1.3.5 Single-Number Input/Output

One of the most frustrating aspects of reading interval output is comparing interval infima and suprema to count the number of digits that agree. For example, CODE EXAMPLE 1-4 and CODE EXAMPLE 1-5 shows the interval output of a program that generates different random width INTERVAL data.

Note — Only program output is shown in CODE EXAMPLE 1-4 and CODE EXAMPLE 1-5. The code that generates the output is included with the examples located in the <code>/opt/SUNWspro/examples/intervalmath/docExamples</code> directory.

CODE EXAMPLE 1-4 [inf, sup] Interval Output

```
%math f95 -xia ce1-4.f95
%math a.out
Press Control/D to terminate!
Enter number of intervals, KTPV (4,8,16) and 1 for single-number
output: 5,4,0
[ 0.2017321E-029, 0.2017343E-029]
[ 0.2176913E-022, 0.2179092E-022]
[-0.3602303E-006,-0.3602302E-006]
[-0.3816341E+038,-0.3816302E+038]
[-0.1011276E-039,-0.1011261E-039]
Enter number of intervals, KTPV (4,8,16) and 1 for single-number
output: 5,8,0
[ -0.3945547546440221E+035, -0.3945543600894656E+035]
[ 0.5054960140922359E-270, 0.5054960140927415E-270]
[ -0.2461623589326215E-043, -0.2461623343163864E-043]
[ -0.2128913523672577E+204, -0.2128913523672576E+204]
[ -0.3765492464030608E-072, -0.3765492464030606E-072]
Enter number of intervals, KTPV (4,8,16) and 1 for single-number
output: 5,16,0
[ 0.199050353252318620256245071374058E+055,
0.199050353252320610759742664557447E+055]
[-0.277386431989417915223682516437493E+203,
-0.277386431989417915195943874118822E+203]
[0.132585288598265472316856821380503E+410,
0.132585288598265472316856822706356E+410]
[ 0.955714436647437881071727891682804E+351,
0.955714436647437881071727891683760E+351]
[-0.224211897768824210398306994401732E+196,
-0.224211897768824210398306994177519E+196]
Enter number of intervals, KTPV (4,8,16) and 1 for single-number
output: ^d
```

Compare the output readability in CODE EXAMPLE 1-4 with CODE EXAMPLE 1-5.

CODE EXAMPLE 1-5 Single-Number Output.

```
%math a.out
Press Control/D to terminate!
Enter number of intervals, KTPV (4,8,16) and 1 for single-number
output: 5,4,1
    0.20173 E-029
    0.218 E-022
   -0.3602303E-006
   -0.38163 E+038
   -0.10112 E-039
Enter number of intervals, KTPV (4,8,16) and 1 for single-number
output: 5,8,1
    -0.394554
                      E + 0.35
     0.505496014092 E-270
    -0.2461623
                      E - 043
    -0.2128913523672577E+204
    -0.3765492464030607E-072
Enter number of intervals, KTPV (4,8,16) and 1 for single-number
output: 5,16,1
        0.19905035325232
                                         E+055
                                         E+203
       -0.2773864319894179152
        0.132585288598265472316856822
                                         E + 410
        0.955714436647437881071727891683 E+351
       -0.224211897768824210398306994 E+196
Enter number of intervals, KTPV (4,8,16) and 1 for single-number
output: ^d
```

Because reading and interactively entering interval data can be tedious, a *single-number* interval format is introduced. The single-number convention is that any number not contained in brackets is interpreted as an interval whose lower and upper bounds are constructed by subtracting and adding 1 unit to the last displayed digit.

Thus during interval input and output,

```
2.345 = [2.344, 2.346],
2.34500 = [2.34499, 2.34501],
and
23 = [22, 24].
```

Symbolically,

$$[2.34499, 2.34501] = 2.34500 + [-1, +1]_{uld}$$

where [-1, +1]_{uld} means that the interval [-1, +1] is added to the last digit of the preceding number. The subscript, uld, is a mnemonic for "unit in the last digit."

Note – The single number input/output representation is not used to represent INTERVAL literal constants in £95 code.

To represent a degenerate interval, a single number can be enclosed in square brackets. For example,

$$[2.345] = [2.345, 2.345] = 2.345000000000....$$

This convention is used both for single-number input/output and to represent degenerate literal INTERVAL constants in Fortran code. Thus, type [0.1] to enter an exact decimal number, even though 0.1 is not machine representable.

During input to a program, both [0.1,0.1] and [0.1] represents the *point*, 0.1. However, the single-number input/output value 0.1 represents the interval

$$0.1 + [-1, +1]_{uld} = [0, 0.2].$$

Note – A uld and an ulp are different. A uld refers to the construction of an interval using the single number input/output format to add and subtract one unit to and from the last displayed digit. An ulp is the smallest possible increment or decrement that can be made to an internal machine number.

In the single-number display format, trailing zeros are significant. See Section 2.10.2 "Input and Output" on page 105 for more information.

Intervals can always be entered and displayed using the traditional [inf, sup] display format. In addition, a single number in square brackets denotes a point. For example, on input, [0.1] is interpreted as the number 1/10. To guarantee containment, directed rounding is used to construct an internal approximation that is known to contain the number 1/10.

```
math% cat ce1-6.f95
  INTERVAL :: X
   INTEGER :: IOS = 0
  CHARACTER*30 BUFFER
   PRINT *, "Press Control/D to terminate!"
  WRITE(*, 1, ADVANCE='NO')
   READ(*, '(A12)', IOSTAT=IOS) BUFFER
   DO WHILE (IOS >= 0)
     PRINT *, ' Your input was: ', BUFFER
     READ(BUFFER, '(Y12.16)') X
     PRINT *, "Resulting stored interval is:", X
     PRINT '(A, Y12.2)', 'Single number interval output is:', X
     WRITE(*, 1, ADVANCE='NO')
     READ(*, '(A12)', IOSTAT=IOS) BUFFER
   END DO
1 FORMAT(" X = ? ")
   END
math% f95 -xia ce1-6.f95
math% a.out
Press Control/D to terminate!
X = ? 1.37
Your input was: 1.37
Resulting stored interval is:
[1.359999999999998,1.38000000000000002]
Single number interval output is: 1.3
X = ? 1.444
Your input was: 1.444
Resulting stored interval is:
[1.442999999999998,1.44500000000000001]
Single number interval output is: 1.44
X = ? ^d
```

CODE EXAMPLE 1-6 notes:

- Single numbers in square brackets represent degenerate intervals.
- When a non-machine representable number is read using single-number input, conversion from decimal to binary (radix conversion) and the containment constraint force the number's interval width to be increased by 1-ulp (unit in the last place of the mantissa). When this result is displayed using single-number output, it can appear that a decimal digit of accuracy has been lost. This is not so. To echo single-number interval inputs, use character input together with internal READ statement data conversion, as shown in CODE EXAMPLE 1-6 on page 22.

1.3.6 Interval Statements and Expressions

The f95 compiler contains the following INTERVAL-specific statements, expressions, and extensions:

- The INTERVAL data type, related instructions, and statements described in TABLE 1-1 on page 24 are supported.
- All intrinsic functions that accept real arguments have corresponding interval versions.
- A number of intrinsic INTERVAL-specific functions and operators have been added, including INTERVAL-specific relational operators and set-theoretic functions. For a complete list of intrinsic INTERVAL functions and INTERVAL operators, see Section 2.10.3 "Intrinsic INTERVAL Functions" on page 123 and Section 2.10.4 "Mathematical Functions" on page 124

1.3.7 Default Kind Type Parameter Value (KTPV)

In f95 the default INTEGER KTPV is KIND(0) = 4. To represent any default INTEGER with a degenerate default INTERVAL requires the default INTERVAL KTPV, KIND([0]), to be 2*KIND(0) = 8. Choosing 8 for the default INTERVAL KTPV is also done because:

- Intervals are often used to perform numerically intense computations, as have been performed on CDC and Cray machines.
- When evaluating a single arithmetic expression, the width of intervals necessarily grows because of accumulated rounding errors, dependence, and cancellation. Extra precision can help to reduce the effect of accumulated rounding errors and cancellation. Other means are required to reduce or eliminate the effect of dependence.

TABLE 1-1 INTERVAL Specific Statements and Expressions

Statement/expression	Description
INTERVAL INTERVAL(4) INTERVAL(8) INTERVAL(16)	Default INTERVAL type declaration KIND=4 INTERVAL KIND=8 INTERVAL KIND=16 INTERVAL
[a,b] See Note 1	Literal INTERVAL constant: [a,b]
INTERVAL A PARAMETER A=[c,d]	Named constant: A
V = expr See Note 3	Value assignment
FORMAT(E, EN, ES, F, G, VE, VF, VG, VEN, VES, Y) $See\ Note\ 4$	E, EN, ES, F, G, VE, VF, VG, VEN, VES, Y edit descriptors

- (1) The letters a and b are placeholders for literal decimal constants, such as 0.1 and 0.2.
- (2) A single decimal constant contained in square brackets denotes a degenerate INTERVAL constant. The same convention is used in input/output.
- (3) Let expr stand for any Fortran arithmetic expression, whether or not it contains items of type INTERVAL. An assignment statement, V = expr, evaluates the expression, expr, and assigns the resulting value to V. Mixed-mode INTERVAL expressions are not permitted under the -xia=strict command line option. Under the -xia or -xia=widestneed option, mixed-mode expressions are correctly evaluated using widest-need expression processing. Before expression evaluation under widest-need, all integer and floating-point data items are promoted to containing intervals with the largest KTPV found anywhere in the expression, including, V. For details, see Section 2.3.2 "Value Assignment" on page 52.
- (4) Interval input/output support is designed to provide flexibility, readability, and ease of code development. The most important new edit descriptor is Y, which is used to read and display intervals using the single-number interval format. For a complete description of all edit descriptors that can process intervals, see Section 2.10.2 "Input and Output" on page 105.

1.3.8 Value Assignment V = expr

The INTERVAL assignment statement assigns the value of an interval expression, denoted by the placeholder *expr*, to an INTERVAL variable, array element, array, array section, or structure component V. The syntax is:

$$V = expr$$

where V must have an INTERVAL type, and <code>expr</code> denotes any non-COMPLEX numeric expression. Under widest-need expression processing, the expression <code>expr</code> need not be an INTERVAL expression. Under strict expression processing, <code>expr</code> must be an INTERVAL expression with the same KTPV as V.

1.3.9 Mixed-Type Expression Evaluation

Gracefully handling mixed-type INTERVAL expressions is an important ease-of-use feature, because it facilitates writing transparent (easy to understand) mathematical expressions.

Mixed-type INTERVAL expressions are supported to make writing and reading interval code no more difficult than it is for REAL code. The interval containment constraint is satisfied in mixed-mode expressions using either *widest-need* or *strict* expression processing.

1.3.9.1 Widest-Need and Strict Expression Processing

Computing narrow-width interval results is facilitated if the width of INTERVAL constants is dynamically defined by expression context, as described in Section 2.3 "INTERVAL Arithmetic Expressions" on page 50. In mixed-KTPV expressions, shown in CODE EXAMPLE 1-7, dynamically increasing the KTPV of INTERVAL variables can also decrease the width of INTERVAL expression results.

CODE EXAMPLE 1-7 Mixed Precision with Widest-Need

In line 3, $KTPV_{max} = KIND(Z) = 8$. This value is used to promote the KTPV of X and Y to 8 before computing their product and storing the result in Z1.

These steps are shown explicitly in the equivalent strict code in line 4.

The process of scanning a statement to determine the maximum KTPV and performing the necessary promotions, is called widest-need expression processing, see Section 2.3 "INTERVAL Arithmetic Expressions" on page 50.

For syntax and semantics of the intrinsic INTERVAL constructor functions, see Section 2.9 "Extending Intrinsic INTERVAL Operators" on page 74.

1.3.9.2 Mixed-Mode (Type and KTPV) Expressions

If the widest-need principle is used with both KTPVs and data types, mixed-mode (type and KTPV) INTERVAL expressions can be safely and predictably evaluated. For example, in CODE EXAMPLE 1-8 on page 26, the expression for Y1 in line 3 is an interval expression, because X and Y1 are INTERVAL variables.

CODE EXAMPLE 1-8 Mixed Types with Widest-Need

To guarantee containment, a containing interval must be used in place of a real approximation to the constant 0.1. However, KTPV $_{\rm max}$ = 16, because KIND(X) = 16. Therefore, the INTERVAL constant [0.1_16], a sharp KTPV = 16 interval containing the exact value, 1/10, is used to update x. Finally, the result is converted to a KTPV = 4 containing interval and assigned to Y1. Line 4 contains the equivalent strict code. Under strict expression processing, neither mixed-type nor mixed-KTPV expressions are permitted.

The logical steps in widest-need expression processing are:

1. Scan the entire statement, including the left-hand side, for any INTERVAL data items.

The presence of any INTERVAL constants, variables, or intrinsic functions, makes the expression's type INTERVAL.

2. Scan the INTERVAL expressions for KTPV_{max}, based on the KTPV of each INTERVAL, REAL, INTEGER, constant, or variable.

Note – Integers are converted to intervals with twice their KTPV so all integer values can be exactly represented.

- 3. Promote all variables and constants to intervals with KTPV_{max}.
- 4. Evaluate the expression.
- 5. Convert the result to a lower KTPV if needed to match the left-hand side's KTPV.
- 6. Assign the resulting value to the left-hand side.

These steps guarantee that mixed-mode INTERVAL expression processing satisfies the containment constraint and efficiently produces reasonably narrow interval results.

Mixed-mode INTERVAL expression evaluation using widest-need expression processing is supported by default with the -xia command-line flag. Using -xia=strict eliminates any automatic type conversions to intervals and any automatic KTPV increases of INTERVAL variables. In strict mode, all interval type and precision conversions must be explicitly coded.

1.3.10 Arithmetic Expressions

Writing arithmetic expressions that contain INTERVAL data items is simple and straightforward. Except for INTERVAL literal constants and intrinsic INTERVAL-specific functions, INTERVAL expressions look like REAL arithmetic expressions. In particular, with widest-need expression processing, REAL and INTEGER variables and literal constants can be freely used anywhere in an INTERVAL expression, such as in CODE EXAMPLE 1-9.

CODE EXAMPLE 1-9 Simple INTERVAL Expression Example

Because X, the variable to which the assignment is made in line 5, is an INTERVAL, the following steps are taken before evaluating the expression 0.1*A/N:

1. The literal constant 0.1 is converted to the default INTERVAL variable containing the degenerate interval [0.1].

While not required in a valid interval system implementation, Sun WorkShop 6 Fortran 95 performs sharp data conversions. For example, the internal approximation of [0.1] is 1-ulp wide.

- 2. The REAL variable A is converted to the degenerate interval [5].
- 3. The INTEGER variable N is converted to the degenerate interval [3].

The expression $[0.1] \times [5]/[3]$ is evaluated using interval arithmetic. The above steps are part of *widest-need* expression processing, which is required to satisfy the containment constraint when evaluating mixed-mode INTERVAL expressions. See Section 1.3.9 "Mixed-Type Expression Evaluation" on page 25.

An INTERVAL assignment statement must satisfy one requirement: the variable to which the assignment is made must be an INTERVAL variable, array element, array, array section, or structure component. For more information on the widest-need processing mode, see Section 2.3.1 "Mixed-Mode INTERVAL Expressions" on page 51.

Because the interval system implemented in Sun WorkShop 6 Fortran 95 is closed, if any INTERVAL expression fails to produce a valid interval result, it is a compiler error that should be reported. See Section 1.4 "Code Development Tools" on page 35 for information on how to report a suspected error and Section 1.5.1 "Known Containment Failures" on page 40 for a list of known errors.

Note – Not all cset equivalent INTERVAL expressions produce intervals having the same width. Additionally, it is often not possible to compute a sharp result by simply evaluating a single INTERVAL expression. In general, interval result width depends on the value of INTERVAL arguments and the form of the expression.

1.3.11 Interval Order Relations

Ordering intervals is more complicated than ordering points. Testing whether 2 is less than 3 is unambiguous. With intervals, while the interval [2,3] is certainly less than the interval [4,5], what should be said about [2,3] and [3,4]?

Three different classes of INTERVAL relational operators are implemented:

- certainly
- possibly
- set

For a certainly-relation to be *true*, every element of the operand intervals must satisfy the relation. A possibly-relation is *true* if it is satisfied by any elements of the operand intervals. The set-relations treat intervals as sets. The three classes of INTERVAL relational operators converge to the normal relational operators on points if both operand intervals are degenerate.

To distinguish the three operator classes, the normal two-letter Fortran relation mnemonics are prefixed with the letters C, P, or S. In £95 the set operators .SEQ. and .SNE. are the only operators for which the point defaults (.EQ. or == and .NE. or /=) are supported. In all other cases, the relational operator class must be explicitly identified, as for example in:

- .CLT. certainly less than
- .PLT. possibly less than
- .SLT. set less than

See Section 2.4 "Intrinsic Operators" on page 58 for the syntax and semantics of all INTERVAL operators.

The following program demonstrates the use of a set-equality test.

CODE EXAMPLE 1-10 Set-Equality Test

```
math% cat ce1-10.f95
INTERVAL :: X = [2, 3], Y = [4, 5]     ! Line 1
IF(X+Y .SEQ. [6, 8]) PRINT *, "Check."   ! Line 2
END
math% f95 -xia ce1-10.f95
math% a.out
Check.
```

Line 2 uses the set-equality test to verify that X+Y is equal to the interval [6, 8].

An equivalent line 2 is:

```
IF(X+Y == [6, 8]) PRINT *, "Check." ! line 2
```

Use CODE EXAMPLE 1-11 on page 30 and CODE EXAMPLE 1-12 on page 31 to explore the result of INTERVAL-specific relational operators.

```
math% cat ce1-11.f95
   INTERVAL :: X, Y
   INTEGER :: IOS = 0
   PRINT *, "Press Control/D to terminate!"
   WRITE(*, 1, ADVANCE='NO')
   READ(*, *, IOSTAT=IOS) X, Y
   DO WHILE (IOS >= 0)
       PRINT *, " For X = ", X, ", and Y = ", Y
       PRINT *, 'X .CEQ. Y, X .PEQ. Y, X .SEQ. Y =', &
                 X .CEQ. Y, X .PEQ. Y, X .SEQ. Y
       PRINT *, 'X .CNE. Y, X .PNE. Y, X .SNE. Y =', &
                 X .CNE. Y, X .PNE. Y, X .SNE. Y
       PRINT *, 'X .CLE. Y, X .PLE. Y, X .SLE. Y =', &
                 X .CLE. Y, X .PLE. Y, X .SLE. Y
       PRINT *, 'X .CLT. Y, X .PLT. Y, X .SLT. Y =', &
                 X .CLT. Y, X .PLT. Y, X .SLT. Y
       PRINT *, 'X .CGE. Y, X .PGE. Y, X .SGE. Y =', &
                 X .CGE. Y, X .PGE. Y, X .SGE. Y
       PRINT *, 'X .CGT. Y, X .PGT. Y, X .SGT. Y =', &
                 X .CGT. Y, X .PGT. Y, X .SGT. Y
       WRITE(*, 1, ADVANCE='NO')
       READ(*, *, IOSTAT=IOS) X, Y
   END DO
1 FORMAT( "X, Y = ")
   END
math% f95 -xia ce1-11.f95
math% a.out
Press Control/D to terminate!
X, Y = [2] [3]
For X = [2.0, 2.0], and Y = [3.0, 3.0]
X .CEQ. Y, X .PEQ. Y, X .SEQ. Y = F F F
X .CNE. Y, X .PNE. Y, X .SNE. Y = T T
 X .CLE. Y, X .PLE. Y, X .SLE. Y = T T T
X .CLT. Y, X .PLT. Y, X .SLT. Y = T T T
 X .CGE. Y, X .PGE. Y, X .SGE. Y = F F
 X .CGT. Y, X .PGT. Y, X .SGT. Y = F F
X, Y = 2 3
For X = [1.0, 3.0], and Y = [2.0, 4.0]
 X .CEQ. Y, X .PEQ. Y, X .SEQ. Y = F T F
X .CNE. Y, X .PNE. Y, X .SNE. Y = F T T
X .CLE. Y, X .PLE. Y, X .SLE. Y = F T T
X .CLT. Y, X .PLT. Y, X .SLT. Y = F T T
X .CGE. Y, X .PGE. Y, X .SGE. Y = F T F
X .CGT. Y, X .PGT. Y, X .SGT. Y = F T F
X, Y = ^d
```

CODE EXAMPLE 1-12 demonstrates the use of the INTERVAL-specific operators listed in TABLE 1-2.

TABLE 1-2 Interval-Specific Operators

Operator	Name	Mathematical Symbol
.IH.	Interval Hull	U
.IX.	Intersection	\cap
.DJ.	Disjoint	$A \cap B = \emptyset$
.IN.	Element	€
.INT.	Interior	See Section 2.8.3 "Interior: (X .INT .Y)" on page 68.
.PSB.	Proper Subset	C
.PSP.	Proper Superset	⊃
.SB.	Subset	⊆
.SP.	Superset	⊇

CODE EXAMPLE 1-12 Set Operators

```
math% cat ce1-12.f95
  INTERVAL :: X, Y
  INTEGER :: IOS = 0
  REAL(8) :: R = 1.5
   PRINT *, "Press Control/D to terminate!"
   WRITE(*, 1, ADVANCE='NO')
  READ(*, *, IOSTAT=IOS) X, Y
   DO WHILE (IOS >= 0)
       PRINT *, " For X =", X, ", and Y =", Y
       PRINT *, 'X .IH. Y = ', X .IH. Y
       PRINT *, 'X .IX. Y = ', X .IX. Y
       PRINT *, 'X .DJ. Y = ', X .DJ. Y
       PRINT *, 'R .IN. Y = ', R .IN. Y
       PRINT *, 'X .INT. Y =', X .INT. Y
       PRINT *, 'X .PSB. Y =', X .PSB. Y
       PRINT *, 'X .PSP. Y = ', X .PSP. Y
       PRINT *, 'X .SP. Y = ', X .SP. Y
       PRINT *, 'X .SB. Y = ', X .SB. Y
       WRITE(*, 1, ADVANCE='NO')
       READ(*, *, IOSTAT=IOS) X, Y
   END DO
1 FORMAT(" X, Y = ? ")
   END
```

```
math% f95 -xia ce1-12.f95
math% a.out
Press Control/D to terminate!
X, Y = ? [1] [2]
For X = [1.0, 1.0], and Y = [2.0, 2.0]
X .IH. Y = [1.0, 2.0]
X . IX. Y = [EMPTY]
X .DJ. Y = T
R.IN. Y = F
X . INT. Y = F
X . PSB. Y = F
X .PSP. Y = F
X . SP. Y = F
X . SB. Y = F
X, Y = ? [1,2] [1,3]
For X = [1.0, 2.0], and Y = [1.0, 3.0]
X .IH. Y = [1.0,3.0]
X .IX. Y = [1.0, 2.0]
X . DJ. Y = F
R.IN. Y = T
X . INT. Y = F
X .PSB. Y = T
X .PSP. Y = F
X . SP. Y = F
X . SB. Y = T
X, Y = ? ^d
```

1.3.12 Intrinsic INTERVAL-Specific Functions

A variety of intrinsic INTERVAL-specific functions are provided. See Section 2.10.4.5 "Intrinsic Functions" on page 128. Use CODE EXAMPLE 1-13 on page 33 to explore how intrinsic INTERVAL functions behave.

```
math% cat ce1-13.f95
   INTERVAL :: X, Y
  PRINT *, "Press Control/D to terminate!"
  WRITE(*, 1, ADVANCE='NO')
  READ(*, *, IOSTAT=IOS) X
   DO WHILE (IOS >= 0)
       PRINT *, " For X = ", X
       PRINT *, 'MID(X) = ', MID(X)
       PRINT *, 'MIG(X) = ', MIG(X)
       PRINT *, 'MAG(X) = ', MAG(X)
       PRINT *, 'WID(X) = ', WID(X)
       PRINT *, 'NDIGITS(X) = ', NDIGITS(X)
       WRITE(*, 1, ADVANCE='NO')
       READ(*, *, IOSTAT=IOS) X
  END DO
1 FORMAT(" X = ?")
   END
math% f95 -xia ce1-13.f95
math% a.out
Press Control/D to terminate!
X = ?[1.23456, 1.234567890]
For X = [1.2345599999999998, 1.2345678900000002]
MID(X) = 1.234563945
MIG(X) = 1.2345599999999999
MAG(X) = 1.2345678900000001
WID(X) = 7.890000000232433E-6
NDIGITS(X) = 6
X = ?[1,10]
For X = [1.0, 10.0]
MID(X) = 5.5
MIG(X) = 1.0
MAG(X) = 10.0
WID(X) = 9.0
NDIGITS(X) = 1
X = ? ^d
```

1.3.13 Interval Versions of Standard Intrinsic Functions

Every Fortran intrinsic function that accepts REAL arguments has an interval version. See Section 2.10.4.5 "Intrinsic Functions" on page 128. Use CODE EXAMPLE 1-14 to explore how some intrinsic functions behave.

CODE EXAMPLE 1-14 Interval Versions of Standard Intrinsic Functions

```
math% cat ce1-14.f95
  INTERVAL :: X, Y
  INTEGER :: IOS = 0
  PRINT *, "Press Control/D to terminate!"
  WRITE(*, 1, ADVANCE='NO')
  READ(*, *, IOSTAT=IOS) X
  DO WHILE (ios >= 0)
     PRINT *, "For X = ", X
     PRINT *, 'ABS(X) = ', ABS(X)
     PRINT *, 'LOG(X) = ', LOG(X)
     PRINT *, 'SORT(X) = ', SORT(X)
     PRINT *, 'SIN(X) = ', SIN(X)
     PRINT *, 'ACOS(X) = ', ACOS(X)
     WRITE(*, 1, ADVANCE='NO')
     READ(*, *, IOSTAT=IOS) X
  END DO
1 FORMAT(" X = ?")
  END
math% f95 -xia ce1-14.f95
math% a.out
Press Control/D to terminate!
X = ?[1.1,1.2]
LOG(X) = [0.095310179804324726, 0.18232155679395479]
 SORT(X) = [1.0488088481701514, 1.0954451150103324]
 SIN(X) = [0.89120736006143519, 0.93203908596722652]
ACOS(X) = [EMPTY]
X = ?[-0.5, 0.5]
For X = [-0.5, 0.5]
ABS(X) = [0.0E+0,0.5]
LOG(X) = [-Inf, -0.69314718055994528]
SQRT(X) = [0.0E+0, 0.70710678118654758]
 SIN(X) = [-0.47942553860420307, 0.47942553860420307]
ACOS(X) = [1.0471975511965976, 2.0943951023931958]
X = ? ^d
```

1.4 Code Development Tools

Information on interval code development tools is available online. See the Interval Arithmetic Readme for a list of interval web sites and other online resources.

To report a suspected interval error, send email to

```
sun-dp-comments@Sun.COM
```

Include the following text in the Subject line of the email message:

```
WORKSHOP "6.0 mm/dd/yy" Interval
```

where mm/dd/yy is the month, day, and year.

1.4.1 Debugging Support

In Sun WorkShop 6, interval data types are supported by dbx to the following extent:

- The values of individual INTERVAL variables can be printed using the print command.
- The value of all INTERVAL variables can be printed using the dump command.
- New values can be assigned to INTERVAL variables using the assign command.
- There is no provision to visualize INTERVAL data arrays.
- All generic functionality that is not data type specific should work.

For additional details on dbx functionality, see Debugging a Program With dbx.

1.4.2 Global Program Checking

Global program checking (GPC) in Sun WorkShop 6 Fortran 95 detects one interval-specific error: INTERVAL type mismatches in user-supplied routine calls.

```
math% cat ce1-15.f95
INTERVAL X
X = [-1.0, +2.9]
PRINT *,X
CALL SUB(X)
END
SUBROUTINE SUB(Y)
INTEGER Y(2)
PRINT *,Y
END
math% f95 -xia ce1-15.f95 -Xlist
--- See cel-15.lst ---
             Global Call-Chain Considerata
            1) <503> At line 4, MainPgm() calls SUB(fileline 6):
       MainPgm() sends argument 1 as type "Interval(16),"
       but SUB() expects type "Integer(4)"
    2) <507> At line 4, MainPgm() calls SUB(fileline 6):
       MainPgm() sends argument 1 as a "Scalar,"
       but SUB() expects a "1-D Array"
```

1.4.3 Interval Functionality Provided in Sun Fortran Libraries

The following libraries contain intrinsic INTERVAL routines.

TABLE 1-3 Interval Libraries

Library	Name	Needed Options
intrinsic INTERVAL array functions	libifai	None
intrinsic INTERVAL library	libsunimath	None

1.4.4 Porting Code and Binary Files

There is limited legacy interval Fortran code with which to contend. Until language syntax and semantics are standardized, different providers of interval compiler support will inevitably diverge. The standardization process will be facilitated if users provide feedback regarding the most favored INTERVAL syntax and semantics. Comments can be sent to the email alias listed in the Interval Arithmetic Readme.

The representation of intervals in binary files will change as compilers supporting narrower interval systems are made available.

1.4.5 Parallelization

In this release, the -autopar compiler option has no effect on loops containing interval arithmetic operations. These loops are not automatically parallelized. The -explicitpar compiler option must be used to parallelize loops marked with explicit parallelization directives.

1.5 Error Detection

The following code samples list interval-specific error messages. Each code sample includes the error message and the sample code that produced the error.

CODE EXAMPLE 1-16 Invalid Endpoints

CODE EXAMPLE 1-17 Equivalence of Intervals and Non-Intervals

CODE EXAMPLE 1-18 Equivalence of INTERVAL Objects with Different KTPVs

```
math% cat ce1-19.f95
INTERVAL :: X
REAL :: R
X = R
END
math% f95 -xia=strict ce1-19.f95
X = R
"cel-17.f95", Line = 3, Column = 3: ERROR: Assignment of a REAL
expression to a INTERVAL variable is not allowed.
f95: COMPILE TIME 0.350000 SECONDS
f95: MAXIMUM FIELD LENGTH 4117346 DECIMAL WORDS
f95: 4 SOURCE LINES
f95: 1 ERRORS, 0 WARNINGS, 0 OTHER MESSAGES, 0 ANSI
```

CODE EXAMPLE 1-20 Assigning an INTERVAL Expression to INTERVAL Variable in Strict Mode

```
math% cat ce1-20.f95
INTERVAL :: X
INTERVAL(16) :: y
X = Y
END
math% f95 -xia=strict ce1-20.f95
X = Y
"cel-18.f95", Line = 3, Column = 3: ERROR: Assignment of an
interval expression to an interval variable is not allowed when
they have different kind type parameter values.
f95: COMPILE TIME 0.170000 SECONDS
f95: MAXIMUM FIELD LENGTH 4117346 DECIMAL WORDS
f95: 4 SOURCE LINES
f95: 1 ERRORS, 0 WARNINGS, 0 OTHER MESSAGES, 0 ANSI
```

1.5.1 Known Containment Failures

Whenever an interval containment failure can occur, a compile-time warning should be issued. There are no know containment failures under widest-need expression processing. In -xia=strict mode, it is possible to violate the containment constraint with an interval ** (integer expression) operation if the integer expression overflows.

1.5.1.1 Integer Overflow

Numerical inaccuracies are normally associated with REAL rather than INTEGER expressions. In one respect, INTEGER expressions are harder to detect than REAL expressions. When REAL expressions overflow, an exception is raised and an IEEE infinity is generated. The exception is a warning that overflow has occurred. Infinities tend to propagate in floating-point computations, thereby alerting users of a potential problem. It is also possible to trap on overflow.

When INTEGER expressions overflow, they silently wrap around to some possibly-opposite-signed value. Moreover, the only practical way to detect integer overflow is to perform the inverse operation and test for equality on every integer operation. Integer constant expressions are safe because they are evaluated during compilation where overflow is detected and signalled with a warning message.

Under -xia=widestneed expression processing when the second operand of the ** operator is an integer expression that overflows, the returned interval is guaranteed to contain the correct result. However, the same is *not* true under -xia=strict processing, because it is not possible to promote integers to intervals prior to evaluating the given expression without widest-need expression processing, The same is true if the second operand of the ** operator is the INTERVAL type conversion routine.

CODE EXAMPLE 1-21 shows that widest-need expression processing is extended to all intrinsic INTEGER operations and functions inside integer expressions in the second operand of the ** operator. This is not true under -xia=strict mode.

CODE EXAMPLE 1-21 INTEGER Overflow Containment Violation under -xia=strict Mode

```
math% cat ce1-21.f95
    INTERVAL :: X = [1.5], Y = [1.5], Z = [1.5]
    INTEGER :: I = HUGE(0)

PRINT *, "BEFORE POW"
    PRINT *, "X = ", X
```

CODE EXAMPLE 1-21 INTEGER Overflow Containment Violation under -xia=strict Mode (Continued)

```
PRINT *, "Y = ", Y
   PRINT *, "Z = ", Z
   PRINT *, "I = ", I
  X = X**(I+1)
                               ! I+1 - integer overflow
  Y = Y*(Y**I)
  Z = Z**(INTERVAL(I)+INTERVAL(1))
  PRINT *, "I+1=",I,"+",1,"=",I+1
  PRINT *, "RESULTS:"
  PRINT *, "X = ", X
  PRINT *, "Y = ", Y
  PRINT *, "Z = ", Z
END
math% f95 -xia ce1-21.f95
math% a.out
BEFORE POW
X = [1.5, 1.5]
Y = [1.5, 1.5]
Z = [1.5, 1.5]
I = 2147483647
I+1=2147483647 + 1 = -2147483648
RESULTS:
X = [1.7976931348623157E+308, Inf]
Y = [1.7976931348623157E+308, Inf]
Z = [1.7976931348623157E+308, Inf]
math% f95 -xia=strict ce1-21.f95
math% a.out
BEFORE POW
X = [1.5, 1.5]
Y = [1.5, 1.5]
Z = [1.5, 1.5]
I = 2147483647
I+1=2147483647+1=-2147483648
RESULTS:
X = [0.0E+0, 4.9406564584124655E-324]
Y = [1.7976931348623157E+308, Inf]
 Z = [1.7976931348623157E+308, Inf]
```

This code demonstrates a silent containment failure in -xia=strict mode and the correct interval results in -xia=widestneed mode. For information on the power operator, see Section 2.5 "Power Operators X**N and X**Y" on page 63.

£95 Interval Reference

This chapter is a reference for the syntax and semantics of the intrinsic INTERVAL types implemented in Sun WorkShop 6 Fortran 95. The sections can be read in any order.

Unless explicitly stated otherwise, the INTERVAL data type has the same properties as other intrinsic numeric types. This chapter highlights differences between the REAL and INTERVAL types.

Some code examples are not complete programs. The implicit assumption is that these examples are compiled with the -xia command line option.

2.1 Fortran Extensions

INTERVAL data types are a non-standard extension to Fortran. However, where possible, the implemented syntax and semantics conform to the style of Fortran.

2.1.1 Character Set Notation

Left and right square brackets, "[...]", are added to the Fortran character set to delimit literal INTERVAL constants.

Throughout this document, unless explicitly stated otherwise, INTEGER, REAL, and INTERVAL constants mean *literal* constants. Constant expressions and named constants (PARAMETERS) are always explicitly identified as such.

TABLE 2-1 shows the character set notation used for code and mathematics.

TABLE 2-1 Font Conventions

Character Set	Notation
Fortran code	INTERVAL :: X=[0.1,0.2]
Input to programs and commands	Enter X: ? [2.3,2.4]
Placeholders for constants in code	[a,b]
Scalar mathematics	x(a+b) = xa + xb
Interval mathematics	$X(A+B) \subseteq XA+XB$

Note – Pay close attention to font usage. Different fonts represent an interval's exact, external mathematical value and an interval's machine-representable, internal approximation.

2.1.2 INTERVAL Constants

In £95, an INTERVAL constant is either a single integer or real decimal number enclosed in square brackets, [3.5], or a pair of integer or real decimal numbers separated by a comma and enclosed in square brackets, [3.5 E-10, 3.6 E-10]. If a degenerate interval is not machine representable, directed rounding is used to round the exact mathematical value to an internal machine representable interval known to satisfy the containment constraint.

An INTERVAL constant with both endpoints of type default INTEGER, default REAL or REAL(8), has the default type INTERVAL.

If an endpoint is of type default INTEGER, default REAL or REAL(8), it is internally converted to a value of the type REAL(8).

If an endpoint's type is INTEGER(8), it is internally converted to a value of type REAL(16).

If an endpoint's type is INTEGER(4), it is internally converted to a value of type REAL(8).

If an endpoint's type is INTEGER(1) or INTEGER(2), it is internally converted to a value of type REAL(4).

If both endpoints are of type REAL but have different KTPVs, they are both internally represented using the approximation method of the endpoint with greater decimal precision.

The KTPV of an INTERVAL constant is the KTPV of the part with the greatest decimal precision.

CODE EXAMPLE 2-1 shows the KTPV of various INTERVAL constants.

CODE EXAMPLE 2-1 KTPV of INTERVAL Constants

```
math% cat ce2-1.f95
IF(KIND([9_8, 9.0])
                        == 16 .AND. &
  KIND([9_8, 9_8])
KIND([9_4, 9_4])
                        == 16 .AND. &
                       == 8 .AND. &
  KIND([9_2, 9_2])
                        == 4 .AND. &
  KIND([9, 9.0_16])
                        == 16 .AND. &
  KIND([9, 9.0])
                        == 8 .AND. &
  KIND([9, 9]) = 8 .AND. &
  KIND([9.0_4, 9.0_4]) == 4 .AND. &
  KIND([1.0Q0, 1.0_16]) == 16 .AND. &
  KIND([1.0_8, 1.0_4]) == 8 .AND. &
   KIND([1.0E0, 1.0Q0]) == 16 .AND. &
  KIND([1.0E0, 1]) == 8 .AND. & \\ KIND([1.0Q0, 1]) == 16 ) PRINT *, 'CHECK'
END
math% f95 -xia ce2-1.f95
math% a.out
CHECK
```

A Fortran constant, such as 0.1 or [0.1,0.2], is associated with the two values: the external value it represents and its internal approximation. In Fortran, the value of a constant is its internal approximation. There is no need to distinguish between a constant's external value and its internal approximation. Intervals require this distinction to be made. To represent a Fortran constant's external value, the following notation is used:

```
ev(0.1) = 0.1 \text{ or } ev([0.1, 0.2]) = [0.1, 0.2].
```

The notation ev stands for external value.

Following the Fortran Standard, the numerical value of an INTERVAL constant is its internal approximation. The external value of an INTERVAL constant is always explicitly labelled as such.

For example, the INTERVAL constant [1, 2] and its external value ev([1, 2]) are equal to the mathematical value [1, 2]. However, while ev([0.1, 0.2]) = [0.1, 0.2], [0.1, 0.2] is only an internal machine approximation, because the numbers 0.1 and 0.2 are not machine representable. The value of the INTERVAL constant, [0.1, 0.2] is its internal machine approximation. The external value is denoted ev([0.1, 0.2]).

Under strict expression processing, an INTERVAL constant's internal approximation is fixed, as it is for other Fortran numeric typed constants. The value of a REAL constant is its internal approximation. Similarly, the value of an INTERVAL constant's internal approximation is referred to as the constant's value. A constant's external value, which is not a defined concept in standard Fortran, can be different from its internal approximation. Under widest-need expression processing, an INTERVAL constant's internal value is context-dependent. Nevertheless, an INTERVAL constant's internal approximation must contain its external value in both strict and widest-need expression processing.

Like any mathematical constant, the external value of an INTERVAL constant is invariant. The external value of a named INTERVAL constant (PARAMETER) cannot change within a program unit. However, as with any named constant, in different program units, different values can be associated with the same named constant.

Because intervals are opaque, there is no language requirement to store the information needed to internally represent an interval. Intrinsic functions are provided to access the infimum and supremum of an interval. Nevertheless, an INTERVAL constant is defined by an ordered pair of REAL or INTEGER constants. The constants are separated by a comma, and the pair is enclosed in square brackets. The first constant is the infimum or lower bound, and the second, is the supremum or upper bound.

If only one constant appears inside the square brackets, the represented interval is degenerate, having equal infimum and supremum. In this case, an internal interval approximation is constructed that is guaranteed to contain the single decimal literal constant's external value.

A valid interval must have an infimum that is less than or equal to its supremum. Similarly, an INTERVAL constant must also have an infimum that is less than or equal to its supremum. For example, the following code fragment must evaluate to *true*:

```
INF([0.1]) .LE. SUP([0.1]).
```

CODE EXAMPLE 2-2 on page 47 contains examples of valid and invalid INTERVAL constants.

For additional information regarding INTERVAL constants, see the supplementary paper [4] cited in Section 2.11 "References" on page 134.

```
math% cat ce2-2.f95
   INTERVAL :: X
  X = [2, 3]
  X = [0.1]
              !Case 2: Interval containing the decimal number 1/10
  X=[2,] !Case 3: Invalid - missing supremum
  X=[3_2,2_2] !Case 4: Invalid - infimum > supremum
  X = [2_8, 3_8]
  X = [2, 3_8]
  X = [0.1E0_8]
  X = [2.0_16, 3.0_16]
  X=[2,3.0_16]
  X = [0.1E0_16]
  END
math% f95 -xia ce2-2.f95
  X = [2, ]
                 !Case 3: Invalid - missing supremum
"ce2-2.f95", Line = 6, Column = 10: ERROR: Unexpected syntax:
"operand" was expected but found "]".
  X = [3_2, 2_2]
                 !Case 4: Invalid - infimum > supremum
"ce2-2.f95", Line = 7, Column = 14: ERROR: The left endpoint
of the interval constant must be less than or equal to the right
endpoint.
f95: COMPILE TIME 0.100000 SECONDS
f95: MAXIMUM FIELD LENGTH 5267190 DECIMAL WORDS
f95: 14 SOURCE LINES
f95: 2 ERRORS, 0 WARNINGS, 0 OTHER MESSAGES, 0 ANSI
```

2.1.3 Internal Approximation

The internal approximation of a REAL constant does not necessarily equal the constant's external value. For example, because the decimal number 0.1 is not a member of the set of binary floating-point numbers, this value can only be *approximated* by a binary floating-point number that is close to 0.1. For REAL data items, the approximation accuracy is unspecified in the Fortran standard. For INTERVAL data items, a pair of floating-point values is used that is known to contain the set of mathematical values defined by the decimal numbers used to symbolically represent an INTERVAL constant. For example, the mathematical interval [0.1, 0.2] is the external value of the INTERVAL constant [0.1, 0.2].

Just as there is no Fortran language requirement to accurately approximate REAL constants, there is also no language requirement to approximate an interval's external value with a narrow width INTERVAL constant. There is a requirement for an INTERVAL constant to *contain* its external value.

```
ev(INF([0.1,0.2])) \le inf(ev([0.1,0.2])) = inf([0.1,0.2])
and sup([0.1,0.2]) = sup(ev([0.1,0.2])) \le ev(SUP([0.1,0.2]))
```

f 95 INTERVAL constants are sharp. This is a quality of implementation feature.

2.1.4 INTERVAL Statement

The INTERVAL declaration statement is the only INTERVAL-specific statement added to the Fortran language in £95. For a detailed description of the INTERVAL declaration statement and standard Fortran statements that interact with INTERVAL data items, see "INTERVAL Statements" on page 93.

2.2 Data Type and Data Items

If the -xia or -xinterval options are entered in the £95 command line, or if they are set either to widestneed or to strict, the INTERVAL data type is recognized as an intrinsic numeric data type in £95. If neither option is entered in the £95 command line, or if they are set to no, the INTERVAL data type is not recognized as intrinsic. See Section 2.3.3 "Interval Command-Line Options" on page 55 for details on the INTERVAL command-line options.

2.2.1 Name: INTERVAL

The intrinsic type INTERVAL is added to the six intrinsic Fortran data types. The INTERVAL type is opaque, meaning that an INTERVAL data item's internal format is not specified. Nevertheless, an INTERVAL data item's external format is a pair of REAL data items having the same kind type parameter value (KTPV) as the INTERVAL data item.

2.2.2 Kind Type Parameter Value (KTPV)

An INTERVAL data item is an approximation of a mathematical interval consisting of a lower bound or infimum and an upper bound or supremum. INTERVAL data items have all the properties of other numeric data items.

The KTPV of a default INTERVAL data item is 8. The size of a default INTERVAL data item with no specified KTPV is 16 bytes. The size of a default INTERVAL data item in £95 cannot be changed using the -xtypemap or -r8const command line options. For more information, see Section 2.3.3.1 "-xtypemap and -r8const Command-Line Options" on page 56. Thus

$$KIND([0]) = 2*KIND(0) = KIND(0.0_8) = 8$$

provided the size of the default REAL and INTEGER data items is not changed using -xtypemap.

2.2.2.1 Size and Alignment Summary

The size and alignment of INTERVAL types is unaffected by £95 compiler options. TABLE 2-2 contains INTERVAL sizes and alignments.

TABLE 2-2 INTERVAL Sizes and Alignments

Data Type	Byte Size	Alignment
INTERVAL	16	8
INTERVAL(4)	8	4
INTERVAL(8)	16	8
INTERVAL(16)	32	16

Note – INTERVAL arrays align the same as their elements.

2.2.3 INTERVAL Arrays

INTERVAL arrays have all the properties of arrays with different numeric types. See CODE EXAMPLE 2-25 on page 96 for the declaration of INTERVAL arrays.

Interval versions of the following intrinsic array functions are supported:

```
ALLOCATED(), ASSOCIATED(), CSHIFT(), DOT_PRODUCT(), EOSHIFT(), KIND(),
LBOUND(), MATMUL(), MAXVAL(), MERGE(), MINVAL(), NULL(), PACK(),
PRODUCT(), RESHAPE(), SHAPE(), SIZE(), SPREAD(), SUM(), TRANSPOSE(),
UBOUND(), UNPACK().
```

The MINLOC(), and MAXLOC() intrinsic functions are not defined for INTERVAL arrays because the MINVAL and MAXVAL intrinsic applied to an INTERVAL array might return an interval value not possessed by any element of the array. See the following sections for descriptions of the MAX and MIN intrinsic functions:

- Section 2.10.4.3 "Maximum: MAX(X1, X2, [X3,...])" on page 127
- Section 2.10.4.4 "Minimum: MIN(X1, X2, [X3, ...])" on page 127

```
For example MINVAL((/[1,2],[3,4]/)) = [1,3] and
```

```
MAXVAL(/[1,2],[3,4]/) = [2,4].
```

Array versions of the following intrinsic INTERVAL-specific functions are supported: ABS(), INF(), INT(), MAG(), MAX(), MID(), MIG(), MIN(), NDIGITS(), SUP(), WID().

Array versions of the following intrinsic INTERVAL-mathematical functions are supported: ACOS(), AINT(), ANINT(), ASIN(), ATAN(), ATAN2(), CEILING(), COS(), COSH(), EXP(), FLOOR(), LOG(), LOG10(), MOD(), SIGN(), SIN(), SINH(), SQRT(), TANH().

Array versions of the following INTERVAL constructors are supported: INTERVAL(), DINTERVAL(), SINTERVAL(), QINTERVAL().

2.3 INTERVAL Arithmetic Expressions

INTERVAL arithmetic expressions are constructed from the same arithmetic operators as other numerical data types. The fundamental difference between INTERVAL and non-INTERVAL (point) expressions is that the result of any possible INTERVAL expression is a valid INTERVAL that satisfies the containment constraint of interval arithmetic. In contrast, point expression results can be any approximate value.

2.3.1 Mixed-Mode INTERVAL Expressions

Mixed-mode (INTERVAL-point) expressions require widest-need expression processing to guarantee containment. Expression processing is widest-need by default when support for intervals is invoked using either the -xia command-line macro or the -xinterval command line option. If widest-need expression processing is not wanted, use the options -xia=strict or -xinterval=strict to invoke strict expression processing. Mixed-mode INTERVAL expressions are compile-time errors under strict expression processing. Mixed-mode operations between INTERVAL and COMPLEX operands are not supported.

With widest-need expression processing, the KTPV of all operands in an interval expression is promoted to $KTPV_{max}$, the highest INTERVAL KTPV found anywhere in the expression.

Note – KTPV promotion is performed before expression evaluation.

Widest-need expression processing guarantees:

- Interval containment
- No type or precision conversions add width to the converted intervals

Note – Unless there is a specific requirement to use strict expression processing, it is strongly recommended that users employ widest-need expression processing. In any expression or subexpression, explicit INTERVAL type and KTPV conversions can always be made.

Each of the following examples is designed to illustrate the behavior and utility of widest-need expression processing. There are three blocks of code in each example:

- Generic code that is independent of the expression processing mode (widest-need, or strict)
- Widest-need code
- Equivalent strict code

The examples are designed to communicate three messages:

- Except in special circumstances, use the widest-need expression processing.
- Whenever widest-need expression processing is enabled, but is not wanted, it can be overridden using the INTERVAL constructor to coerce type and KTPV conversions.
- With strict expression processing, INTERVAL type and precision conversions must be explicitly specified using INTERVAL constants and the INTERVAL constructor.

2.3.2 Value Assignment

The INTERVAL assignment statement assigns a value of an INTERVAL scalar, array element, or array expression to an INTERVAL variable, array element or array. The syntax is:

V = expr

where *expr* is a placeholder for an interval arithmetic or array expression, and V is an INTERVAL variable, array element, array, array section, or structure component.

Executing an INTERVAL assignment causes the expression to be evaluated using either widest-need or strict expression processing. The resulting value is then assigned to V. The following steps occur when evaluating an expression using widest-need expression processing:

- 1. The interval KTPV of every point (non-INTERVAL) data item is computed.
 - If the point item is an integer, the resulting interval KTPV is twice the integer's KTPV. Otherwise an interval's KTPV is the same as the point item's KTPV.
- 2. The expression, including the left-hand side of an assignment statement, is scanned for the maximum interval KTPV, denoted KTPV $_{\rm max}$.
- 3. All point and INTERVAL data items in the INTERVAL expression are promoted to $KTPV_{max}$, prior to evaluating the expression.
- 4. If $\mathtt{KIND}(\mathtt{V}) < \mathtt{KTPV}_{\mathtt{max}}$ after the expression is evaluated, the expression result is converted to a containing interval with $\mathtt{KTPV} = \mathtt{KIND}(\mathtt{V})$ and the resulting value is assigned to \mathtt{V} .

CODE EXAMPLE 2-3 KTPV_{max} Depends on KIND (Left-Hand Side).

```
math% cat ce2-3.f95
INTERVAL(4) :: X1, Y1
INTERVAL
         :: X2, Y2
                           ! Same as: INTERVAL(8) :: X2, Y2
INTERVAL(16) :: X3, Y3
! Widest-need code
X1 = 0.1
X2 = 0.1
X3 = 0.1
! Equivalent strict code
Y1 = [0.1_4]
Y2 = [0.1_8]
Y3 = [0.1_16]
IF(X1 .SEQ. Y1) PRINT *, "Check1."
IF(X2 .SEQ. Y2) PRINT *, "Check2."
IF(X3 .SEQ. Y3) PRINT *, "Check3."
END
math% f95 -xia ce2-3.f95
math% a.out
Check1.
Check2.
Check3.
```

Note – Under widest-need, the KTPV of the variable to which assignment is made (the left-hand side) is included in determining the value of $KTPV_{max}$ to which all items in an INTERVAL statement are promoted.

CODE EXAMPLE 2-4 Mixed-Mode Assignment Statement

```
math% cat ce2-4.f95
INTERVAL(4) :: X1, Y1
INTERVAL(8) :: X2, Y2
REAL(8) :: R = 0.1
! Widest-need code
X1 = R*R
                                                                   ! Line 4
                                                                   ! Line 5
X2 = X1*R
! Equivalent strict code
Y1 = INTERVAL((INTERVAL(R, KIND=8)*INTERVAL(R, KIND=8)), KIND=4 )! Line 6
                                                                  ! Line 7
Y2 = INTERVAL(X1, KIND=8)*INTERVAL(R, KIND=8)
IF((X1 == Y1)) PRINT *, "Check1."
                                                                  ! Line 8
IF((X2 == Y2)) PRINT *, "Check2."
                                                                  ! Line 9
END
math% f95 -xia ce2-4.f95
math% a.out
Check1.
Check2.
```

CODE EXAMPLE 2-4 notes:

- The equivalent strict code shows the steps required to reproduce the results obtained using widest-need expression processing.
- In line 4, KIND(R) = 8, but KIND(X1) = 4. To guarantee containment and produce a sharp result, R is converted to a KTPV $_{max}$ = 8 containing interval before evaluating the expression. Then the result is converted to a KTPV-4 containing interval and assigned to X1. These steps are made explicit in the equivalent strict code in line 6.
- In line 5, KIND(R) = KIND(X2) = 8. Therefore, X1 is promoted to a KTPV-8 INTERVAL before the expression is evaluated and the result assigned to X2. Line 7 shows the equivalent strict code.
- The checks in lines 8 and 9 verify that the widest-need and strict results are identical. For more detailed information on widest-need and strict expression processing, see Section 2.3 "INTERVAL Arithmetic Expressions" on page 50.

2.3.3 Interval Command-Line Options

Interval features in the £95 compiler are activated by means of the following command-line options:

- -xinterval=(no|widestneed|strict) is a command-line option to enable processing of intervals and to control permitted expression evaluation syntax.
 - "no" disables the interval extensions to £95.
 - "widestneed" enables widest-need expression processing and functions the same as -xinterval if no option is specified. See Section 2.3.1 "Mixed-Mode INTERVAL Expressions" on page 51.
 - "strict" requires all INTERVAL type and KTPV conversions to be explicit, or it is a compile-time error, as described in Section 1.5 "Error Detection" on page 37.
- -xia=(widestneed|strict) is a macro that enables the processing of INTERVAL data types and sets a suitable floating-point environment. If -xia is not mentioned (the first default), there is no expansion.
 - -xia expands into the following.

```
-xinterval=widestneed
```

- -ftrap=%none
- -fns=no
- -fsimple=0

-xia=(widestneed|strict) expands into the following.

```
-xinterval=(widestneed|strict)
```

- -ftrap=%none
- -fns=no
- -fsimple=0

Previously set values of -ftrap, -fns, -fsimple are superseded.

It is a fatal error if at the end of command line processing xinterval=(widestneed|strict) is set, and either -fsimple or -fns is set to any value other than

```
-fsimple=0
-fns=no
```

When using command-line options:

- At the end of the command-line processing, if -ansi is set and -xinterval is set to either widestneed or strict, the following warning is issued:

 "Interval data types are a non-standard feature".
- -fround = <r>: (Set the IEEE rounding mode in effect at startup) does not interact with -xia because INTERVAL operations and routines save and restore the rounding mode upon entry and exit.

When recognition of INTERVAL types is activated:

- INTERVAL operators and functions become intrinsic.
- The same restrictions are imposed on the extension of intrinsic INTERVAL operators and functions as are imposed on the extension of standard intrinsic operators and functions.
- Intrinsic INTERVAL-specific function names are recognized. See Section 2.2.3 "INTERVAL Arrays" on page 50 and Section 2.10.4 "Mathematical Functions" on page 124.

2.3.3.1 -xtypemap and -r8const Command-Line Options

The size of a default INTERVAL variable declared only with the INTERVAL keyword cannot be changed using the -xtypemap and -r8const command line options.

While these command line options have no influence on the size of default INTERVAL types, the options can change the result of mixed-mode INTERVAL expressions, as shown in CODE EXAMPLE 2-5.

CODE EXAMPLE 2-5 Mixed-Mode Expression

```
math% cat ce2-5.f95
REAL :: R
INTERVAL :: X
R = 1.0E0 - 1.0E-15
PRINT *, 'R = ', R
X = 1.0E0 - R
PRINT *, 'X = ', X
IF ( 0.0 .IN. X ) THEN
   PRINT *, 'X contains zero'
ELSE
   PRINT *, 'X does not contain zero'
PRINT *, 'WID(X) = ', WID(X)
math% f95 -xia ce2-5.f95
math% a.out
R = 1.0
X = [0.0E+0, 0.0E+0]
X contains zero
WID(X) = 0.0E+0
```

CODE EXAMPLE 2-5 Mixed-Mode Expression (Continued)

```
math% f95 -xia -xtypemap=real:64,double:64,integer:64 ce2-5.f95
math% a.out
R = 0.99999999999999
X = [9.9920072216264088E-16,9.9920072216264089E-16]
X does not contain zero
WID(X) = 0.0E+0
```

Note — Although –xtypemap has no influence on the KTPV of X, it can influence the value of X.

2.3.4 Constant Expressions

INTERVAL constant expressions may contain INTERVAL literal and named constants, as well as any point constant expression components. Therefore, each operand or argument is itself, another constant expression, a constant, a named constant, or an intrinsic function called with constant arguments.

CODE EXAMPLE 2-6 Constant Expressions

```
math% cat ce2-6.f95
INTERVAL :: P, Q
! Widest-need code
P = SIN([1.23])+[3.45]/[9, 11.12]

! Equivalent strict code
Q = SIN([1.23_8])+[3.45_8]/[9.0_8, 11.12_8]
IF(P .SEQ. Q) PRINT *, 'Check'
END
math% f95 -xia ce2-6.f95
math% a.out
Check
```

Note – Under widest-need expression processing, interval context is used to determine the KTPV of INTERVAL constants. See Section 1.3.7 "Default Kind Type Parameter Value (KTPV)" on page 23 for more information.

INTERVAL constant expressions are permitted wherever an INTERVAL constant is allowed.

2.4 Intrinsic Operators

TABLE 2-3 lists the intrinsic operators that can be used with intervals. In TABLE 2-3, X and Y are intervals.

 TABLE 2-3
 INTRINSIC Operators

Operator	Operation	Expression	Meaning
**	Exponentiation	X**Y	Raise X to the INTERVAL power Y
		X**N	Raise X to the INTEGER power N (See Note 1)
*	Multiplication	X*Y	Multiply X and Y
/	Division	X/Y	Divide X by Y
+	Addition	X+Y	Add X and Y
+	Identity	+X	Same as X (without a sign)
-	Subtraction	X-Y	Subtract Y from X
-	Numeric Negation	-X	Negate X
.IH.	INTERVAL hull	X.IH.Y	Interval hull of X and Y
.IX.	Intersection	X.IX.Y	Intersect X and Y

⁽¹⁾ If N is an integer expression, overflow can cause a containment failure under -xia=strict expression processing. This is not a problem under widest-need expression processing. Users must be responsible for preventing integer overflow under strict expression processing. See Section 1.5.1.1 "Integer Overflow" on page 40 for more information.

Precedence of operators:

- The operator ** takes precedence over the *, /, +, -, . IH., and .IX. operators.
- The operators * and / take precedence over the +, -, . IH., and . IX. operators.
- The operators + and take precedence over the .IH. and .IX. operators.
- The operators .IH. and .IX. take precedence over the // operator.

With the exception of the interval ** operator and an integer exponent, interval operators can only be applied to two interval operands with the same kind type parameter value. Thus the type and KTPV of an interval operator's result are the same as the type and KTPV of its operands.

If the second operand of the interval ** operator is an integer, the first operand can be of any interval KTPV. In this case, the result has the type and KTPV of the first operand.

Some INTERVAL-specific operators have no point analogs. These can be grouped into three categories: set, certainly, and possibly, as shown in TABLE 2-4. A number of unique set-operators have no certainly or possibly analogs.

 TABLE 2-4
 Intrinsic INTERVAL Relational Operators

Set Relational Operators	.SP.	.PSP	.SB.	.PSB.	.IN.	.DJ.
	.EQ. (same as ==)	.NEQ. (same as /=)				
	.SEQ.	.SNE.	.SLT.	.SLE.	.SGT.	.SGE.
Certainly Relational Operators	.CEQ.	.CNE.	.CLT.	.CLE.	.CGT.	.CGE.
Possibly Relational Operators	.PEQ.	.PNE.	.PLT.	.PLE.	.PGT.	.PGE.

The precedence of intrinsic INTERVAL relational operators is the same as the precedence of REAL relational operators.

Except for the .IN. operator, intrinsic INTERVAL relational operators can only be applied to two INTERVAL operands with the same KTPV.

The first operand of the .IN. operator is of any INTEGER or REAL type. The second operand can have any interval KTPV.

The result of the INTERVAL relational expression has the default LOGICAL kind type parameter.

2.4.1 Arithmetic Operators +, -, *, /

Formulas for computing the endpoints of interval arithmetic operations on finite REAL intervals are motivated by the requirement to produce the narrowest interval that is guaranteed to contain the set of all possible point results. Ramon Moore independently developed these formulas and more importantly, was the first to develop the analysis needed to apply interval arithmetic. For more information, see R. Moore, *Interval Analysis*, Prentice-Hall, 1966.

The set of all possible values was originally defined by performing the operation in question on any element of the operand intervals. Therefore, given finite intervals, [a, b] and [c, d], with $op \in \{+, -, \times, \div\}$,

$$[a, b]$$
 op $[c, d] \supseteq \{x \text{ op } y \mid x \in [a, b] \text{ and } y \in [c, d] \}$,

with division by zero being excluded. The formulas, or their logical equivalent, are:

$$[a,b] + [c,d] = [a+c,b+d]$$

$$[a,b] - [c,d] = [a-d,b-c]$$

$$[a,b] \times [c,d] = [\min(a \times c, a \times d, b \times c, b \times d), \max(a \times c, a \times d, b \times c, b \times d)]$$

$$[a,b]/[c,d] = \left[\min\left(\frac{a}{c}, \frac{a}{d}, \frac{b}{c}, \frac{b}{d}\right), \max\left(\frac{a}{c}, \frac{a}{d}, \frac{b}{c}, \frac{b}{d}\right)\right], \text{ if } 0 \notin [c,d]$$

Directed rounding is used when computing with finite precision arithmetic to guarantee the set of all possible values is contained in the resulting interval.

The set of values that any interval result must contain is called the containment set (cset) of the operation or expression that produces the result.

To include extended intervals (with infinite endpoints) and division by zero, csets can only indirectly depend on the value of arithmetic operations on real operands. For extended intervals, csets are required for operations on points that are normally undefined. Undefined operations include the indeterminate forms: $1 \div 0, 0 \times \infty, 0 \div 0$, and $\infty \div \infty$.

The containment-set closure identity solves the problem of identifying the value of containment sets of expressions at singular or indeterminate points. The identity states that containment sets are function closures. The closure of a function at a point on the boundary of its domain includes all limit or accumulation points. For details, see the Glossary and the supplementary papers [1], [3], [10], and [11] cited in Section 2.11 "References" on page 134.

The following is an intuitive way to justify the values included in an expression's cset. Consider the function

$$h(x) = \frac{1}{x}.$$

The question is: what is the cset of $h(x_0)$, for $x_0 = 0$? To answer this question, consider the function

$$f(x) = \frac{x}{x+1} .$$

Clearly, $f(x_0) = 0$, for $x_0 = 0$. But, what about

$$g(x) = \frac{1}{1 + \left(\frac{1}{x}\right)}$$

or

$$g(x) = \frac{1}{1 + h(x)} ?$$

The function $g(x_0)$ is undefined for $x_0 = 0$, because $h(x_0)$ is undefined. The cset of $h(x_0)$ for $x_0 = 0$ is the smallest *set* of values for which $g(x_0) = f(x_0)$. Moreover, this must be true for all composite functions of h. For example if

$$g'(y) = \frac{1}{1+y} \quad ,$$

then g(x) = g'(h(x)). In this case, it can be proved that the cset of $h(x_0) = \{-\infty, +\infty\}$ if $x_0 = 0$, where $\{-\infty, +\infty\}$ denotes the *set* consisting of the two values , $-\infty$ and $+\infty$.

Tables 2-5 through 2-8, contain the csets for the basic arithmetic operations. It is convenient to adopt the notation that an expression denoted by f(x) simply means its cset. Similarly, if

$$f(X) = \bigcup_{x \in X} f(x),$$

the containment set of f over the interval X, then hull(f(x)) is the sharp interval that contains f(X).

TABLE 2-5 Containment Set for Addition: x + y

cset of x+y	{-∞}	{real: y ₀ }	{+∞}
{-∞}	{-∞}	{-∞}	\Re^*
{real: <i>x</i> ₀ }	{-∞}	$\{x_0+y_0\}$	{+∞}
{+∞}	\Re^*	{+∞}	{+∞}

TABLE 2-6 Containment Set for Subtraction: x - y

cset of x - y	{-∞}	{real: y ₀ }	{+∞}
{-∞}	\Re^*	{-∞}	{-∞}
{real: x_0 }	{+∞}	$\{x_0-y_0\}$	{-∞}
{+∞}	{+∞}	{+∞}	\Re^*

TABLE 2-7 Containment Set for Multiplication: $x \times y$

cset of $x \times y$	{-∞}	{real: $y_0 < 0$ }	{0}	{real: $y_0 > 0$ }	{+∞}
{-∞}	{+∞}	{+∞}	\Re^*	{-∞}	{-∞}
{real: $x_0 < 0$ }	{+∞}	$\{x \times y\}$	{0}	$\{x \times y\}$	{-∞}
{0}	\Re^*	{0}	{0}	{0}	\Re^*
{real: $x_0 > 0$ }	{-∞}	$x \times y$	{0}	$x \times y$	{+∞}
{+∞}	{-∞}	{-∞}	\Re^*	{+∞}	{+∞}

TABLE 2-8 Containment Set for Division: $x \div y$

cset of $x \div y$	{-∞}	{real: $y_0 < 0$ }	{0}	{real: $y_0 > 0$ }	{+∞}
{-∞}	[0, +∞]	{+∞}	{-∞, +∞}	{-∞}	[-∞, 0]
{real: $x_0 \neq 0$ }	{0}	$\{x \div y\}$	{-∞, +∞}	$\{x \div y\}$	{0}
{0}	{0}	{0}	\Re^*	{0}	{0}
{+∞}	[-∞, 0]	{-∞}	{-∞, +∞}	{+∞}	$[0, +\infty]$

All inputs in the tables are shown as sets. Results are shown as sets or intervals. Customary notation, such as $(-\infty) + (+\infty) = -\infty$, $(-\infty) + y = -\infty$, and $(-\infty) + (+\infty) = \Re^*$, is used, with the understanding that csets are implied when needed. Results for general set (or interval) inputs are the union of the results of the single-point results as they range over the input sets (or intervals).

In one case, division by zero, the result is not an interval, but the set, $\{-\infty, +\infty\}$. In this case, the narrowest interval in the current system that does not violate the containment constraint of interval arithmetic is the interval $[-\infty, +\infty] = \Re^*$.

Sign changes produce the expected results.

To incorporate these results into the formulas for computing interval endpoints, it is only necessary to identify the desired endpoint, which is also encoded in the rounding direction. Using \downarrow to denote rounding down (towards - ∞) and \uparrow to denote rounding up (towards + ∞),

$$\downarrow (+\infty) \div (+\infty) = 0 \text{ and } \uparrow (+\infty) \div (+\infty) = +\infty.$$

$$\downarrow 0 \times (+\infty) = -\infty \text{ and } \uparrow 0 \times (+\infty) = +\infty.$$

Similarly, because $hull(\{-\infty, +\infty\}) = [-\infty, +\infty]$,

$$\downarrow x \div 0 = -\infty$$
 and $\uparrow x \div 0 = +\infty$.

Finally, the empty interval is represented in Fortran by the character string [empty] and has the same properties as the empty set, denoted \emptyset in the algebra of sets. Any arithmetic operation on an empty interval produces an empty interval result. For additional information regarding the use of empty intervals, see the supplementary papers [6] and [7] cited in Section 2.11 "References" on page 134.

Using these results, £95 implements the "simple" closed interval system. The system is closed because all arithmetic operations and functions always produce valid interval results. See the supplementary papers [2] and [8] cited in Section 2.11 "References" on page 134.

2.5 Power Operators X**N and X**Y

The power operator can be used with integer exponents (X^*N) and continuous exponents (X^*N) . With a continuous exponent, the power operator has indeterminate forms, similar to the four arithmetic operators.

In the integer exponents case, the set of all values that an enclosure of X^n must contain is $\{z \mid z \in x^n \text{ and } x \in X\}$.

Monotonicity can be used to construct a sharp interval enclosure of the integer power function. When n = 0, X^n , which represents the cset of X^n , is 1 for all $x \in [-\infty, +\infty]$, and $\emptyset^n = \emptyset$ for all n.

In the continuous exponents case, the set of all values that an interval enclosure of X^*Y must contain is

```
\exp(Y(\ln(X))) = \{z \mid z \in \exp(y(\ln(x))), y \in Y_0, x \in X_0\}
```

where $\exp(Y(\ln(X)))$ and $\exp(y(\ln(x)))$ are their respective containment sets. The function $\exp(y(\ln(x)))$ makes explicit that only values of $x \ge 0$ need be considered, and is consistent with the definition of X**Y with REAL arguments in Fortran.

The result is empty if either INTERVAL argument is empty, or if x < 0. This is also consistent with the point version of X**Y in Fortran.

TABLE 2-9 displays the containment sets for all the singularities and indeterminate forms of $\exp(y(\ln(x)))$.

TABLE 2-9 $\exp(y(\ln(x)))$

<i>x</i> ₀	y_0	exp(y(ln(x)))
0	$y_0 < 0$	+∞
1		[0,+∞]
1	+∞	[0,+∞]
+∞		[0,+∞]
0	0	[0,+∞]

The results in TABLE 2-9 can be obtained in two ways:

- Directly computing the closure of the composite expression, $\exp(y(\ln(x)))$ for the values of x_0 and y_0 for which the expression is undefined.
- Use the containment-set evaluation theorem to bound the set of values in a containment set.

For most compositions, the second option is much easier. If sufficient conditions are satisfied, the closure of a composition can be computed from the composition of its closures. That is, the closure of each sub-expression can be used to compute the closure of the entire expression. In the present case,

$$\exp(y(\ln(x))) = \exp(y_0 \times \ln(x_0))$$
.

That is, the cset of the expression on the left is equal to the composition of csets on the right.

It is always the case that

$$\exp(y(\ln(x))) \subseteq \exp(y_0 \times \ln(x_0))$$
.

Note that this is exactly how interval arithmetic works on intervals. The needed closures of the ln and exp functions are:

$$ln(0) = -\infty$$

$$ln(+\infty) = +\infty$$

$$exp(-\infty) = 0$$

$$exp(+\infty) = +\infty$$

A necessary condition for closure-composition equality is that the expression must be a *single-use expression* (or SUE), which means that each independent variable can appear only once in the expression.

In the present case, the expression is clearly a SUE.

The entries in TABLE 2-9 follow directly from using the containment set of the basic multiply operation in TABLE 2-7 on the closures of the ln and exp functions. For example, with $x_0 = 1$ and $y_0 = -\infty$, $\ln(x_0) = 0$. For the closure of multiplication on the values $-\infty$ and 0 in TABLE 2-7 on page 62, the result is $[-\infty, +\infty]$. Finally, $\exp([-\infty, +\infty]) = [0, +\infty]$, the second entry in TABLE 2-9. Remaining entries are obtained using the same steps. These same results are obtained from the direct derivation of the containment set of $\exp(y(\ln(x)))$. At this time, sufficient conditions for closure-composition equality of any expression have not been identified. Nevertheless,

- The containment-set evaluation theorem guarantees that a containment failure can never result from computing a composition of closures instead of a closure.
- An expression must be a SUE for closure-composition equality to be true.

2.6 Dependent Subtraction Operator

The dependent subtraction operator .DSUB. can be used to recover either operand of a previous interval addition.

Two interval variables are dependent when one interval variable is a result of an interval arithmetic operation applied to the other interval variable. For example, if X = A + B, then X depends on both A and B. Dependent interval subtraction produces narrower interval results when recovering A or B from X.

Dependent operations cannot be applied to interval constants because constants are independent. Applying dependent operations to interval constants produces a compile-time error.

The result of X.DSUB.A contains the solution for B of the interval equation X = A + B. The result is $[-\inf]$ if there is no solution.

2.7 Set Theoretic Operators

£95 supports the following set theoretic operators for determining the interval hull and intersection of two intervals.

2.7.1 Hull: $X \cup Y$ or (X.IH.Y)

Description: Interval hull of two intervals. The interval hull is the smallest interval that contains all the elements of the operand intervals.

Mathematical definitions:

$$\begin{split} X \text{ .IH. } Y &\equiv [\inf(X \cup Y), \sup(X \cup Y)] \\ &= \left\{ \begin{array}{l} Y, \text{ if } X = \varnothing \ , \\ X, \text{ if } Y = \varnothing \ , \text{and} \\ [\min(\underline{x}, \underline{y}), \max(\bar{x}, \bar{y})] \ , \text{ otherwise.} \end{array} \right. \end{aligned}$$

Arguments: X and Y must be intervals with the same KTPV.

Result type: Same as X.

2.7.2 Intersection: $X \cap Y$ or (X.IX.Y)

Description: Intersection of two intervals.

Mathematical and operational definitions:

$$X . IX. Y = \{z \mid z \in X \text{ and } z \in Y\}$$

$$= \begin{cases} \emptyset, & \text{if } (X = \emptyset) \text{ or } (Y = \emptyset) \text{ or } (\min(\bar{x}, \bar{y}) < \max(\underline{x}, \underline{y})) \\ [\max(\underline{x}, \underline{y}), \min(\bar{x}, \bar{y})], & \text{otherwise.} \end{cases}$$

Arguments: X and Y must be intervals with the same KTPV.

Result type: Same as X.

2.8 Set Relations

f95 provides the following set relations that have been extended to support intervals.

2.8.1 Disjoint: $X \cap Y = \emptyset$ or (X .DJ. Y)

Description: Test if two intervals are disjoint.

Mathematical and operational definitions:

$$X$$
 . DJ . $Y \equiv (X = \emptyset)$ or $(Y = \emptyset)$ or
$$((X \neq \emptyset) \text{ and } (Y \neq \emptyset) \text{ and } (\forall x \in X, \forall y \in Y : x \neq y))$$
$$= (X = \emptyset) \text{ or } (Y = \emptyset) \text{ or } ((X \neq \emptyset) \text{ and}$$
$$(Y \neq \emptyset) \text{ and } ((\bar{y} < \underline{x}) \text{ or } (\bar{x} < y)))$$

Arguments: X and Y must be intervals with the same KTPV.

Result type: Default logical scalar.

2.8.2 Element: $r \in Y$ or (R.IN. Y)

Description: Test if the number, R, is an element of the interval, Y.

Mathematical and operational definitions:

$$r \in Y \equiv (\exists y \in Y : y = r)$$

= $(Y \neq \emptyset)$ and $(y \le r)$ and $(r \le \bar{y})$

Arguments: The type of R is INTEGER or REAL, and the type of Y is INTERVAL.

Result type: Default logical scalar.

The following comments refer to the $r \in Y$ set relation:

- Under widest-need expression processing, R and Y having different KTPVs has no impact on how they are evaluated. Widest-need expression processing applies to Y, but does not apply to the evaluation of R. After evaluation, KTPV promotion of Y or R is done before the inclusion test is performed.
- Under strict expression evaluation, R and Y must have the same KTPV.
- If R is NaN (Not a Number), R . IN. Y is unconditionally false.
- If Y is empty, R . IN. Y is unconditionally *false*.

2.8.3 Interior: (X.INT.Y)

Description: Test if X is in interior of Y.

The interior of a set in topological space is the union of all open subsets of the set.

For intervals, the relation X .INT. Y (X in interior of Y) means that X is a subset of Y, and both of the following relations are *false*:

- $\inf(Y) \in X$, or in Fortran: INF(Y) .IN. X
- $\sup(Y) \in X$, or in Fortran: $\sup(Y)$. IN. X

Note also that, $\emptyset \notin \emptyset$, but [empty] .INT. [empty] = true

The empty set is open and therefore is a subset of the interior of itself.

Mathematical and operational definitions:

```
X . INT. Y \equiv (X = \emptyset) or ((X \neq \emptyset) \text{ and } (Y \neq \emptyset) \text{ and } (\forall x \in X, \exists y' \in Y, \exists y'' \in Y : y' < x < y''))= (X = \emptyset) \text{ or } ((X \neq \emptyset) \text{ and } (Y \neq \emptyset) \text{ and } (y < \underline{x}) \text{ and } (\bar{x} < \bar{y}))
```

Arguments: X and Y must be intervals with the same KTPV.

Result type: Default logical scalar.

2.8.4 Proper Subset: $X \subset Y$ or (X . PSB. Y)

Description: Test if X is a proper subset of Y

Mathematical and operational definitions:

$$X$$
 . PSB. $Y \equiv (X \subseteq Y)$ and $(X \neq Y)$
$$= ((X = \varnothing) \text{ and } (Y \neq \varnothing)) \text{ or}$$

$$(X \neq \varnothing) \text{ and } (Y \neq \varnothing) \text{ and } (\underline{y} < \underline{x}) \text{ and } (\bar{x} < \bar{y}) \text{ or}$$

$$(y < \underline{x}) \text{ and } (\bar{x} \leq \bar{y})$$

Arguments: X and Y must be intervals with the same KTPV.

Result type: Default logical scalar.

2.8.5 Proper Superset: $X \supset Y$ or (X . PSP. Y)

Description: See proper subset with $X \leftrightarrow Y$.

2.8.6 Subset: $X \subseteq Y$ or (X . SB. Y)

Description: Test if X is a subset of Y

Mathematical and operational definitions:

$$X$$
 .SB. $Y \equiv (X = \emptyset)$ or $((X \neq \emptyset) \text{ and } (Y \neq \emptyset) \text{ and } (\forall x \in X, \exists y' \in Y, \exists y'' \in Y : y' \le x \le y''))$ $= (X = \emptyset) \text{ or } ((X \neq \emptyset) \text{ and } (Y \neq \emptyset) \text{ and } (y \le \underline{x}) \text{ and } (\bar{x} \le \bar{y}))$

Arguments: X and Y must be intervals with the same KTPV.

Result type: Default logical scalar.

2.8.7 Superset: $X \supseteq Y$ or (X . SP. Y)

Description: See subset with $X \leftrightarrow Y$.

2.8.8 Relational Operators

An intrinsic INTERVAL relational operator, denoted . *qop*., is composed by concatenating:

- The required period delimiters
- An operator prefix, $q \in \{C, P, S\}$, where C, P, and S stand for certainly, possibly, and set, respectively
- A Fortran relational operator suffix, $op \in \{LT, LE, EQ, NE, GT, GE\}$

In place of .SEQ. and .SNE., .EQ. (or ==) and .NE. (or /=) defaults are accepted. To eliminate code ambiguity, all other INTERVAL relational operators must be made explicit by specifying a prefix.

All INTERVAL relational operators have equal precedence. Arithmetic operators have higher precedence than relational operators.

INTERVAL relational expressions are evaluated by first evaluating the two operands, after which the two expression values are compared. If the specified relationship holds, the result value is *true*; otherwise, it is *false*.

When widest-need expression processing is invoked, it applies to both INTERVAL operand expressions of INTERVAL relational operators.

Letting "*nop*" stand for the complement of the operator *op*, the certainly and possibly operators are related as follows:

```
.Cop. \equiv .NOT.(.Pnop.)

.Pop. \equiv .NOT.(.Cnop.)
```

Note – This identity between certainly and possibly operators holds unconditionally if $op \in \{EQ, NE\}$, and otherwise, only if neither operand is empty. Conversely, the identity does not hold if $op \in \{LT, LE, GT, GE\}$ and either operand is empty.

Assuming neither operand is empty, TABLE 2-10 contains the Fortran operational definitions of all INTERVAL relational operators of the form:

$$[\underline{x}, \overline{x}].qop.[\underline{y}, \overline{y}].$$

The first column contains the value of the prefix, and the first row contains the value of the operator suffix. If the tabled condition holds, the result is *true*.

TABLE 2-10 Operational Definitions of Interval Order Relations

	LT.	LE.	EQ.	GE.	GT.	NE.
.s	$\underline{x} < \underline{y}$ \underline{and} $\underline{x} < \underline{y}$	$\underline{x} \leq y$ and $\overline{x} \leq \overline{y}$	$\underline{x} = \underline{y}$ \underline{and} $\underline{x} = \overline{y}$	$\underline{x} \geq \underline{y}$ \underline{and} $\underline{x} \geq \underline{y}$	$\underline{x} > \underline{y}$ \underline{and} $\underline{x} > \overline{y}$	$\begin{array}{ccc} \underline{x} & \neq & \underline{y} \\ & or \\ \overline{x} & \neq & \overline{y} \end{array}$
.c	<u>x</u> < A	<u>x</u> < <u>x</u>	$\begin{array}{c} \overline{y} \leq \underline{x} \\ and \\ \overline{x} \leq \underline{y} \end{array}$	<u>x</u> ≥ <u>y</u>	<u>x</u> > <u>A</u>	$\underline{x} > \overline{y}$ or $\underline{y} > \overline{x}$
.Р	<u>x</u> < <u>x</u>	<u>x</u> ≤ y	$\underline{x} \leq \overline{y}$ and $\underline{y} \leq \overline{x}$	<u>x</u> > ∧	<u>x</u> > A	$\frac{\overline{y} > \underline{x}}{or}$

CODE EXAMPLE 2-7 Relational Operators

```
math% cat ce2-7.f95
INTERVAL :: X = [1.0, 3.0], Y = [2.0, 4.0], Z
INTEGER :: V = 4, W = 5
LOGICAL :: L1, L2, L3, L4
REAL :: R
L1 = (X == X) .AND. (Y .SEQ. Y)
L2 = X .SLT. Y
! Widest-need code
Z = W
L3 = W .CEQ. Z
L4 = X-Y .PLT. V-W
IF( L1 .AND. L2 .AND. L3 .AND. L4) PRINT *, 'Check1'
! Equivalent (for the assignment to L3 and L4) strict code
L3 = INTERVAL(W, KIND=8) .CEQ. Z
L4 = X-Y .PLT. INTERVAL(V, KIND=8)-INTERVAL(W, KIND=8)
IF(L3 .AND. L4) PRINT *, 'Check2'
END
math% f95 -xia ce2-7.f95
math% a.out
Check1
Check2
```

CODE EXAMPLE 2-7 notes:

- L1 is *true* because an interval is set-equal to itself and the default .EQ. (or ==) operator is the same as .SEQ. .
- L2 is true because (INF(X).LT.INF(Y)).AND.(SUP(X).LT.SUP(Y)) is true.
- L3 is *true* because widest need promotes W to the interval [5,5] and two intervals are certainly equal if and only if all four of their endpoints are equal.
- L4 is *true* because evaluating the interval expressions X-Y and V-W yields the intervals [-3,1] and [-1,-1] respectively. Therefore the expression (INF(X-Y) .LT. SUP(V-W)) is *true*.

2.8.8.1 Set Relational Operators

For an affirmative order relation with

```
op \in \{LT, LE, EQ, GE, GT\} and op \in \{ <, \le, =, \ge, > \},
```

between two points x and y, the mathematical definition of the corresponding set-relation, .Sop., between two non-empty intervals X and Y is:

```
X . Sop. Y \equiv (\forall x \in X, \exists y \in Y : x \text{ op } y) and (\forall y \in Y, \exists x \in X : x \text{ op } y).
```

For the relation \neq between two points x and y, the corresponding set relation, .SNE., between two non-empty intervals X and Y is:

```
X . SNE . Y \equiv (\exists x \in X, \forall y \in Y : x \neq y) or (\exists y \in Y, \forall x \in X : x \neq y).
```

Empty intervals are explicitly considered in each of the following relations. In each case:

Arguments: X and Y must be intervals with the same KTPV.

Result type: default logical scalar.

2.8.8.2 Certainly Relational Operators

The certainly relational operators are true if the underlying relation is true for every element of the operand intervals. For example, [a,b].CLT. [c,d] is true if x < y for all $x \in [a,b]$ and $y \in [c,d]$. This is equivalent to b < c.

For an affirmative order relation with

```
op \in \{LT, LE, EQ, GE, GT\} and op \in \{ <, \leq, =, \geq, > \},
```

between two points *x* and *y*, the corresponding certainly-*true* relation .Cop. between two intervals, X and Y, is

$$X$$
.Cop. $Y \equiv (X \neq \emptyset)$ and $(Y \neq \emptyset)$ and $(\forall x \in X, \forall y \in Y : x \text{ op } y)$.

With the exception of the anti-affirmative certainly-not-equal relation, if either operand of a certainly relation is empty, the result is *false*. The one exception is the certainly-not-equal relation, .CNE., which is *true* in this case.

For each of the certainly relational operators:

Arguments: X and Y must be intervals with the same KTPV.

Result type: default logical scalar.

2.8.8.3 Possibly Relational Operators

The possibly relational operators are true if any element of the operand intervals satisfy the underlying relation. For example, [a,b].PLT. [c,d] is true if there exists an $x \in [a,b]$ and a $y \in [c,d]$ such that x < y. This is equivalent to a < d.

For an affirmative order relation with

```
op \in \{LT, LE, EQ, GE, GT\} and op \in \{ <, \leq, =, \geq, > \}
```

between two points *x* and *y*, the corresponding possibly-true relation .*Pop.* between two intervals *X* and *Y* is defined as follows:

```
X. Pop. Y \equiv (X \neq \emptyset) and (Y \neq \emptyset) and (\exists x \in X, \exists y \in Y : x \text{ op } y).
```

If the empty interval is an operand of a possibly relation then the result is *false*. The one exception is the anti-affirmative possibly-not-equal relation, .PNE., which is *true* in this case.

For each of the possibly relational operators:

Arguments: X and Y must be INTERVALS with the same KTPV.

Result type: default logical scalar.

2.9 Extending Intrinsic INTERVAL Operators

If the operator specified in the INTERFACE statement of a user provided operator interface block is an intrinsic INTERVAL operator (for example .IH.), an extension to the intrinsic INTERVAL operator is created.

A user-provided operator function that extends an intrinsic INTERVAL operator may not extend the operator for those data types of its operands for which this operator is predefined.

For the combinations of arguments listed below, intrinsic interval operators +, -, *, /, .IH., .IX., and ** are predefined and cannot be extended by users.

```
(any INTERVAL type, any INTERVAL type)(any INTERVAL type, any REAL or INTEGER type)(any REAL or INTEGER type, any INTERVAL type)
```

The interval operator ** with the integer exponent is predefined and cannot be extended by users for the following combination of arguments:

```
(any INTERVAL type, any INTEGER type)
```

Except for the operator .IN. interval relational operators are predefined for the combinations of arguments listed below and cannot be extended by users.

```
(any INTERVAL type, any INTERVAL type)(any INTERVAL type, any REAL or INTEGER type)(any REAL or INTEGER type, any INTERVAL type)
```

The interval relational operator .IN. is predefined and cannot be extended by users for the following combination of arguments:

```
(any REAL or INTEGER type, any INTERVAL type)
```

In CODE EXAMPLE 2-8, both S1 and S2 interfaces are correct, because .IH. is not predefined for (LOGICAL, INTERVAL(16)) operands.

```
math% cat ce2-8.f95
MODULE M
INTERFACE OPERATOR (.IH.)
   MODULE PROCEDURE S1
   MODULE PROCEDURE S2
END INTERFACE
CONTAINS
REAL FUNCTION S1(L, Y)
LOGICAL, INTENT(IN) :: L
INTERVAL(16), INTENT(IN) :: Y
   S1 = 1.0
END FUNCTION S1
INTERVAL FUNCTION S2(R1, R2)
REAL, INTENT(IN) :: R1
REAL, INTENT(IN) :: R2
   S2 = [2.0]
END FUNCTION S2
END MODULE M
PROGRAM TEST
USE M
INTERVAL(16) :: X = [1, 2]
LOGICAL :: L = .TRUE.
           :: R = 0.1
REAL
PRINT *, 'L .IH. X = ', L .IH. X
PRINT *, 'R1 .IH. R2 =', R1 .IH. R2
END PROGRAM TEST
math% f95 -xia ce2-8.f95
math% a.out
L .IH. X = 1.0
R1 .IH. R2 = [2.0, 2.0]
```

The extension of the + operator in CODE EXAMPLE 2-9 is incorrect because the attempt is made to change the definition of the intrinsic INTERVAL (+) operator, which is predefined for (INTERVAL, INTERVAL) type operands.

CODE EXAMPLE 2-9 User-defined interface that conflicts with the use of the intrinsic INTERVAL (+) operator.

```
math% cat ce2-9.f95
MODULE M1
INTERFACE OPERATOR (+)
   MODULE PROCEDURE S4
END INTERFACE
CONTAINS
REAL FUNCTION S4(X, Y)
INTERVAL, INTENT(IN) :: X
INTERVAL, INTENT(IN) :: Y
    S4 = 4.0
END FUNCTION S4
END MODULE M1
PROGRAM TEST
USE M1
INTERVAL :: X = [1.0], Y = [2.0]
PRINT *, 'X + Y = ', X + Y
END PROGRAM TEST
math% f95 -xia ce2-9.f95
MODULE M1
"ce2-9.f95", Line = 1, Column = 8: ERROR: The compiler has detected
errors in module "M1". No module information file will be created
for this module.
    MODULE PROCEDURE S4
"ce2-9.f95", Line = 3, Column = 22: ERROR: This specific interface
"S4" conflicts with the intrinsic use of "+".
USE M1
"ce2-9.f95", Line = 14, Column = 5: ERROR: Module "M1" has compile
errors, therefore declarations obtained from the module via the
USE statement may be incomplete.
f95: COMPILE TIME 0.820000 SECONDS
f95: MAXIMUM FIELD LENGTH 5518744 DECIMAL WORDS
f95: 17 SOURCE LINES
f95: 3 ERRORS, 0 WARNINGS, 0 OTHER MESSAGES, 0 ANSI
```

In CODE EXAMPLE 2-10, the following S1 interface is incorrect, because .IH. is predefined for (INTERVAL(4), INTERVAL(8)) operands.

```
math% cat ce2-10.f95
MODULE M
INTERFACE OPERATOR (.IH.)
   MODULE PROCEDURE S1
END INTERFACE
CONTAINS
INTERVAL FUNCTION S1(X, Y)
INTERVAL(4), INTENT(IN) :: X
INTERVAL(8), INTENT(IN) :: Y
    S1 = [1.0]
END FUNCTION S1
END MODULE M
PROGRAM TEST
USE M
INTERVAL(4) :: X = [1.0]
INTERVAL(8) :: Y = [2.0]
PRINT *, 'X .IH. Y = ', X .IH. Y
END PROGRAM TEST
math% f95 -xia ce2-10.f95
MODULE M
"ce2-10.f95", Line = 1, Column = 8: ERROR: The compiler has
detected errors in module "M". No module information file will be
created for this module.
   MODULE PROCEDURE S1
"ce2-10.f95", Line = 3, Column = 22: ERROR: This specific interface
"S1" conflicts with the intrinsic use of "ih".
USE M
"ce2-10.f95", Line = 14, Column = 5: ERROR: Module "M" has compile
errors, therefore declarations obtained from the module via the
USE statement may be incomplete.
f95: COMPILE TIME 0.190000 SECONDS
f95: MAXIMUM FIELD LENGTH 4135778 DECIMAL WORDS
f95: 18 SOURCE LINES
f95: 3 ERRORS, 0 WARNINGS, 0 OTHER MESSAGES, 0 ANSI
```

The number of arguments of an operator function that extends an intrinsic INTERVAL operator must agree with the number of operands needed for the intrinsic operator, as shown in CODE EXAMPLE 2-11.

CODE EXAMPLE 2-11 Incorrect change in the number of arguments in a predefined INTERVAL operator.

```
math% cat ce2-11.f95
MODULE M
INTERFACE OPERATOR (.IH.)
   MODULE PROCEDURE S1
END INTERFACE
CONTAINS
REAL FUNCTION S1(R)
REAL, INTENT(IN) :: R
   S1 = 1.0
END FUNCTION S1
END MODULE M
PROGRAM TEST
USE M
REAL :: R = 0.1
PRINT *, ' .IH. R = ', .IH. R
END PROGRAM TEST
math% f95 -xia ce2-11.f95
MODULE M
"ce2-11.f95", Line = 1, Column = 8: ERROR: The compiler has
detected errors in module "M". No module information file will be
created for this module.
    MODULE PROCEDURE S1
"ce2-11.f95", Line = 3, Column = 22: ERROR: The specific interface
"S1" must have exactly two dummy arguments when inside a defined
binary operator interface block.
USE M
"ce2-11.f95", Line = 13, Column = 5: ERROR: Module "M" has compile
errors, therefore declarations obtained from the module via the
USE statement may be incomplete.
```

CODE EXAMPLE 2-11 Incorrect change in the number of arguments in a predefined INTERVAL operator. (*Continued*)

```
PRINT *, ' .IH. R = ', .IH. R

"ce2-11.f95", Line = 15, Column = 24: ERROR: Unexpected syntax:
"operand" was expected but found ".".

f95: COMPILE TIME 0.200000 SECONDS
f95: MAXIMUM FIELD LENGTH 4135778 DECIMAL WORDS
f95: 16 SOURCE LINES
f95: 4 ERRORS, 0 WARNINGS, 0 OTHER MESSAGES, 0 ANSI
```

A binary intrinsic INTERVAL operator cannot be extended with unary operator function having an INTERVAL argument.

In CODE EXAMPLE 2-12, the S1 interface is incorrect, because "+" is predefined for the INTERVAL operand.

CODE EXAMPLE 2-12 User-defined interface that conflicts with the intrinsic use of unary

```
math% cat ce2-12.f95
MODULE M
INTERFACE OPERATOR (+)
   MODULE PROCEDURE S1
END INTERFACE
CONTAINS
REAL FUNCTION S1(X)
   INTERVAL, INTENT(IN) :: X
    S1 = 1.0
END FUNCTION S1
END MODULE M
PROGRAM TEST
USE M
INTERVAL :: X = 0.1
PRINT *, ' + X = ', + X
END PROGRAM TEST
```

CODE EXAMPLE 2-12 User-defined interface that conflicts with the intrinsic use of unary "+". (*Continued*)

```
math% f95 -xia ce2-12.f95
MODULE M
"ce2-12.f95", Line = 1, Column = 8: ERROR: The compiler has
detected errors in module "M". No module information file will be
created for this module.
   MODULE PROCEDURE S1
"ce2-12.f95", Line = 3, Column = 22: ERROR: This specific interface
"S1" conflicts with the intrinsic use of "+".
USE M
"ce2-12.f95", Line = 13, Column = 5: ERROR: Module "M" has compile
errors, therefore declarations obtained from the module via the
USE statement may be incomplete.
f95: COMPILE TIME 0.290000 SECONDS
f95: MAXIMUM FIELD LENGTH 4146432 DECIMAL WORDS
f95: 16 SOURCE LINES
f95: 3 ERRORS, 0 WARNINGS, 0 OTHER MESSAGES, 0 ANSI
```

In a generic interface block, if the generic name specified in the INTERFACE statement is the name of an intrinsic INTERVAL subprogram, the specific user-defined subprograms extend the predefined meaning of the intrinsic subprogram.

All references to subprograms having the same generic name must be unambiguous.

The intrinsic subprogram is treated as a collection of specific intrinsic subprograms, the interface definitions of which are also specified in the generic interface block.

```
math% cat ce2-13.f95
MODULE M
INTERFACE WID
    MODULE PROCEDURE S1
   MODULE PROCEDURE S2
END INTERFACE
CONTAINS
REAL FUNCTION S1(X)
REAL, INTENT(IN) :: X
   S1 = 1.0
END FUNCTION S1
INTERVAL FUNCTION S2(X, Y)
INTERVAL, INTENT(IN) :: X
INTERVAL, INTENT(IN) :: Y
    S2 = [2.0]
END FUNCTION S2
END MODULE M
PROGRAM TEST
USE M
INTERVAL :: X = [1, 2], Y = [3, 4]
REAL :: R = 0.1
PRINT *, WID(R)
PRINT *, WID(X, Y)
END PROGRAM TEST
math% f95 -xia ce2-13.f95
math% a.out
1.0
[2.0,2.0]
```

CODE EXAMPLE 2-14 is correct.

CODE EXAMPLE 2-14 Correct extension of the intrinsic INTERVAL function ABS.

```
math% cat ce2-14.f95
MODULE M
INTERFACE ABS
   MODULE PROCEDURE S1
END INTERFACE
CONTAINS
INTERVAL FUNCTION S1(X)
INTERVAL, INTENT(IN) :: X
   S1 = [-1.0]
END FUNCTION S1
END MODULE M
PROGRAM TEST
USE M
INTERVAL :: X = [1, 2]
PRINT *, ABS(X)
END PROGRAM TEST
math% f95 -xia ce2-14.f95
math% a.out
[-1.0, -1.0]
```

CODE EXAMPLE 2-15 is correct.

CODE EXAMPLE 2-15 Correct extension of the intrinsic INTERVAL function MIN.

```
math% cat ce2-15.f95
MODULE M
INTERFACE MIN
   MODULE PROCEDURE S1
END INTERFACE
CONTAINS
INTERVAL FUNCTION S1(X, Y)
   INTERVAL(4), INTENT(IN) :: X
   INTERVAL(8), INTENT(IN) :: Y
    S1 = [-1.0]
END FUNCTION S1
END MODULE M
PROGRAM TEST
USE M
INTERVAL(4) :: X = [1, 2]
INTERVAL(8) :: Y = [3, 4]
REAL
           :: R = 0.1
PRINT *, MIN(X, Y)
END PROGRAM TEST
math% f95 -xia ce2-15.f95
math% a.out
[-1.0, -1.0]
```

2.9.1 Extended Operators with Widest-Need Evaluation

CODE EXAMPLE 2-16 illustrates how widest-need expression processing occurs when calling predefined versus extended versions of an intrinsic INTERVAL operator.

CODE EXAMPLE 2-16 Widest-need expression processing when calling a predefined version of an intrinsic INTERVAL operator.

```
math% cat ce2-16.f95
MODULE M
INTERFACE OPERATOR (.IH.)
   MODULE PROCEDURE S4
END INTERFACE
CONTAINS
INTERVAL FUNCTION S4(X, Y)
   COMPLEX, INTENT(IN) :: X
   COMPLEX, INTENT(IN) :: Y
   S4 = [0]
END FUNCTION S4
END MODULE M
USE M
INTERVAL :: X = [1.0]
REAL :: R = 1.0
COMPLEX :: C = (1.0, 0.0)
X = (R-0.1).IH.(R-0.2)! intrinsic interval .IH. is invoked,
                       ! widest-need on both arguments
X = X .IH. (R+R)
                       ! intrinsic interval .IH. is invoked,
                        ! widest-need on both arguments
X = X . IH. (R+R+X)! intrinsic interval .IH. is invoked,
                       ! widest-need on the second argument
X = (R+R) .IH. (R+R+X)! intrinsic interval .IH. is invoked,
                       ! widest-need on both arguments
X = C .IH. (C+R) ! s4 is invoked, no widest-need
END
math% f95 -xia ce2-16.f95
math% a.out
```

CODE EXAMPLE 2-17 illustrates how widest-need expression processing occurs when calling a user-defined operator.

CODE EXAMPLE 2-17 Widest-need expression processing when invoking a user-defined operator.

```
math% cat ce2-17.f95
MODULE M
INTERFACE OPERATOR (.AA.)
    MODULE PROCEDURE S1
   MODULE PROCEDURE S2
END INTERFACE
CONTAINS
INTERVAL FUNCTION S1(X, Y)
INTERVAL, INTENT(IN) :: X
REAL, INTENT(IN)
                  :: Y
    PRINT *, 'S1 is invoked.'
    S1 = [1.0]
END FUNCTION S1
INTERVAL FUNCTION S2(X, Y)
INTERVAL, INTENT(IN) :: X
INTERVAL, INTENT(IN) :: Y
   PRINT *, 'S2 is invoked.'
    S2 = [2.0]
END FUNCTION S2
END MODULE M
USE M
INTERVAL :: X = [1.0]
REAL :: R = 1.0
X = X .AA .R+R ! S1 is invoked
X = X .AA. X ! S2 is invoked
END
math% f95 -xia ce2-17.f95
   MODULE PROCEDURE S1
"ce2-17.f95", Line = 3, Column = 22: WARNING: Widest-need
evaluation does not apply to arguments of user-defined operation.
USE M
"ce2-17.f95", Line = 20, Column = 5: WARNING: Widest-need
evaluation does not apply to arguments of user-defined operation.
```

CODE EXAMPLE 2-17 Widest-need expression processing when invoking a user-defined operator. (*Continued*)

```
f95: COMPILE TIME 0.700000 SECONDS
f95: MAXIMUM FIELD LENGTH 5605590 DECIMAL WORDS
f95: 26 SOURCE LINES
f95: 0 ERRORS, 2 WARNINGS, 0 OTHER MESSAGES, 0 ANSI
math% a.out
S1 is invoked.
S2 is invoked.
```

2.9.2 INTERVAL (X [, Y, KIND])

Description: Convert to INTERVAL type.

Class: Elemental function.

Arguments:

X is of type INTEGER, REAL, or INTERVAL.

Y (optional) is of type INTEGER or REAL. If X is of type INTERVAL, Y must not be present.

KIND (optional) is a scalar INTEGER initialization expression.

Result characteristics: INTERVAL

If KIND is present, its value is used to determine the result's KTPV; otherwise, the result's KTPV is the same as a default interval.

Containment:

Containment is guaranteed if X is an interval. For example, given

```
INTERVAL(16):: X,
```

the result of INTERVAL(X, KIND=4) contains the INTERVAL X.

However, given REAL(8) X, Y, the result of INTERVAL(X,Y,KIND=4) does not necessarily contain the internal interval X . IH. Y. The reason is that X and Y can be REAL expressions, the values of which cannot be guaranteed.

The INTERVAL constructor does not necessarily contain the value of a literal INTERVAL constant with the same endpoints. For example, INTERVAL(1.1,1.3) does not necessarily contain the external value ev([1.1,1.3]) = [1.1,1.3]. The reason is that the internal values of REAL constants are approximations with unknown accuracy.

To construct an interval that always contains two REAL values, use the interval hull operator .IH., as shown in CODE EXAMPLE 2-18 on page 89.

Result value: The interval result value is a valid interval.

If Y is absent and X is an interval, then INTERVAL(X [,KIND]) is an interval containing X and INTERVAL(X [,KIND]) is an interval with left and right endpoints [XL,XU], where

```
XL = REAL(INF(X) [,KIND]) rounded down, so that XL .LE. INF(X)
and
XU = REAL(SUP(X)[,KIND]) rounded up, so that XU.GE.SUP(X).
```

If both X and Y are present (and are therefore not intervals), then INTERVAL(X,Y [,KIND]) is an interval with left and right endpoints equal to REAL(X [,KIND]) and REAL(Y [,KIND]) respectively.

Note – In this case, rounding direction is not specified. Therefore, containment is not provided.

[-inf, inf] is returned in two cases:

- If both X and Y are present and Y is less than X.
- If either X or Y or both do not represent a mathematical integer or real number (for example, when one or both REAL arguments is a NaN).

2.9.2.1 Limiting the Scope of Widest-Need

The intrinsic INTERVAL constructor function can be used in two ways:

- To perform KTPV conversions of INTERVAL variables or expressions
- To insulate a non-INTERVAL expression from mixed-mode INTERVAL expression evaluation.

Given the non-INTERVAL (REAL or INTEGER) expression, EXP, the code

```
INTERVAL Y
REAL R
R = EXP
Y = R
```

is the same as

```
INTERVAL Y
Y = INTERVAL(EXP)
```

This is not the same as

```
INTERVAL Y
Y = EXP
```

The later will evaluate *EXP* as an interval expression. In the first two code fragments, the expression *EXP* is evaluated as a non-INTERVAL expression, and the result is used to construct a degenerate interval.

With two arguments, EXP_1 and EXP_2 , INTERVAL(EXP_1 , EXP_2) insulates both expressions from widest-need expression processing and constructs an interval with endpoints equal to the result of the non-INTERVAL evaluation of the expressions.

Including the KIND parameter makes it possible to control the KTPV of the result. This is most often needed under -strict expression processing where explicit KTPV conversions are necessary.

The intrinsic INTERVAL function with non-INTERVAL arguments should be used with care. Whenever interval containment is desired, use the interval hull operator .IH., as shown in CODE EXAMPLE 2-18 on page 89.

The INTERVAL constructor acts as a boundary between INTERVAL and REAL or INTEGER expressions. On the non-INTERVAL side of this boundary, accuracy (and therefore containment) guarantees cannot be enforced.

```
math% cat ce2-18.f95
REAL(16) :: A, B
INTERVAL :: X1, X2
PRINT *, "Press Control/D to terminate!"
WRITE(*, 1, ADVANCE='NO')
READ(*, *, IOSTAT=IOS) A, B
DO WHILE (IOS >= 0)
   PRINT *, " FOR A = ", A, ", AND B = ", B
   ! Widest need code
    X1 = A .IH. B
   ! Equivalent strict code
   X2 = INTERVAL(INTERVAL(A, KIND=16) .IH. INTERVAL(B, KIND=16))
   IF (X1 .SEQ. X2) PRINT *, 'Check.'
   PRINT *, 'X1 = ', X1
   WRITE(*, 1, ADVANCE='NO')
   READ(*, *, IOSTAT=IOS) A, B
END DO
1 FORMAT(" A, B = ")
END
math% f95 -xia ce2-18.f95
math% a.out
Press Control/D to terminate!
A, B = 1.3 1.7
FOR A = 1.3 , AND B = 1.7
Check.
A, B = 0.0 0.2
FOR A = 0.0E+0 , AND B = 0.2
Check.
A, B = ^d
```

See Section 2.9.2 "INTERVAL (X [,Y, KIND])" on page 86 for details on the use of the intrinsic INTERVAL constructor function.

2.9.2.2 KTPV-Specific Names of Intrinsic INTERVAL Constructor Functions

As shown in TABLE 2-11, the intrinsic INTERVAL constructor function can be called using a KTPV-specific form that does not use the optional KIND parameter.

TABLE 2-11 KTPV Specific Forms of the Intrinsic INTERVAL Constructor Function

KTPV -Specific Name	Result
DINTERVAL(X[,Y])	<pre>INTERVAL(X[,Y], KIND = 8) or INTERVAL(X[,Y])</pre>
SINTERVAL(X[,Y])	<pre>INTERVAL(X[,Y], KIND = 4)</pre>
QINTERVAL(X[,Y])	<pre>INTERVAL(X[,Y], KIND = 16)</pre>

2.9.2.3 Intrinsic INTERVAL Constructor Function Conversion Examples

The three examples in this section illustrate how to use the intrinsic INTERVAL constructor to perform conversions from REAL to INTERVAL type data items. CODE EXAMPLE 2-19 shows that REAL expression arguments of the INTERVAL constructor are evaluated using REAL arithmetic and are, therefore, insulated from widest-need expression evaluations.

CODE EXAMPLE 2-19 INTERVAL Conversion

```
math% cat ce2-19.f95
REAL :: R = 0.1, S = 0.2, T = 0.3 REAL(8) :: R8 = 0.1D0, T1, T2
INTERVAL(4) :: X, Y
INTERVAL(8) :: DX, DY
R = 0.1
Y = INTERVAL(R, R, KIND=4)
X = INTERVAL(0.1, KIND=4)
                                                           ! Line 7
IF ( X == Y ) PRINT *, 'Check1'
X = INTERVAL(0.1, 0.1, KIND=4)
                                                           ! Line 10
IF ( X == Y ) PRINT *, 'Check2'
T1 = R+S
T2 = T+R8
DY = INTERVAL(T1, T2)
DX = INTERVAL(R+S, T+R8)
                                                           ! Line 15
IF ( DX == DY ) PRINT *, 'Check3'
DX = INTERVAL(Y, KIND=8)
                                                           ! Line 17
```

CODE EXAMPLE 2-19 INTERVAL Conversion (Continued)

```
IF (Y .CEQ. INTERVAL(0.1, 0.1, KIND=8)) PRINT *, 'Check4'
END

math% f95 -xia ce2-19.f95
math% a.out
Check1
Check2
Check3
Check4
```

CODE EXAMPLE 2-19 notes:

- Lines 7 and 10: Interval X is assigned a degenerate interval with both endpoints equal to the internal representation of the real constant 0.1
- Line 15: Interval DX is assigned an interval with left and right endpoints equal to the result of REAL expressions R+S and T+R8 respectively
- Line 17: Interval Y is converted to a containing KTPV-8 interval.

CODE EXAMPLE 2-20 shows how the INTERVAL constructor can be used to construct the smallest possible interval, Y, such that the endpoints of Y are *not* elements of a given interval, X.

CODE EXAMPLE 2-20 Create a narrow interval containing a given real number.

```
math% cat ce2-20.f95
INTERVAL :: X = [10.E-10,11.E+10]
INTERVAL :: Y
Y = INTERVAL(-TINY(INF(X)), TINY(INF(X))) + X
PRINT *, X .INT. Y
END
%math f95 -xia ce2-20
%math a.out
T
```

Given an interval X, a sharp interval Y satisfying the condition X .INT. Y is constructed. For information on the interior set relation, Section 2.8.3 "Interior: (X .INT. Y)" on page 68.

CODE EXAMPLE 2-21 on page 92 illustrates when the INTERVAL constructor returns the interval [-INF, INF] and [MAX_FLOAT, INF].

```
math% cat ce2-21.f95
REAL :: R = 0., S = 0.
T = R/S
                                     ! Line 2
PRINT *, T
PRINT *, INTERVAL(T, S) ! Line 4
PRINT *, INTERVAL(T, T) ! Line 5
PRINT *, INTERVAL(2., 1.) ! Line 6
PRINT *, INTERVAL(1./R)
                                    ! Line 7
END
math% f95 -xia ce2-21.f95
math% a.out
 NaN
 [-Inf,Inf]
 [-Inf,Inf]
 [-Inf,Inf]
 [1.7976931348623157E+308,Inf]
```

CODE EXAMPLE 2-21 notes:

- Line 2: Variable T is assigned a NaN value.
- Lines 4 and 5: One of the arguments of the INTERVAL constructor is a NaN and the result is the interval [-INF, INF].
- Line 6: The interval [-INF, INF] is constructed instead of an invalid interval [2,1].
- Line 7: The interval [MAX_FLOAT, INF] is constructed. This interval contains the interval [INF, INF]. See the supplementary paper [8] cited in Section 2.11 "References" on page 134, for a discussion of the chosen intervals to internally represent.

2.9.3 Specific Names for Intrinsic Generic INTERVAL Functions

The f95 specific names for intrinsic generic INTERVAL functions end with the generic name of the intrinsic and start with V, followed by S, D, or Q for arguments of type INTERVAL(4), INTERVAL(8), and INTERVAL(16), respectively.

In f95, only the following specific intrinsic functions are supported for the INTERVAL(16) data type: VQABS, VQAINT, VQANINT, VQINF, VQSUP, VQMID, VQMAG, VQMIG, and VQISEMPTY.

To avoid name space clashes in non-interval programs, the specific names are made available only by the command line options:

- -xinterval
- -xinterval=strict or -xinterval=widestneed
- macro -xia, -xia=strict or -xia=widestneed

See Section 2.3.3 "Interval Command-Line Options" on page 55 for more information.

All the supported intrinsic functions have specific names. For example, TABLE 2-12 lists the names for the INTERVAL version of the ABS intrinsic.

 TABLE 2-12
 Specific Names for the Intrinsic INTERVAL ABS Function

Specific Name	Argument	Result	
VSABS	INTERVAL(4)	INTERVAL(4)	
VDABS	INTERVAL(8)	INTERVAL(8)	
VQABS	INTERVAL(16)	INTERVAL(16)	

The remaining specific intrinsic functions are listed in Section 2.10.4.5 "Intrinsic Functions" on page 128.

2.10 INTERVAL Statements

This section describes the INTERVAL statements recognized by £95. The syntax and description of each statement is given, along with possible restrictions and examples.

2.10.1 Type Declaration

An INTERVAL statement is used to declare INTERVAL named constants, variables, and function results. INTERVAL is an intrinsic numeric type declaration statement with the same syntax and semantics as standard numeric type declaration statements. The same specifications are available for use with the INTERVAL statement as exist for use in other numeric type declarations.

Description: The declaration can be INTERVAL, INTERVAL(4), INTERVAL(8), or INTERVAL(16).

2.10.1.1 INTERVAL

For a declaration such as

```
TNTERVAL :: W
```

the variable, W, has the default INTERVAL KTPV of 8 and occupies 16 bytes of contiguous memory. In Sun WorkShop 6 Fortran 95, the default INTERVAL KTPV is not altered by the command-line options -xtypemap or -r8const.

INTERVAL cannot be used as a derived type name. For example the code in CODE EXAMPLE 2-22 is illegal.

CODE EXAMPLE 2-22 Illegal Derived Type: INTERVAL

```
math% cat ce2-22.f95

TYPE INTERVAL

REAL :: INF, SUP
END TYPE INTERVAL

END
math% f95 -xia ce2-22.f95

TYPE INTERVAL

"ce2-22.f95", Line = 1, Column = 6: ERROR: A derived type type-name must not be the same as the name of the intrinsic type INTERVAL.

f95: COMPILE TIME 0.250000 SECONDS
f95: MAXIMUM FIELD LENGTH 5277958 DECIMAL WORDS
f95: 5 SOURCE LINES
f95: 1 ERRORS, 0 WARNINGS, 0 OTHER MESSAGES, 0 ANSI
```

2.10.1.2 INTERVAL(n), for $n \in \{4, 8, 16\}$

For a declaration such as

```
INTERVAL(n) :: W
```

the variable, W, has KTPV = n and occupies 2n bytes of contiguous memory.

CODE EXAMPLE 2-23 on page 95 contains INTERVAL variable declarations with different KTPVs. Widest-need and strict value alignment is also shown.

```
math% cat ce2-23.f95
INTERVAL(4) :: X1, X2
INTERVAL(8) :: Y1, Y2
INTERVAL(16) :: Z1, Z2
REAL(8) :: D = 1.2345
! Widest-need code
X1 = D
Y1 = D
Z1 = D
! Equivalent strict code
X2 = INTERVAL(INTERVAL(D, KIND=8), KIND=4)
Y2 = INTERVAL(D, KIND=8)
Z2 = INTERVAL(D, KIND=16)
IF (X1 == X2) PRINT *, 'Check1'
IF (Y1 == Y2) PRINT *, 'Check2'
IF (Z1 == Z2) PRINT *, 'Check3'
END
math% f95 -xia ce2-23.f95
math% a.out
Check1
Check2
Check3
```

CODE EXAMPLE 2-24 illustrates how to declare and initialize INTERVAL variables. See Section 2.1.2 "INTERVAL Constants" on page 44 regarding the different ways to represent INTERVAL constants.

```
math% cat ce2-24.f95
INTERVAL :: U = [1, 9.1_8], V = [4.1]

! Widest-need code
INTERVAL :: W1 = 0.1_16

! Equivalent strict code
INTERVAL :: W2 = [0.1_16]

PRINT *, U, V
IF (W1 .SEQ. W2) PRINT *, 'Check'
END

math% f95 -xia ce2-24.f95
math% a.out
  [1.0,9.1000000000000015] [4.099999999999996,4.100000000000000]
Check
```

In any initializing declaration statement, if the type of the data expression does not match the type of the symbolic name, type conversion is performed.

CODE EXAMPLE 2-25 Declaring INTERVAL Arrays

```
math% cat ce2-25.f95

INTERVAL(4) :: R(5), S(5)

INTERVAL :: U(5), V(5)

INTERVAL(16) :: X(5), Y(5)

END

math% f95 -xia ce2-25.f95

math% a.out
```

2.10.1.3 DATA Statements

Syntax

The syntax for DATA statements containing INTERVAL variables is the same as for other numeric data types except that INTERVAL variables are initialized using INTERVAL constants.

CODE EXAMPLE 2-26 DATA Statement Containing INTERVAL Variables

```
math% cat ce2-26.f95
INTERVAL X
DATA X/[1,2]/
END
math% f95 -xia ce2-26.f95
math% a.out
```

2.10.1.4 EQUIVALENCE Statements

Any INTERVAL variables or arrays may appear in an EQUIVALENCE statement with the following restriction: If an equivalence set contains an INTERVAL variable or array, all of the objects in the equivalence set must have the same type, as shown in CODE EXAMPLE 1-18 on page 38. This is a standard, not interval-specific, Fortran restriction.

2.10.1.5 FORMAT Statements

Syntax

The repeatable edit descriptors for intervals are:

```
Fw.d, VFw.d, Dw.d, VDw.d, Dw.dEe, VDw.dEe, Yw.d, and Yw.dEe
```

where

```
D \in \{E, EN, ES, G\}
```

w and e are nonzero, unsigned integer constants

d is an unsigned integer constant.

See Section 2.10.2 "Input and Output" on page 105 for the specifications of how edit descriptors process INTERVAL data. For the behavior of standard edit descriptors with non-INTERVAL data, see the *Fortran Reference Manual*.

All standard Fortran edit descriptors accept intervals. The prefix V can be added to the standard E, F, and G edit descriptors for interval-only versions.

As shown in CODE EXAMPLE 2-27, no modifications to nonrepeatable edit descriptors are required when reading or writing INTERVAL data.

CODE EXAMPLE 2-27 Nonrepeatable Edit Descriptor Example

```
math% cat ce2-27.f95
INTERVAL :: X = [-1.3, 1.3]
WRITE(*, '(SP, VF20.5)') X
WRITE(*, '(SS, VF20.5)') X
END
math% f95 -xia ce2-27.f95
math% a.out
[-1.30001,+1.30001]
[-1.30001, 1.30001]
```

Description

Repeatable Edit Descriptors

The repeatable edit descriptors E, F, EN, ES, G, VE, VEN, VES, VF, VG, and Y specify how INTERVAL data are edited.

CODE EXAMPLE 2-28 contains examples of INTERVAL-specific edit descriptors.

CODE EXAMPLE 2-28 Format Statements with INTERVAL-specific Edit Descriptors

```
math% cat ce2-28.f95

10    FORMAT(VE22.4E4)
20    FORMAT(VEN22.4)
30    FORMAT(VES25.5)
40    FORMAT(VF25.5)
50    FORMAT(VG25.5)
60    FORMAT(VG22.4E4)
70    FORMAT(Y25.5)

END

math% f95 -xia ce2-28.f95
math% a.out
```

See Section 2.10.2 "Input and Output" on page 105 for additional examples.

2.10.1.6 FUNCTION (External)

As shown in CODE EXAMPLE 2-29, there is no difference between an interval and a non-interval external function, except for the use of INTERVAL types (INTERVAL, INTERVAL(4), INTERVAL(8), or INTERVAL(16)) in the function's and argument's definitions.

CODE EXAMPLE 2-29 Default Interval Function

```
math% cat ce2-29.f95
PROGRAM ce2 29
INTERVAL :: X, Y
EXTERNAL SOR
INTERVAL :: SQR
Y = [4.0]
X = SQR(Y)
print *, "X = ", X
print *, "KIND(X) =", KIND(X)
END
                                 !Line 1
INTERVAL FUNCTION SQR (A)
INTERVAL :: A
SQR = A**2
RETURN
END
math% f95 -xia ce2-29.f95
math% a.out
X = [16.0, 16.0]
KIND(X) = 8
```

The default INTERVAL in line 1 can be made explicit, as shown in CODE EXAMPLE 2-30.

CODE EXAMPLE 2-30 Explicit INTERVAL (16) Function Declaration

```
math% cat ce2-30.f95
PROGRAM ce2_30
INTERVAL(16) :: X, Y
EXTERNAL SQR
INTERVAL(16) :: SQR
Y = [4.0]
X = SQR(Y)
print *, "X = ", X
print *, "KIND(X) =", KIND(X)
END
INTERVAL(16) FUNCTION SQR (A) !Line 1
INTERVAL(16) :: A
SOR = A**2
RETURN
END
math% f95 -xia ce2-30.f95
math% a.out
X = [16.0, 16.0]
KIND(X) = 16
```

2.10.1.7 IMPLICIT Attribute

Use the IMPLICIT attribute to specify the default type of interval names.

```
IMPLICIT INTERVAL (8) (V)
```

2.10.1.8 INTRINSIC Statement

Use the INTRINSIC statement to declare intrinsic functions, so they can be passed as actual arguments.

CODE EXAMPLE 2-31 Intrinsic Function Declaration

```
INTRINSIC VDSIN, VDCOS, VSSIN, VSCOS
X = CALC(VDSIN, VDCOS, VSSIN, VSCOS)
```

Note – Specific names of generic functions must be used in the INTRINSIC statement and passed as actual arguments. See Section 2.9.3 "Specific Names for Intrinsic Generic INTERVAL Functions" on page 92 and Section 2.10.4.5 "Intrinsic Functions" on page 128.

Because they are generic, the following intrinsic INTERVAL functions cannot be passed as actual arguments:

```
NDIGITS, INTERVAL
```

2.10.1.9 NAMELIST Statement

The NAMELIST statement supports intervals.

CODE EXAMPLE 2-32 INTERVALS in a NAMELIST

```
CHARACTER(8) :: NAME
CHARACTER(4) :: COLOR
INTEGER :: AGE
INTERVAL(4) :: HEIGHT
INTERVAL(4) :: WEIGHT
NAMELIST /DOG/ NAME, COLOR, AGE, WEIGHT, HEIGHT
```

2.10.1.10 PARAMETER Attribute

The PARAMETER attribute is used to assign the result of an INTERVAL initialization to a named constant (PARAMETER).

Syntax

```
PARAMETER (p = e [, p = expr]...)

p INTERVAL symbolic name

expr INTERVAL constant expression

= assigns the value of e to the symbolic name, p
```

Description

Both the symbolic name, p, and the constant expression, expr, must have INTERVAL types.

Exponentiation to an integer power is allowed in constant expressions.

Mixed-mode INTERVAL expression evaluation is supported in the definition of interval named constants under widest-need expression processing. If the constant expression's type does not match the named constant's type, type conversion of the constant expression is performed under widest-need expression processing.

Note – In f95, non-INTERVAL constant expressions are evaluated at compile time without regard to their possible subsequent use in mixed-mode INTERVAL expressions. They are outside the scope of widest-need expression processing. Therefore, no requirement exists to contain the value of the point expression used to set the value of non-INTERVAL named constants. To remind users whenever a non-INTERVAL named constant appears in a mixed-mode INTERVAL expression, a compile-time warning message is issued. Named constants, as defined by the Fortran standard, are more properly called *read-only variables*. There is no external value associated with a read-only variable.

In standard Fortran 95, named constants cannot be used to represent the infimum and supremum of an INTERVAL constant. This is a known error that this constraint is not enforced in this release.

CODE EXAMPLE 2-33 Constant Expression in Non-Interval Parameter Attribute

Note – XR does not contain 1/10, whereas XI does.

2.10.1.11 Fortran 95-Style POINTER

Intervals can be associated with pointers.

```
math% cat ce2-34.f95
INTERVAL, POINTER :: PX
INTERVAL, TARGET :: X
X = [0.1,0.3]
PX => X
PRINT*, X
PRINT*, PX
END
math% f95 -xia ce2-34.f95
math% a.out
[0.0999999999999991,0.3000000000000005]
[0.09999999999999991,0.3000000000000005]
```

2.10.1.12 Statement Function

A statement function can be used to declare and evaluate parameterized INTERVAL expressions. Non-INTERVAL statement function restrictions apply.

CODE EXAMPLE 2-35 INTERVAL Statement Function

```
math% cat ce2-35.f95
INTERVAL :: X, F
F(X) = SIN(X)**2 + COS(X)**2
IF(1 .IN. F([0.5])) PRINT *, 'Check'
END
math% f95 -xia ce2-35.f95
math% a.out
Check
```

2.10.1.13 Type Statement

The type statement specifies the data type of variables in a variable list. Optionally the type statement specifies array dimensions, and initializes variables with values.

Syntax

The syntax is the same as for non-INTERVAL numeric data types, except that type can be one of the following INTERVAL type specifiers: INTERVAL, INTERVAL(4), INTERVAL(8), or INTERVAL(16).

Description

Properties of the type statement are the same for INTERVAL types as for other numeric data types.

Restrictions

Same as for non-INTERVAL numeric types.

CODE EXAMPLE 2-36 INTERVAL Type Statement

```
math% cat ce2-36.f95

INTERVAL :: I,J = [0.0]
INTERVAL(16) :: K = [0.1, 0.2_16]
INTERVAL(16) :: L = [0.1]

END
math% f95 -xia ce2-36.f95
math% a.out
```

CODE EXAMPLE 2-36 notes:

- J is initialized to [0.0]
- K is initialized to an interval containing [0.1, 0.2]
- L is initialized to an interval containing [0.1]

2.10.1.14 WRITE Statement

The WRITE statement accepts INTERVAL variables and processes an input/output list in the same way that non-INTERVAL type variables are processed. Formatted writing of INTERVAL data is performed using the defined INTERVAL edit descriptors. NAMELIST-directed WRITE statements support intervals.

2.10.1.15 READ Statement

The READ statement accepts INTERVAL variables and processes an input/output list in the same way that non-INTERVAL type variables are processed.

2.10.2 Input and Output

The process of performing INTERVAL input/output is the same as for other non-INTERVAL data types.

2.10.2.1 External Representations

Let *x* be an external (decimal) number that can be read or written using either list-directed or formatted input/output. See the subsections in Section 2.1 "Fortran Extensions" regarding the regarding the distinction between internal approximations and external values. Such a number can be used to represent either an external interval, or an endpoint. There are three displayable forms of an external interval:

- [X_inf, X_sup] represents the mathematical interval $[\underline{x}, \bar{x}]$
- \blacksquare [X] represents the degenerate mathematical interval [x, x], or [x]
- X represents the non-degenerate mathematical interval $[x] + [-1,+1]_{uld}$ (unit in the last digit). This form is the single-number representation, in which the last decimal digit is used to construct an interval (see the Y edit descriptor). In this form, trailing zeros are significant. Thus 0.10 represents interval [0.09, 0.11], 100E-1 represents interval [9.9, 10.1], and 0.10000000 represents the interval [0.099999999, 0.100000001].

A positive or negative infinite interval endpoint is input/output as a case-insensitive string INF or INFINITY prefixed with a minus or an optional plus sign.

The empty interval is input/output as the case-insensitive string EMPTY enclosed in square brackets, "[...]". The string, EMPTY, may be preceded or followed by blanks.

CODE EXAMPLE 1-6 on page 22 can be used to experiment with extended intervals.

See Section 2.4.1 "Arithmetic Operators +, -, \star , /" on page 59, for more details.

2.10.2.2 Input

On input, any external interval, X, or its components, X_inf and X_sup , can be formatted in any way that is accepted by the Dw.d edit descriptor. Therefore, let input-field, input-field₁, and input-field₂ be valid input fields for the Dw'.d, $Dw_1.d$, and $Dw_2.d$ edit descriptors, respectively.

Let w be the width of an interval input field. On input, w must be greater than zero. All INTERVAL edit descriptors accept input INTERVAL data in each of the following three forms:

- [input-field1, input-field2], in which case $w_1 + w_2 = w 3$ or $w = w_1 + w_2 + 3$
- [input-field], in which case w' = w-2 or w = w'+2
- *input-field*, in which case w' = w

The first form (two numbers enclosed in brackets and separated by a comma) is the familiar [inf, sup] representation.

The second form (a single number enclosed in brackets) denotes a point or degenerate interval.

The third form (without brackets) is the single-number form of an interval in which the last displayed digit is used to determine the interval's width. See Section 2.10.2.7 "Single-Number Editing with the Y Edit Descriptor" on page 112. For more detailed information, see M. Schulte, V. Zelov, G.W. Walster, D. Chiriaev, "Single-Number Interval I/O," *Developments in Reliable Computing*, T. Csendes (ed.), (Kluwer 1999).

If an infimum is not internally representable, it is rounded down to an internal approximation known to be less than the exact value. If a supremum is not internally representable, it is rounded up to an internal approximations known to be greater than the exact input value. If the degenerate interval is not internally representable, it is rounded down and rounded up to form an internal INTERVAL approximation known to contain the exact input value.

2.10.2.3 List-Directed Input

If an input list item is an INTERVAL, the corresponding element in the input record must be an external interval or a null value.

An external interval value may have the same form as an INTERVAL, REAL, or INTEGER literal constant. If an interval value has the form of a REAL or INTEGER literal constant with no enclosing square brackets, "["... "]", the external interval is interpreted using the single-number interval representation: $[x] + [-1,1]_{uld}$ (unit in the last digit).

When using the [inf, sup] input style, an end of record may occur between the infimum and the comma or between the comma and the supremum.

A null value, specified by two consecutive commas, means that the corresponding INTERVAL list item is unchanged.

Note – Do not use a null value for the infimum or supremum of an interval.

```
math% cat ce2-37.f95
INTERVAL, DIMENSION(6) :: X
INTEGER I
DO I = LBOUND(X, 1), UBOUND(X, 1)
    READ(*, *) X(I)
    WRITE(*, *) X(I)
END DO
END
math% f95 -xia ce2-37.f95
math% a.out
1.234500
[1.234498999999997,1.2345010000000001]
[1.2345]
 [1.234499999999999,1.2345000000000002]
[-inf,2]
 [-Inf,2.0]
[-inf]
[-Inf,-1.7976931348623157E+308]
[EMPTY]
 [EMPTY]
[1.2345,1.23456]
 [1.2344999999999999,1.23456000000000002]
```

2.10.2.4 Formatted Input/Output

The INTERVAL edit descriptors are:

- **■** Ew.dEe
- ENw.d
- ESw.d
- Fw.d
- Gw.dEe
- VEw.dEe
- VENw.dee
- VESw.dEe
- VFw.d
- VGw.dE
- Yw.dEe

In the INTERVAL edit descriptors:

- w specifies the number of positions occupied by the field
- *d* specifies the number of digits to the right of the decimal point
- Ee specifies the width of exponent field

The parameters w and d must be used. Ee is optional

The *w* and *d* specifiers must be present and are subject to the following constraints:

- \blacksquare e > 0
- $w \ge 0$ when using the F edit descriptor, or w > 0 when using all edit descriptors other than F.

Input Actions

Input actions for formatted interval input are the same as for other numeric data types, except that in all cases, the stored internal approximation contains the external value represented by the input character string. Containment can require outward rounding of interval endpoints. Given any input interval characters, input_string, the corresponding external value, ev(input_string), and the resulting internal approximation after input conversion, X, are related:

```
ev(input\_string) \subseteq X.
```

During input, all interval edit descriptors have the same semantics. The value of parameter w, is the field width containing the external interval. The value of e is ignored.

Output Actions

Output actions for formatted interval output are the same as for other data types, except that in all cases, the mathematical value of the output character string must contain the mathematical value of the internal data item in the output list. Containment can require outward rounding of interval endpoints. Given any internal interval, X, the corresponding output characters, output_string, and the external value, ev(output_string), are related:

```
X \subseteq ev(output\_string).
```

During output, edit descriptors cause the internal value of interval output list items to be displayed using different formats. However, the containment constraint requires that

```
ev(input\_string) \subseteq X \subseteq ev(output\_string)
```

2.10.2.5 Formatted Input

The behavior of formatted input is identical for all INTERVAL edit descriptors listed in Section 2.10.2.4 "Formatted Input/Output" on page 107. All inputs described in Section 2.10.2.2 "Input" on page 105 are accepted.

If the input field contains a decimal point, the value of d is ignored. If a decimal point is omitted from the input field, d determines the position of the decimal point in the input value; that is, the input value is read as an integer and multiplied by $10^{(-d)}$.

CODE EXAMPLE 2-38 The decimal point in an input value dominates format specifiers.

CODE EXAMPLE 2-39 All the INTERVAL edit descriptors accept single-number input

```
math% cat ce2-39.f95
INTERVAL, DIMENSION(9) :: X
                     :: I
INTEGER
READ(*, '(Y25.3)')
                    X(1)
READ(*, '(E25.3)')
                    X(2)
READ(*, '(F25.3)')
                    X(3)
READ(*, '(G25.3) ') X(4)
READ(*, '(VE25.3)') X(5)
READ(*, '(VEN25.3)') X(6)
READ(*, '(VES25.3)') X(7)
READ(*, '(VF25.3)') X(8)
READ(*, '(VG25.3)') X(9)
DO I = LBOUND(X, 1), UBOUND(X, 1)
   PRINT *, X(I)
END DO
END
```

CODE EXAMPLE 2-39 All the INTERVAL edit descriptors accept single-number input (*Continued*)

```
%math f95 -xia ce2-39.f95
%math a.out
1.23
1.23
1.23
1.23
1.23
1.23
1.23
1.23
1.23
[1.219999999999999,1.240000000000003]
[1.219999999999999,1.24000000000000003]
[1.219999999999999,1.2400000000000003]
[1.219999999999999,1.240000000000003]
[1.219999999999999,1.2400000000000003]
[1.219999999999999,1.2400000000000003]
[1.219999999999999,1.240000000000003]
[1.219999999999999,1.240000000000003]
 [1.219999999999999,1.240000000000000]
```

Blank Editing (BZ)

Because trailing zeros are significant in single-number INTERVAL input, the BZ control edit descriptor is ignored when processing leading and trailing blanks for input to INTERVAL list items.

```
math% cat ce2-40.f95
INTERVAL :: X
REAL(4) :: R
READ(*, '(BZ, F40.6 )') X
READ(*, '(BZ, F40.6 )') R
WRITE(*, '(VF40.3)')
                      X
WRITE(*, '(F40.3)')
END
math% f95 -xia ce2-40.f95
math% a.out
[.9998
   .9998
          0.999,
                            1.000]
[
                           1.000
```

Scale Factor (P)

The P edit descriptor changes the scale factor for Y, VE, VEN, VES, VF, and VG descriptors and for F, E, EN, ES, and G edit descriptors when applied to intervals. The P edit descriptor scales interval endpoints the same way it scales REAL values.

2.10.2.6 Formatted Output

The F, E, EN, ES, and G edit descriptors applied to intervals have the same meaning as the Y edit descriptor except that if the F or G edit descriptor is used, the output field may be formatted using the F edit descriptor. If the E edit descriptors are used, the output field always has the form prescribed by the corresponding E, EN, or ES edit descriptor.

Formatted INTERVAL output has the following properties:

- A positive interval endpoint starts with an optional plus sign.
- A negative endpoint always starts with a leading minus sign.
- A zero interval endpoint never starts with a leading plus or minus.
- The VF, VE, VEN, VES, and VG edit descriptors provide [inf, sup]-style formatting of intervals.
- The Y edit descriptor produces single-number interval output.
- If an output list item matching the VF, VE, VEN, VES, or VG, or Y edit descriptor is any type other than INTERVAL, the entire output field is filled with asterisks.

■ If the output field's width, *w*, in VF, VE, VEN, VES, VG edit descriptors is an even number, the field is filled with one leading blank character and *w*-1 is used for the output field's width.

On output, the default values for the exponent field, *e*, are shown in TABLE 2-13.

 TABLE 2-13
 Default Values for Exponent Field in Output Edit Descriptors

Edit Descriptor	INTERVAL(4)	INTERVAL(8)	INTERVAL(16)
Y, E, EN, ES, G	3	3	3
VE, VEN, VES, VG	3	3	3

2.10.2.7 Single-Number Editing with the Y Edit Descriptor

The Y edit descriptor formats extended interval values in the single-number form.

If the external INTERVAL value is not degenerate, the output format is the same as for a REAL or INTEGER literal constant (X without square brackets, "["..."]"). The external value is interpreted as a non-degenerate mathematical interval $[x] + [-1,1]_{uld}$. The general form of the Y edit descriptor is:

Yw.dEe

The d specifier sets the number of places allocated for displaying significant digits. However, the actual number of displayed digits may be more or less than d, depending on the value of w and the width of the external interval.

The *e* specifier (if present) defines the number of places in the output subfield reserved for the exponent.

The presence of the e specifier forces the output field to have the form prescribed by the E (as opposed to F) edit descriptor.

The single-number interval representation is often less precise than the [inf, sup] representation. This is particularly true when an interval or its single-number representation contains zero or infinity.

For example, the external value of the single-number representation for [-15, +75] is ev([0E2]) = [-100, +100]. The external value of the single-number representation for $[1, \infty]$ is $ev([0E+inf]) = [-\infty, +\infty]$.

In these cases, to produce a narrower external representation of the internal approximation, the VGw.d'Ee edit descriptor is used, with $d' \ge 1$ to display the maximum possible number of significant digits within the w-character input field.

CODE EXAMPLE 2-41 Y [inf, sup]-style Output

```
math% cat ce2-41.f95
INTERVAL :: X = [-1, 10]
INTERVAL :: Y = [1, 6]
WRITE(*, '(Y20.5)') X
WRITE(*, '(Y20.5)') Y
END
math% f95 -xia ce2-41.f95
math% a.out
[-1. ,0.1E+002]
[1.0 ,6.0 ]
```

If it is possible to represent a degenerate interval within the *w*-character output field, the output string for a single number is enclosed in obligatory square brackets, "[", "]" to signify that the result is a point.

If there is sufficient field width, the E or F edit descriptor is used, depending on which can display the greater number of significant digits. If the number of displayed digits using the E and F edit descriptor is the same, the F edit descriptor is used.

CODE EXAMPLE 2-42 Yw.d Output

```
cat math% cat ce2-42.f95
WRITE(*, *) '1234567890123456789012345678901234567890-position'
WRITE(*, '(1x, F20.6)') [1.2345678, 1.23456789]
WRITE(*, '(1x, F20.6)') [1.234567, 1.2345678]
WRITE(*, '(1x, F20.6)') [1.23456, 1.234567]
WRITE(*, '(1x, F20.6)') [1.2345, 1.23456]
WRITE(*, '(1x, F20.6)') [1.5111, 1.5112]
WRITE(*, '(1x, F20.6)') [1.511, 1.512]
WRITE(*, '(1x, F20.6)') [1.51, 1.52]
WRITE(*, '(1x, F20.6)') [1.5, 1.5]
END
math% f95 -xia ce2-42.f95
math% a.out
 1234567890123456789012345678901234567890-position
       1.2345679
       1.234567
       1.23456
       1.2345
       1.511
       1.51
       1.5
 [
       1.500000000000
```

Increasing interval width decreases the number of digits displayed in the single-number representation. When the interval is degenerate all remaining positions are filled with zeros and brackets are added if the degenerate interval value is represented exactly.

The intrinsic function NDIGITS (see TABLE 2-21 on page 133) returns the maximum number of significant digits necessary to write an INTERVAL variable or array using the single-number display format.

CODE EXAMPLE 2-43 Yw.d Output Using the NDIGITS Intrinsic

```
math% cat ce2-43.f95
INTEGER :: I, ND, T, D, DIM
PARAMETER(D=5) ! Some default number of digits
PARAMETER (DIM=8)
INTERVAL, DIMENSION(DIM) :: X
CHARACTER(20) :: FMT
X = (/[1.2345678, 1.23456789], &
 [1.234567, 1.2345678], &
  [1.23456, 1.234567], &
 [1.2345, 1.23456], &
 [1.5111, 1.5112], &
  [1.511, 1.512], &
 [1.51, 1.52], &
 [1.5]/)
ND=0
DO I=1, DIM
   T = NDIGITS(X(I))
    IF(T == EPHUGE(T)) THEN! The interval is degenerate
       ND = MAX(ND, D)
    ELSE
       ND = MAX(ND, T)
   ENDIF
END DO
WRITE(FMT, '(A2, I2, A1, I1, A1)') '(E', 10+ND, '.', ND, ')'
DO I=1, DIM
    WRITE(*, FMT) X(I)
END DO
END
```

```
math% f95 -xia ce2-43.f95
math% a.out

0.12345679E+001
0.123456 E+001
0.12345 E+001
0.1511 E+001
0.151 E+001
0.15 E+001
[ 0.15000000E+001]
```

For readability, the decimal point is always located in position p = e + d + 4, counting from the right of the output field.

CODE EXAMPLE 2-44 $\{Y, F, E, EN, ES, G\}$ *w.d* output, where d sets the minimum number of significant digits to be displayed.

```
math% cat ce2-44.f95
INTERVAL :: X = [1.2345678, 1.23456789]
INTERVAL :: Y = [1.5]
WRITE(*, *) '1234567890123456789012345678901234567890-position'
WRITE(*, '(1X, F20.5)') X
WRITE(*, '(1X, F20.5)') Y
WRITE(*, '(1X, E20.5)') X
WRITE(*, '(1X, E20.5)') Y
WRITE(*, '(1X, G20.5)') X
WRITE(*, '(1X, G20.5)') Y
WRITE(*, '(1X, Y20.5)') X
WRITE(*, '(1X, Y20.5)') Y
END
math% f95 -xia ce2-44.f95
math% a.out
 1234567890123456789012345678901234567890-position
        1.2345679
 Γ
        1.50000000001
        0.12345E+001
 [
       0.15000E+001]
        1.2345679
 [
       1.5000000000]
        1.2345679
 [
        1.5000000000]
```

The optional e specifier specifies the number of exponent digits. If the number of exponent digits is specified, w must be at least d + e + 7.

CODE EXAMPLE 2-45 $\forall w.d \exists e$ output (the usage of e specifier).

```
math% cat ce2-45.f95
INTERVAL :: X = [1.2345, 1.2346]
INTERVAL :: Y = [3.4567, 3.4568]
INTERVAL :: Z = [1.5]
WRITE(*, *) '1234567890123456789012345678901234567890-position'
WRITE(*, '(1X, Y19.5E4)') X
WRITE(*, '(1X, Y19.5E4)') Y
WRITE(*, '(1X, Y19.5E4)') Z
WRITE(*, '(1X, Y19.5E3)') X
WRITE(*, '(1X, Y19.5E3)') Y
WRITE(*, '(1X, Y19.5E3)') Z
END
math% f95 -xia ce2-45.f95
math% a.out
 1234567890123456789012345678901234567890-position
      0.1234 E+0001
      0.3456 E+0001
    0.15000E+0001]
      0.1234 E+001
      0.3456 E+001
 [
     0.15000E+001]
```

2.10.2.8 E, EN, and ES Edit Descriptors

The E, EN, and ES edit descriptors format INTERVAL data items using the single-number E, EN, and ES forms of the Y edit descriptor.

The general forms are:

 ${\scriptstyle {\mathbb E} w.d{\scriptstyle {\mathbb E} e}}$

ENw.dEe

ESw.dEe

CODE EXAMPLE 2-46 Ew.dEe, ENw.dEe, and ESw.dEe Edit Descriptors

```
math% cat ce2-46.f95
INTERVAL :: X = [1.2345678, 1.23456789]
INTERVAL :: Y = [1.5]
WRITE(*, *) '1234567890123456789012345678901234567890-position'
WRITE(*, '(1X, E20.5)')
WRITE(*, '(1X, E20.5E3)') X
WRITE(*, '(1X, E20.5E3)') Y
WRITE(*, '(1X, E20.5E4)') X
WRITE(*, '(1X, E20.5E2)') X
END
math% f95 -xia ce2-46.f95
math% a.out
1234567890123456789012345678901234567890-position
        0.12345E+001
        0.12345E+001
       0.15000E+0011
       0.12345E+0001
         0.12345E+01
```

2.10.2.9 F Edit Descriptor

The F edit descriptor formats INTERVAL data items using only the F form of the INTERVAL Y edit descriptor. The general form is:

Fw.d

Using the F descriptor, it is possible to display more significant digits than specified by d. Positions corresponding to the digits that are not displayed are filled with blanks.

CODE EXAMPLE 2-47 Fw.d Edit Descriptor

```
math% cat ce2-47.f95
INTERVAL :: X = [1.2345678, 1.23456789]
INTERVAL :: Y = [2.0]
WRITE(*, *) '1234567890123456789012345678901234567890-position'
WRITE(*, '(1X, F20.4)') X
WRITE(*, '(1X, E20.4)') X
WRITE(*, '(1X, F20.4)') Y
WRITE(*, '(1X, E20.4)') Y
END
math% f95 -xia ce2-47.f95
math% a.out
 1234567890123456789012345678901234567890-position
         1.2345679
        0.1234E+001
        2.000000000]
 [
 [
         0.2000E+001]
```

2.10.2.10 G Edit Descriptor

The G edit descriptor formats INTERVAL data items using the single-number E or F form of the Y edit descriptor. The general form is:

Gw.dEe

CODE EXAMPLE 2-48 Gw.dEe Edit Descriptor

Note – If it is impossible to output interval endpoints according to the F descriptor, G edit descriptor uses the E descriptor

2.10.2.11 VE Edit Descriptor

The general form of the VE edit descriptor is:

VEw.dEe

Let Xd be a valid external value using the Ew'.d edit descriptor. The VE edit descriptor outputs INTERVAL data items in the following form:

```
[X_inf, X_sup], where w' = (w-3)/2.
```

The external values, X_inf and X_sup, are lower and upper bounds, respectively, on the infimum and supremum of the INTERVAL output list item.

CODE EXAMPLE 2-49 VE Output

2.10.2.12 VEN Edit Descriptor

The general form of the VEN edit descriptor is:

VENw.dee

Let X_{inf} and X_{sup} be valid external values displayed using the ENw'.d edit descriptor. The VEN edit descriptor outputs an INTERVAL data item in the following form:

```
[X_inf, X_sup], where w' = (w-3)/2.
```

The external values, X_inf and X_sup, are lower and upper bounds, respectively, on the infimum and supremum of the INTERVAL output list item.

CODE EXAMPLE 2-50 VEN Output

```
math% cat ce2-50.f95
INTERVAL :: X = [1024.82]
WRITE(*, *) '123456789012345678901234567890-position'
WRITE(*, '(1X, VEN25.3)') X
WRITE(*, '(1X, VEN33.4E4)') X
END
math% f95 -xia ce2-50.f95
math% a.out
  123456789012345678901234567890-position
[ 1.024E+003, 1.025E+003]
[ 1.0248E+0003, 1.0249E+0003]
```

2.10.2.13 VES Edit Descriptor

The general form of the VES edit descriptor is:

VESw.dEe

Let X_{inf} and X_{sup} be a valid external values using the ESw'.d edit descriptor. The VES edit descriptor outputs an INTERVAL data item in the following form:

```
[X inf, X sup], where w' = (w-3)/2.
```

The external values, X_inf and X_sup, are lower and upper bounds, respectively, on the infimum and supremum of the INTERVAL output list item.

CODE EXAMPLE 2-51 VES Output

2.10.2.14 VF Edit Descriptor

Let X_{inf} and X_{sup} be valid external values displayed using the Fw'.d edit descriptor. The VF edit descriptor outputs INTERVAL data items in the following form:

```
[X inf, X sup], where w' = (w-3)/2.
```

The external values, X_inf and X_sup, are lower and upper bounds, respectively, on the infimum and supremum of the INTERVAL output list item.

CODE EXAMPLE 2-52 VF Output Editing

Note – If it is impossible to output an interval endpoint according to the specified interval edit descriptor, asterisks are printed. For example, [0.9999, ******]

2.10.2.15 VG Edit Descriptor

For INTERVAL output, VG editing is the same as VE or VF editing, except that the G edit descriptor is used to format the displayed interval endpoints.

Note – If it is impossible to output interval endpoints according to the F descriptor, the VG edit descriptor uses the E descriptor.

2.10.2.16 Unformatted Input/Output

Unformatted input/output is used to transfer data to and from memory locations without changing its internal representation. With intervals, unformatted input/output is particularly important, because outward rounding on input and output is avoided.

Note – Use only unformatted INTERVAL input and output to read and write unformatted INTERVAL data. Binary file compatibility with future releases is not guaranteed. Unformatted input/output relies on the fact that INTERVAL data items are opaque.

2.10.2.17 List-Directed Output

REAL constants for left and right endpoints are produced using either an F or an E edit descriptor. Let |x| be the absolute value of an output interval endpoint. Then if

$$10^{d_1} \le |x| \le 10^{d_2}$$

the endpoint is produced using the OPFw.d edit descriptor. Otherwise, the 1PEw.dEe descriptor is used. In £95, $d_1 = -2$ and $d_2 = +8$.

For the output of INTERVAL data items in £95, the values for d and e are the same as for the REAL types with the same KTPV. The value of w reflects the need to conveniently accommodate two REAL values and three additional characters for square brackets, "[", "]", and the comma, as shown in CODE EXAMPLE 2-37 on page 107.

2.10.2.18 Single-Number Input/Output and Base Conversions

Single-number INTERVAL input, immediately followed by output, can appear to suggest that a decimal digit of accuracy has been lost, when in fact radix conversion has caused a 1 or 2 ulp increase in the width of the stored input interval. For example, an input of 1.37 followed by an immediate print will result in 1.3 being output. See Section 2.10.2.4 "Formatted Input/Output" on page 107.

As shown in CODE EXAMPLE 1-6 on page 22, programs must use character input and output to exactly echo input values and internal reads to convert input character strings into valid internal approximations.

2.10.3 Intrinsic INTERVAL Functions

This section contains the defining properties of the £95 intrinsic INTERVAL functions.

Generic intrinsic INTERVAL functions that accept arguments with more than one KTPV have both generic and KTPV-specific names. When an intrinsic function is invoked using its KTPV-specific name, arguments must have the matching KTPV.

Note – In £95, some KTPV-16 specific intrinsic functions are not provided. This is an outstanding quality of implementation opportunity.

With functions that accept more than one INTERVAL data item (for example, SIGN(A,B)), all arguments must have the same KTPV. Under widest-need expression processing, compliance with this restriction is automatic. With strict expression processing, developers are responsible for enforcing type and KTPV restrictions on intrinsic function arguments. Compile-time errors result when different KTPVs are encountered.

2.10.4 Mathematical Functions

This section lists the type-conversion, trigonometric, and other functions that accept INTERVAL arguments. The symbols x and \bar{x} in the interval $[x, \bar{x}]$ are used to denote its ordered elements, the infimum, or lower bound and supremum, or upper bound, respectively. In point (non-interval) function definitions, lowercase letters x and y are used to denote REAL or INTEGER values.

When evaluating a function, f, of an interval argument, X, the interval result, f(X), must be an enclosure of its containment set, f(x). Therefore,

$$f(X) = \bigcup_{x \in X} f(x)$$

A similar result holds for functions of n-variables. Determining the containment set of values that must be included when the interval $[\underline{x}, \bar{x}]$ contains values outside the domain of f is discussed in the supplementary paper [1] cited in Section 2.11 "References" on page 134. The results therein are needed to determine the set of values that a function can produce when evaluated on the boundary of, or outside its domain of definition. This set of values, called the *containment set* is the key to defining interval systems that return valid results, no matter what the value of a function's arguments or an operator's operands. As a consequence, there are no argument restrictions on any intrinsic INTERVAL functions in £95.

2.10.4.1 Division With Intersection Function DIVIX

The function DIVIX returns the interval enclosure of the result of the interval division operation (A/B) intersected with the interval C.

In the case when A contains zero, the mathematical result of the interval division operation (A/B) is the union of two disjoint intervals. Each interval in the union can be represented in the currently implemented interval arithmetic system. The DIVIX function is a convenient way to compute one or both of these intervals.

2.10.4.2 Inverse Tangent Function ATAN2(Y,X)

This sections provides additional information about the inverse tangent function. For further details, see the supplementary paper [9] cited in Section 2.11 "References" on page 134.

Description: Interval enclosure of the inverse tangent function over a pair of intervals.

Mathematical definition:

$$\operatorname{atan2}(Y, \ X) \supseteq \bigcup_{\substack{x \in X \\ y \in Y}} \left\{ \theta \ \middle| \begin{array}{l} h \sin \theta = y_0 \\ h \cos \theta = x_0 \\ h = (x_0^2 + y_0^2)^{1/2} \end{array} \right\}$$

Class: Elemental function.

Special values: TABLE 2-14 and CODE EXAMPLE 2-54 display the ATAN2 indeterminate

TABLE 2-14 ATAN2 Indeterminate Forms

y_0	x_0	$\{\sin\theta h\sin\theta = y_0\}$	$\{\cos\theta h\cos\theta = x_0\}$	$\{\theta h = (x_0^2 + y_0^2)^{1/2}\}\$
0	0	[-1, 1]	[-1, 1]	$[-\pi, \pi]$
+∞	+∞	[0, 1]	[0, 1]	$[0, \frac{\pi}{2}]$
+∞	-∞	[0, 1]	[-1, 0]	$\left[\frac{\pi}{2}, \ \pi\right]$
-∞	-∞	[-1, 0]	[-1, 0]	$[-\pi, \frac{-\pi}{2}]$
-∞	+∞	[-1, 0]	[0, 1]	$\left[\frac{-\pi}{2},\ 0\right]$

CODE EXAMPLE 2-54 ATAN2 Indeterminate Forms

```
math% cat ce2-54.f95
   INTERVAL :: X, Y
   INTEGER :: IOS = 0
  PRINT *, "Press Control/D to terminate!"
  WRITE(*, 1, ADVANCE='NO')
  READ(*, *, IOSTAT=IOS) Y, X
   DO WHILE (IOS >= 0)
      PRINT *, "For Y =", Y, "For X =", X
     PRINT *, 'ATAN2(Y,X) = ', ATAN2(Y,X)
     WRITE(*, 1, ADVANCE='NO')
     READ(*, *, IOSTAT=IOS) Y, X
   END DO
1 FORMAT("Y, X = ?")
   END
```

```
math% f95 -xia ce2-54.f95
math% a.out
Press Control/D to terminate!
Y, X = ?[0][0]
For Y = [0.0E+0, 0.0E+0] For X = [0.0E+0, 0.0E+0]
ATAN2(Y,X) = [-3.1415926535897936,3.1415926535897936]
Y, X = ?inf inf
For Y = [1.7976931348623157E+308, Inf] For X = [1.7976931348623157E+308, Inf]
ATAN2(Y,X) = [0.0E+0,1.5707963267948968]
Y, X = ?inf -inf
For Y = [1.7976931348623157E+308, Inf] For X = [-Inf, -1.7976931348623157E+308]
ATAN2(Y,X) = [1.5707963267948965, 3.1415926535897936]
Y, X = ?-inf + inf
For Y = [-Inf, -1.7976931348623157E+308] For X = [1.7976931348623157E+308, Inf]
ATAN2(Y,X) = [-1.5707963267948968,0.0E+0]
Y, X = ?-inf -inf
For Y = [-Inf, -1.7976931348623157E+308] For X =
[-Inf,-1.7976931348623157E+308]
ATAN2(Y,X) = [-3.1415926535897936, -1.5707963267948965]
Y, X = ? ^d
```

Arguments: Y is of type INTERVAL. X is of the same type and KIND type parameter as Y.

Result characteristics: Same as the arguments.

Result value: The interval result value is an enclosure for the specified interval. An ideal enclosure is an interval of minimum width that contains the exact mathematical interval in the description.

The result is empty if one or both arguments are empty.

In the case where $\overline{x} < 0$ and $0 \in Y$, to get a sharp interval enclosure (denoted by Θ), the following convention uniquely defines the set of all possible returned interval angles:

$$-\pi < m(\Theta) \leq \pi$$

This convention, together with

$$0 \le w(\Theta) \le 2\pi$$

results in a unique definition of the interval angles Θ that ATAN2(Y, X) must include.

TABLE 2-15 contains the tests and arguments of the REAL ATAN2 function that are used to compute the endpoints of Θ in the algorithm that satisfies the constraints required to produce sharp interval angles. The first two columns define the distinguishing cases. The third column contains the range of possible values of the midpoint, $m(\Theta)$, of the interval Θ . The last two columns show how the endpoints of Θ are computed using the REAL ATAN2 intrinsic function. Directed rounding must be used to guarantee containment.

TABLE 2-15 Tests and Arguments of the REAL ATAN2 Function

Y	X	$m(\Theta)$	<u>θ</u>	$\overline{\theta}$
$-\underline{y} < \overline{y}$	$\overline{x} < 0$	$\frac{\pi}{2} < m(\Theta) < \pi$	$ATAN2(\overline{y}, \overline{x})$	ATAN2(\underline{y} , \overline{x}) + 2π
$-\underline{y} = \overline{y}$	$\overline{x} < 0$	$m(\Theta) = \pi$	$ATAN2(\overline{y}, \overline{x})$	$2\pi - \underline{\theta}$
$\bar{y} < -\underline{y}$	$\overline{x} < 0$	$-\pi < m(\Theta) < \frac{-\pi}{2}$	ATAN2 $(\overline{y}, \overline{x})$ - 2π	$ATAN2(\underline{y}, \overline{x})$

2.10.4.3 Maximum: MAX(X1, X2, [X3, ...])

Description: Range of maximum.

The containment set for $max(X_1, ..., X_n)$ is:

$$\{z|\ z = \max(x_1, ..., x_n), \, x_i \in X_i\} \, = \, [\sup(\operatorname{hull}(x_1, ..., x_n)), \, \, \sup(\operatorname{hull}(\overline{x_1}, ..., \overline{x_n}))] \, .$$

The implementation of the MAX intrinsic must satisfy:

$$MAX(X1, X2, [X3, ...]) \supseteq \{max(X_1, ..., X_n)\}.$$

Class: Elemental function.

Arguments: The arguments are of type INTERVAL and have the same type and KIND type parameter.

Result characteristics: The result is of type INTERVAL. The kind type parameter is that of the arguments.

2.10.4.4 Minimum: MIN(X1, X2, [X3, ...])

Description: Range of minimum.

The containment set for $min(X_1, ..., X_n)$ is:

$$\{z \mid z = \min(x_1, ..., x_n), x_i \in X_i\} = [\inf(\text{hull}(x_1, ..., x_n)), \inf(\text{hull}(\overline{x_1}, ..., \overline{x_n}))] \ .$$

The implementation of the MIN intrinsic must satisfy:

$$MIN(X1, X2, [X3, ...]) \supseteq \{min(X_1, ..., X_n)\}.$$

Class: Elemental function.

Arguments: The arguments are of type INTERVAL and have the same type and KIND type parameter.

Result characteristics: The result is of type INTERVAL. The kind type parameter is that of the arguments.

2.10.4.5 Intrinsic Functions

Tables TABLE 2-18 through TABLE 2-21 list the properties of intrinsic functions that accept interval arguments. TABLE 2-16 lists the tabulated properties of intrinsic INTERVAL functions in these tables.

 TABLE 2-16
 Tabulated Properties of Each Intrinsic INTERVAL Function

Tabulated Property	Description
Intrinsic Function	what the function does
Definition	mathematical definition
No. of Args.	number of arguments the function accepts
Generic Name	the function's generic name
Type-Specific Names	the function's specific names
Argument Type	data type associated with each specific name
Function Type	data type returned for specific argument data type

KTPV 4, 8 and 16 versions of intrinsic INTERVAL functions are defined. The corresponding specific intrinsic names begin with VS, VD or VQ, from inter**v**al Single, **D**ouble and **Q**uad.

For each specific REAL intrinsic function, a corresponding intrinsic INTERVAL function exists with a VS, VD, or VQ prefix, such as VSSIN() and VDSIN().

Because indeterminate forms are possible, special values of the X**Y and ATAN2 function are contained in Section 2.5 "Power Operators X**N and X**Y" on page 63 and Section 2.10.4.2 "Inverse Tangent Function ATAN2(Y,X)" on page 124, respectively. The remaining intrinsic functions do not require this treatment.

 TABLE 2-17
 Intrinsic INTERVAL Type Conversion Functions

			Argument	Function
Conversion To	No. of Args.	Generic Name	Туре	Туре
INTERVAL	1, 2, or 3	INTERVAL	INTERVAL	INTERVAL
			<pre>INTERVAL(4)</pre>	INTERVAL
			INTERVAL(8)	INTERVAL
			INTEGER	INTERVAL
			REAL	INTERVAL
			REAL(8)	INTERVAL
			REAL(16)	INTERVAL
INTERVAL(4)	1 or 2	SINTERVAL	INTERVAL	INTERVAL(4)
			INTERVAL(4)	INTERVAL(4)
			INTERVAL(8)	INTERVAL(4)
			INTEGER	INTERVAL(4)
			REAL	INTERVAL(4)
			REAL(8)	INTERVAL(4)
			REAL(16)	INTERVAL(4)
INTERVAL(8)	1 or 2	DINTERVAL	INTERVAL	INTERVAL(8)
			INTERVAL(4)	INTERVAL(8)
			INTERVAL(8)	INTERVAL(8)
			INTEGER	INTERVAL(8)
			REAL	INTERVAL(8)
			REAL(8)	INTERVAL(8)
			REAL(16)	INTERVAL(8)
INTERVAL(16)	1 or 2	QINTERVAL	INTERVAL	INTERVAL(16)
			<pre>INTERVAL(4)</pre>	INTERVAL(16)
			INTERVAL(8)	INTERVAL(16)
			INTERVAL(16)	INTERVAL(16)
			INTEGER	INTERVAL(16)
			REAL	INTERVAL(16)
			REAL(8)	INTERVAL(16)

 TABLE 2-18
 Intrinsic INTERVAL Arithmetic Functions

Intrinsic Function	Point Definition	No. of Args.	Generic Name	Specific Names	Argument Type	Function Type
Absolute value	a	1	ABS	VDABS VSABS VQABS	INTERVAL(8) INTERVAL(4) INTERVAL(16)	INTERVAL(8) INTERVAL(4) INTERVAL(16)
Truncation See Note 1	int(a)	1	AINT	VDINT VSINT VQINT	INTERVAL(8) INTERVAL(4) INTERVAL(16)	INTERVAL(8) INTERVAL(4) INTERVAL(16)
Nearest integer	$ int(a + .5) $ if $a \ge 0$ $ int(a5) $ if $a < 0$	1	ANINT	VDNINT VSNINT VQNINT	INTERVAL(8) INTERVAL(4) INTERVAL(16)	INTERVAL(8) INTERVAL(4) INTERVAL(16)
Remainder	<i>a-b</i> (int(<i>a/b</i>))	2	MOD	VDMOD VSMOD	<pre>INTERVAL(8) INTERVAL(4)</pre>	<pre>INTERVAL(8) INTERVAL(4)</pre>
Transfer of sign <i>See Note</i> 2	$ a \operatorname{sgn}(b)$	2	SIGN	VDSIGN VSSIGN	<pre>INTERVAL(8) INTERVAL(4)</pre>	<pre>INTERVAL(8) INTERVAL(4)</pre>
Choose largest value See Note 3	max(<i>a</i> , <i>b</i> ,)	≥2	MAX	MAX	INTERVAL	INTERVAL
Choose smallest value <i>See Note 3</i>	min(<i>a</i> , <i>b</i> ,)	≥2	MIN	MIN	INTERVAL	INTERVAL
Floor	floor(A)	1	FLOOR		INTERVAL(8) INTERVAL(4) INTERVAL(16)	INTEGER INTEGER INTEGER
Ceiling	ceiling(A)	1	CEILING		INTERVAL(8) INTERVAL(4) INTERVAL(16)	INTEGER INTEGER INTEGER
Precision	precision(A)	1	PRECIS:	I	INTERVAL(8) INTERVAL(4) INTERVAL(16)	INTEGER INTEGER INTEGER
Range	range(A)	1	RANGE		INTERVAL(8) INTERVAL(4) INTERVAL(16)	INTEGER INTEGER INTEGER

⁽¹⁾ int(a) = floor(a) if a > 0 and ceiling(a) if a < 0

⁽²⁾ The signum function sgn(a) = -1 if a < 0, +1 if a > 0 and 0 if a = 0

⁽³⁾ The MIN and MAX intrinsic functions ignore empty interval arguments unless all arguments are empty, in which case, the empty interval is returned.

 TABLE 2-19
 Intrinsic INTERVAL Trigonometric Functions

Intrinsic Function	Point Definition	No. of Args.	Generic Name	Specific Names	Argument Type	Function Type
Sine	sin(a)	1	SIN	VDSIN VSSIN	<pre>INTERVAL(8) INTERVAL(4)</pre>	INTERVAL(8) INTERVAL(4)
Cosine	$\cos(a)$	1	COS	VDCOS VSCOS	<pre>INTERVAL(8) INTERVAL(4)</pre>	INTERVAL(8) INTERVAL(4)
Tangent	tan(a)	1	TAN	VDTAN VSTAN	<pre>INTERVAL(8) INTERVAL(4)</pre>	INTERVAL(8) INTERVAL(4)
Arcsine	arcsin(a)	1	ASIN	VDASIN VSASIN	<pre>INTERVAL(8) INTERVAL(4)</pre>	INTERVAL(8) INTERVAL(4)
Arccosine	arccos(a)	1	ACOS	VDACOS VSACOS	<pre>INTERVAL(8) INTERVAL(4)</pre>	INTERVAL(8) INTERVAL(4)
Arctangent	arctan(a)	1	ATAN	VDATAN VSATAN	<pre>INTERVAL(8) INTERVAL(4)</pre>	INTERVAL(8) INTERVAL(4)
Arctangent See Note 1	arctan(a/b)	2	ATAN2	VDATAN2 VSATAN2	<pre>INTERVAL(8) INTERVAL(4)</pre>	INTERVAL(8) INTERVAL(4)
Hyperbolic Sine	sinh(a)	1	SINH	VDSINH VSSINH	<pre>INTERVAL(8) INTERVAL(4)</pre>	INTERVAL(8) INTERVAL(4)
Hyperbolic Cosine	cosh(a)	1	COSH	VDCOSH VSCOSH	<pre>INTERVAL(8) INTERVAL(4)</pre>	INTERVAL(8) INTERVAL(4)
Hyperbolic Tangent	tanh(a)	1	TANH	VDTANH VSTANH	<pre>INTERVAL(8) INTERVAL(4)</pre>	INTERVAL(8) INTERVAL(4)

(1) $\arctan(a/b) = \theta$, given $a = h \sin\theta$, $b = h \cos\theta$, and $h^2 = a^2 + b^2$.

 TABLE 2-20
 Other Intrinsic INTERVAL Mathematical Functions

Intrinsic Function	Point Definition	No. of Args.	Generic Name	Specific Names	Argument Type	Function Type
Square Root See Note 1	$\exp\{\ln(a)/2\}$	1	SQRT	VDSQRT VSSQRT	<pre>INTERVAL(8) INTERVAL(4)</pre>	<pre>INTERVAL(8) INTERVAL(4)</pre>
Exponential	exp(a)	1	EXP	VDEXP VSEXP	INTERVAL INTERVAL(4)	<pre>INTERVAL(8) INTERVAL(4)</pre>
Natural logarithm	ln(a)	1	LOG	VDLOG VSLOG	<pre>INTERVAL(8) INTERVAL(4)</pre>	<pre>INTERVAL(8) INTERVAL(4)</pre>
Common logarithm	$\log(a)$	1	LOG10	VDLOG10 VSLOG10	INTERVAL(8) INTERVAL(4)	<pre>INTERVAL(8) INTERVAL(4)</pre>

 $^{(1) \} sqrt(a) \ is \ multi-valued. \ A \ proper interval \ enclosure \ must \ contain \ both \ the \ positive \ and \ negative \ square \ roots.$ Defining the SQRT intrinsic to be

$$\exp\left\{\frac{\ln a}{2}\right\}$$

eliminates this difficulty.

 TABLE 2-21
 Intrinsic INTERVAL-Specific Functions

Intrinsic Function	Definition		Generic Name	Specific Names	Argument Type	Function Type
Infimum	$\inf([a, b]) = a$	1	INF	VDINF	INTERVAL(8)	REAL(8)
				VSINF	INTERVAL(4)	REAL(4)
				VQINF	INTERVAL(16)	REAL(16)
Supremum	$\sup([a, b]) = b$	1	SUP	VDSUP	INTERVAL(8)	REAL(8)
_				VSSUP	INTERVAL(4)	REAL(4)
				VQSUP	INTERVAL(16)	REAL(16)
Width	w([a,b]) = b - a	1	WID	VDWID	INTERVAL(8)	REAL(8)
				VSWID	INTERVAL(4)	REAL(4)
				VQWID	INTERVAL(16)	REAL(16)
Midpoint	mid([a, b]) =	1	MID	VDMID	INTERVAL(8)	REAL(8)
-	(a + b)/2			VSMID	INTERVAL(4)	REAL(4)
				VQMID	INTERVAL(16)	REAL(16)
Magnitude	$\max(a) \in A$	1	MAG	VDMAG	INTERVAL(8)	REAL(8)
See Note 1				VSMAG	INTERVAL(4)	REAL(4)
				VQMAG	INTERVAL(16)	REAL(16)
Mignitude	$\min(a) \in A$	1	MIG	VDMIG	INTERVAL(8)	REAL(8)
See Note 2				VSMIG	INTERVAL(4)	REAL(4)
				VQMIG	INTERVAL(16)	REAL(16)
Test for	true if A	1	ISEMPTY	VDISEMPTY	INTERVAL(8)	LOGICAL
empty	is empty			VSISEMPTY	INTERVAL(4)	LOGICAL
interval				VQISEMPTY	INTERVAL(16)	LOGICAL
Division	$(A/B) \cap C$	3	DIVIX	VDDIVIX	INTERVAL(8)	INTERVAL(8)
with				VSDIVIX	INTERVAL(4)	INTERVAL(4)
intersection				VQDIVIX	INTERVAL(16)	INTERVAL(16)
Number of	Maximum	1	NDIGITS		INTERVAL	INTEGER
digits	number of digits	3			INTERVAL(4)	INTEGER
See Note 3	using Y edit descriptor				INTERVAL(16)	INTEGER

⁽¹⁾ mag([a, b]) = max(|a|, |b|)

2.10.5 Random Number Subroutine

RANDOM_NUMBER(HARVEST) returns through the interval variable HARVEST one pseudorandom interval [a, b], or an array of pseudorandom intervals from uniform distributions over the ranges $0 \le a \le 1$, and $a \le b \le 1$.

⁽²⁾ mig([a, b]) = min(|a|, |b|), if a > 0 or b < 0, otherwise 0

⁽³⁾ Special cases: NDIGITS([-inf, +inf]) = NDIGITS([EMPTY]) = 0

2.11 References

The following technical reports are available online. See the Interval Arithmetic Readme for the location of these files.

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- 2. G. William Walster, "Empty Intervals," Technical Report, Sun Microsystems. April 1998.
- 3. G. William Walster, "Closed Interval Systems," Technical Report, Sun Microsystems. August 1999.
- 4. G. William Walster, "Literal Interval Constants," Technical Report, Sun Microsystems. August 1999.
- 5. G. William Walster, "Widest-Need Interval Expression Evaluation," Technical Report, Sun Microsystems. August 1999.
- 6. G. William Walster, "Compiler Support of Interval Arithmetic With Inline Code Generation and Nonstop Exception Handling," Technical Report, Sun Microsystems. February 2000.
- 7. G. William Walster, "Finding Roots on the Edge of a Function's Domain," Technical Report, Sun Microsystems. February 2000.
- 8. G. William Walster, "Implementing the 'Simple' Closed Interval System," Technical Report, Sun Microsystems. February 2000.
- 9. G. William Walster, "Interval Angles and the Fortran ATAN2 Intrinsic Function," Technical Report, Sun Microsystems. February 2000.
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Glossary

affirmative relation
An order relation other than certainly, possibly, or set not equal. Affirmative

relations affirm something, such as $a < \bar{b}$.

affirmative relational

operators An *affirmative relational operator* is an element of the set: $\{<, \le, =, \ge, >\}$.

anti-affirmative

relation An anti-affirmative relation is a statement about what cannot be true. The order

relation ≠ is the only anti-affirmative relation in Fortran.

anti-affirmative relational operator

The Fortran .NE. and /= operators implement the anti-affirmative relation.

The certainly, possible, and set versions for interval operands are denoted

.CNE., .PNE., and .SNE., respectively.

assignment statement An assignment statement is a Fortran statement having the form:

V = expression. The left-hand side of the assignment statement is the

variable, array element, or array, V.

certainly true relational operator

See relational operators: certainly true.

closed interval

A *closed interval* includes its endpoints. A closed interval is a *closed set*. The interval $[2, 3] = \{z \mid 2 \le z \le 3\}$ is closed, because its endpoints are included. The interval $(2, 3) = \{z \mid 2 < z < 3\}$ is open, because its endpoints are not included. Interval arithmetic, as implemented in £95, only deals with closed intervals.

closed mathematical

system In a *closed mathematical system*, there can be no undefined operator-operand combinations. Any defined operation on elements of a closed system must produce an element of the system. The real number system is not closed,

because, in this system, division by zero is undefined.

compact set

A *compact set* contains all limit or accumulation points in the set. That is, given the set, S, and sequences, $\{s_j\} \in S$, the closure of S is $\bar{S} = \{\lim_{j \to \infty} s_j \mid s_j \in S\}$, where $\lim_{j \to \infty}$ denotes an accumulation or limit point of the sequence $\{s_i\}$.

The set of real numbers is $\{z \mid -\infty < z < +\infty\}$ is not compact. The set of extended real numbers, \Re^* , is compact.

composite expression

Forming a new expression, f, (the *composite expression*) from the given expressions, g and h by the rule $f(\{\underline{x}\}) = g(h(\{\underline{x}\}))$ for all singleton sets, $\{\underline{x}\} = \{x_1\} \otimes ... \otimes \{x_n\}$ in the domain of h for which h is in the domain of g. Singleton set arguments connote the fact that expressions can be either functions or relations.

constant expression

A *constant expression* in Fortran contains no variables or arrays. It can contain constants and operands. The expression [2, 3] + [4, 5] is a constant expression. If X is a variable, the expression X + [2, 3] is not a constant expression. If Y is a named constant, Y + [2, 3] is a constant expression.

containment constraint

The *containment constraint* on the interval evaluation, f([x]), of the expression, f, at the degenerate interval, [x], is $f([x]) \supseteq f(x)$, where f(x) denotes the containment set of all possible values that f([x]) must contain. Because the containment set of $1 / 0 = \{-\infty, +\infty\}$, $[1] / [0] = \text{hull}(\{-\infty, +\infty\}) = [-\infty, +\infty]$. See also *containment set*.

containment failure

A *containment failure* is a failure to satisfy the containment constraint. For example, a containment failure results if [1]/[0] is defined to be [*empty*]. This can be seen by considering the interval expression

$$\frac{X}{X+Y} = \frac{1}{1+\frac{Y}{X}}$$

for X=[0] and Y, given $0 \notin Y$. The containment set of the first expression is [0]. However, if [1]/[0] is defined to be [empty], the second expression is also [empty]. This is a containment failure.

containment set

The *containment set*, h(x) of the expression h is the smallest set that does not violate the containment constraint when h is used as a component of any composition, $f(\{x\}) = g(h(x), x)$.

For
$$h(x, y) = x \div y$$
,

$$h(+\infty, +\infty) = [0, +\infty].$$

See also f(set).

containment set closure identity

Given any expression $f(x) = f(x_1, \dots, x_n)$ of n-variables and the point, x_0 , then $f(\underline{x}) = \overline{f}(\{x_0\})$, the closure of f at the point, x_0 .

containment set equivalent

Two expressions are *containment-set equivalent* if their containment sets are everywhere identical.

context-dependent **INTERVAL** constant

The internal approximation of an INTERVAL constant under widest-need expression processing is *context dependent*, because it is a sharp interval with KTPV that equals KTPV_{max}. Any approximation for the interval constant [a, b]can be used, provided,

 $[a,b] \supseteq ev([a,b]),$

where ev([a,b]) denotes the external value of the interval constant, [a,b]. Choosing any internal approximation is permitted, provided containment is not violated. For example, the internal approximations, [0.1_4], [0.1_8], and $[0.1_16]$, all have external value, ev(0.1) = 1/10, and therefore do not violate the containment constraint. Under widest-need expression processing the internal approximation is used that has the same KTPV as KTPV_{max}.

degenerate interval

A degenerate interval is a zero-width interval. A degenerate interval is a singleton set, the only element of which is a point. In most cases, a degenerate interval can be thought of as a point. For example, the interval [2, 2] is degenerate, and the interval [2, 3] is not.

directed rounding

Directed rounding is rounding in a particular direction. In the context of interval arithmetic, rounding up is towards +∞, and rounding down is towards -∞. The direction of rounding is symbolized by the arrows, \downarrow and \uparrow . Therefore, with 5-digit arithmetic, \uparrow 2.00001 = 2.0001. Directed rounding is used to implement interval arithmetic on computers so that the containment constraint is never violated.

disjoint interval

Two disjoint intervals have no elements in common. The intervals [2, 3] and [4, 5] are disjoint. The intersection of two disjoint intervals is the empty interval.

empty interval

The *empty interval*, [*empty*], is the interval with no members. The empty interval naturally occurs as the intersection of two disjoint intervals. For example, $[2,3] \cap [4,5] = [empty].$

empty set

The *empty set*, \emptyset , is the set with no members. The empty set naturally occurs as the intersection of two disjoint sets. For example, $\{2, 3\} \cap \{4, 5\} = \emptyset$.

ev(literal_constant)

The notation ev(literal_constant) is used to denote the external value defined by a literal constant character string. For example, ev(0.1) = 1/10, in spite of the fact that an internal approximation of 0.1 must be used, because the constant 0.1 is not machine representable.

exception

In the IEEE 754 floating-point standard, an exception occurs when an attempt is made to perform an undefined operation, such as division by zero.

exchangeable

expression
Two expressions are exchangeable if they are containment-set equivalent (their

containment sets are everywhere identical).

expression context In widest-need expression processing, the two attributes that define *expression*

context are the expression's type and the maximum KTPV (KTPV_{max}).

expression processing:

strict See strict expression processing.

expression processing:

widest-need See widest-need expression processing.

extended interval The term *extended interval* refers to intervals whose endpoints can be extended

real numbers, including $-\infty$ and $+\infty$. For completeness, the empty interval is

also included in the set of extended real intervals.

external

representation The external representation of a Fortran data item is the character string used to

define it during input data conversion, or the character string used to display it

after output data conversion.

external value The external value of a Fortran literal constant is the mathematical value defined

by the literal constant's character string. The external value of a literal constant is not necessarily the same as the constant's internal approximation, which, in the Fortran standard, is the only defined value of a literal constant. See

ev(literal_constant).

f(set) The notation, *f(set)*, is used to symbolically represent the containment set of an

expression evaluated over a set of arguments. For example, for the expression, f(x, y) = xy, the containment constraint that the interval expression $[0] \times [+\infty]$

must satisfy is

 $[0]\times[+\infty]\supseteq=[-\infty,+\infty].$

hull See interval hull.

infimum

(plural, infima) The infimum of a set of numbers is the set's greatest lower bound. This is either

the smallest number in the set or the largest number that is less than all the numbers in the set. The infimum, $\inf([a, b])$, of the interval constant [a, b] is a.

interval algorithm An *interval algorithm* is a sequence of operations used to compute an interval

result.

internal

approximation In Fortran, the *internal approximation* of a literal constant is a machine

representable value. There is no internal approximation accuracy requirement

in the Fortran standard.

interval arithmetic Interval arithmetic is the system of arithmetic used to compute with intervals.

interval box An interval box is a parallelepiped with sides parallel to the *n*-dimensional

Cartesian coordinate axes. An interval box is conveniently represented using

an *n*-dimensional interval vector, $\mathbf{X} = (X_1, ..., X_n)^{\mathrm{T}}$.

INTERVAL constant An *INTERVAL* constant is the closed corrected set: $[a, b] = \{z \mid a \le z \le b\}$ defined

by the pair of numbers, $a \le b$.

INTERVAL constant's external value

An INTERVAL constant's external value is the mathematical value defined by the

interval constant's character string. See also external value.

INTERVAL constant's internal approximation

In £95, an *INTERVAL constant's internal approximation* is the sharp internal approximation of the constant's external value. Therefore, it is the narrowest possible machine representable interval that contains the constant's external

value.

interval hull The *interval hull* operator, $\underline{\cup}$, on a pair of intervals $X = [\bar{x}, \underline{x}]$ and $Y = [\bar{y}, \underline{y}]$,

is the smallest interval that contains both X and Y (also represented as

[inf $(X \cup Y)$, sup $(X \cup Y)$]). For example,

 $[2, 3] \cup [5, 6] = [2, 6].$

INTERVAL-specific

function In £95, an *INTERVAL-specific function* is an interval function that is not an

interval version of a standard Fortran function. For example, WID, MID, INF,

and SUP, are INTERVAL-specific functions.

interval width Interval width, w([a, b]) = b - a.

intrinsic INTERVAL

data type In Fortran, there are four intrinsic numeric data types: INTEGER, REAL,

 ${\tt DOUBLE\ PRECISION\ REAL,\ and\ COMPLEX.\ With\ the\ command\ line\ option\ -xia}$

or -xinterval, f95 recognizes INTERVAL as an intrinsic data type.

intrinsic INTERVALspecific function

In ${\tt f95}$, there are a variety of $intrinsic\ {\tt INTERVAL-specific\ functions}$, including:

WID, HULL, MID, INF, and SUP.

kind type parameter value (KTPV)

In Fortran, each intrinsic data type is parameterized using a *kind type parameter* value (KTPV), which selects the kind (precision) of the data type. In £95, there

are three INTERVAL KTPVs: 4, 8, and 16. The default interval KTPV is 8.

KTPV (kind type parameter value)

See kind type parameter value (KTPV).

 $KTPV_{max}$ In widest-need expression processing of interval expressions, all intervals are converted to the maximum value of the KTPV of any data item in the

expression. This maximum value is given the name KTPV_{max}.

left endpoint The *left endpoint* of an interval is the same as its infimum or lower bound.

literal constant In £95, an *interval literal constant* is the character string used to define the constant's external value.

literal constant's

external value In £95, an *interval literal constant's external value* is the mathematical value defined by the constant's character string. See also *external value*.

literal constant's internal

approximation In £95, an *interval literal constant's internal approximation* is the sharp machine representable interval that contains the constant's external value.

lower bound See infimum (plural, infima).

mantissa When written in scientific notation, a number consists of a *mantissa* or significand and an exponent power of 10. The E edit descriptor in Fortran displays numbers in terms of a mantissa or significand and an exponent, or power of 10.

mixed-KTPV INTERVAL expression

A *mixed-KTPV INTERVAL expression* contains constants and/or variables with different KTPVs. For example, [1_4] + [0.2_8] is a mixed-KTPV INTERVAL expression. Mixed-KTPV interval expressions are permitted under widest-need expression processing, but are not permitted under strict expression processing.

mixed-mode (type and KTPV) INTERVAL expression

A *mixed-mode INTERVAL expression* contains data items of different types and KTPV. For example, the expression [0.1] + 0.2 is a mixed-mode expression. [0.1] is an INTERVAL constant with KTPV = 8, while 0.2 is a REAL constant with KTPV = 4.

mixed-type INTERVAL expression

A mixed-type INTERVAL expression contains data items of different types. For example, the expression [0.1] + 0.2D0 is a mixed-type INTERVAL expression, because [0.1] is an INTERVAL, and 0.2D0 is a DOUBLE PRECISION constant. They both have the same KTPV = 8.

multiple-use expression (MUE)

A *multiple-use expression (MUE)* is an expression in which at least one independent variable appears more than once.

named constant A *named constant* is declared and initialized in a PARAMETER statement.

Because the value of a named constant is not context dependent, a more appropriate name for a data item in a PARAMETER declaration is "read-only

variable."

narrow-width

interval

Let the interval [a, b] be an approximation of the value $v \in [a, b]$. If w[a, b] = b - a, is small, [a, b] is a narrow-width interval. The narrower the width of the interval [a, b], the more accurately [a, b] approximates v. See also **sharp** interval result.

opaque data type

An *opaque data type* leaves the structure of internal approximations unspecified. INTERVAL data items are opaque. Therefore, programmers cannot count on INTERVAL data items being internally represented in any particular way. The intrinsic functions INF and SUP provide access to the components of an interval. The INTERVAL constructor can be used to manually construct any valid interval.

point

A point (as opposed to an interval), is a number. A point in n-dimensional space, is represented using an *n*-dimensional vector, $\mathbf{x} = (x_1, \dots, x_n)^T$. A point and a degenerate interval, or interval vector, can be thought of as the same. Strictly, any interval is a set, the elements of which are points.

possibly true relational operators

See relational operators: possibly true.

quality of implementation

Quality of implementation, is a phrase used to characterize properties of compiler support for intervals. Narrow width is a new quality of implementation opportunity provided by intrinsic compiler support for INTERVAL data types.

radix conversion

Radix conversion is the process of converting back and forth between external decimal numbers and internal binary numbers. Radix conversion takes place in formatted and list-directed input/output. Because the same numbers are not always representable in the binary and decimal number systems, guaranteeing containment requires directed rounding during radix conversion.

read-only variable

A read-only variable is not a defined construct in standard Fortran. Nevertheless, a read-only variable is a variable, the value of which cannot be changed once it is initialized. In standard Fortran, without interval support, there is no need to distinguish between a named constant and a read-only variable. Because widest-need expression processing uses the external value of constants, the distinction between a read-only variable and a named constant must be made. As implemented in £95, the symbolic name that is initialized in a PARAMETER declaration is a read-only variable.

relational operators: certainly true

The certainly true relational operators are {.CLT., .CLE., .CEQ., .CNE., .CGE., .CGT.}. Certainly true relational operators are true if the relation in question is true for all elements in the operand intervals. That is [a, b]. Cop. [c, d] = true if x.op. y = true for all $x \in [a, b]$ and $y \in [c, d]$.

For example, [a, b] .CLT. [c, d] if b < c.

relational operators:

possibly true The possibly true relational operators are {.PLT., .PLE., .PEQ., .PNE., .PGE., .PGT.}.

Possibly true relational operators are true if the relation in question is true for any elements in operand intervals. For example, [a, b] .PLT. [c, d] if a < d.

relational operators:

et The set relational operators are {.SLT., .SLE., .SEQ., .SNE., .SGE., .SGT.}. Set

relational operators are true if the relation in question is true for the endpoints

of the intervals. For example, [a, b] .SEQ. [c, d] if (a = c) and (b = d).

right endpoint See supremum (plural, suprema).

scope of widest-need expression processing

See widest-need expression processing: scope.

set theoretic Set theoretic is the means of or pertaining to the algebra of sets.

sharp interval result A *sharp interval result* has a width that is as narrow as possible. A sharp

interval result is equal to the hull of an expression's containment. Given the limitations imposed by a particular finite precision arithmetic, a sharp interval result is the narrowest possible finite precision interval that contains the

expression's containment set.

single-number input/output

Single-number input/output, uses the single-number external representation for

an interval, in which the interval $[-1, +1]_{uld}$ is implicitly added to the last displayed digit. The subscript *uld* is an acronym for unit in the last digit. For example 0.12300 represents the interval 0.12300 + $[-1, +1]_{uld}$ = [0.12299,

0.12301].

single-number INTERVAL data

(SUE)

conversion Single-number INTERVAL data conversion is used by the Y edit descriptor to read

and display external intervals using the single-number representation. See

single-number input/output.

single-use expression

A *single-use expression (SUE)* is an expression in which each variable only occurs once. For example

$$\frac{1}{1+\frac{Y}{X}}$$

is a single use expression, whereas

$$\frac{X}{X+Y}$$

is not.

strict expression processing

Under strict expression processing, no automatic type or KTPV changes are made by the compiler. Mixed type and mixed KTPV INTERVAL expressions are not allowed. Any type and/or KTPV changes must be explicitly programmed.

supremum (plural, suprema)

The *supremum* of a set of numbers is the set's least upper bound. This is either the largest number in the set or the smallest number that is greater than all the numbers in the set. The supremum, $\sup([a, b])$, of the interval constant [a, b] is

unit in the last digit (uld)

In single number input/output, one unit in the last digit (uld) is added to and subtracted from the last displayed digit to implicitly construct an interval.

unit in the last place (ulp)

One *unit in the last place (ulp)* of an internal machine number is the smallest possible increment or decrement that can be made using the machine's arithmetic. Therefore, if the width of a computed interval is 1-ulp, this is the narrowest possible non-degenerate interval with a given KTPV.

upper bound

See supremum (plural, suprema).

valid interval result

A valid interval result, [a, b] must satisfy two requirements:

- a ≤ b
- [a, b] must not violate the containment constraint

value assignment

In Fortran, an assignment statement computes the value of the expression to the right of the assignment of value operator, =, and stores the value in the variable, array element, or array to the left of the assignment of value operator.

widest-need expression processing

Under widest-need expression processing, automatic type and KTPV changes are made by the compiler. Any non-interval subexpressions are promoted to intervals and KTPVs are set to KTPV_{max}.

widest-need expression processing: scope

In Fortran, scope refers to that part of an executable program where data and/or operations are defined and unambiguous. The scope of widest-need expression processing is limited by calls to functions and subroutines.

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