



Application Program

GY20-0092-2

**System/360 Scientific Subroutine Package
(360A-CM-03X) – Version 3
System Manual**

This manual provides flowchart information on the logic used in each subroutine of the System/360 Scientific Subroutine Package. All subroutine descriptions and listings are contained in the User's Manual.

Third Edition

This edition, Y20-0092-2, is a major revision of, and obsoletes, Y20-0092-1.

Significant changes or additions to the specifications contained in this publication will be reported in subsequent revisions or Technical Newsletters.

Address comments concerning the contents of this publication to IBM, Technical Publications Department, 1133 Westchester Avenue, White Plains, New York 10604.

CONTENTS

Introduction	1
Flowcharts	3
STATISTICS	3
<u>Data Screening</u>	3
TALLY— totals, means, standard deviations, minimums, and maximums	3
BOUND— selection of observations within bounds	4
SUBST— subset selection from observation matrix	5
ABSNT— detection of missing data	6
TAB1— tabulation of data (1 variable)	7
TAB2— tabulation of data (2 variables)	8
SUBMX— building of subset matrix.	10
<u>Correlation and Regression</u>	11
CORRE— means, standard deviations, and correlations	11
MISR— means, standard deviations, third and fourth moments, correlations, simple regression coefficients and their standard errors; considers that data may be missing	12
ORDER— rearrangement of intercorrelations	13
MULTR— multiple linear regression	14
GDATA— data matrix generation for polynomial regression	15
STPRG— stepwise multiple linear regression	16
PROBT— probit analysis	17
CANOR— canonical correlation	18
<u>Design Analysis</u>	19
AVDAT— data storage allocation.	19
AVCAL— Σ and Δ operation.	20
MEANQ— mean square operation	21
<u>Discriminant Analysis.</u>	22
DMATX— means and dispersion matrix.	22
DISCR— discriminant functions	23
<u>Factor Analysis</u>	24
TRACE— cumulative percentage of eigenvalues	24
LOAD— factor loading	25
VARMX— varimax rotation	26
<u>Time Series</u>	28
AUTO— autocovariances	28
CROSS— crosscovariances	29
SMO— application of filter coefficients (weights).	30
EXSMO— triple exponential smoothing	31
<u>Nonparametric Statistics</u>	32
KOLMO— Kolmogorov-Smirnov one-sample test	32
KOLM2— Kolmogorov-Smirnov two-sample test	33
SMIRN— Kolmogorov-Smirnov limiting distribution values	34
CHISQ— X^2 test for contingency tables	35
KRANK— Kendall rank correlation.	36
MPAIR— Wilcoxin's signed ranks test	37
QTEST— Cochran Q-test	38
RANK— rank observations	39

SIGNT— sign test	40
SRANK— Spearman rank correlation	41
TIE— calculation of ties in ranked observations	42
TWOAV— Friedman two-way analysis of variance statistic	43
UTEST— Mann-Whitney U-test	44
WTEST— Kendall coefficient of concordance.	45
<u>Generation of Random Variates— Distribution Functions.</u>	46
RANDU— uniform random deviates	46
GAUSS— normal deviates	46
NDTR— normal distribution function	47
BDTR— beta distribution function	48
CDTR— X^2 distribution function	49
NDTRI— inverse of normal distribution function	50
<u>Elementary Statistics and Miscellany</u>	51
MOMEN— first four moments	51
TTEST— test on population means	52
BISER— biserial correlation coefficient.	53
PHI— phi coefficient	54
POINT— point-biserial correlation coefficient.	55
TETRA— tetrachoric correlation coefficient.	56
SRATE— survival rates	57
MATHEMATICS	58
<u>Matrices: Storage</u>	58
MCPY— matrix copy	58
RCPY— copy row of matrix into vector	59
CCPY— copy column of matrix into vector	60
DCPY— copy diagonal of matrix into vector	61
XCPY— copy submatrix from given matrix	62
MSTR— storage conversion	63
LOC— location in compressed-stored matrix	64
CONVT— single-precision/double- precision conversion	65
ARRAY— vector storage/double-dimensioned storage conversion.	66
<u>Matrices: Operations</u>	67
GMADD— add two general matrices	67
GMSUB— subtract two general matrices	68
GMPRD— product of two general matrices	69
GMTRA— transpose of a general matrix	70
GTPRD— transpose product of two general matrices	71
MADD— add two matrices	72
MSUB— subtract two matrices	73
MPRD— matrix product (row into column).	74
MTRA— transpose a matrix	75
TPRD— transpose product.	76
MATA— transpose product of matrix by itself	77
SADD— add scalar to matrix.	78
SSUB— subtract scalar from a matrix	79
SMPY— matrix multiplied by a scalar	80
SDIV— matrix divided by a scalar	81
SCLA— matrix clear and add scalar	82

DCLA— replace diagonal with scalar	83
RADD— add row of one matrix to row of another matrix	84
CADD— add column of one matrix to column of another matrix	85
SRMA— scalar multiply row and add to another row	86
SCMA— scalar multiply column and add to another column	87
RINT— interchange two rows	88
CINT— interchange two columns	89
RSUM— sum the rows of a matrix	90
CSUM— sum the columns of a matrix.	91
RTAB— tabulate the rows of a matrix	92
CTAB— tabulate the columns of a matrix	93
RSRT— sort matrix rows	94
CSRT— sort matrix columns	95
RCUT— partition by row	96
CCUT— partition by column	97
RTIE— adjoin two matrices by row.	98
CTIE— adjoin two matrices by column	99
MPRC, DMPRC— permute rows or columns	100
MFUN— matrix transformation by a function	101
RECP— reciprocal function for MFUN	102
<u>Matrices: Inversion, Systems of Linear Equations and Related</u>	
<u>Topics</u>	103
MINV— matrix inversion	103
SINV, DSINV— invert a symmetric positive definite matrix	104
SIMQ— solution of simultaneous linear, algebraic equations	105
GELG, DGELG— system of general simultaneous linear equations by Gauss elimination	106
RSLMC— solution of simultaneous linear equations with iterative refinement	107
FACTR— triangular factorization of a non-singular matrix	108
MFGR, DMFGR— matrix factorization and rank determination	109
GELS, DGELS— system of general simultaneous linear equations with symmetric coefficients	110
GELB, DGELB— system of general simultaneous linear equations with band-structured coefficients	111
MTDS, DMTDS— divide a matrix by a triangular matrix	112
MLSS, DMLSS— solution of simultaneous linear equations with symmetric positive semi-definite matrix	113
MCHB, DMCHB— triangular factorization of a symmetric positive definite band matrix	115
MFSS, DMFSS— triangular factorization and rank determination of a symmetric positive semi-definite matrix	118
MFSD, DMFSD— triangular factorization of a symmetric positive definite matrix	119
LLSQ, DLLSQ— solution of linear least-squares problems	120
<u>Matrices: Eigenanalysis and Related Topics.</u>	121
EIGEN— eigenvalues and eigenvectors of a real, symmetric matrix	121

NROOT— eigenvalues and eigenvectors of a special non-symmetric matrix	123
ATEIG— eigenvalues of a real, almost triangular matrix	124
HSBG— reduction of a real matrix to almost triangular form	125
<u>Polynomials: Operations</u>	126
PADD— add two polynomials.	126
PSUB— subtract one polynomial from another	127
PCLA— replace one polynomial by another	127
PADDM— multiply polynomial by constant and add to another polynomial.	128
PMPY— multiply two polynomials	129
PDIV— divide one polynomial by another	130
PVAL— value of a polynomial	131
PVSUB— substitute variable of polynomial by another polynomial.	132
PILD— evaluate polynomial and its first derivative.	133
PDER— derivative of a polynomial	134
PINT— integral of a polynomial	135
PQSD— quadratic synthetic division of a polynomial	136
PCLD— complete linear synthetic division	137
PGCD— greatest common divisor of two polynomials.	138
PNORM— normalize coefficient vector of polynomial.	139
PECN, DPECN— economization of a polynomial for symmetric range	140
PECS, DPECS— economization of a polynomial for unsymmetric range	141
<u>Polynomials: Roots</u>	142
POLRT— real and complex roots of a real polynomial	142
PRQD, DPRQD— roots of a real polynomial by QD algorithm with displacement	144
PRBM, DPRBM— roots of a real polynomial by Bairstow's algorithm	147
PQFB, DPQFB— determine a quadratic factor of a real polynomial	149
<u>Polynomials: Special Types</u>	151
CNP, DCNP— value of N^{th} Chebyshev polynomial	151
CNPS, DCNPS— value of series expansion in Chebyshev polynomials	152
TCNP, DTCNP— transform series expansion in Chebyshev polynomials to a polynomial	153
CSP, DCSP— value of N^{th} shifted Chebyshev polynomial	154
CSPS, DCSPS— value of series expansion in shifted Chebyshev polynomials	155
TCSP, DTCSP— transform series expansion in shifted Chebyshev polynomials to a polynomial	156
HEP, DHEP— value of Hermite polynomial	157
HEPS, DHEPS— value of series expansion in Hermite polynomials	158
THEP, DTHEP— transform series expansion in Hermite polynomials to a polynomial	159

LAP, DLAP— value of Laguerre polynomial	160
LAPS, DLAPS— value of series expansion in Laguerre polynomials	161
TLAP, DTLAP— transform series expansion in Laguerre polynomials to a polynomial	162
LEP, DLEP— value of Legendre polynomial	163
LEPS, DLEPS— value of series expansion in Legendre polynomials	164
TLEP, DTLEP— transform a series expansion in Legendre polynomials to a polynomial	165
<u>Nonlinear Equations: Roots.</u>	166
RTWI, DRTWI— refine estimate of root by Wegstein's iteration	166
RTMI, DRTMI— determine root within a range by Mueller's iteration	167
RTNI, DRTNI— refine estimate of root by Newton's iteration	169
<u>Extremum of Functions.</u>	170
FMFP, DFMFP— unconstrained minimum of a function of several variables—Davidon method	170
FMCG, DFMCG— unconstrained minimum of a function of several variables—conjugate gradient method	173
<u>Permutations</u>	176
PPRCN— composition of permutations.	176
PERM— operations with permutations and transpositions	177
<u>Sequences</u>	178
TEAS, DTEAS— limit of a given sequence	178
TEUL, DTEUL— sum of a given function sequence	179
<u>Interpolation, Approximation, Smoothing.</u>	180
ALI, DALI— Aitken-Lagrange interpolation	180
AHI, DAHI— Aitken-Hermite interpolation	181
ACFI, DACFI— continued fraction interpolation	183
ATSG, DATSG— table selection out of a general table	185
ATSM, DATSM— table selection out of a monotonic table	186
ATSE, DATSE— table selection out of an equidistant table	187
SG13, DSG13— local least-squares smoothing of tabulated functions	189
SE13, DSE13— local least-squares smoothing of equidistantly tabulated functions	189
SE15, DSE15— local least-squares smoothing of equidistantly tabulated functions	190
SE35, DSE35— local least-squares smoothing of equidistantly tabulated functions	191
APFS, DAPFS— solve normal equations for least-squares fit	192
APCH, DAPCH— least-squares polynomial approximation	193
ARAT, DARAT— rational least-squares approximation	194
FRAT, DFRAT— used by ARAT, DARAT	195
APLL, DAPLL— linear least-squares approximation	196
FORIF— Fourier analysis of a given function.	197
FORIT— Fourier analysis of a tabulated function	198
HARM, DHARM— complex three-dimensional analysis	199
RHARM, DRHARM— real one-dimensional analysis.	200

APMM, DAPMM— linear Chebyshev approximation over a discrete range	201
<u>Numerical Quadrature</u>	203
QTFG, DQTFG— integration of monotonically tabulated function by trapezoidal rule	203
QTFE, DQTFE— integration of equidistantly tabulated function by trapezoidal rule	204
QSF, DQSF— integration of equidistantly tabulated function by Simpson's rule	205
QHFG, DQHFG— integration of monotonically tabulated function with first derivative by Hermitian formula of first order . . .	207
QHFE, DQHFE— integration of equidistantly tabulated function with first derivative by Hermitian formula of first order . . .	208
QHSG, DQHSG— integration of monotonically tabulated function with first and second derivatives by Hermitian formula of first order	209
QHSE, DQHSE— integration of equidistantly tabulated function with first and second derivatives by Hermitian formula of second order	210
QATR, DQATR— integration of a given function by trapezoidal rule together with Romberg's extrapolation method	211
QG2-QG10, DQG4-DQG32— integration of a given function by Gaussian quadrature formulas	212
QL2-QL10, DQL4-DQL32— integration of a given function by Gaussian-Laguerre quadrature formulas	212
QH2-QH10, DQH8-DQH64— integration of a given function by Gaussian-Hermite quadrature formulas	213
QA2-QA10, DQA4-DQA32— integration of a given function by associated Gaussian-Laguerre quadrature formulas	213
<u>Numerical Differentiation</u>	214
DGT3, DDGT3— differentiation of a tabulated function by parabolic interpolation	214
DET3, DDET3— differentiation of an equidistantly tabulated function	215
DET5, DDET5— differentiation of an equidistantly tabulated function	216
DCAR, DDCAR— derivative of a function at the center of an interval	217
DBAR, DDBAR— derivative of a function at the border of an interval	218
<u>Ordinary Differential Equations</u>	219
RK1— solution of first-order differential equation by Runge-Kutta method	219
RK2— tabulated solution of first-order differential equation by Runge-Kutta method	220
RKGS, DRKGS— solution of system of first-order ordinary differential equations with given initial values by the Runge-Kutta method	221
HPCG, DHPCG— solution of general system of first-order ordinary differential equations with given initial values by Hamming's modified predictor-corrector method	223

HPCL, DHPCL— solution of linear system of first-order ordinary differential equations with given initial values by Hamming's modified predictor-corrector method	227
LBVP, DLBVP— solution of system of linear first-order ordinary differential equations with linear boundary conditions by method of adjoint equations	232
<u>Special Functions</u>	240
GMMMA— gamma function	240
DLGAM— log of Gamma function	241
BESJ— J Bessel function	242
BESY— Y Bessel function	243
BESI— I Bessel function	244
BESK— K Bessel function	245
EXPI— exponential integral.	246
SICI— sine cosine integral	247
CS— Fresnel integrals	248
CEL1, DCEL1— complete elliptic integral of the first kind. . .	249
CEL2, DCEL2— complete elliptic integral of the second kind. .	250
ELI1, DELI1— generalized elliptic integral of the first kind. .	251
ELI2, DELI2— generalized elliptic integral of the second kind .	252
JELF, DJELF— Jacobian elliptic functions.	253



INTRODUCTION

Each subroutine in the Scientific Subroutine Package is documented by means of a flowchart. In the Guide to the flowcharts each flowchart is listed under the general heading "Statistics", "Mathematics" and under a subheading relating to its basic function.

SYMBOLS USED

Figure 1 illustrates the various blocks used in the flowcharts and their particular meaning. Lines connecting these blocks are made up of asterisks or periods. Arrows showing the direction of flow are represented by a "V" for downward, a left parenthesis "(" for right to left, and a right parenthesis ")" for left to right. In some cases an X is used to show flow direction. Special symbols are used for mathematical operators within the flowchart boxes. These are:

- * for multiplication
- & or + for addition
- for subtraction

BLOCK NUMBERING

Numbers appearing inside the connector circles refer to the chart block location on the page; these are numbered vertically zero to nine and horizontally A to C. Numbers shown outside the blocks correspond to FORTRAN statement numbers in the programs.

EQUATIONS

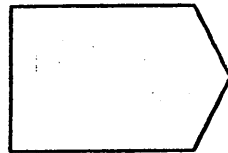
Many of the flowcharts contain references to equation numbers. These equations can be found in the mathematical description for the particular subroutines in the User's Manual (H20-0205).



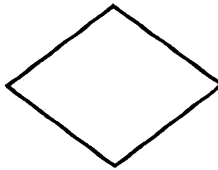
Enter or exit block



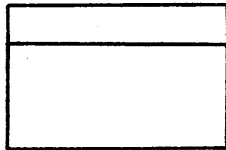
Processor block



Modification block



Decision block



Call to subroutine block



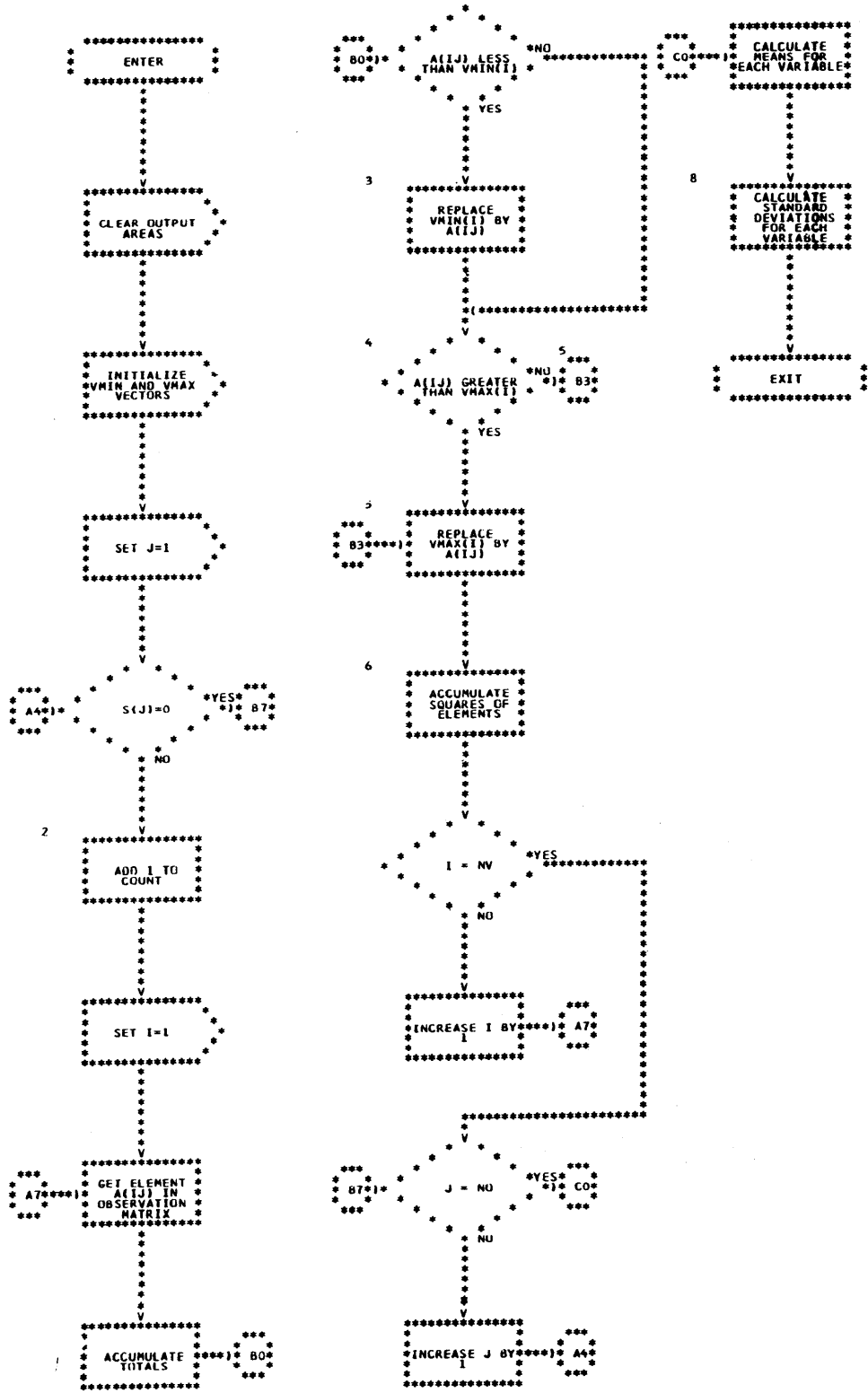
Connector to block within page



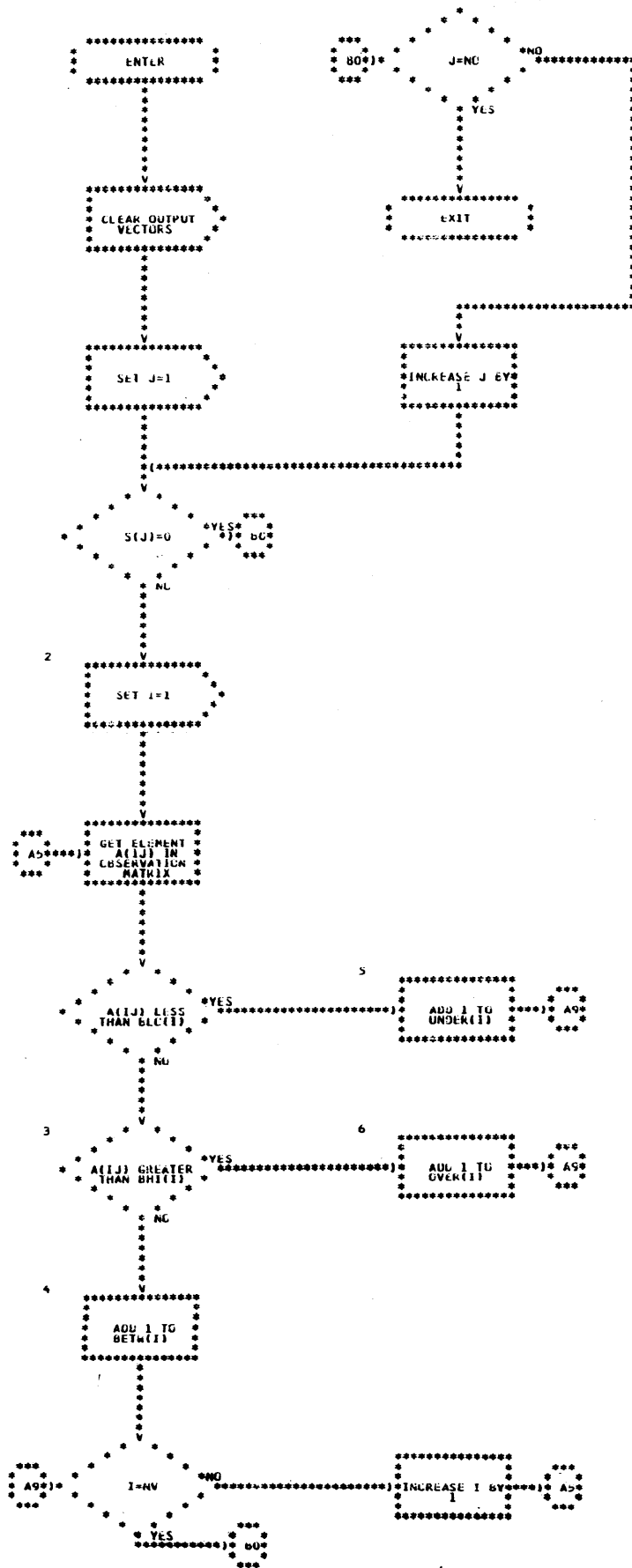
Connector to block on another page

Figure 1. Flowchart blocks

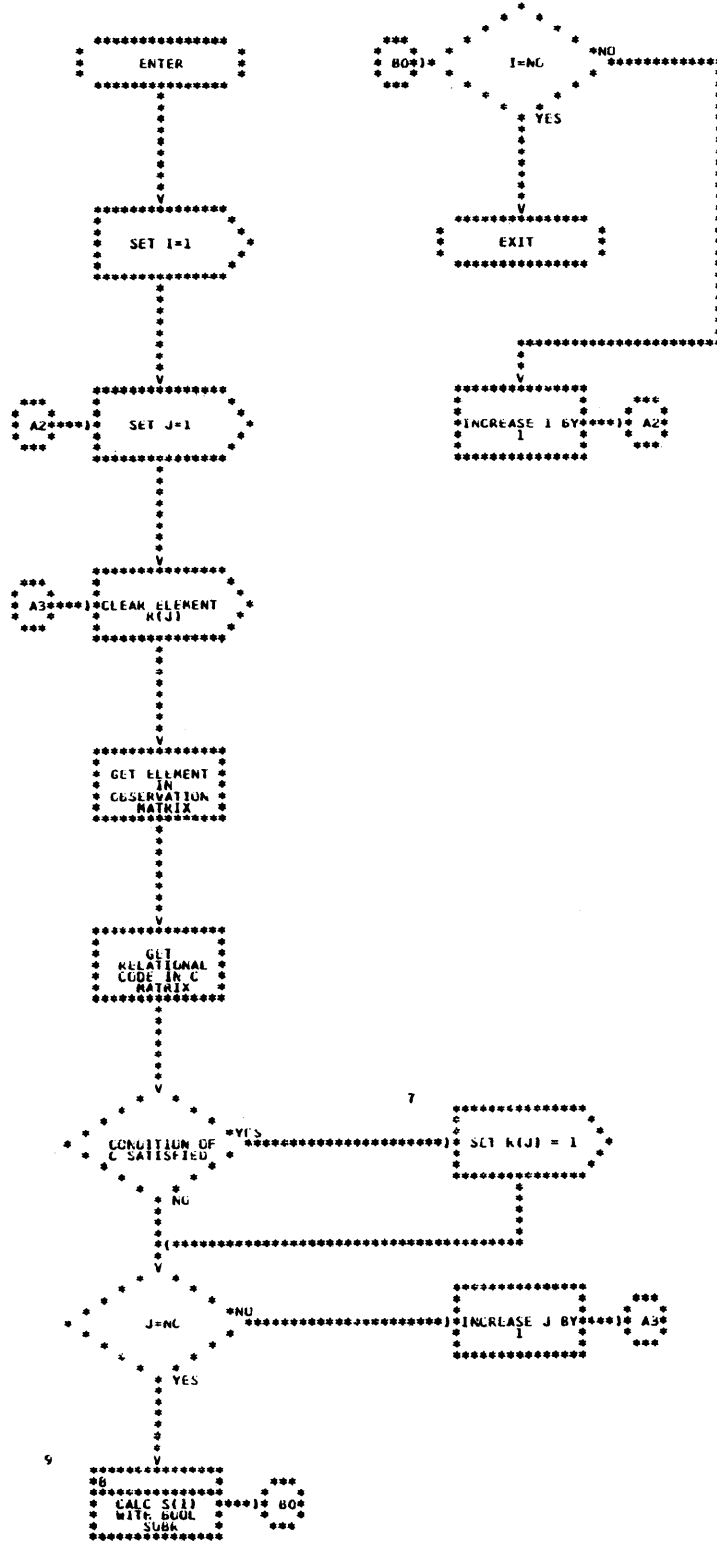
SUBROUTINE TALLY

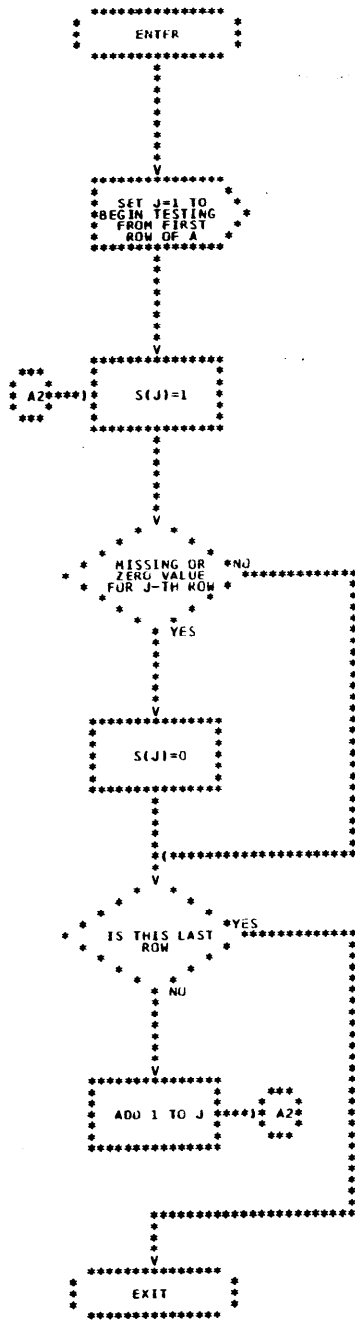


SUBROUTINE BOUND

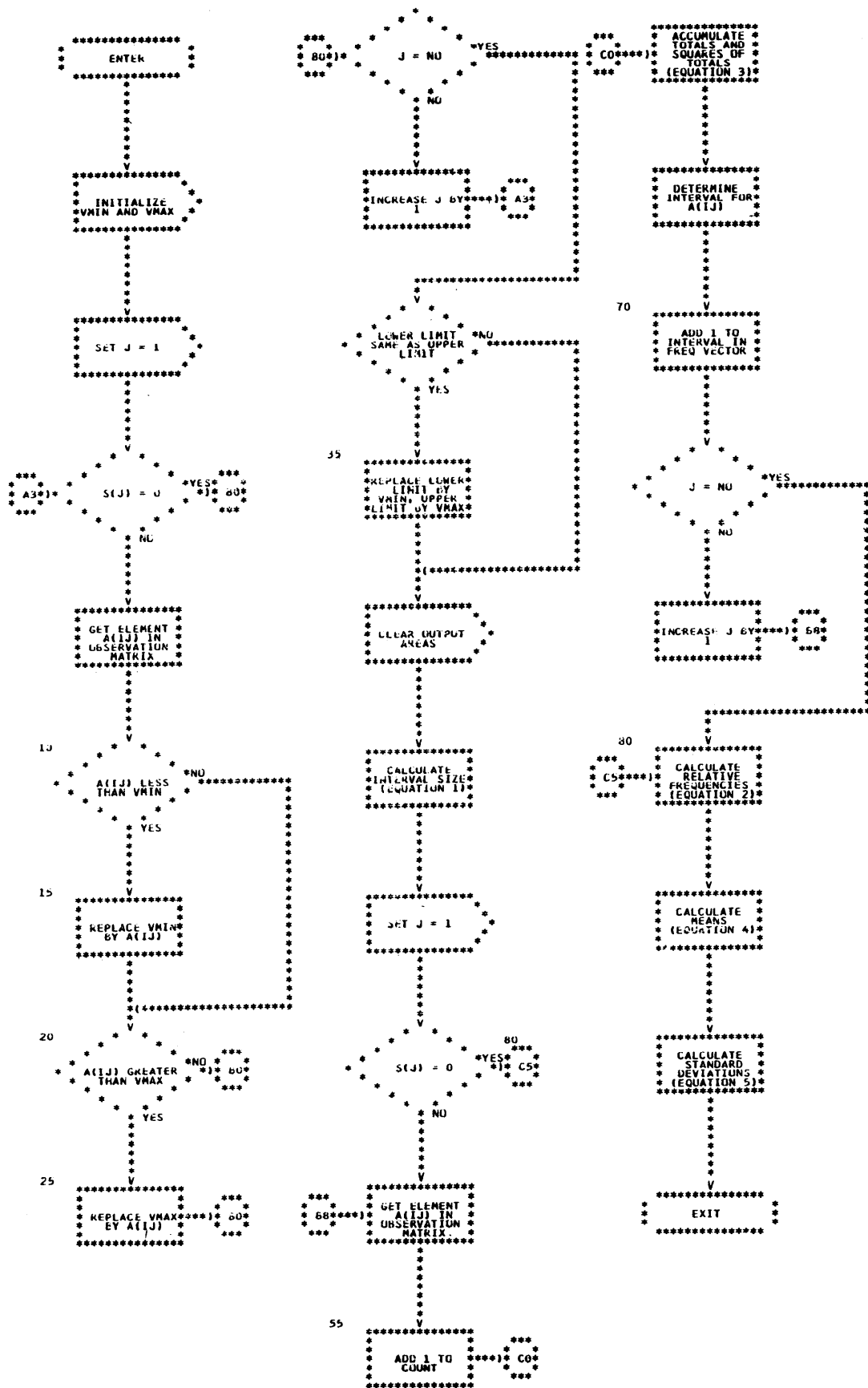


SUBROUTINE SUBST



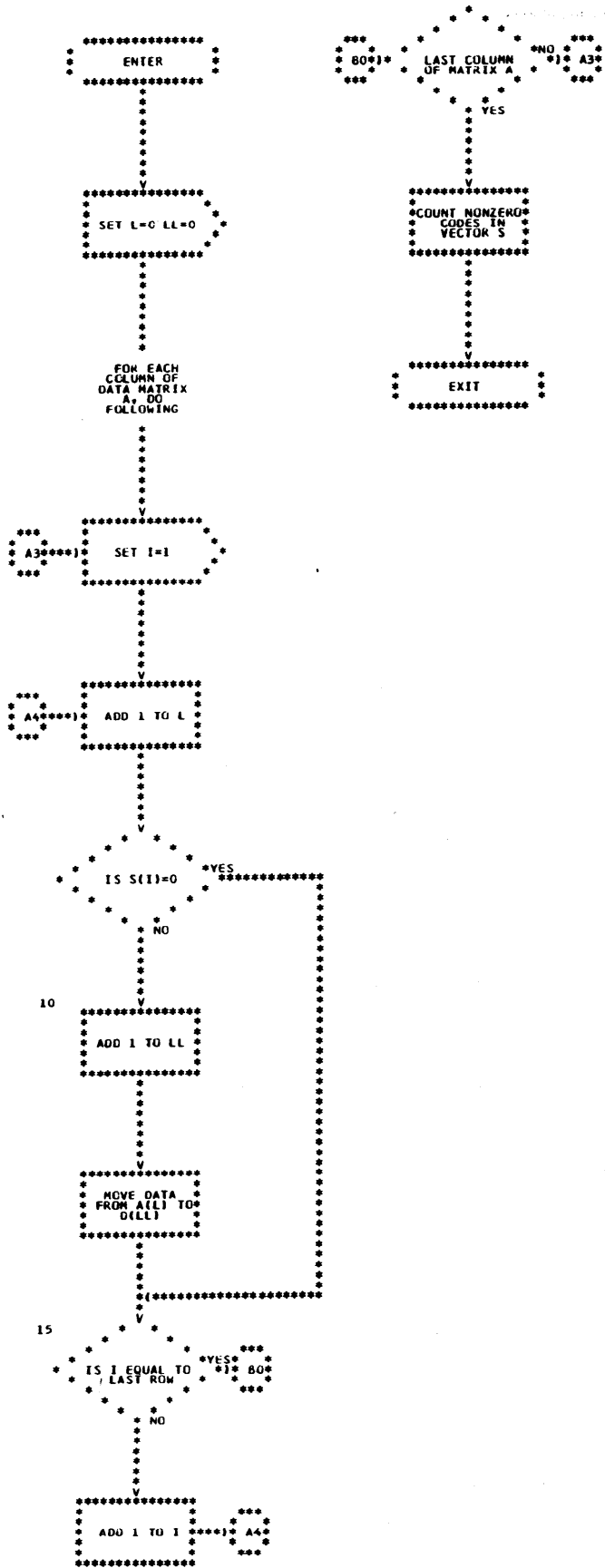


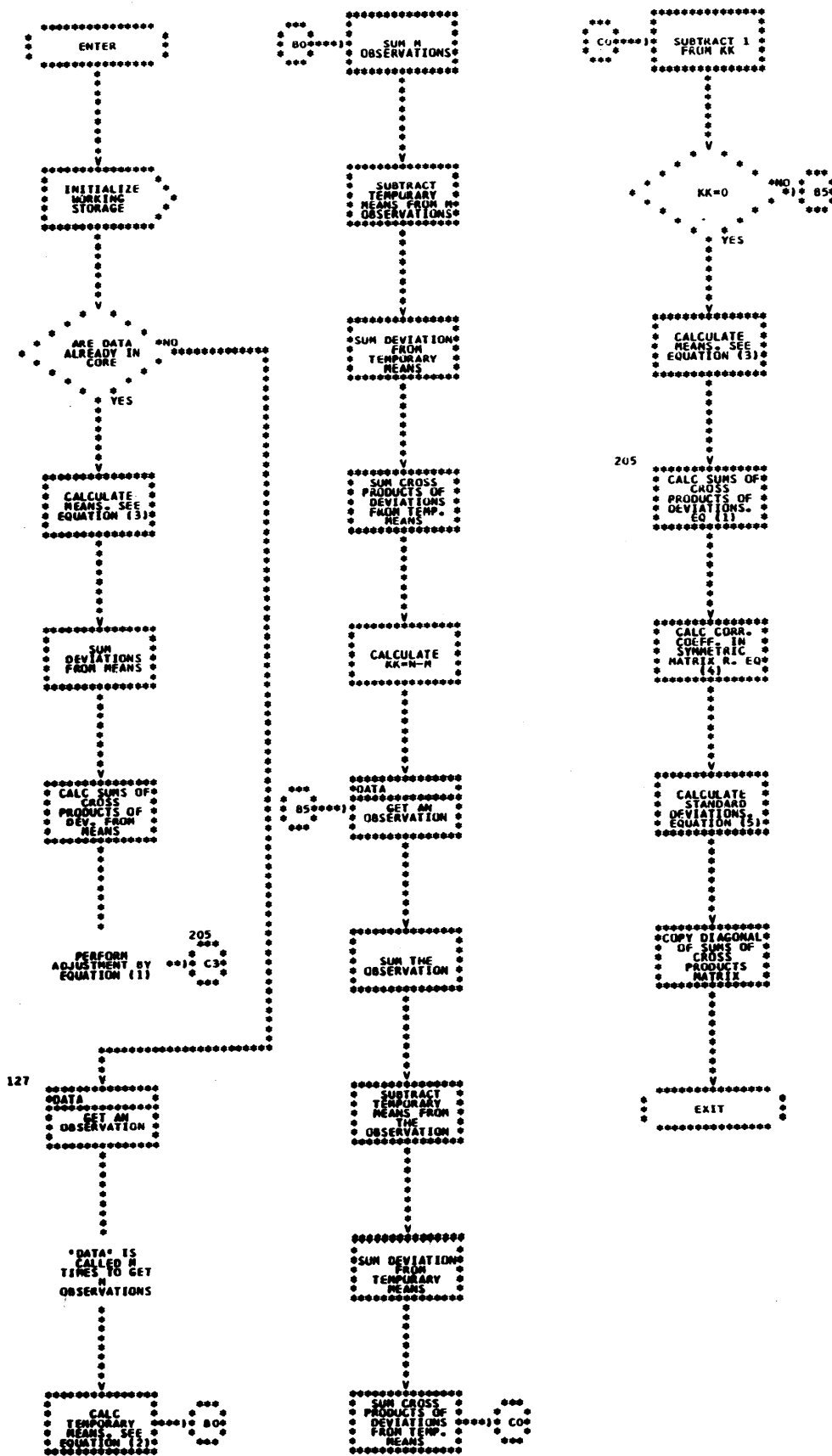
SUBROUTINE TAB1



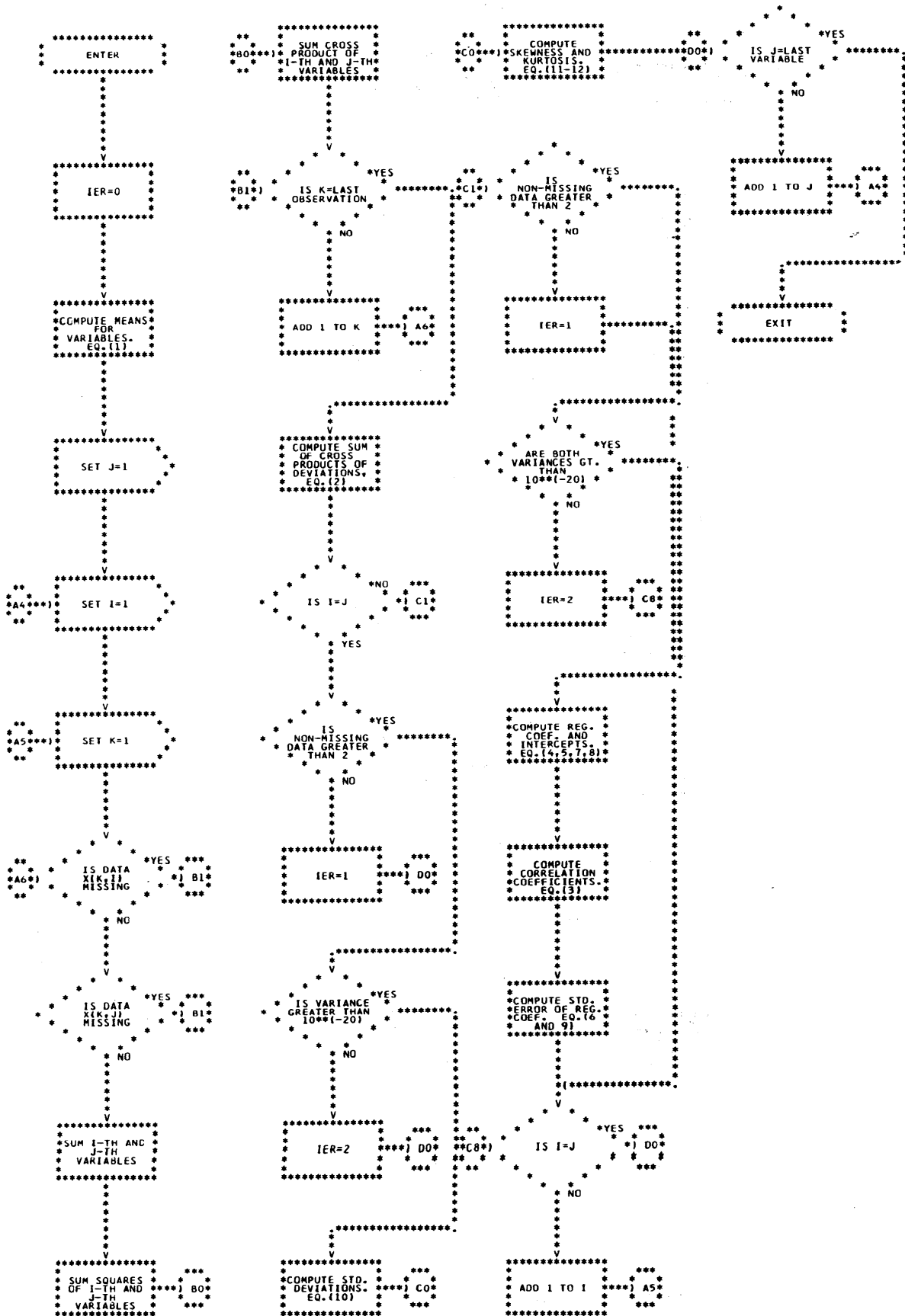
SUBROUTINE SUBMX

1





SUBROUTINE MISR



SUBROUTINE MULTR

```

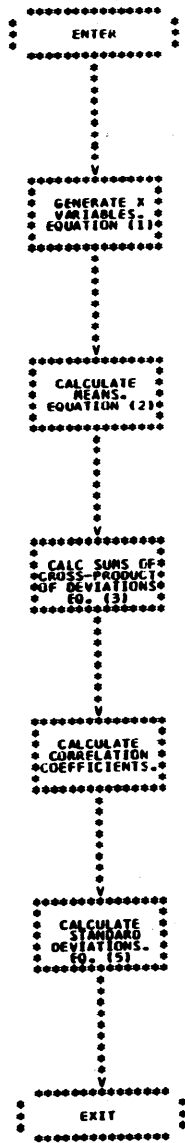
*****
*   ENTER   *
*****
*   V      *
*****
*   CALCULATE *
*   BETA WEIGHTS *
*   EQUATION (1) *
*****
*   V      *
*****
*   CALCULATE *
*   COEFF OF *
*   DETERMINATION *
*   SEE *
*   EQUATION (4) *
*****
*   V      *
*****
*   CALCULATE *
*   REGRESSION *
*   COEFF. SEE *
*   EQUATION (2) *
*****
*   V      *
*****
*   CALCULATE *
*   INTERCEPT *
*   SEE EQUATION *
*   (3) *
*****
*   V      *
*****
*   CALCULATE *
*   SSR. SEE *
*   EQUATION (6) *
*****
*   V      *
*****
*   CALCULATE *
*   MULTIPLE CORR *
*   COEFF. SEE *
*   EQUATION (5) *
*****
*   V      *
*****
*   CALCULATE *
*   SSR. SEE *
*   EQUATION (7) *
*****
*   V      *
*****
*   CALCULATE *
*   VARIANCE OF *
*   ESTIMATE. SEE *
*   EQUATION (8) *
*****
*   V      *
*****
*   CALCULATE *
*   STD. DEV. OF *
*   REG. COEFF. *
*   SEE EQUATION *
*   (11) *
*****

```

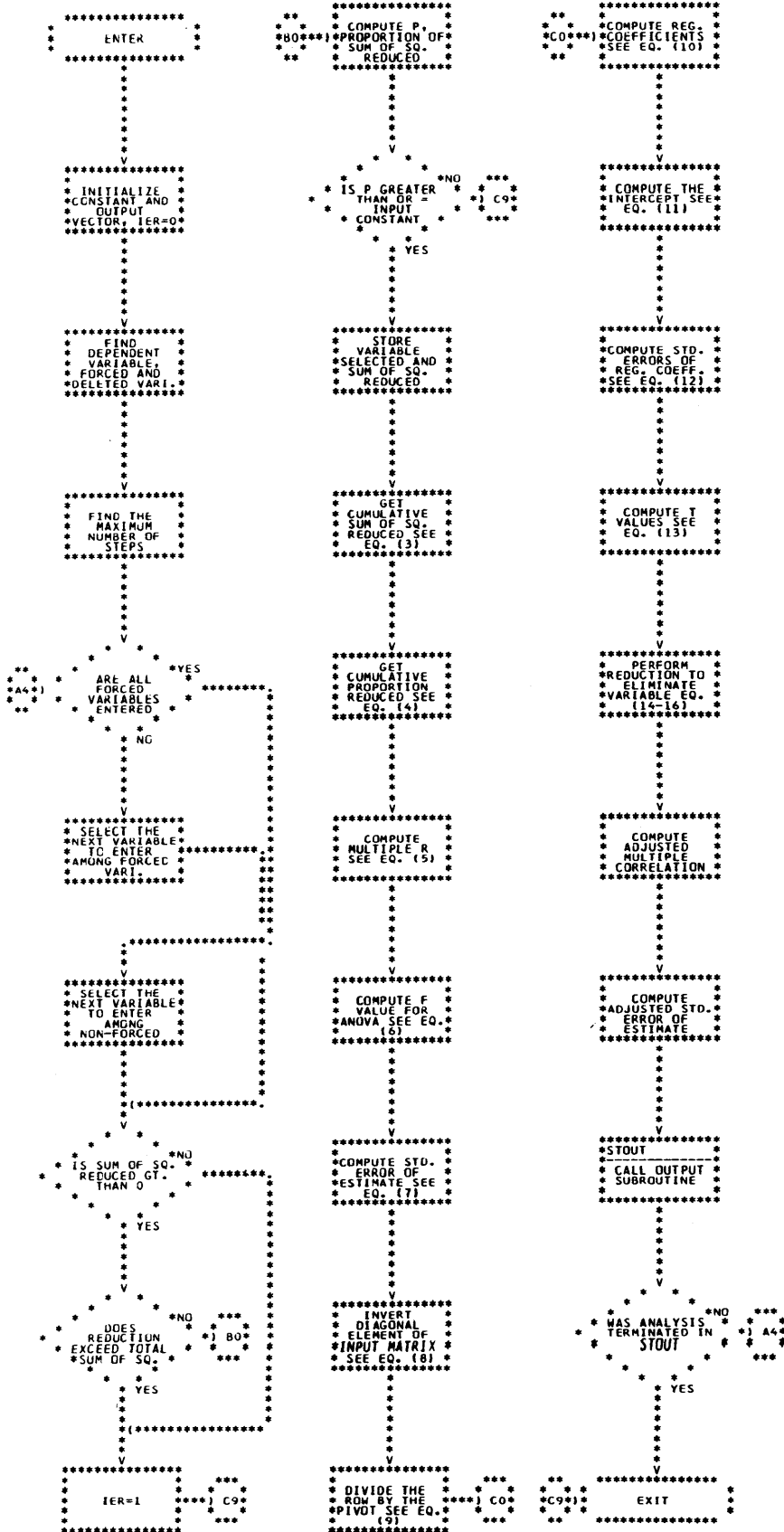
```

*****
*   BO***** *
*   CALCULATE *
*   T-VALUES. SEE *
*   EQUATION (12) *
*****
*   V      *
*****
*   CALCULATE *
*   STD. ERROR OF *
*   ESTIMATE. SEE *
*   EQUATION (10) *
*****
*   V      *
*****
*   CALCULATE *
*   F-VALUE *
*   EQUATION (8) *
*****
*   V      *
*****
*   STORE RESULTS *
*   OF *
*   CALCULATION *
*   IN AMS(1-10) *
*****
*   V      *
*****
*   EXIT *
*****

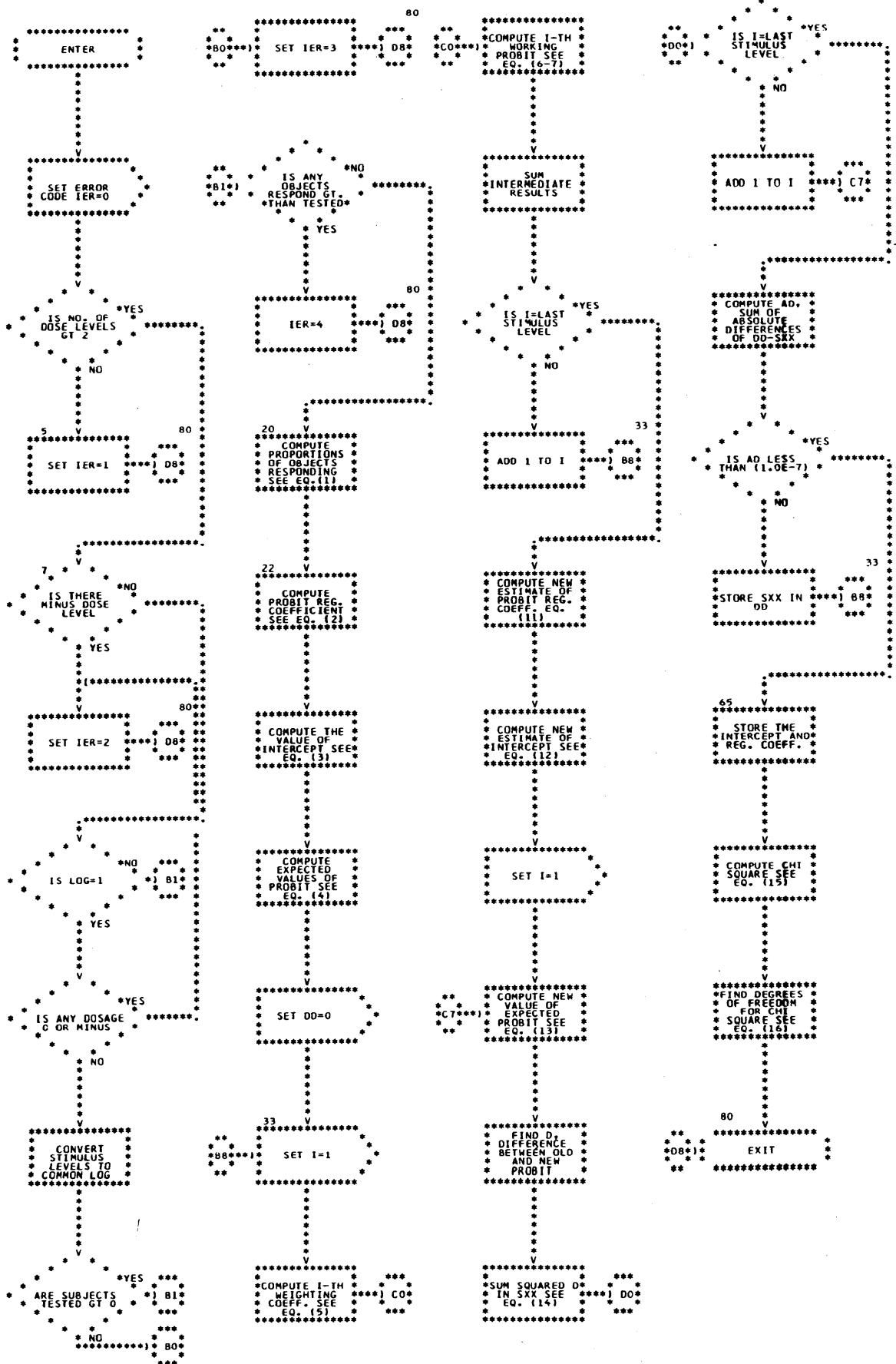
```

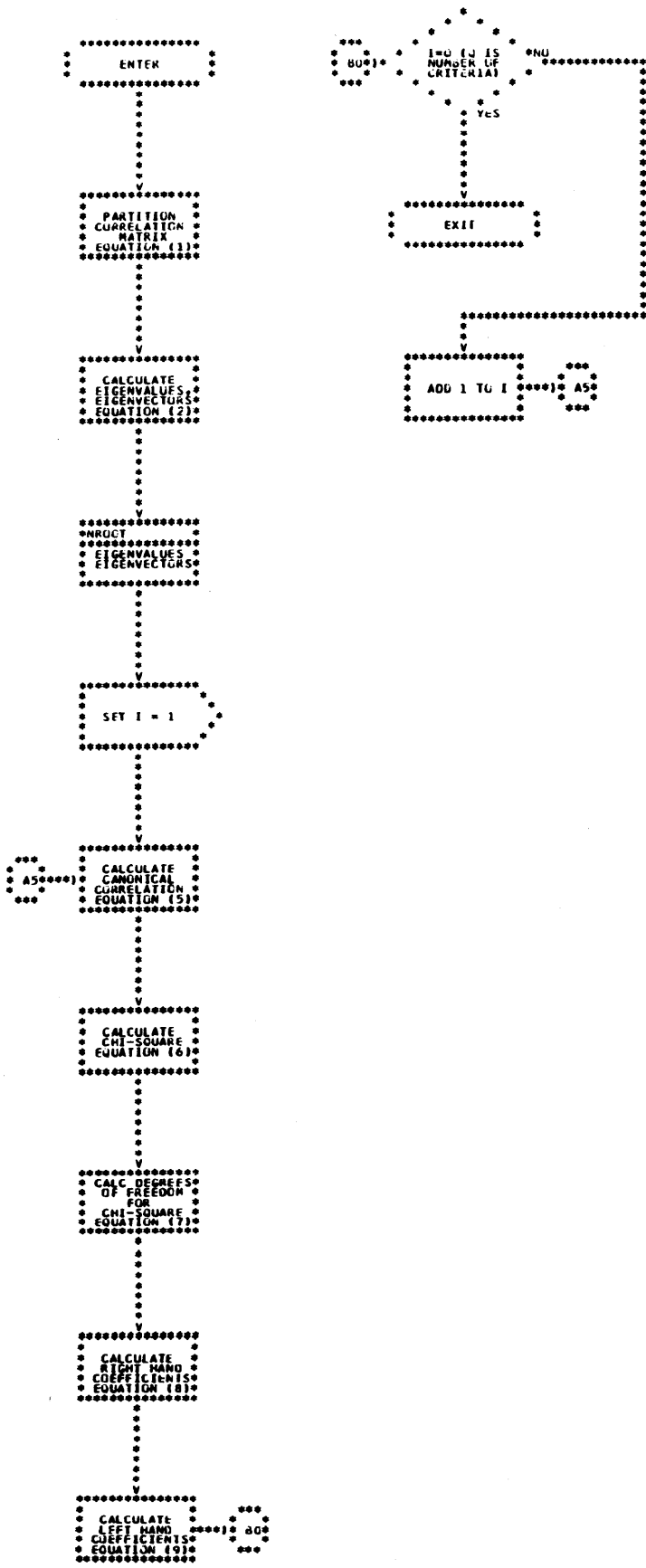


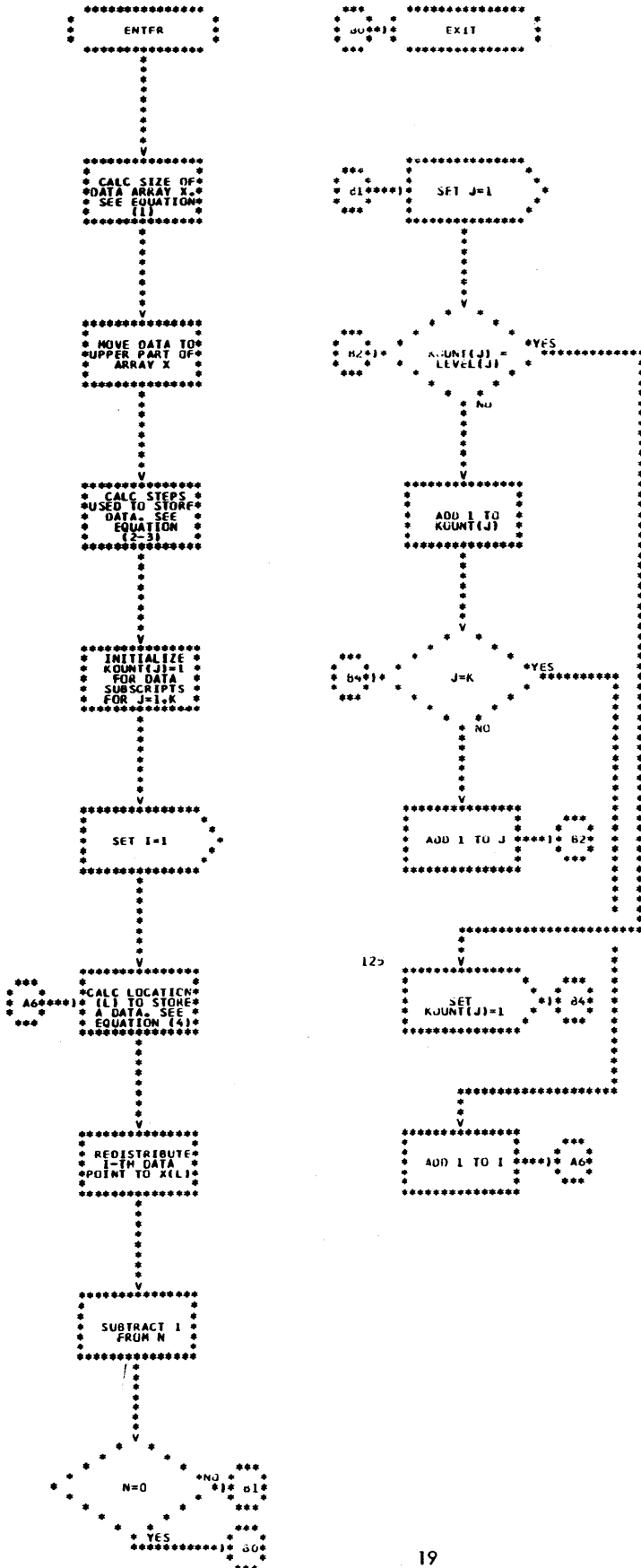
SUBROUTINE STPRG

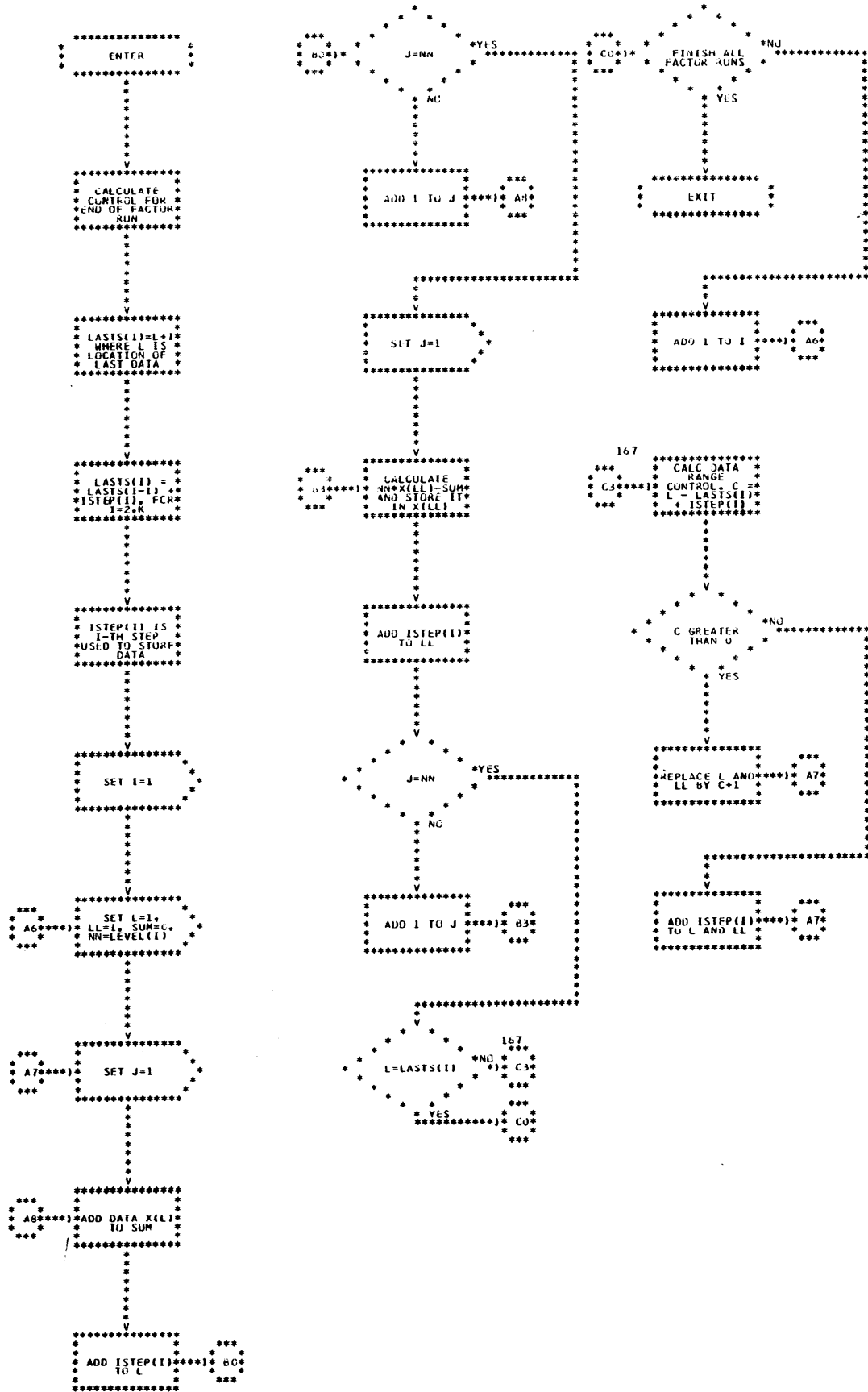


SUBROUTINE PROBIT

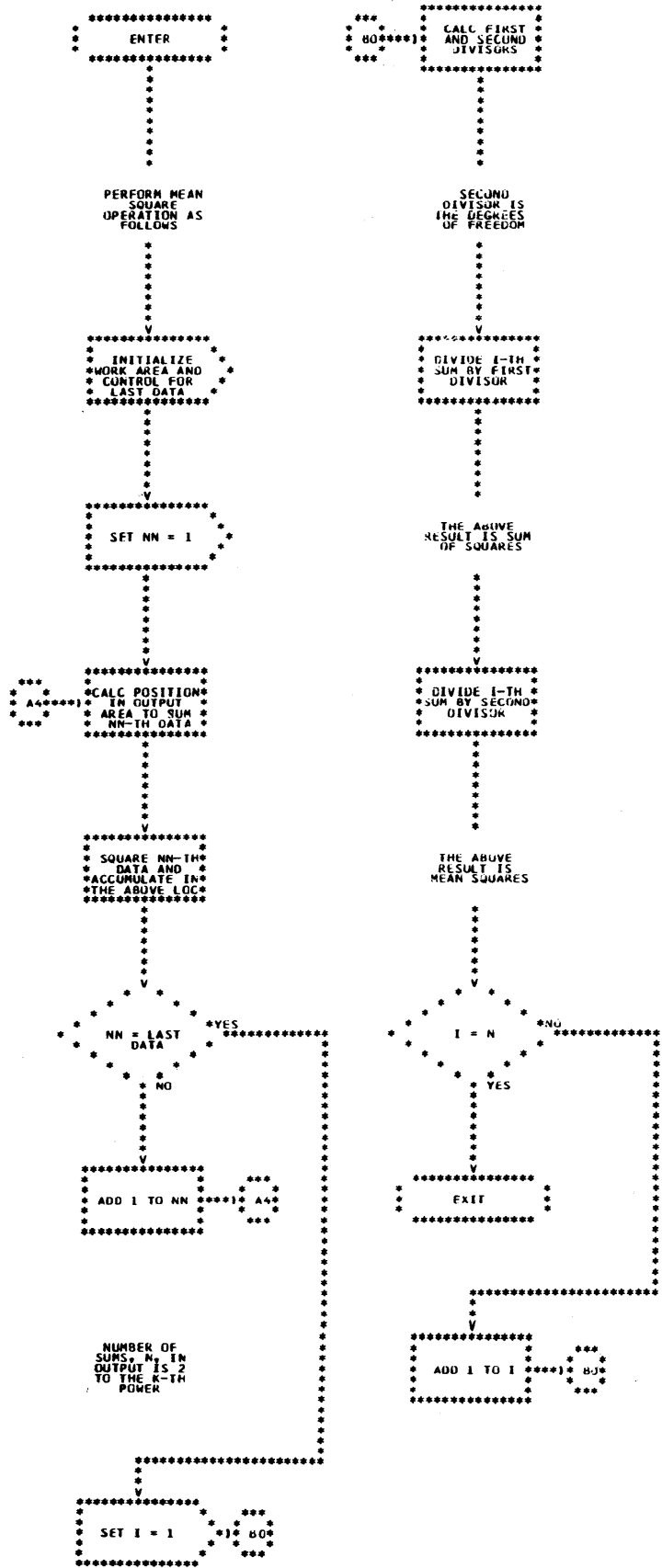


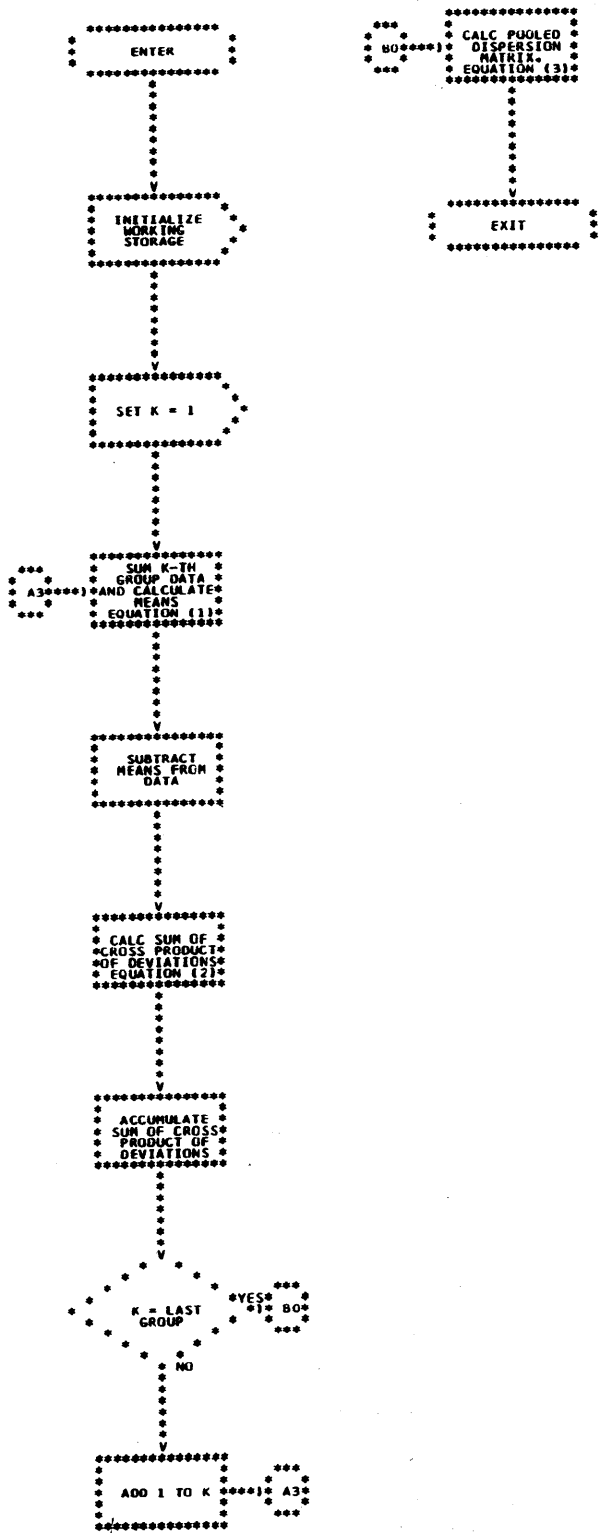


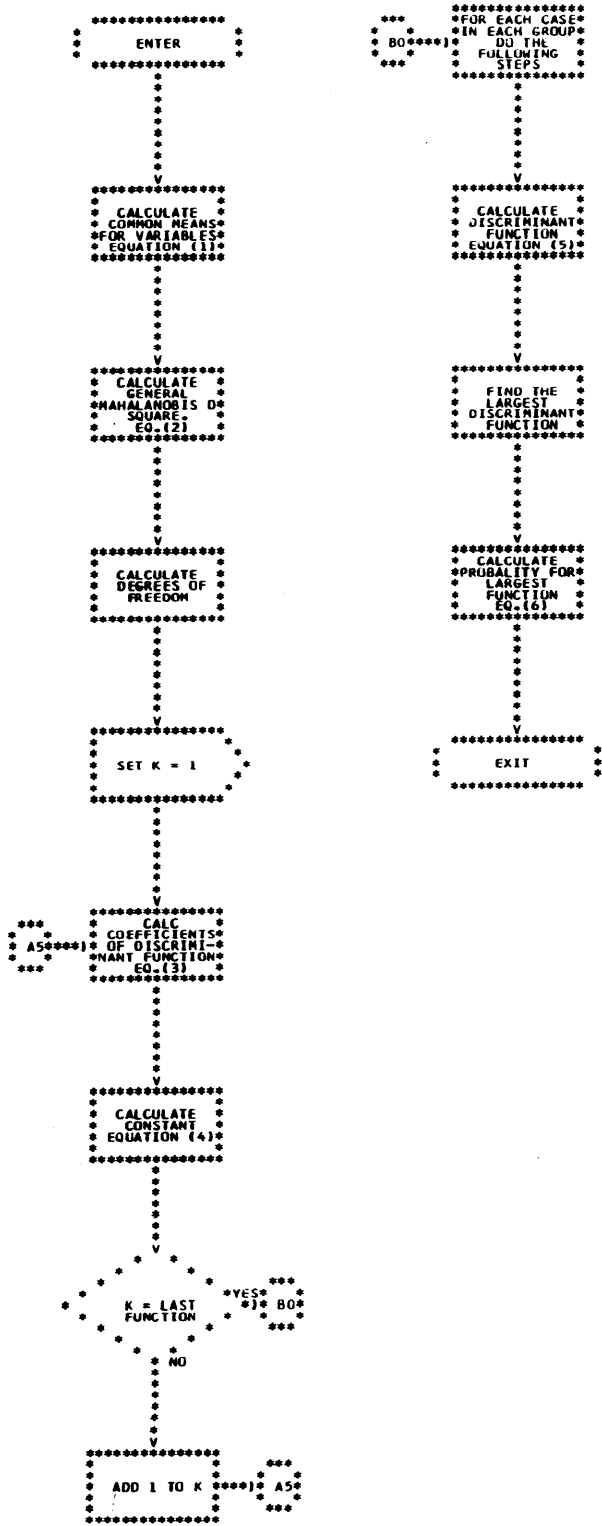




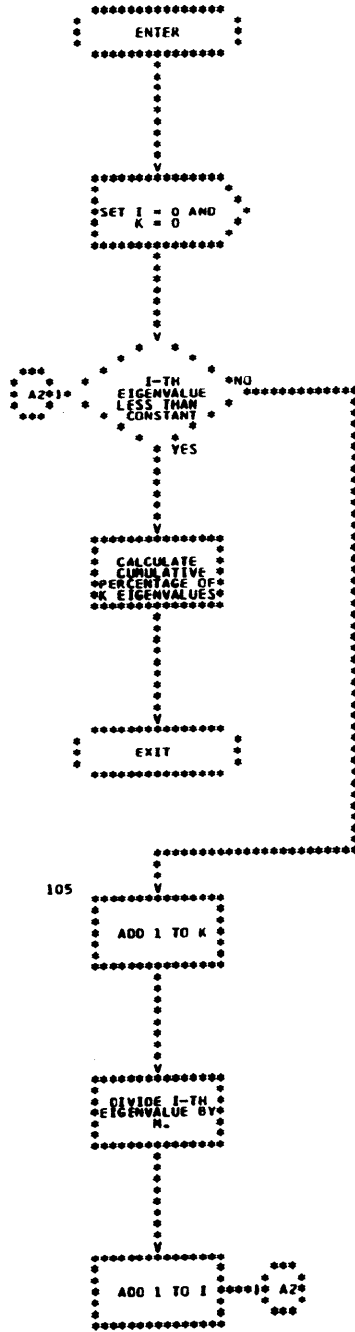
SUBROUTINE MEANO

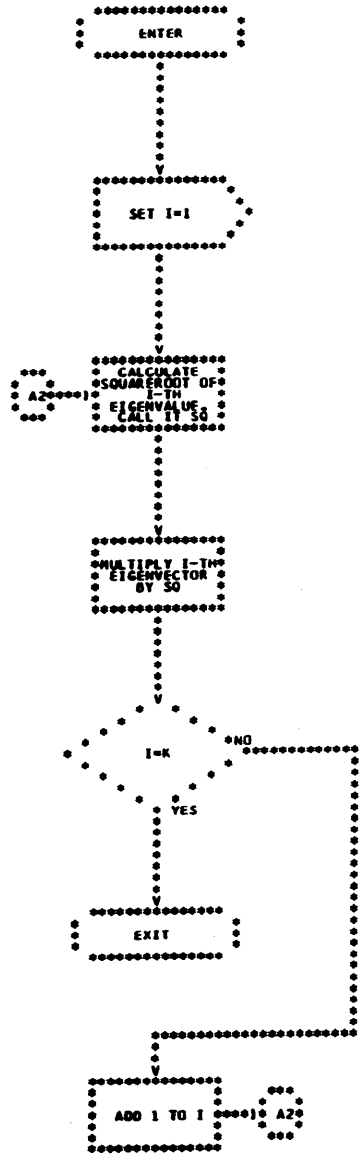




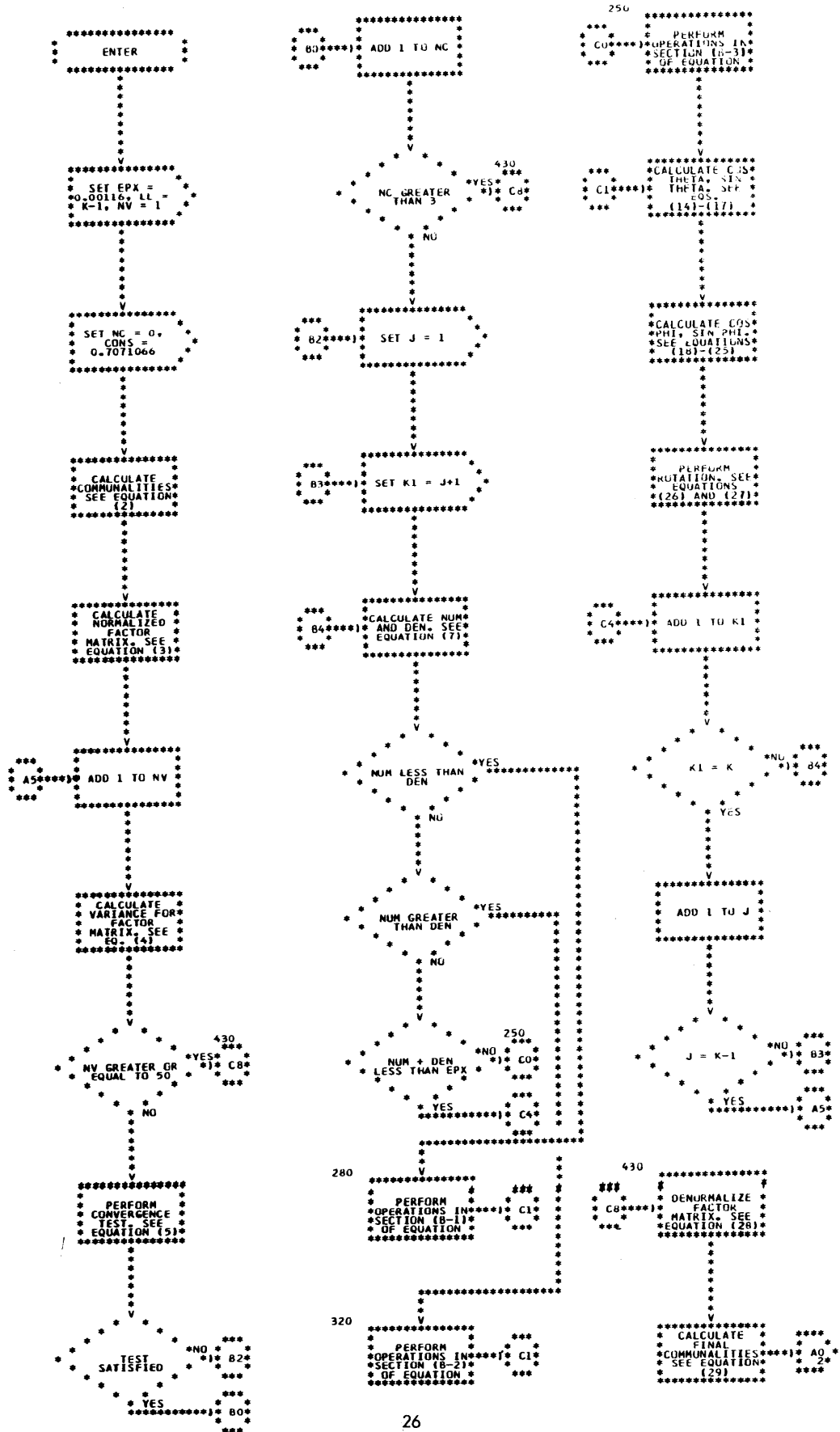


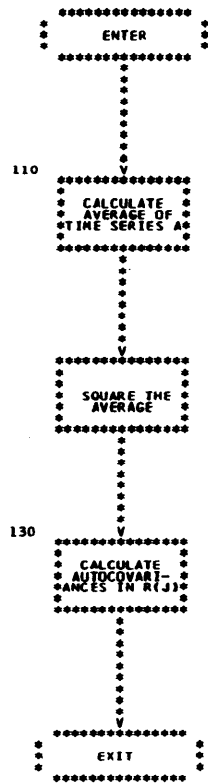
SUBROUTINE TRACE

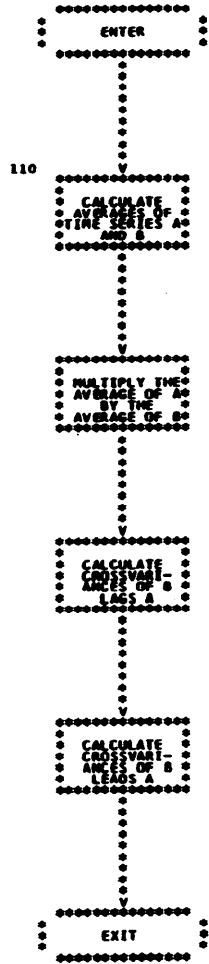




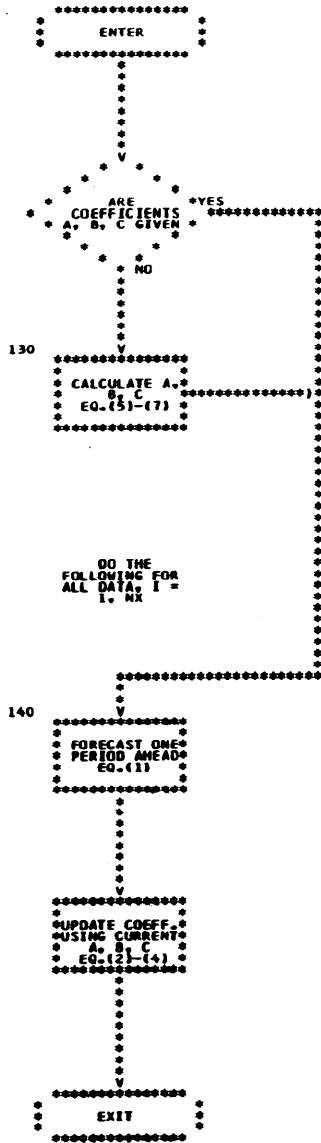
SUBROUTINE VARMX



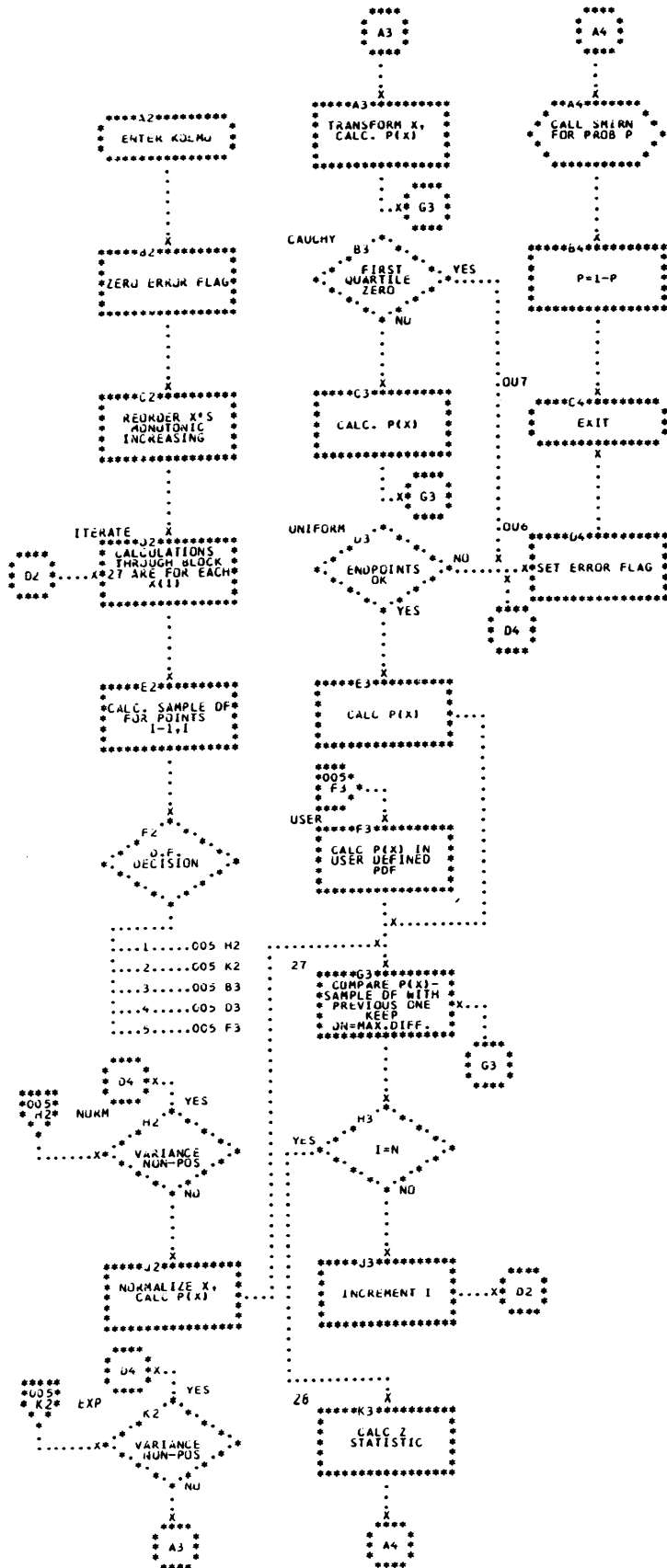




```
*****  
* ENTER *  
*****  
*  
*  
*  
*  
*  
*  
*  
*  
*  
* V *  
110 *****  
* CLEAR OUTPUT *  
* VECTOR R *  
*****  
*  
*  
*  
*  
*  
*  
*  
*  
*  
* V *  
*****  
* CALC LOWER *  
* AND UPPER *  
* POSITIONS FOR *  
* SMOOTHED *  
* SERIES R *  
*****  
*  
*  
*  
*  
*  
* V *  
120 *****  
* SMOOTH SERIES *  
* A BY WEIGHTS *  
* W *  
*****  
*  
*  
*  
*  
*  
* V *  
*****  
* EXIT *  
*****
```



SUBROUTINE KOLMO



SUBROUTINE KOLM2

.....A3.....
* ENTER KOLM2 *
.....

.....
X
.....

.....B3.....
* REORDER X'S AND *
* Y'S. MONOTONE *
* INC. *
.....

.....
X
.....

.....C3.....
* FOR ALL X,Y *
* CALC DIFF *
* BETWEEN SAMPLE *
* D.F.'S,D *
.....

.....
X
.....

.....D3.....
* RETAIN MAX *
* DIFF. D *
.....

.....
X
.....

.....E3.....
* CALC STATISTIC *
* Z *
.....

.....
X
.....

.....F3.....
* CALL SHIRN *
* FOR PROB P *
.....

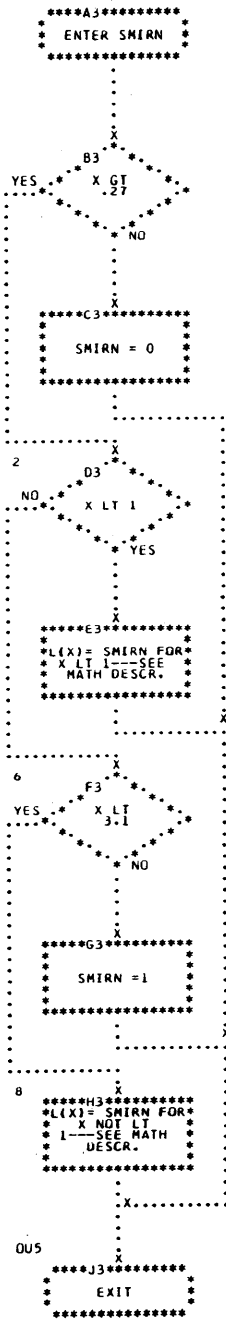
.....
X
.....

.....G3.....
* P=1-P *
.....

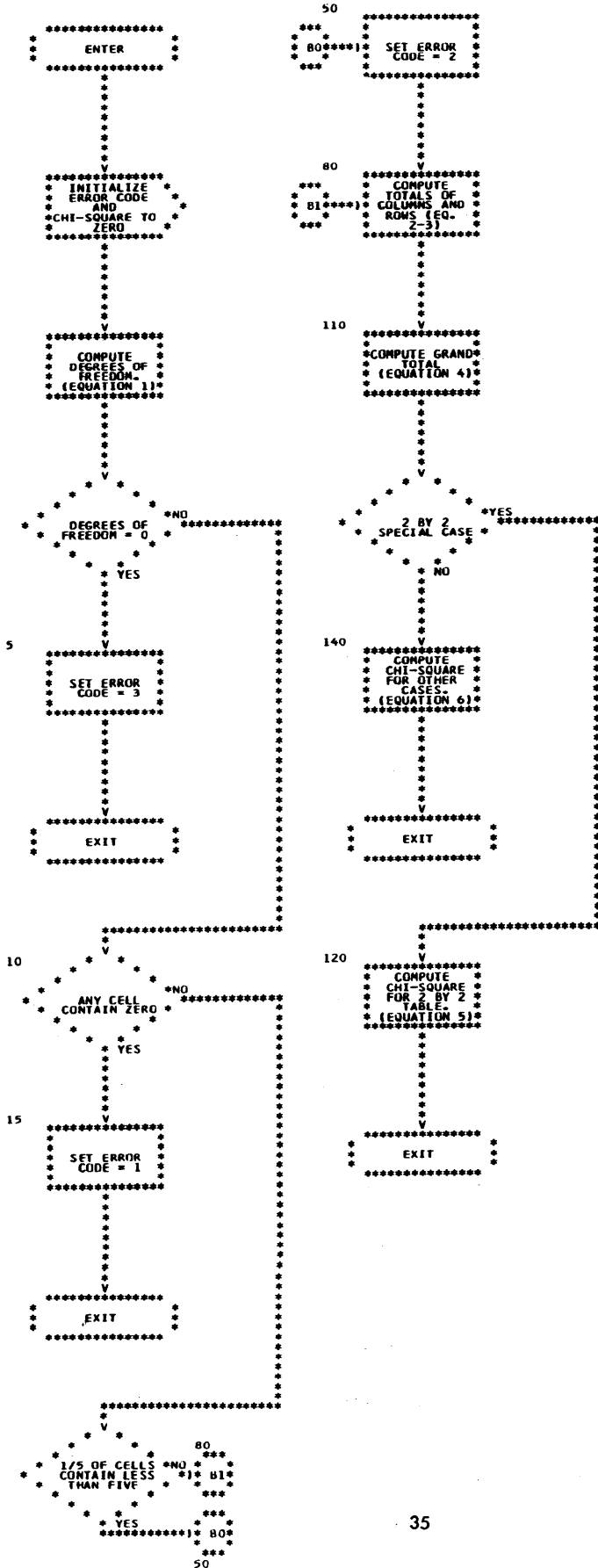
.....
X
.....

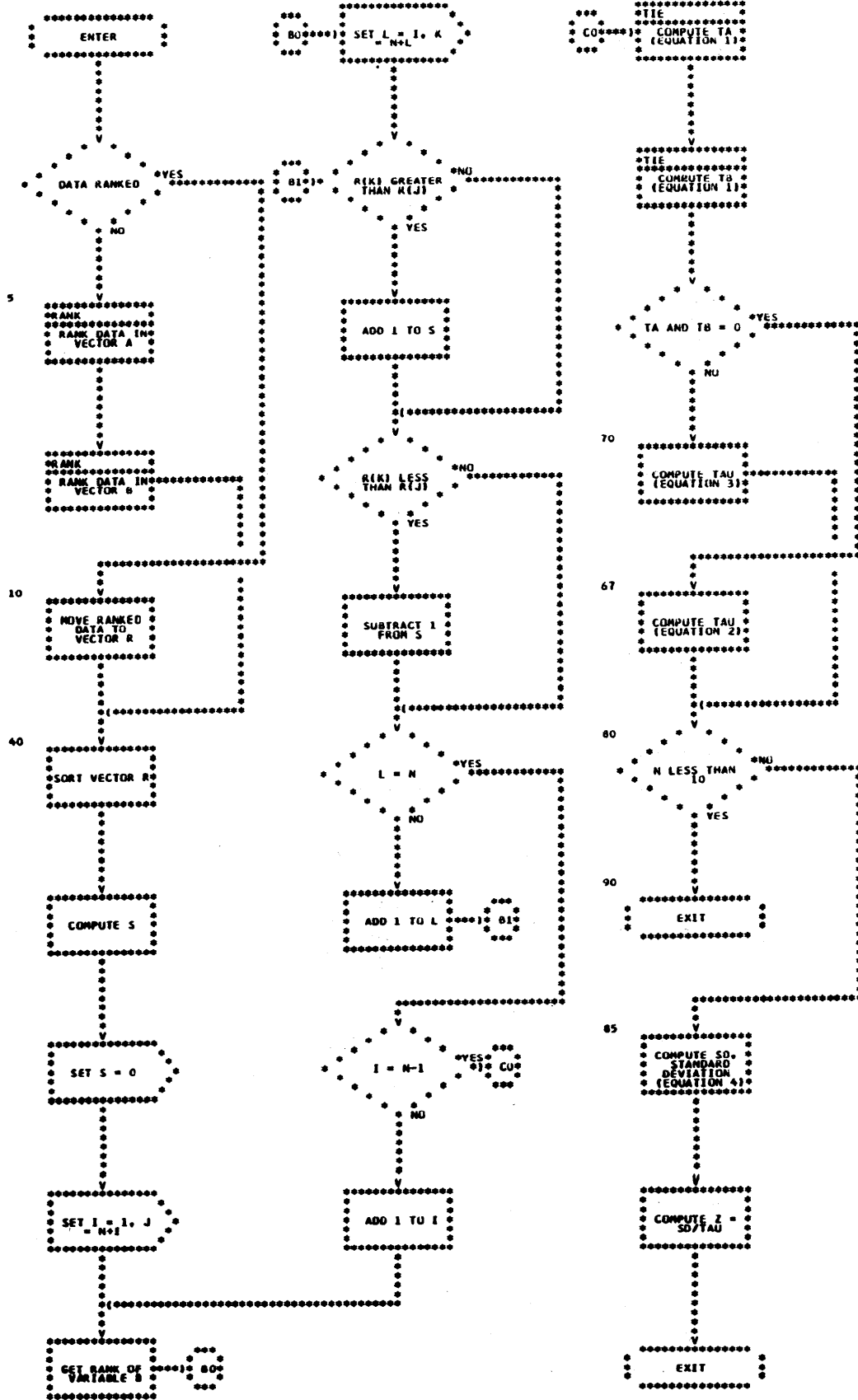
.....H3.....
* EXIT *
.....

SUBROUTINE SMIRN

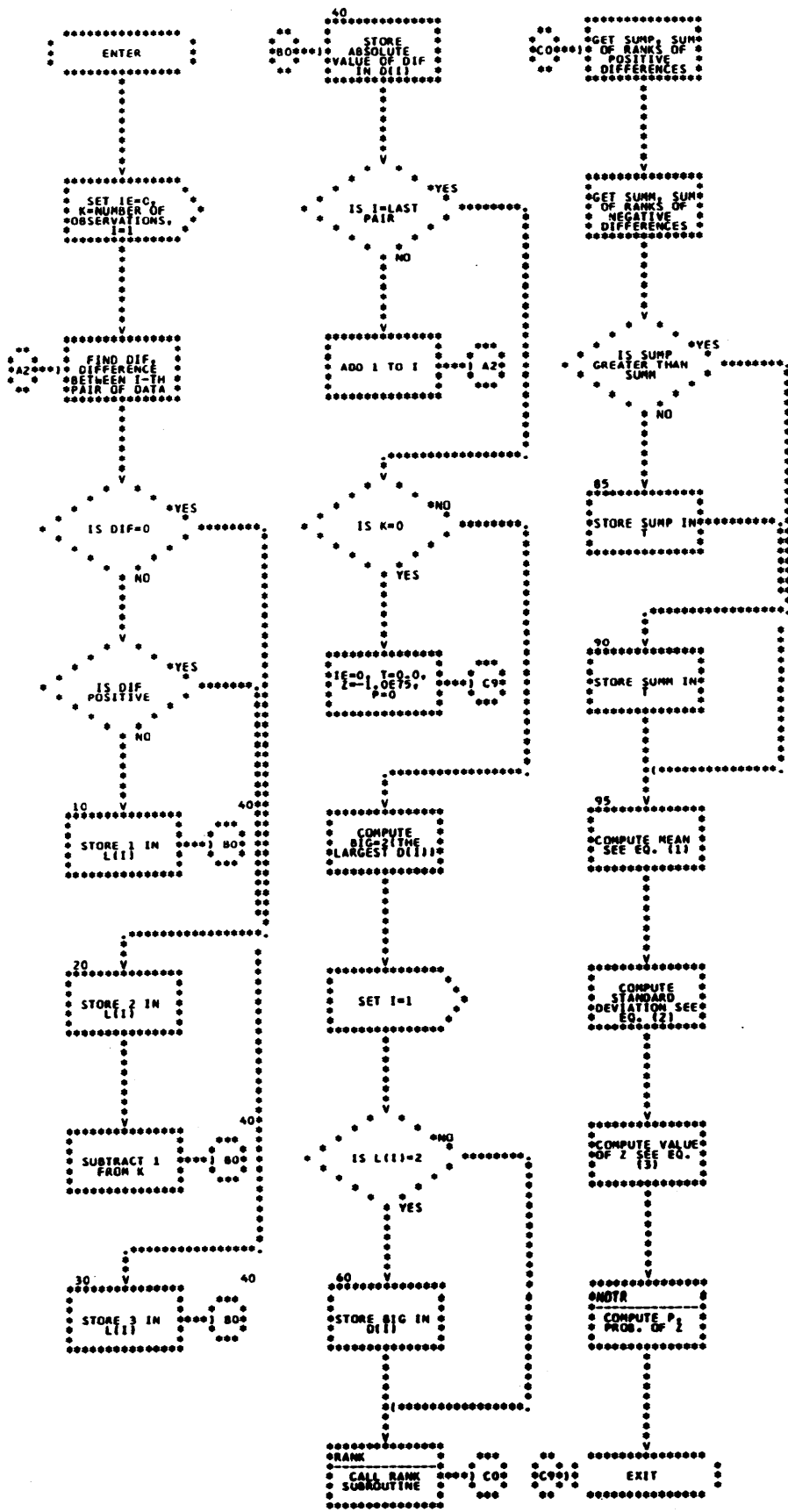


SUBROUTINE CHISO



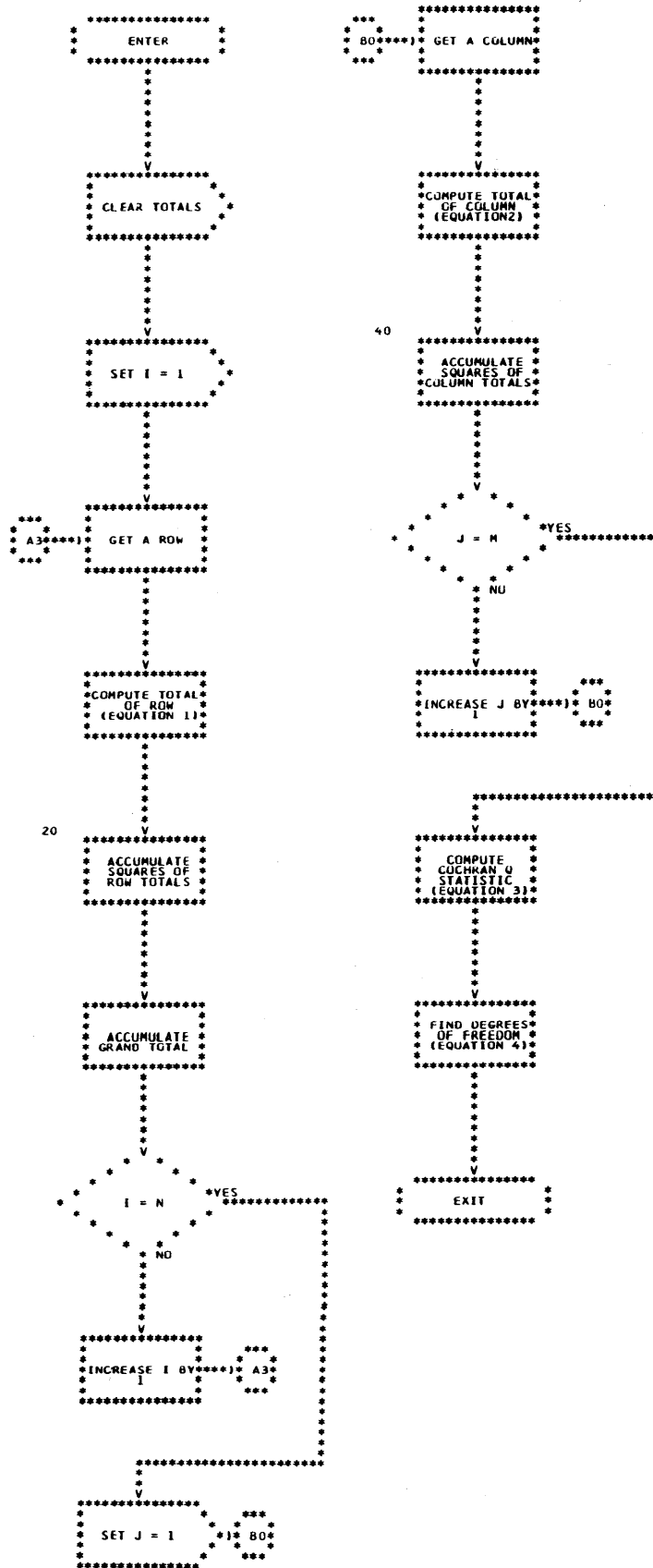


SUBROUTINE MPAIR



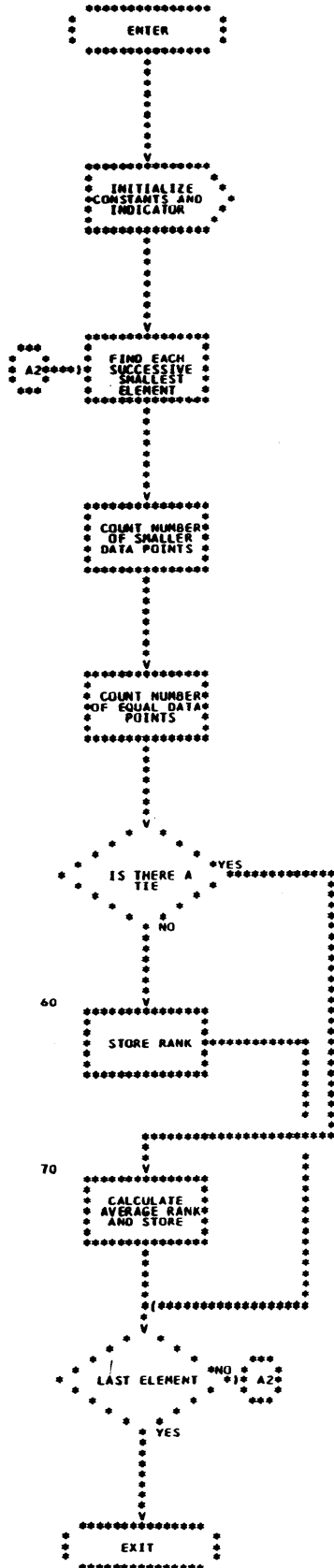
SUBROUTINE QTEST

1

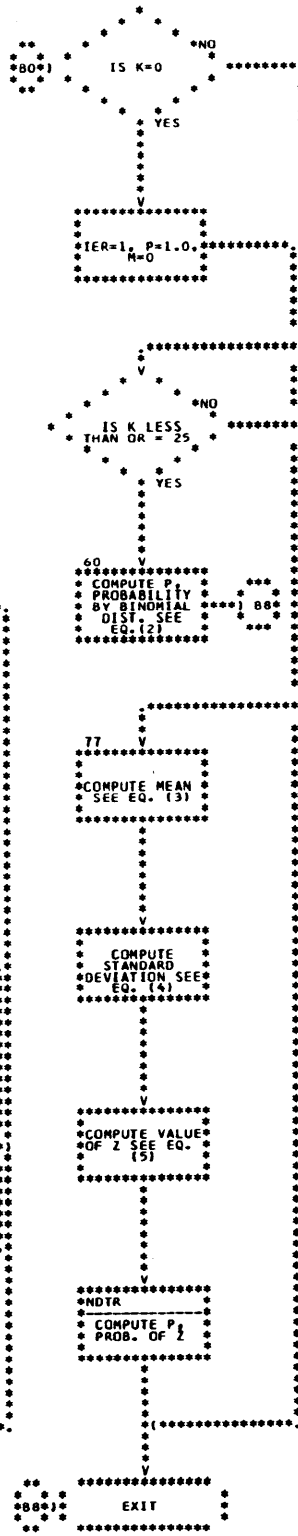
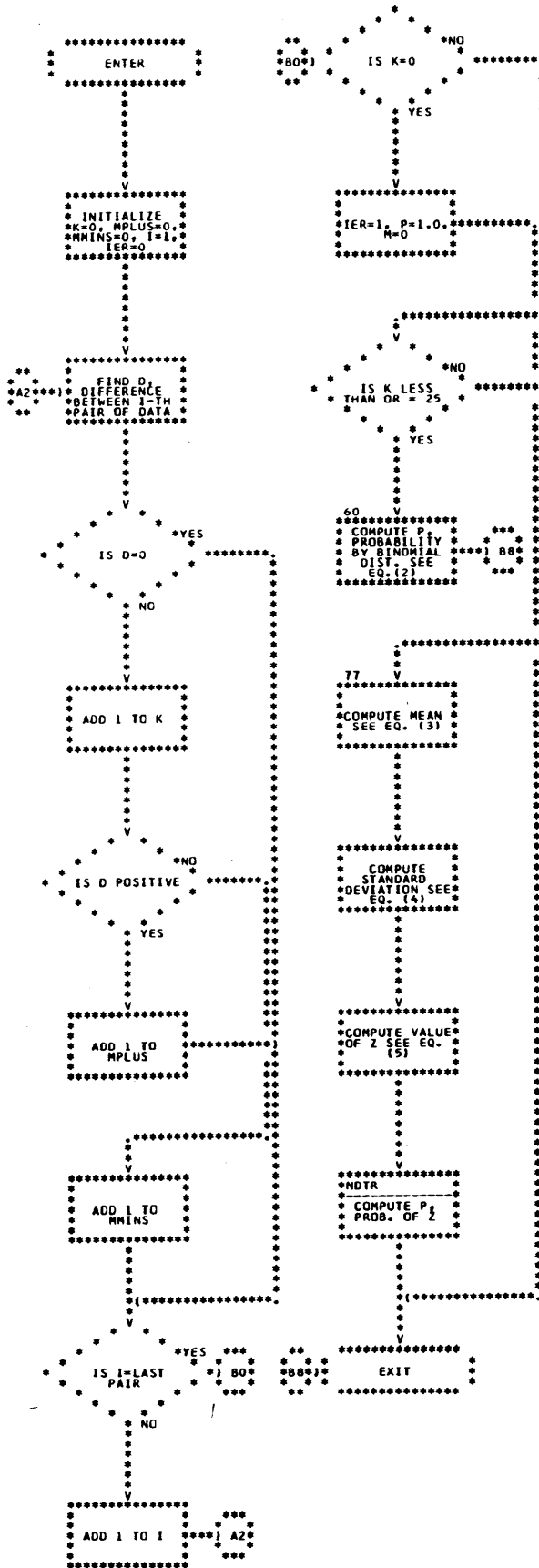


SUBROUTINE RANK

1

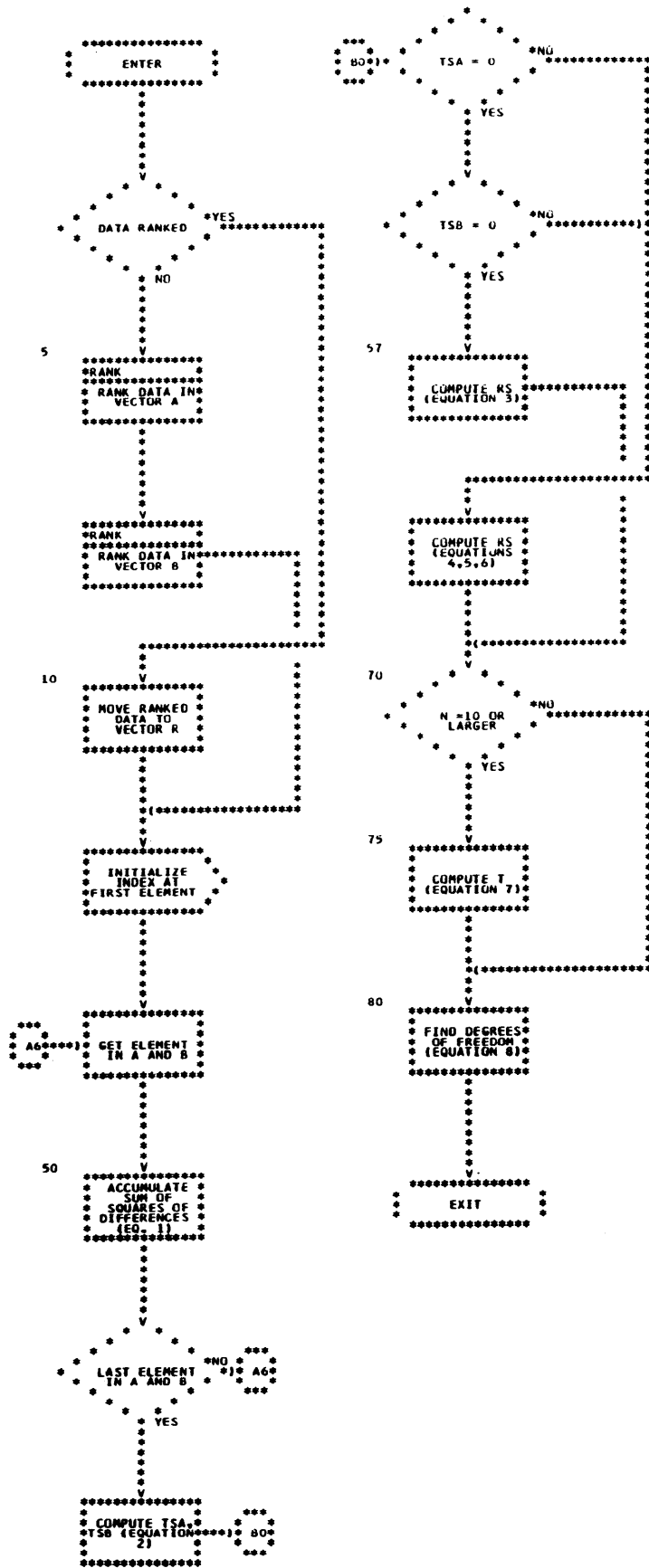


SUBROUTINE SIGHT

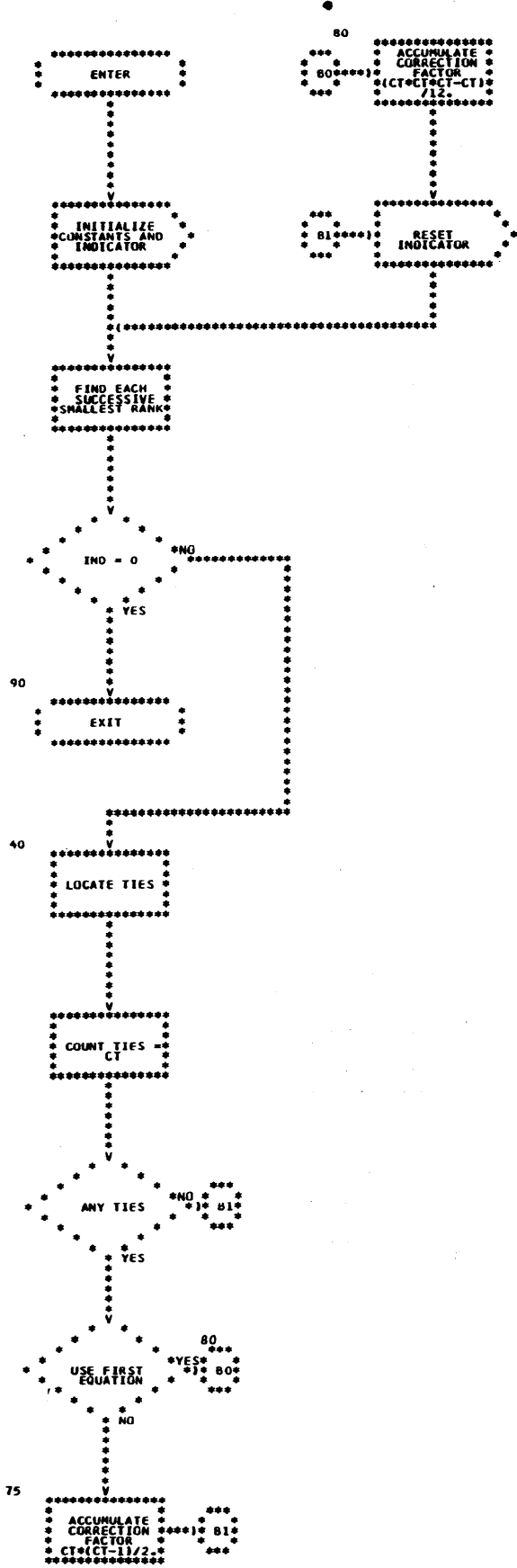


SUBROUTINE SRANK

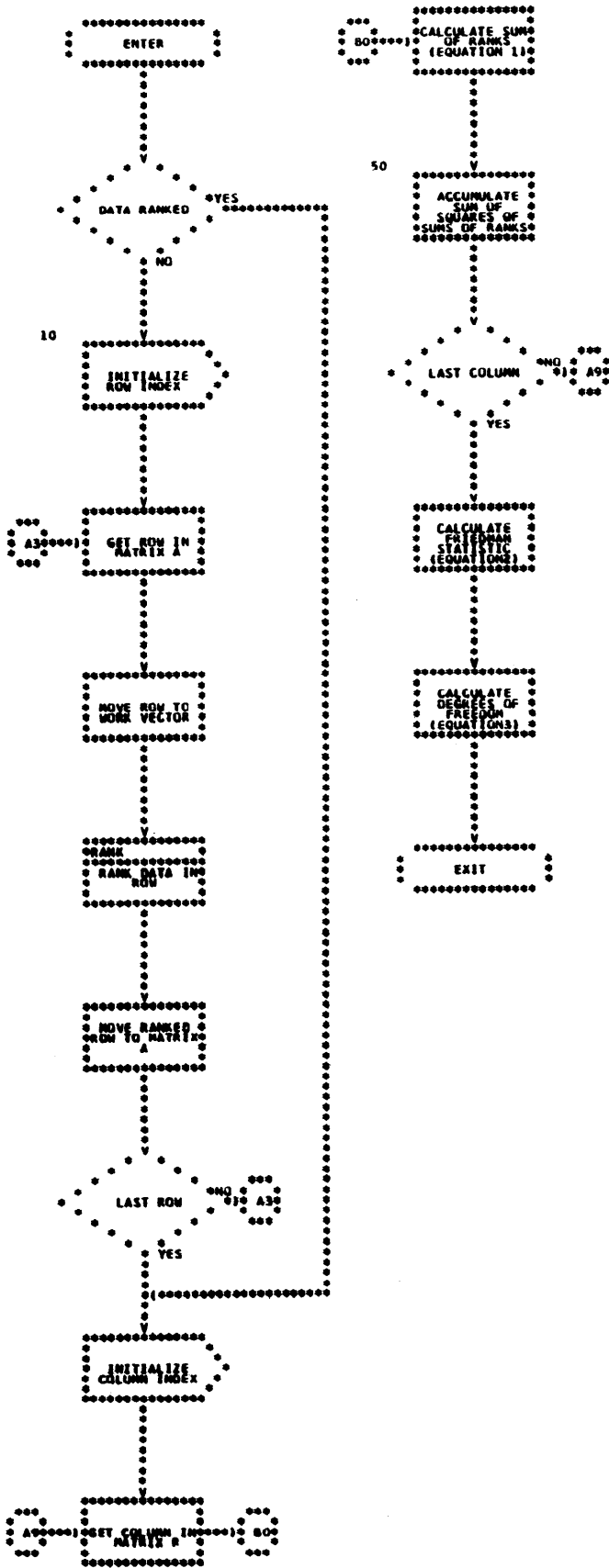
1

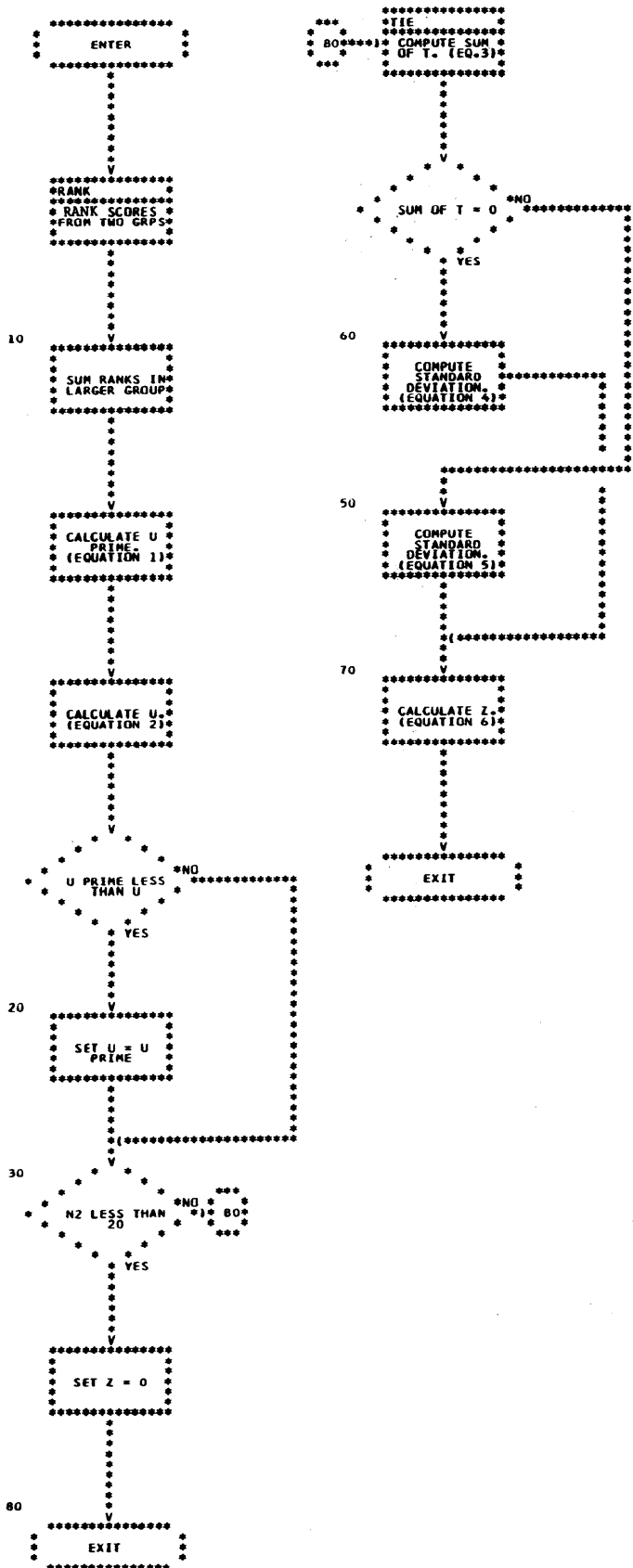


SUBROUTINE TIE

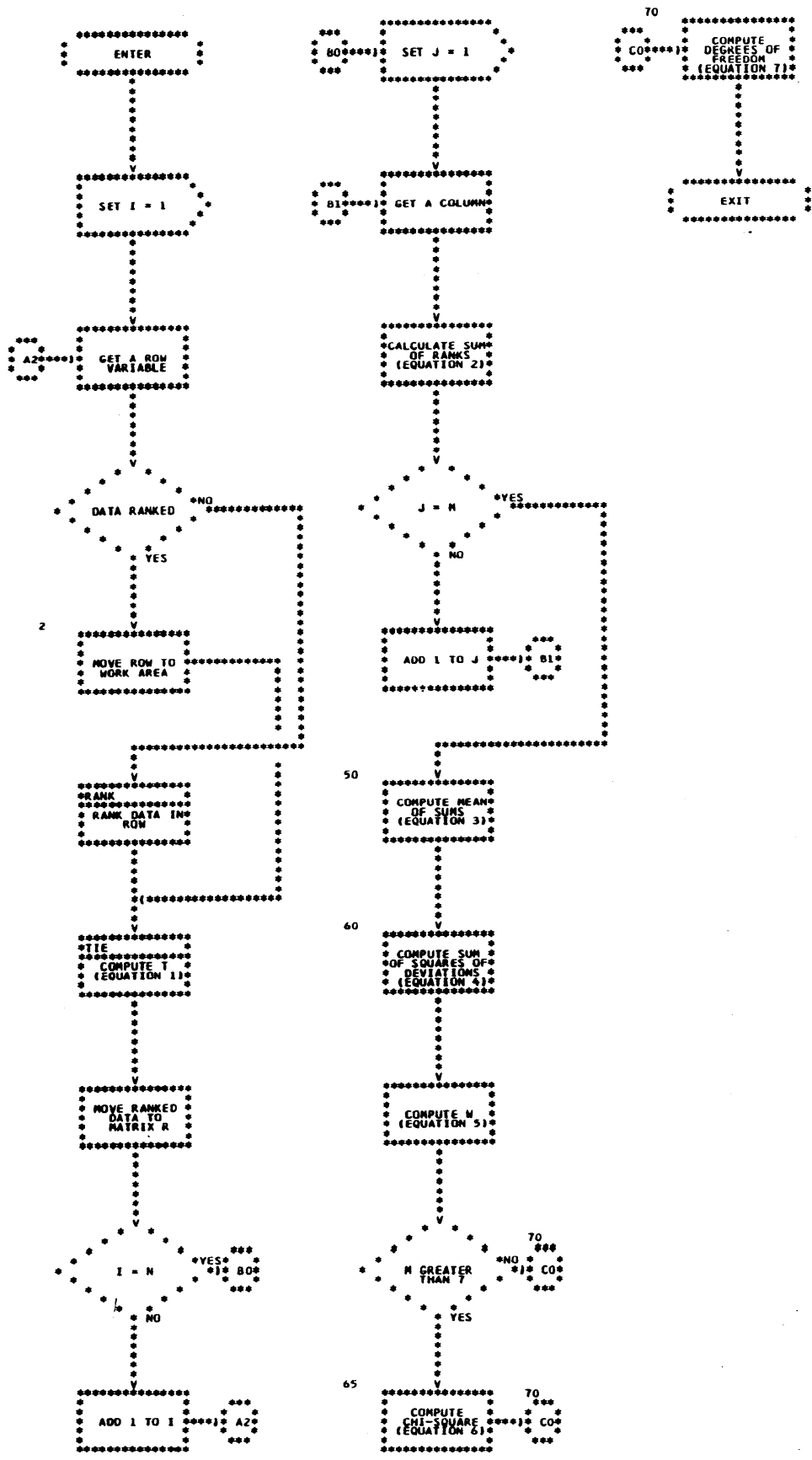


SUBROUTINE TWOAV



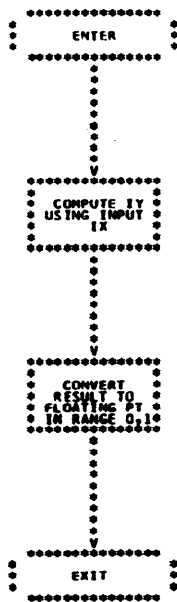


SUBROUTINE MTEST



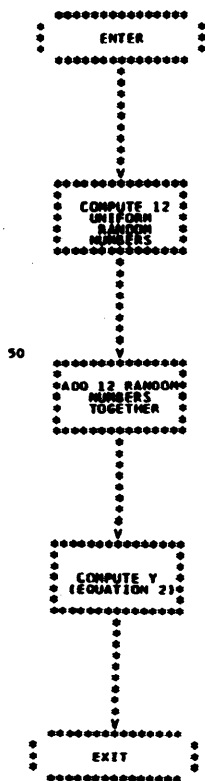
SUBROUTINE RANDU

1

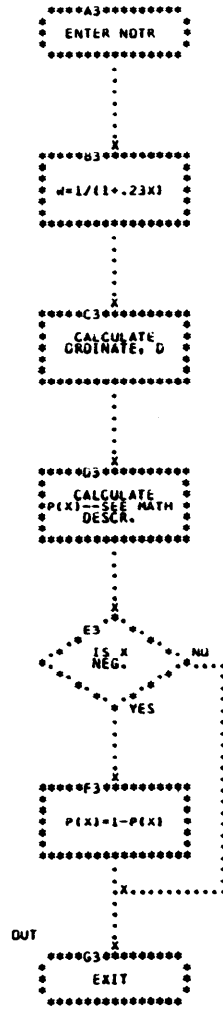


SUBROUTINE GAUSS

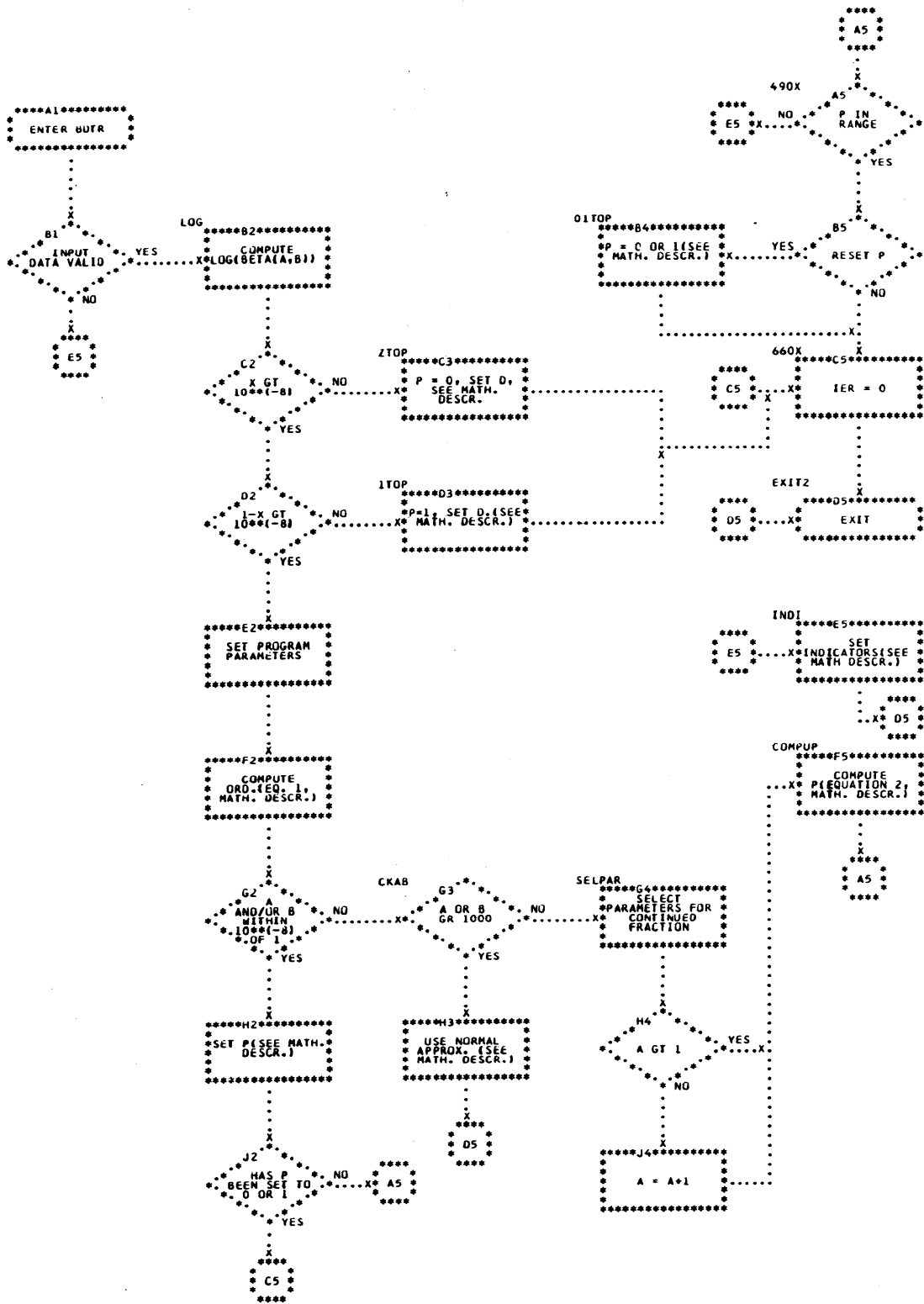
1



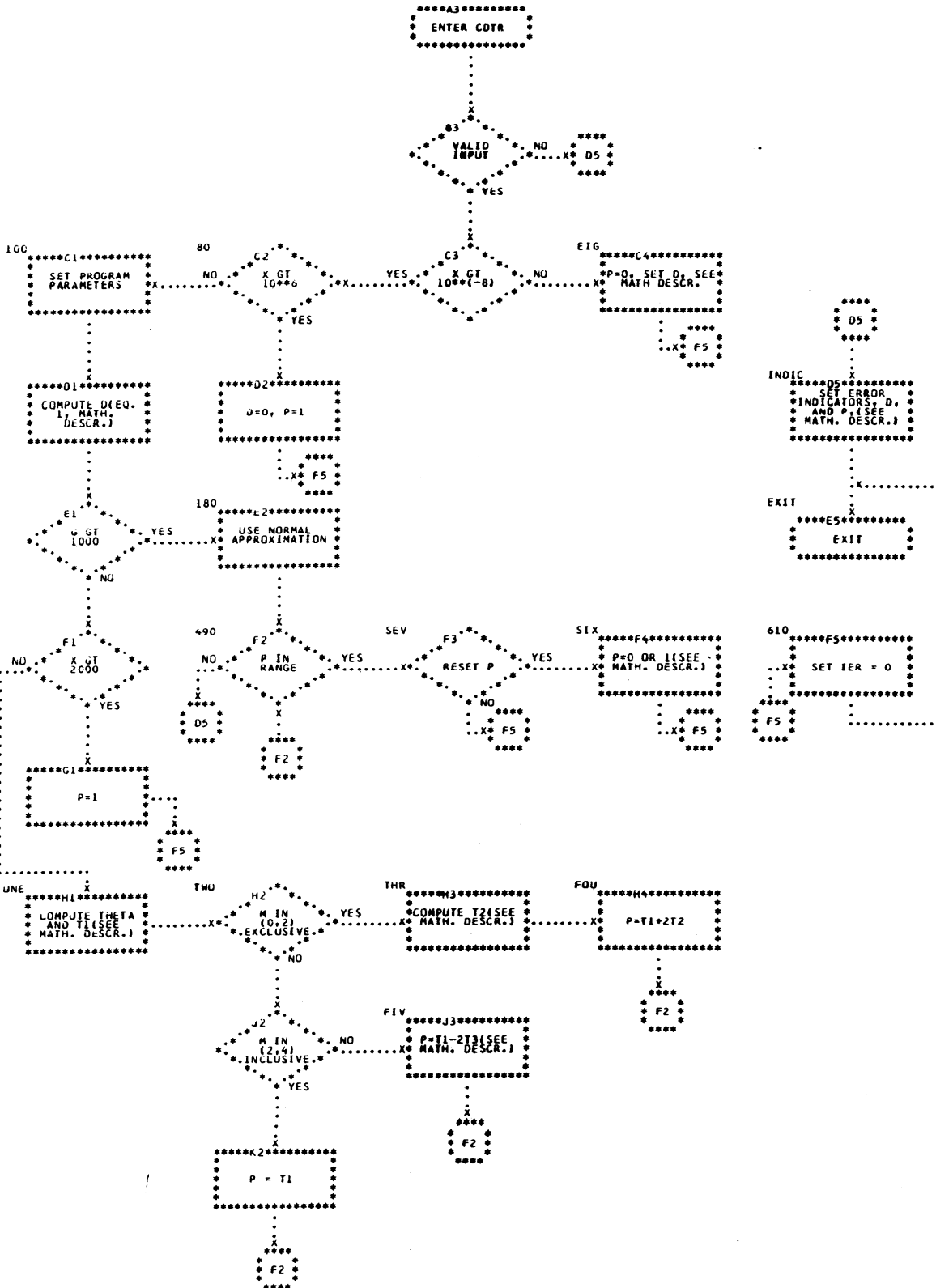
SUBROUTINE NUTR



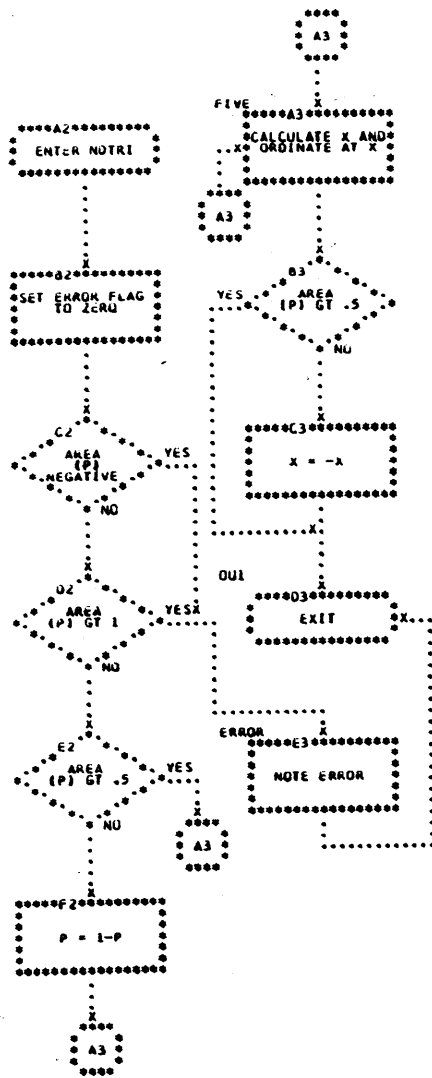
SUBROUTINE BOTR



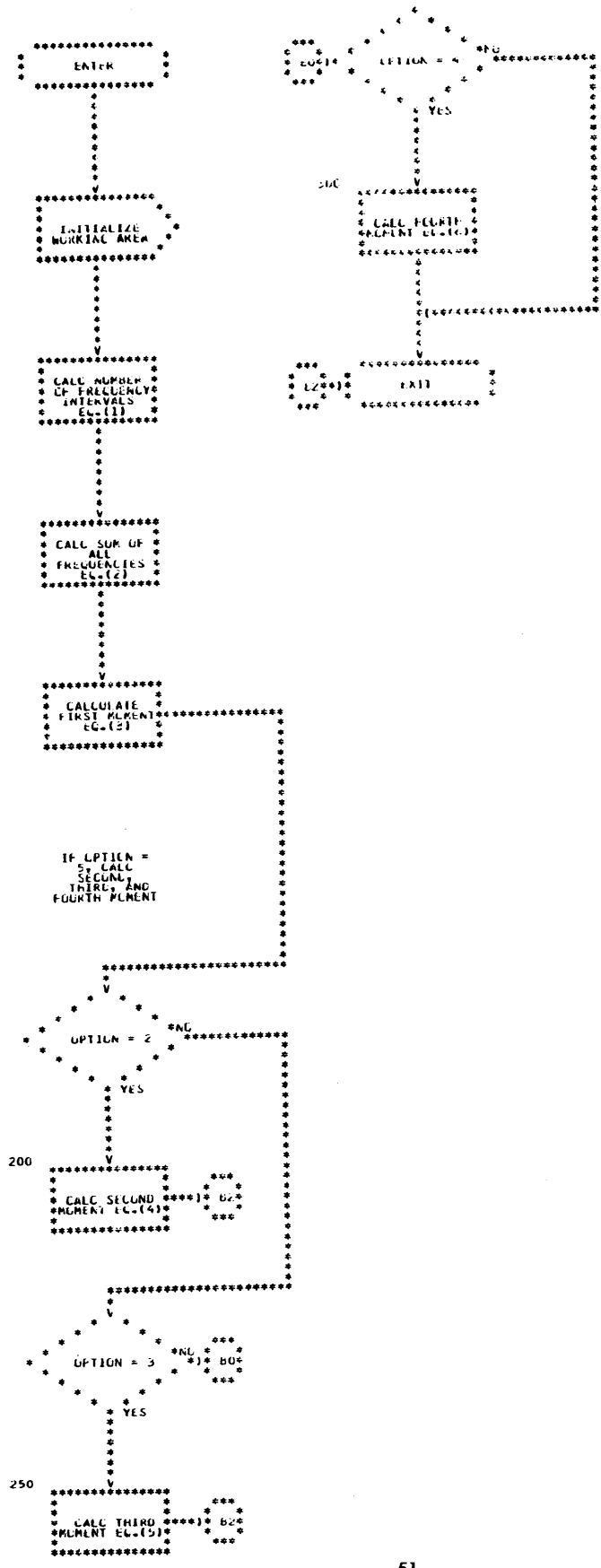
SUBROUTINE CDTR



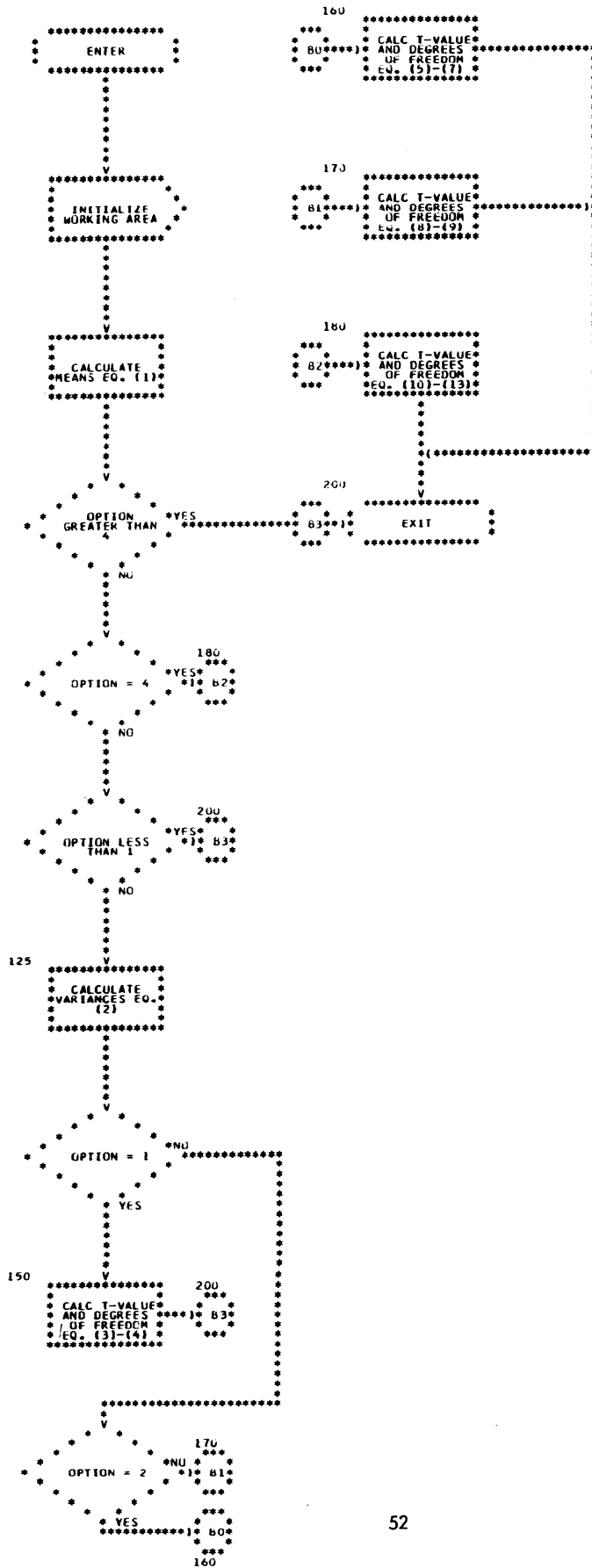
SUBROUTINE NDTRI



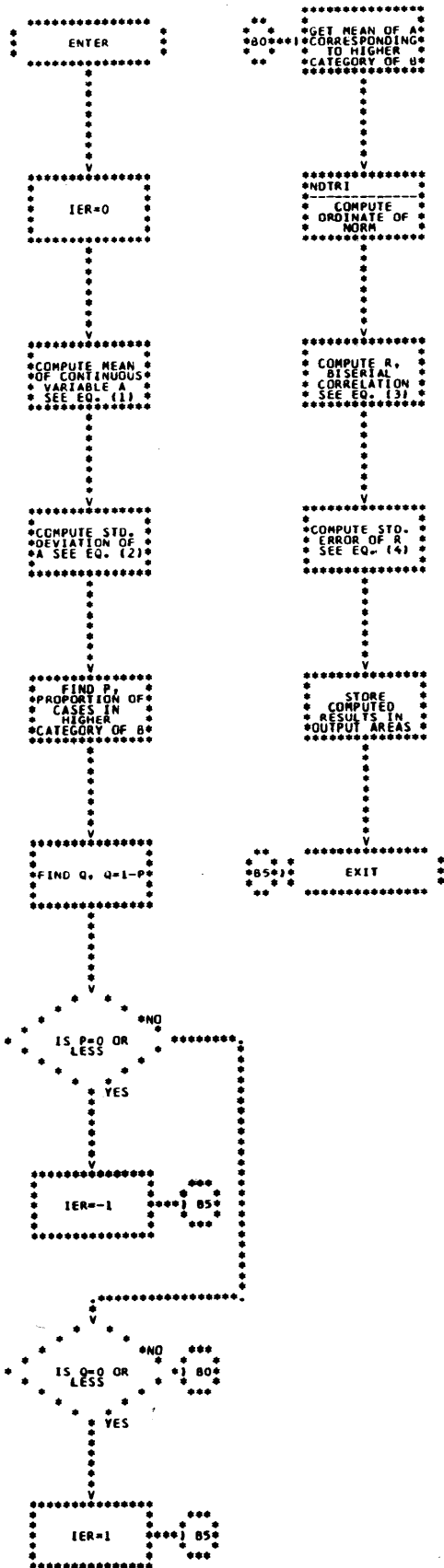
SUBROUTINE MOPEN

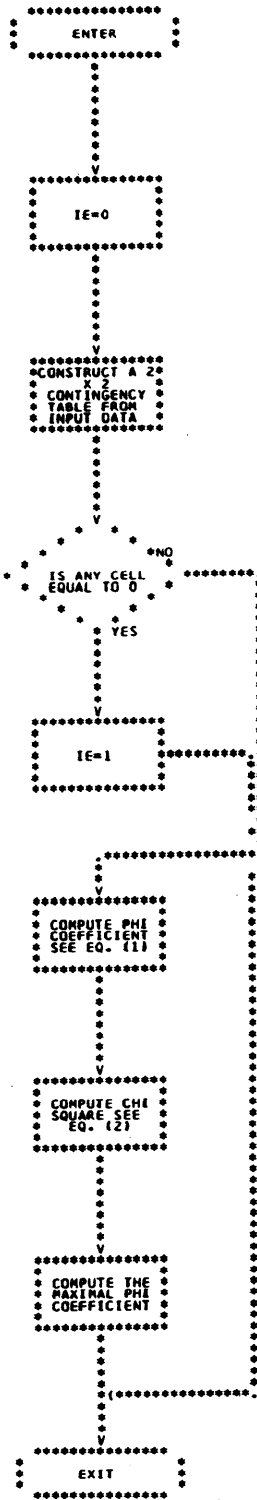


SUBROUTINE TTEST

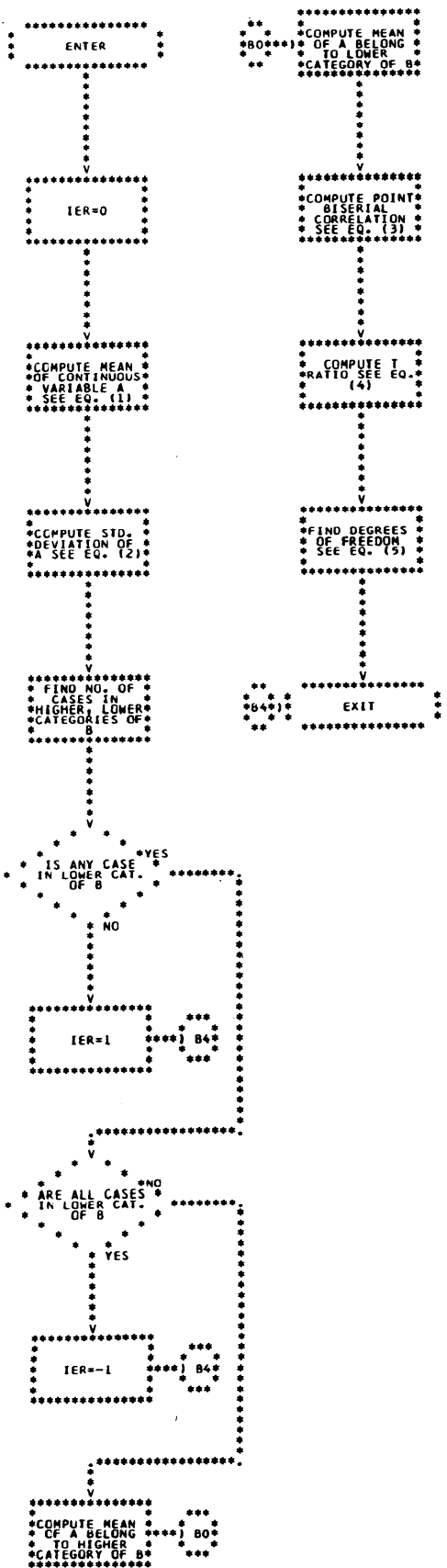


SUBROUTINE BISER

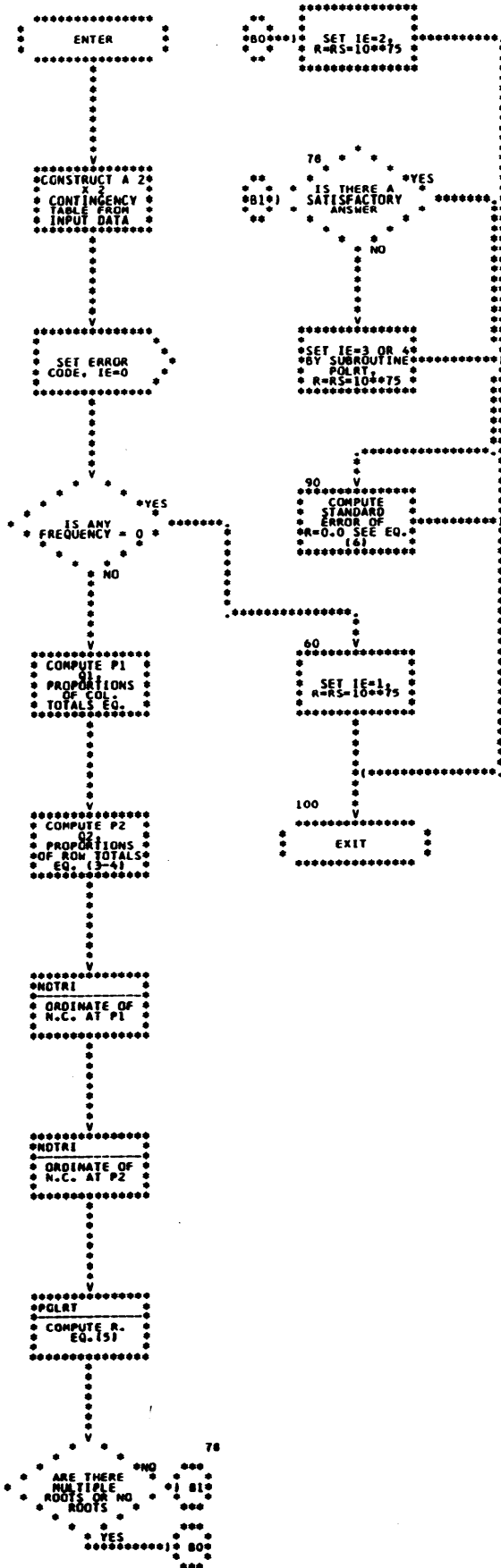




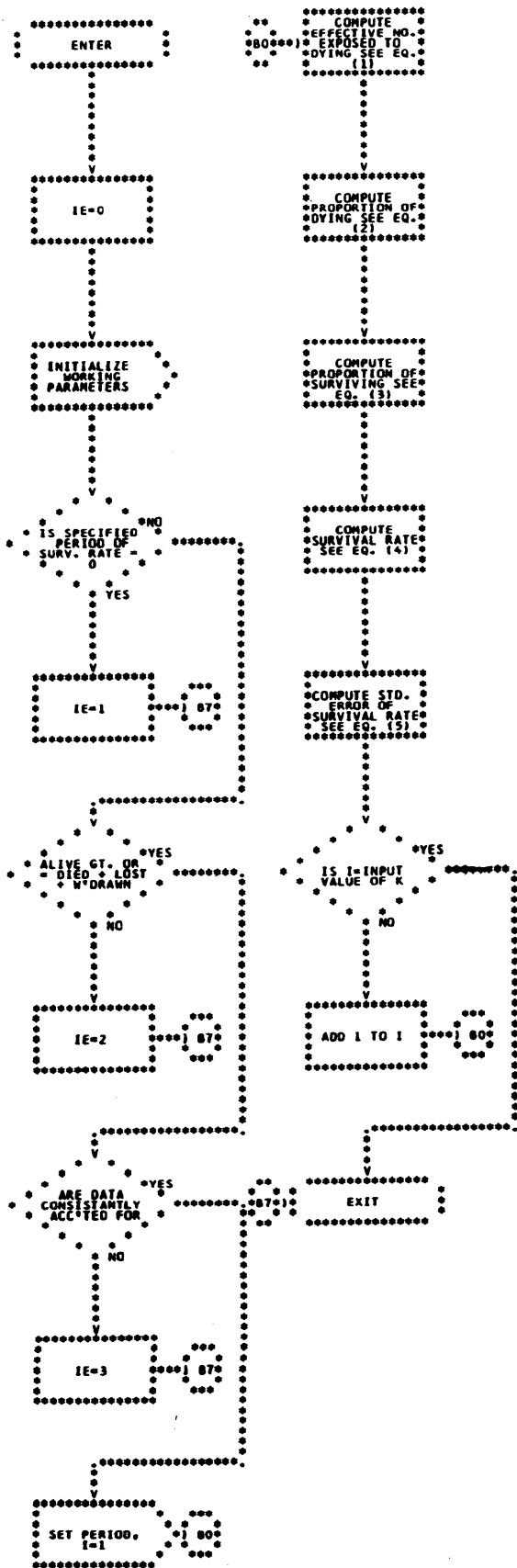
SUBROUTINE POINT

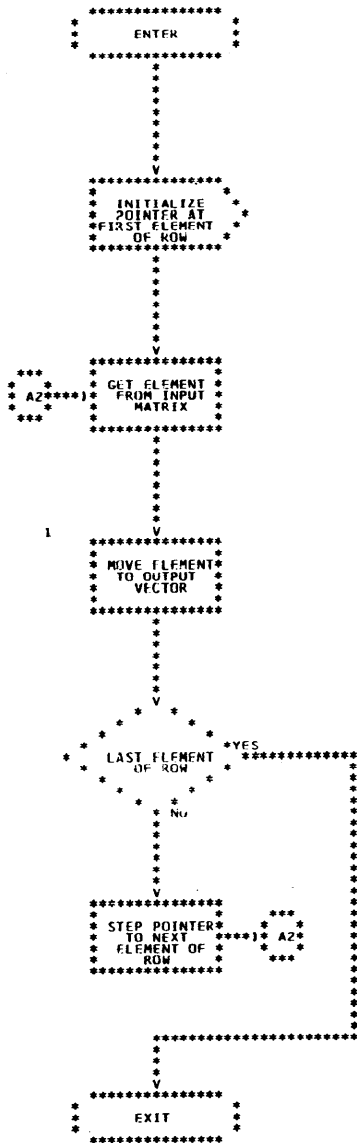


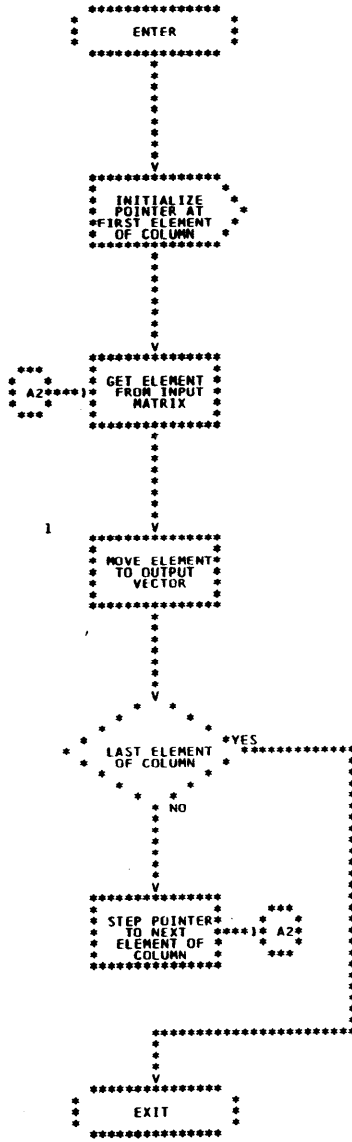
SUBROUTINE TETRA

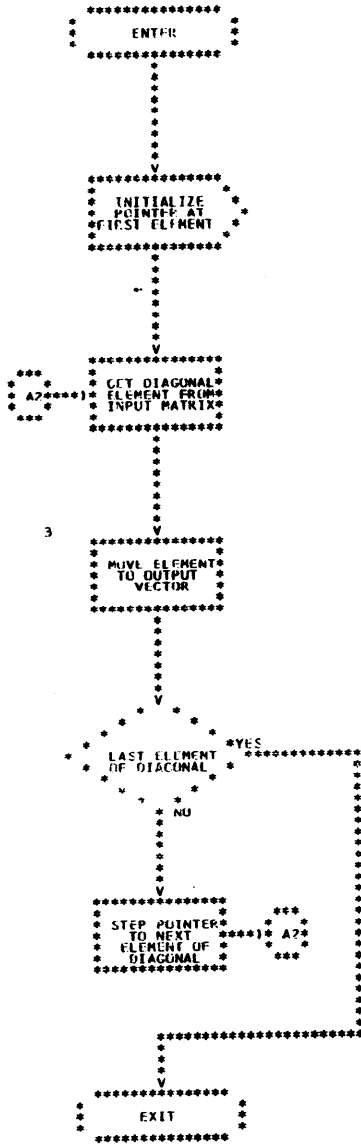


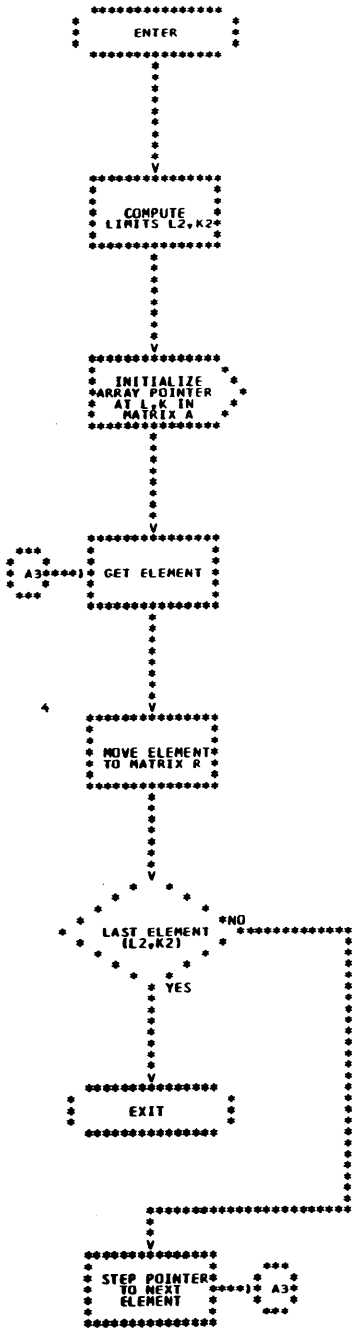
SUBROUTINE SRATE

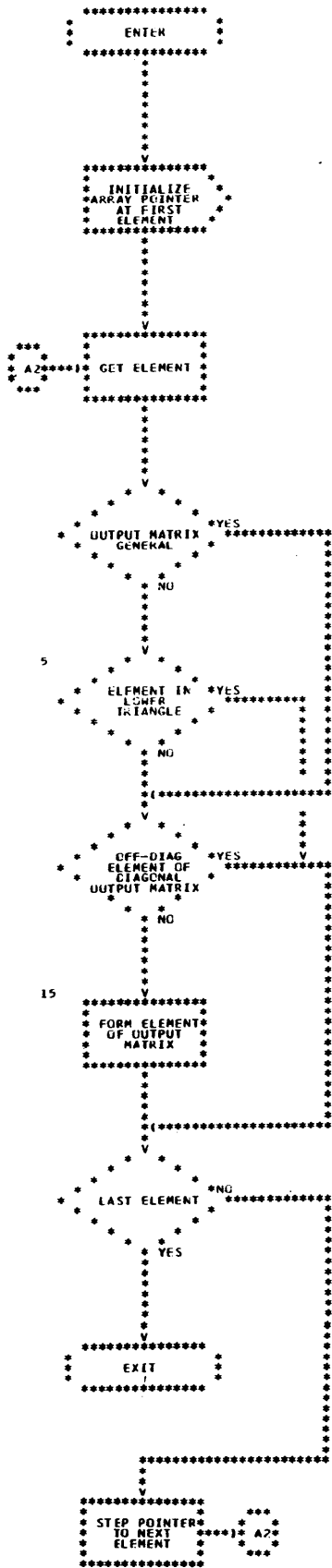




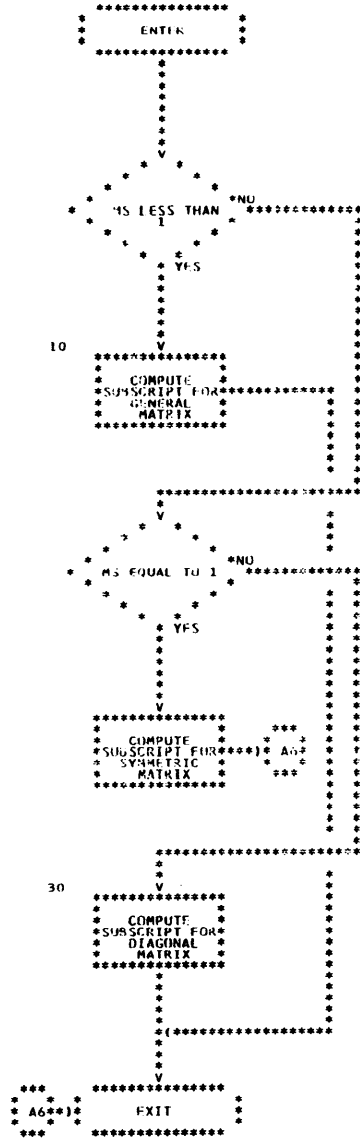






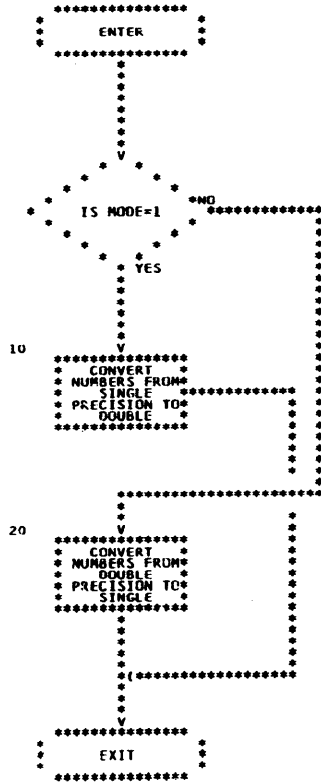


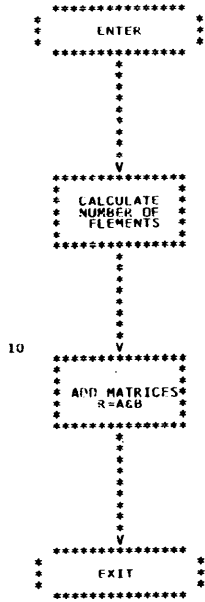
SUBROUTINE LFC

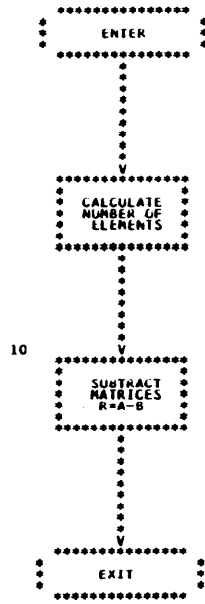


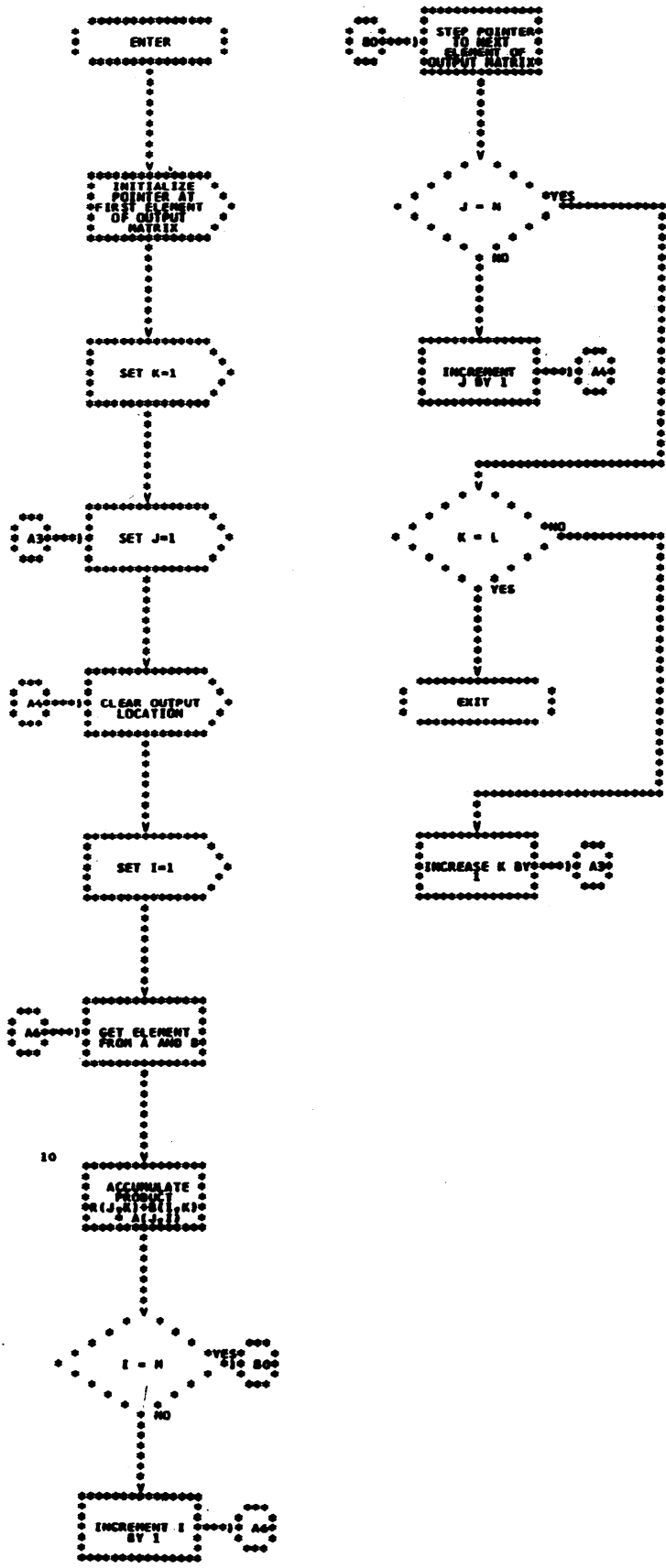
SUBROUTINE CONV

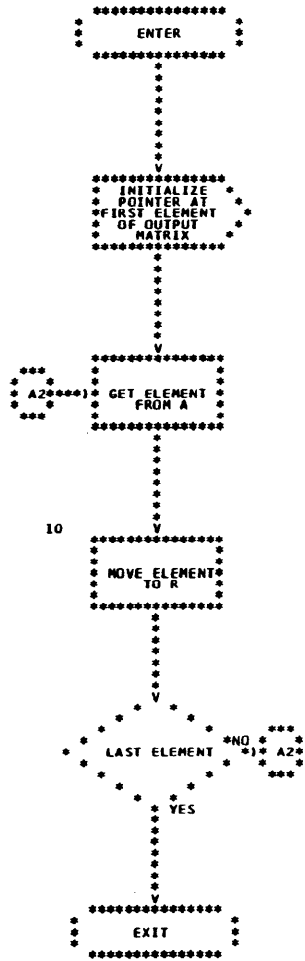
1



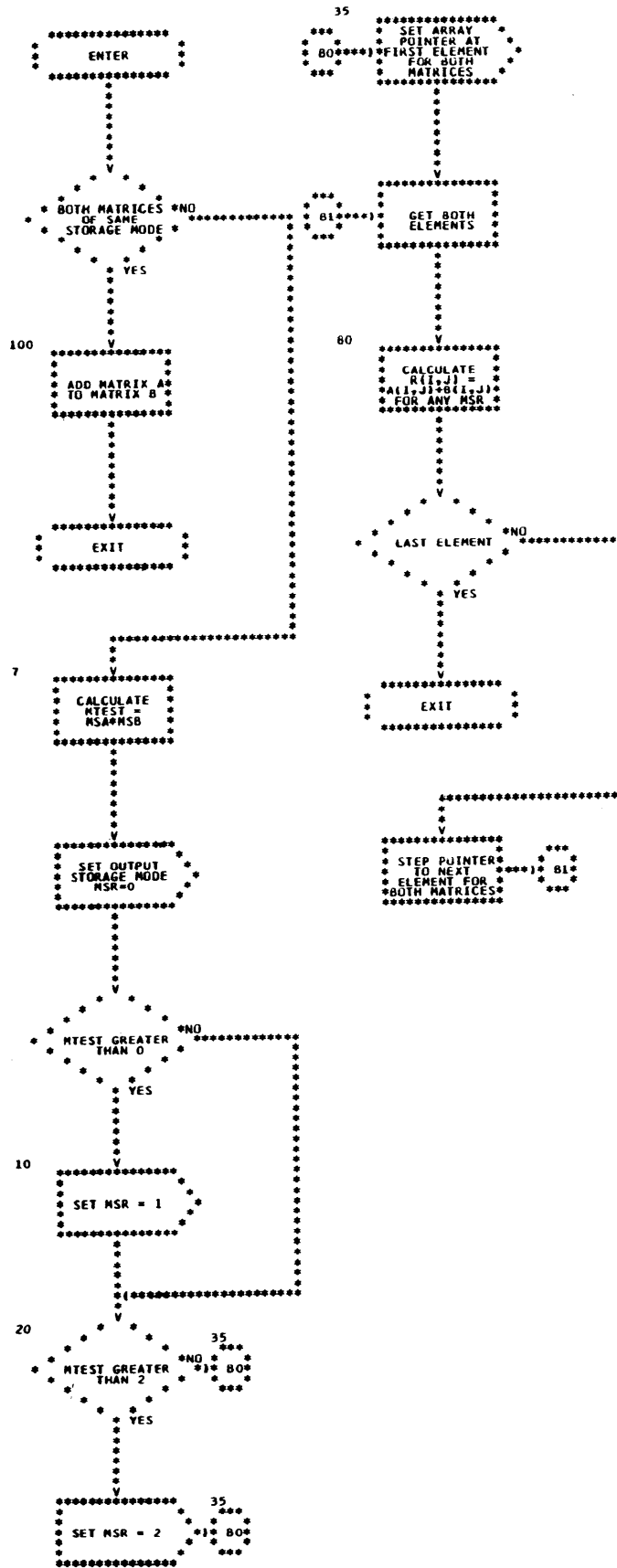


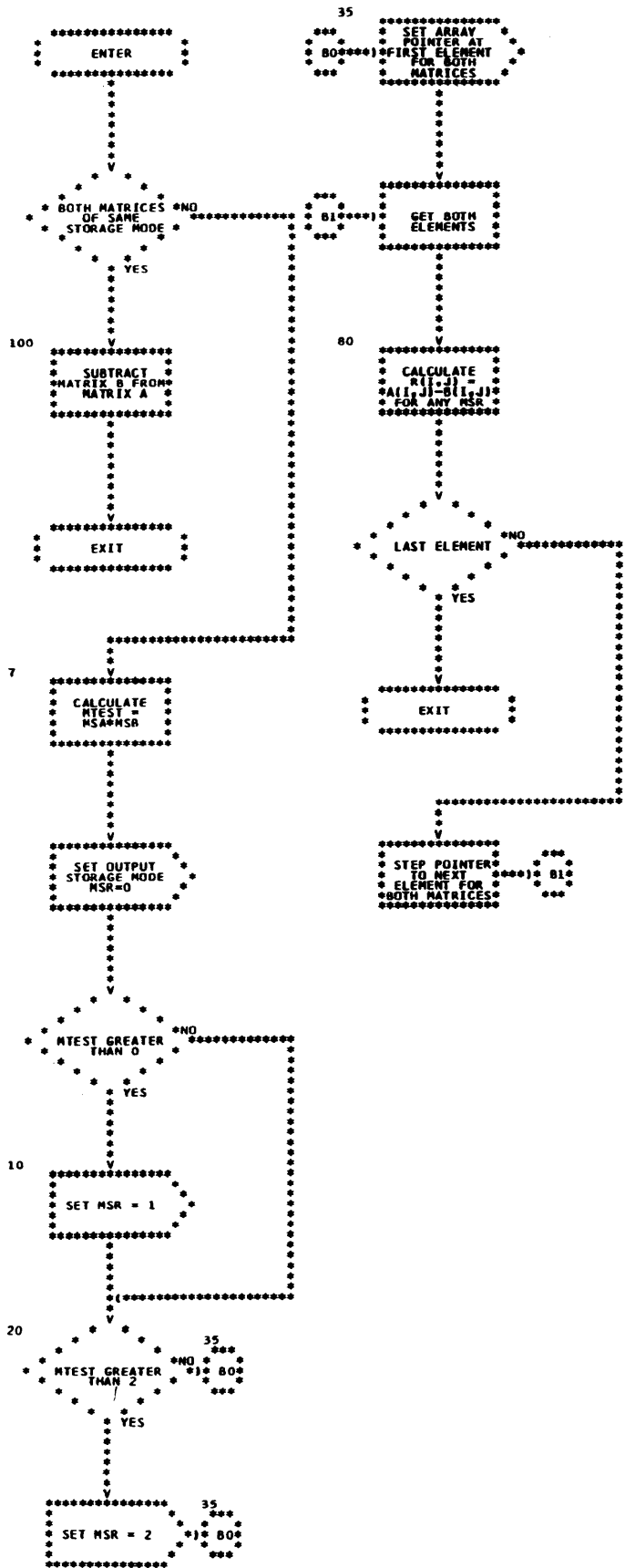






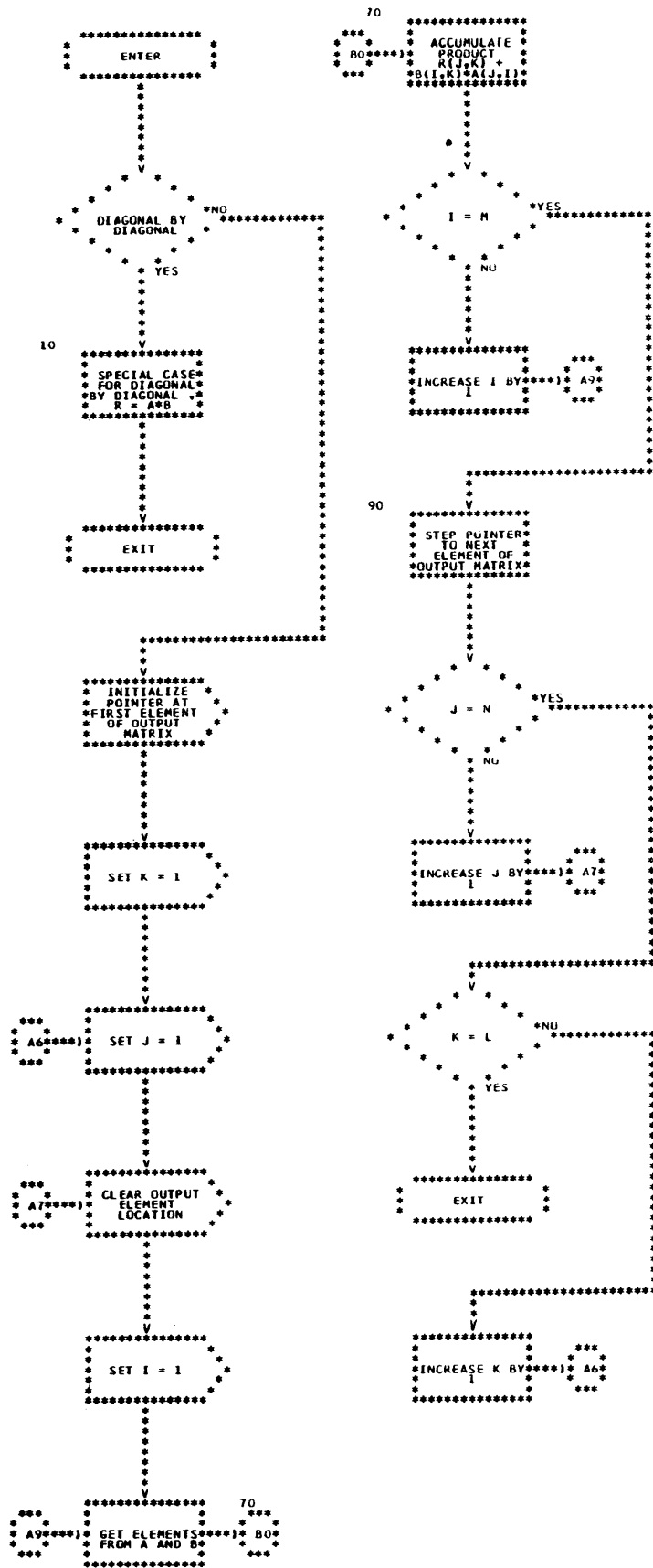
SUBROUTINE MADD

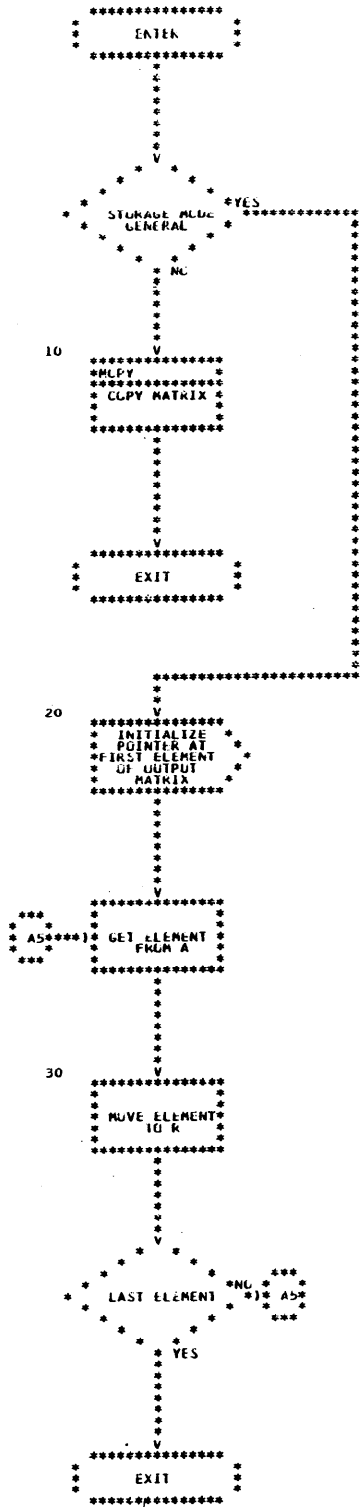




SUBROUTINE MPRD

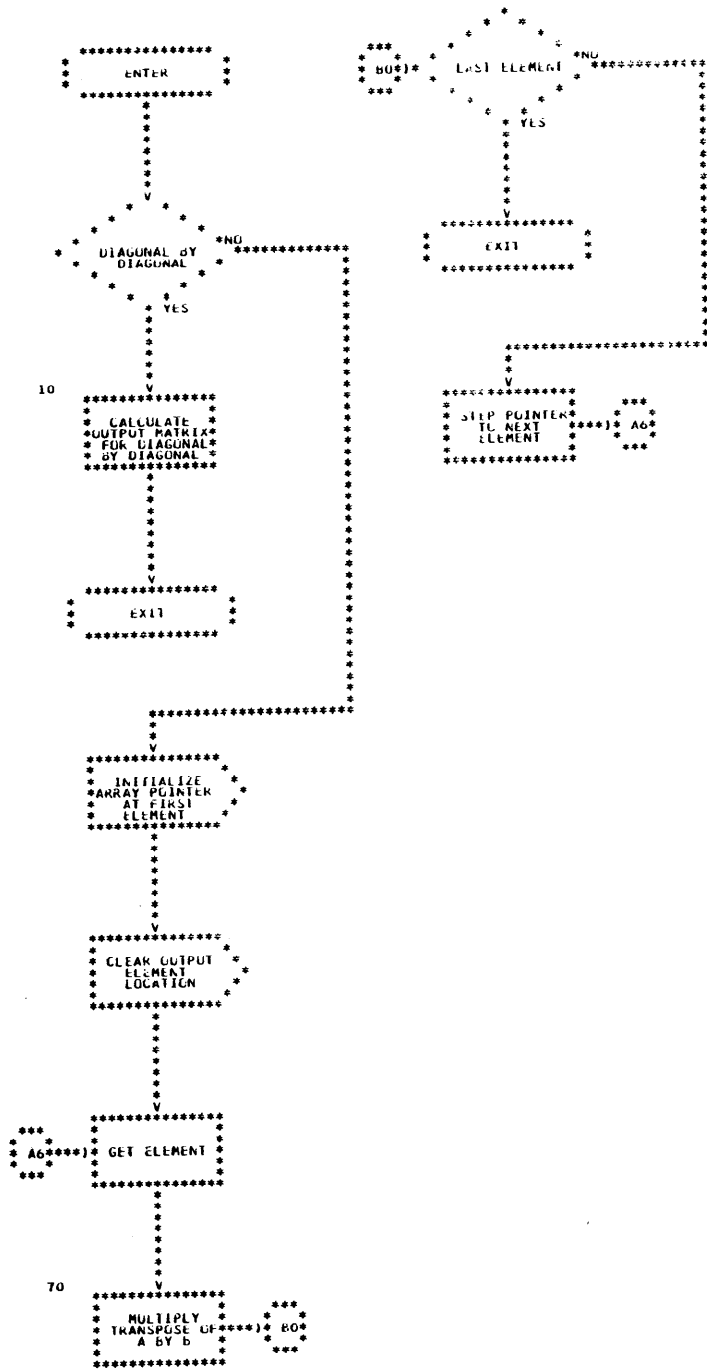
1

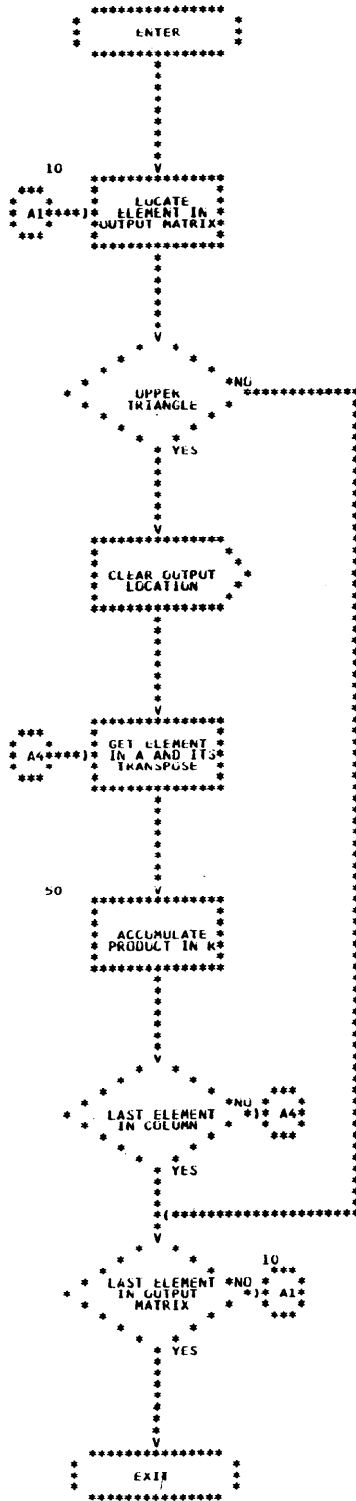




SUBROUTINE TPKD

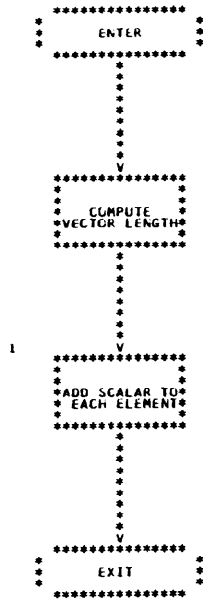
1

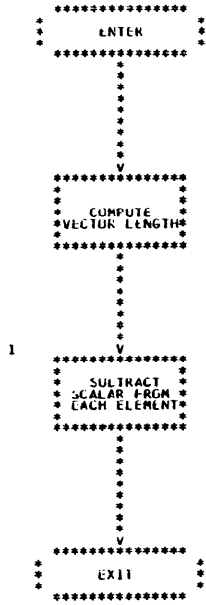




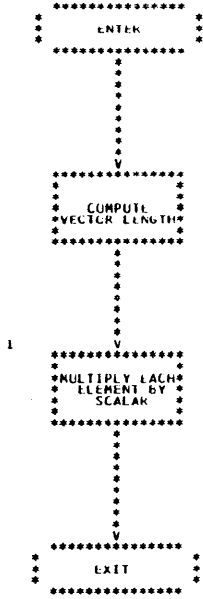
SUBROUTINE SADD

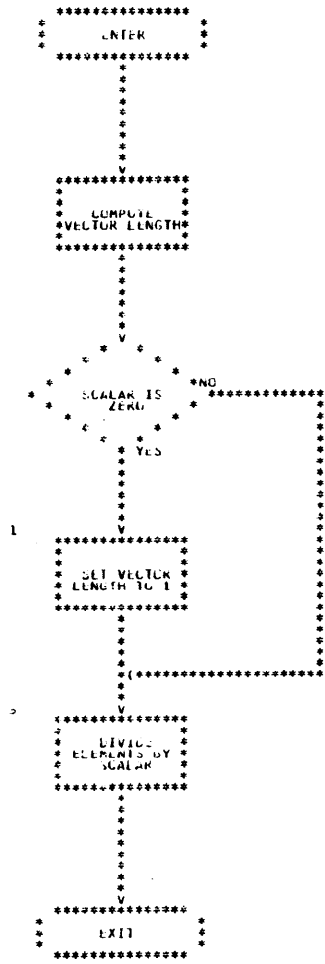
1





SUBROUTINE SMPY





SUBROUTINE SCLA

1

```
*****
*   ENTER   *
*****
*   *
*   *
*   *
*   *
*   *
*   *
*   *
*   V   *
*****
*   COMPUTE *
* VECTORS LENGTH *
*****
*   *
*   *
*   *
*   *
*   *
*   *
*   *
*   V   *
*****
1 *   REPLACE BY *
*   SCALAR *
*   ELEMENT BY *
*   ELEMENT *
*****
*   *
*   *
*   *
*   *
*   *
*   *
*   *
*   V   *
*****
*   EXIT   *
*****
```

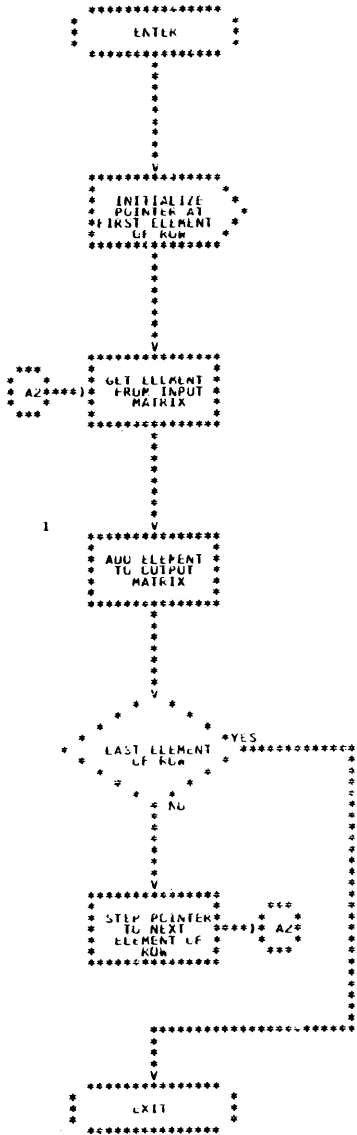


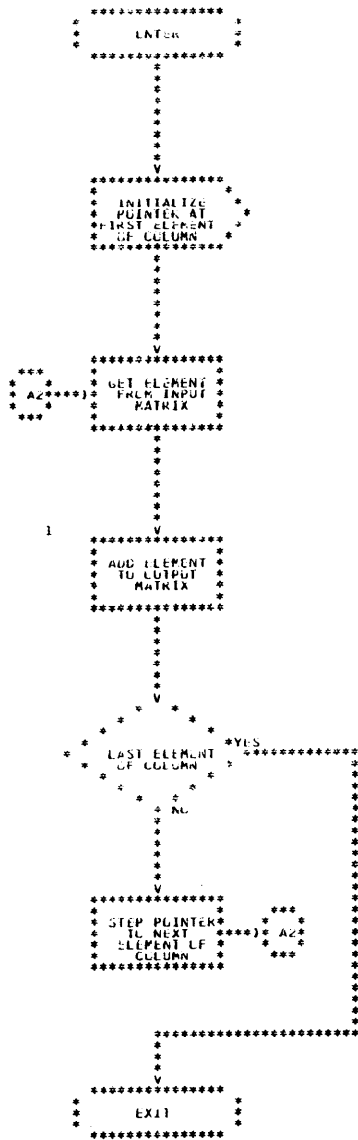
```

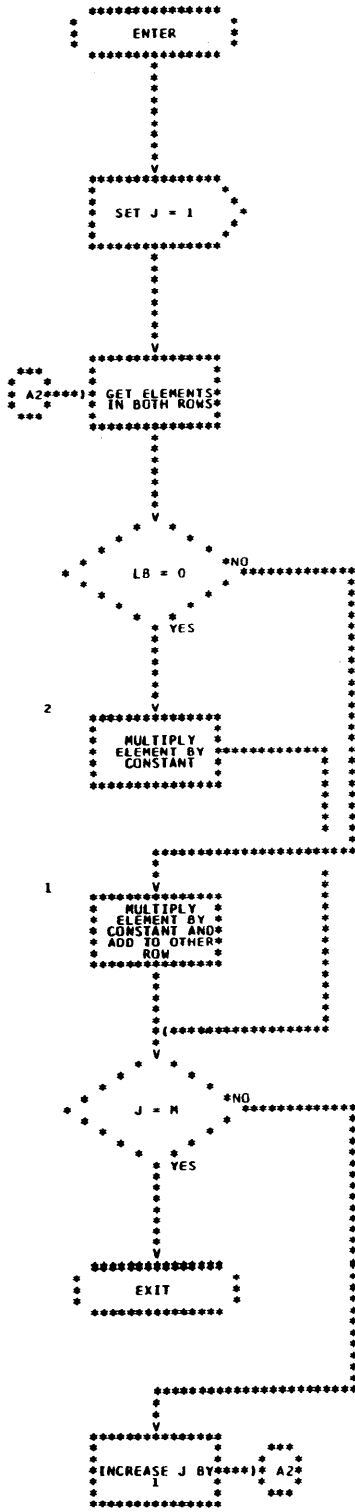
*****
*   ENTER   *
*****
V
V
*****
* INITIALISE *
* PUNTER AT *
* FIRST ELEMENT *
*****
V
V
*****
* GET DIAGONAL *
* ELEMENT *
*****
V
*****
* REPLACE *
* DIAGONAL *
* ELEMENT WITH *
* SCALAR *
*****
V
*****
* LAST ELEMENT * YES
* OF DIAGONAL *
*****
* AL
*
*
*
*
*****
* STEP PUNTER *
* TO NEXT *
* ELEMENT OF *
* DIAGONAL *
*****
*****
V
*****
*   EXIT   *
*****

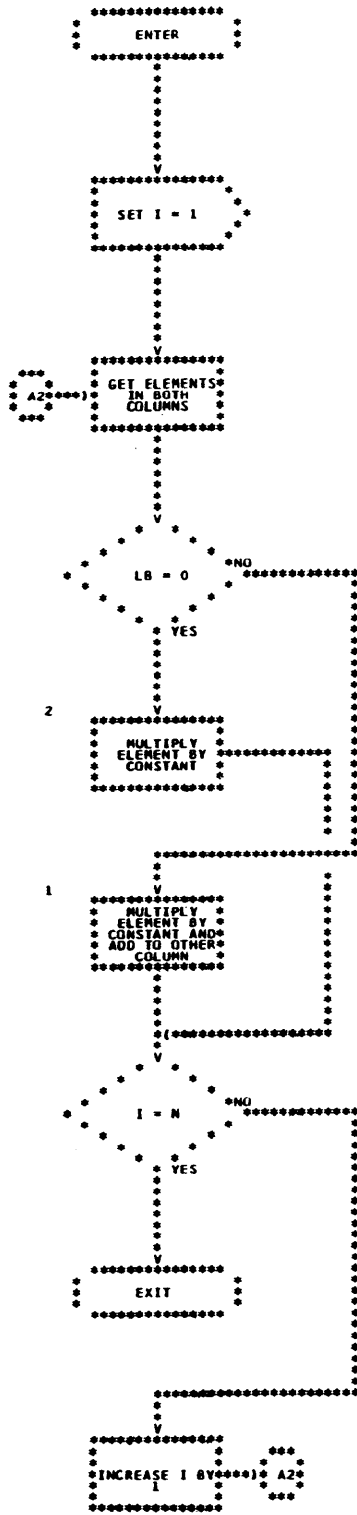
```

SUBROUTINE RADD



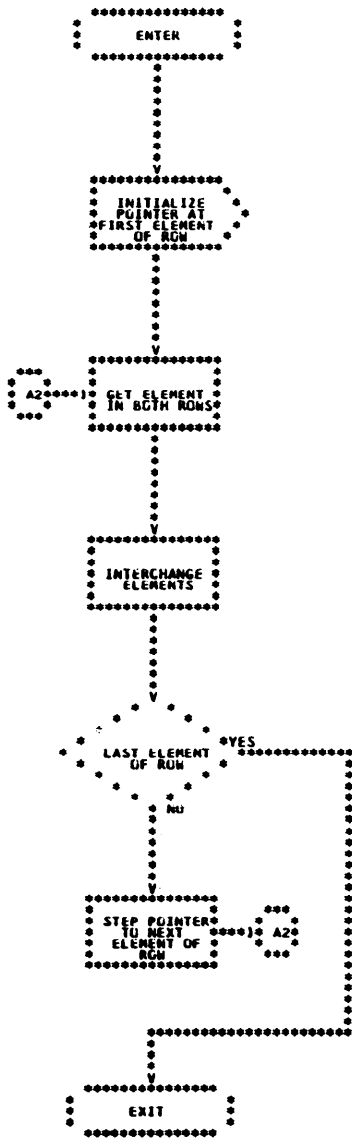


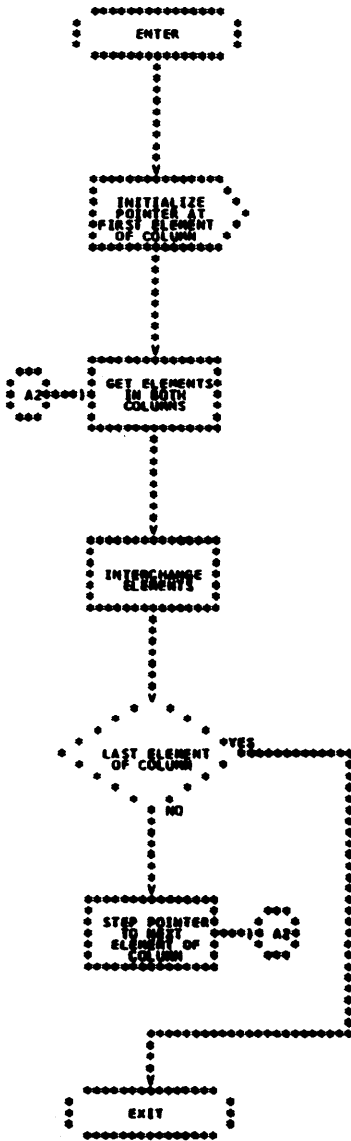




SUBROUTINE RINT

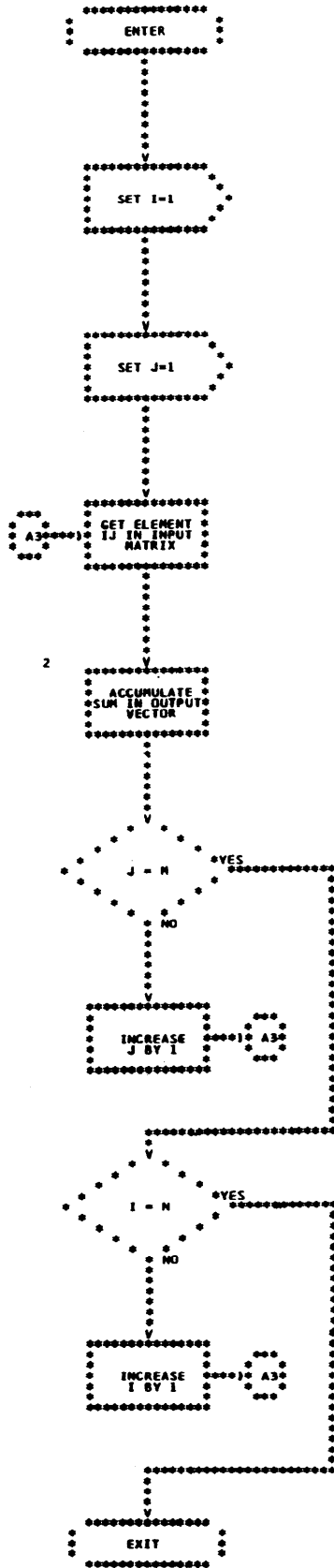
1

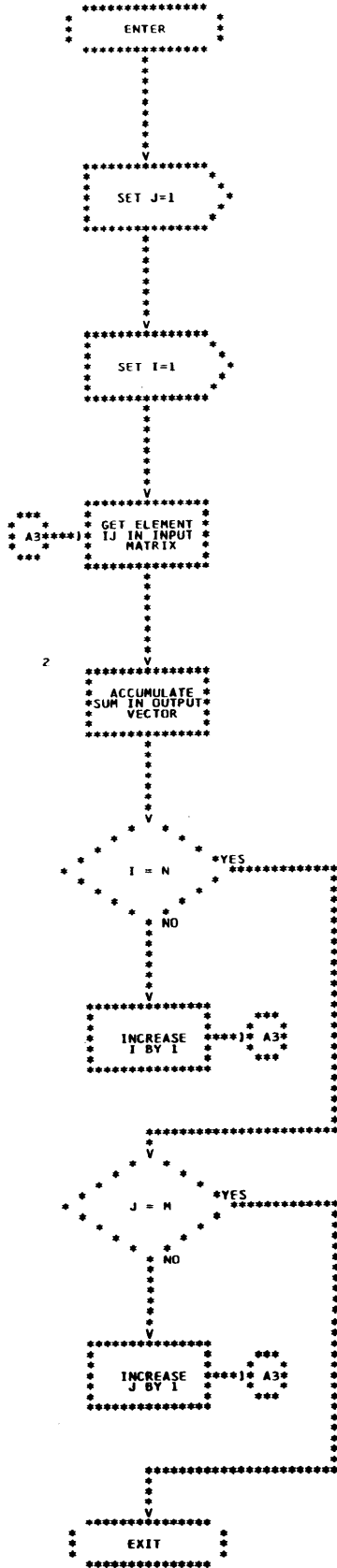




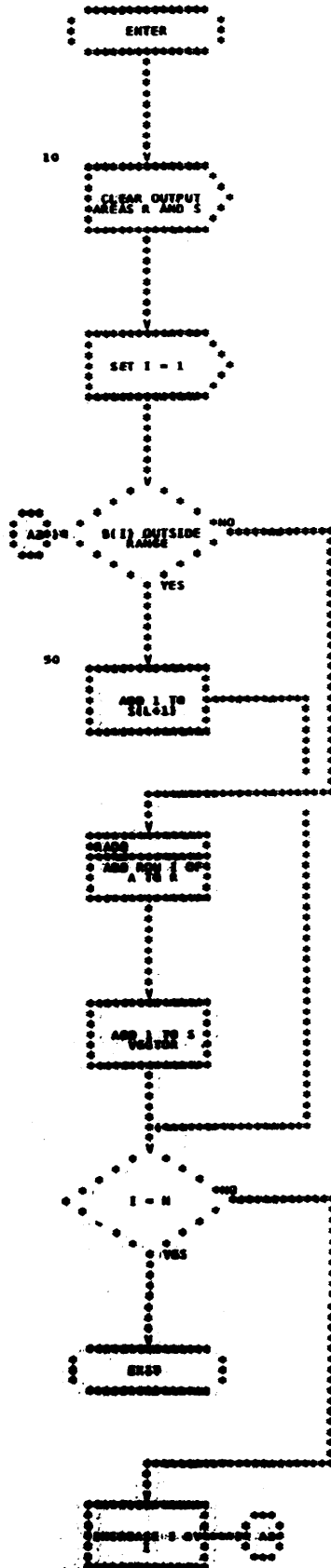
SUBROUTINE RSUM

1

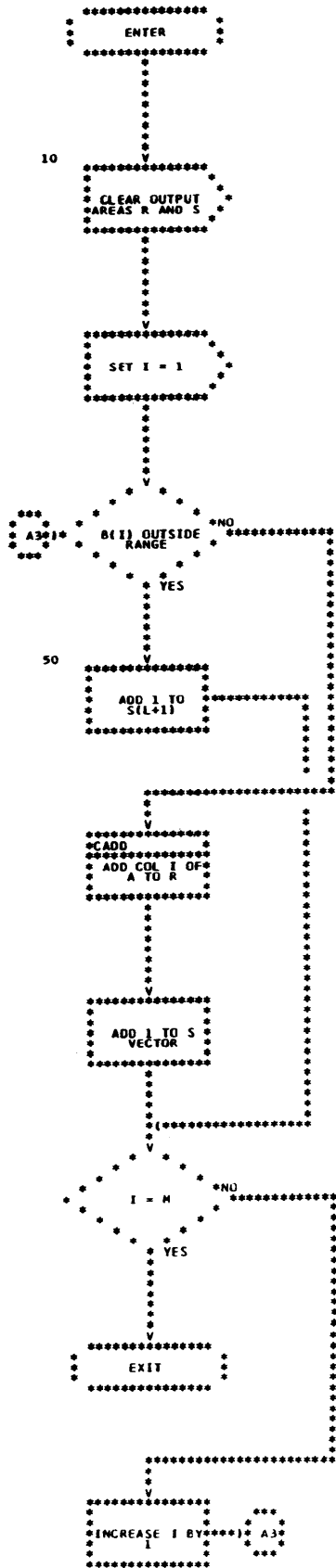




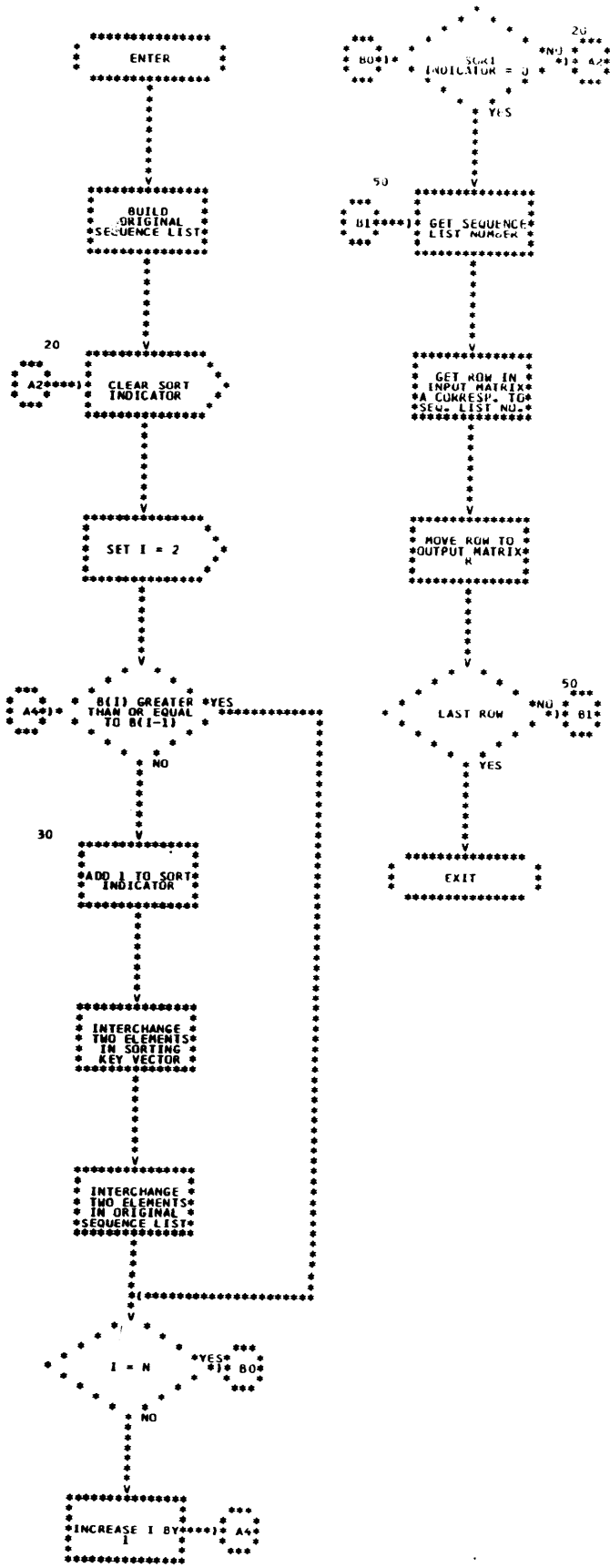
SUBROUTINE RTAB



SUBROUTINE CTAB

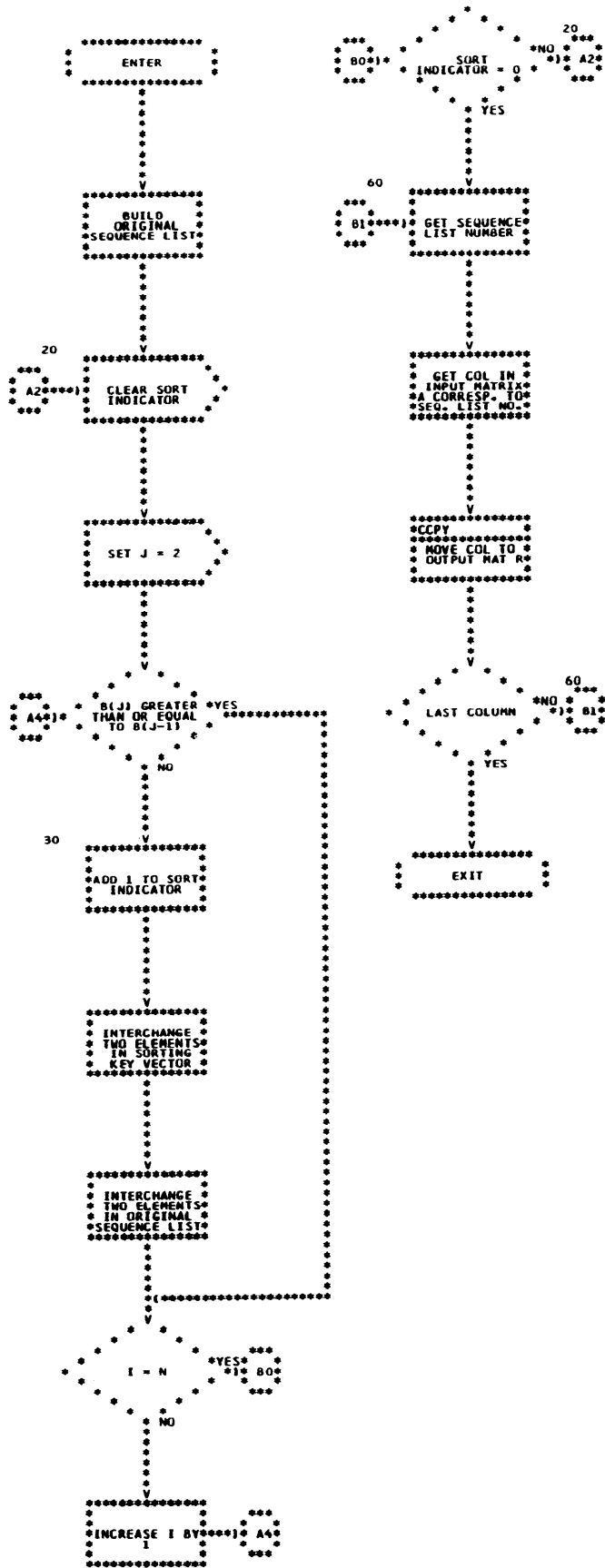


SUBROUTINE RSRT



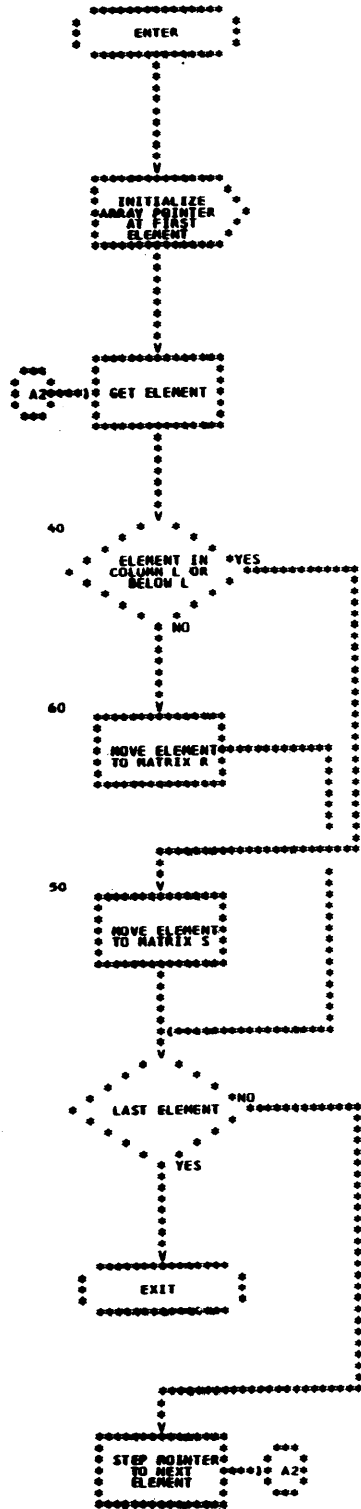
SUBROUTINE CSRT

1



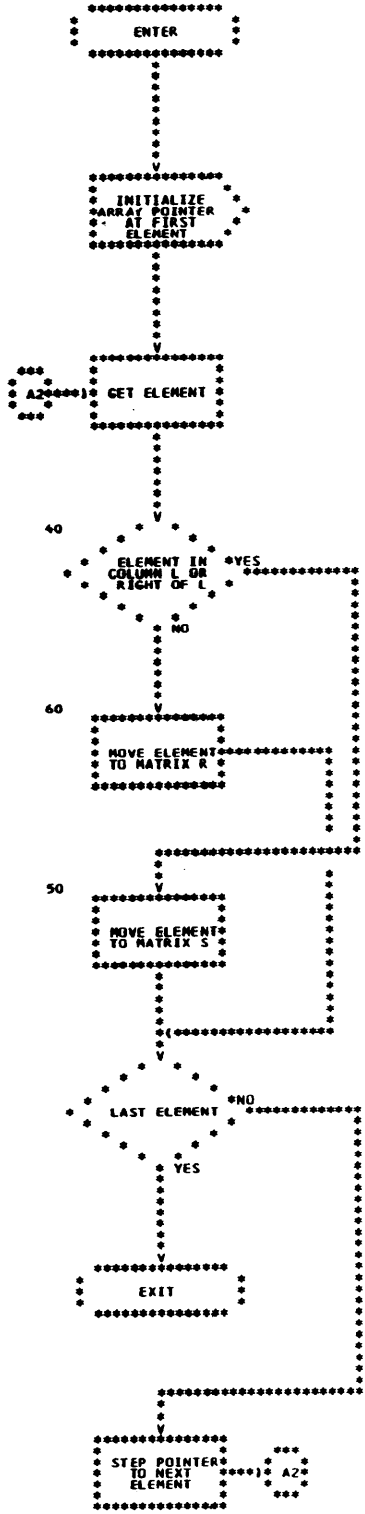
SUBROUTINE RCUT

1

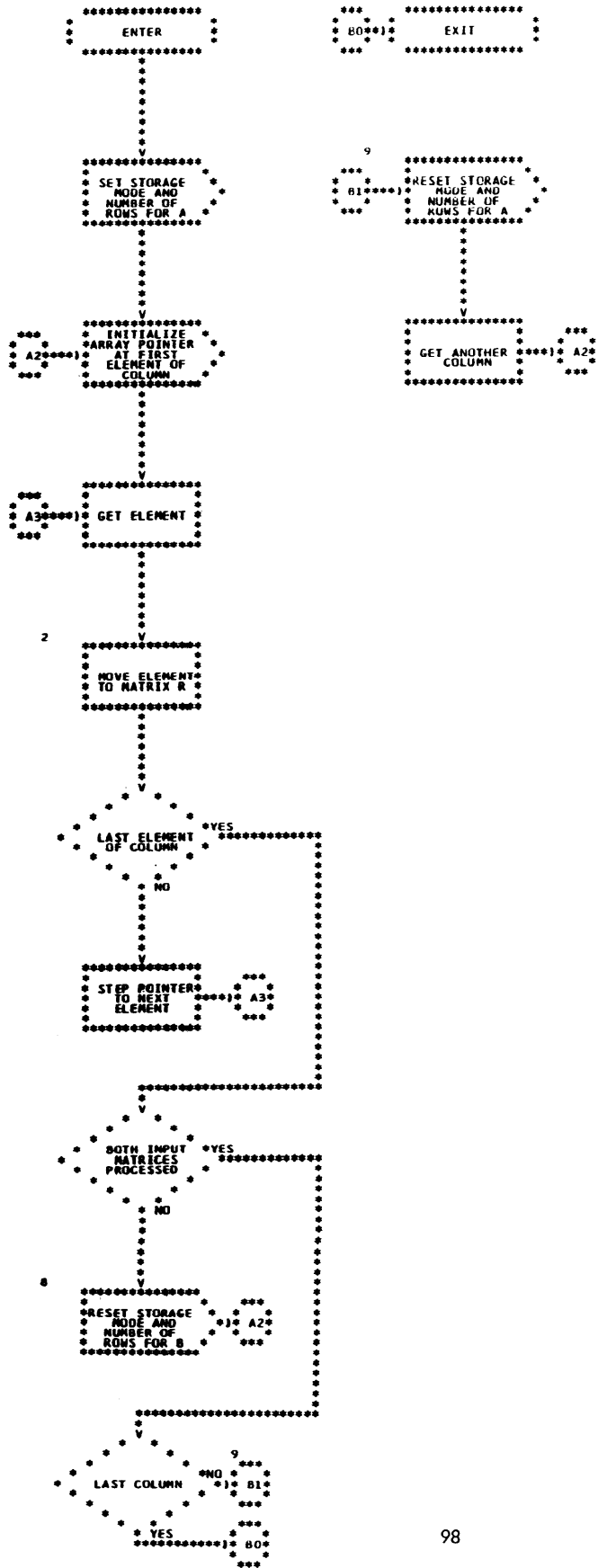


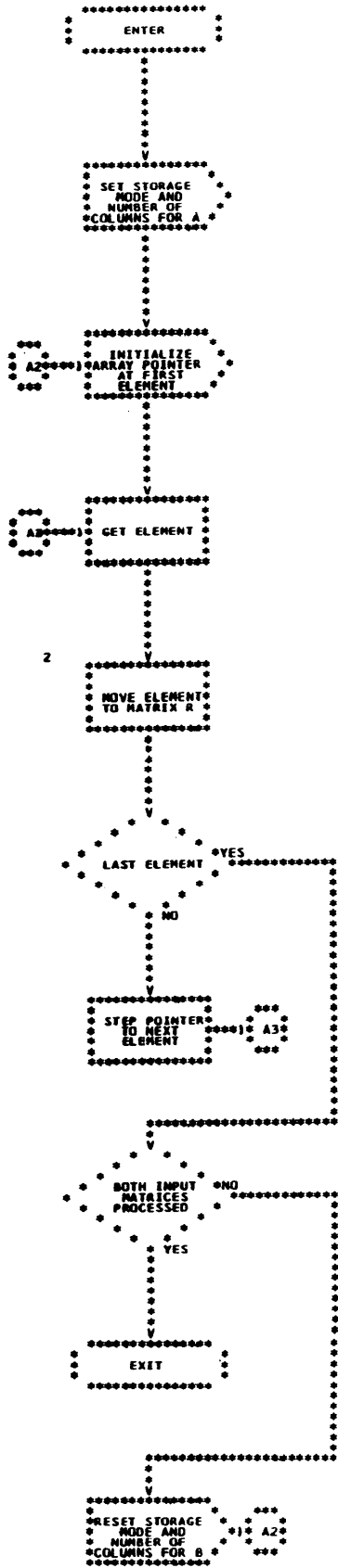
SUBROUTINE CCUT

1

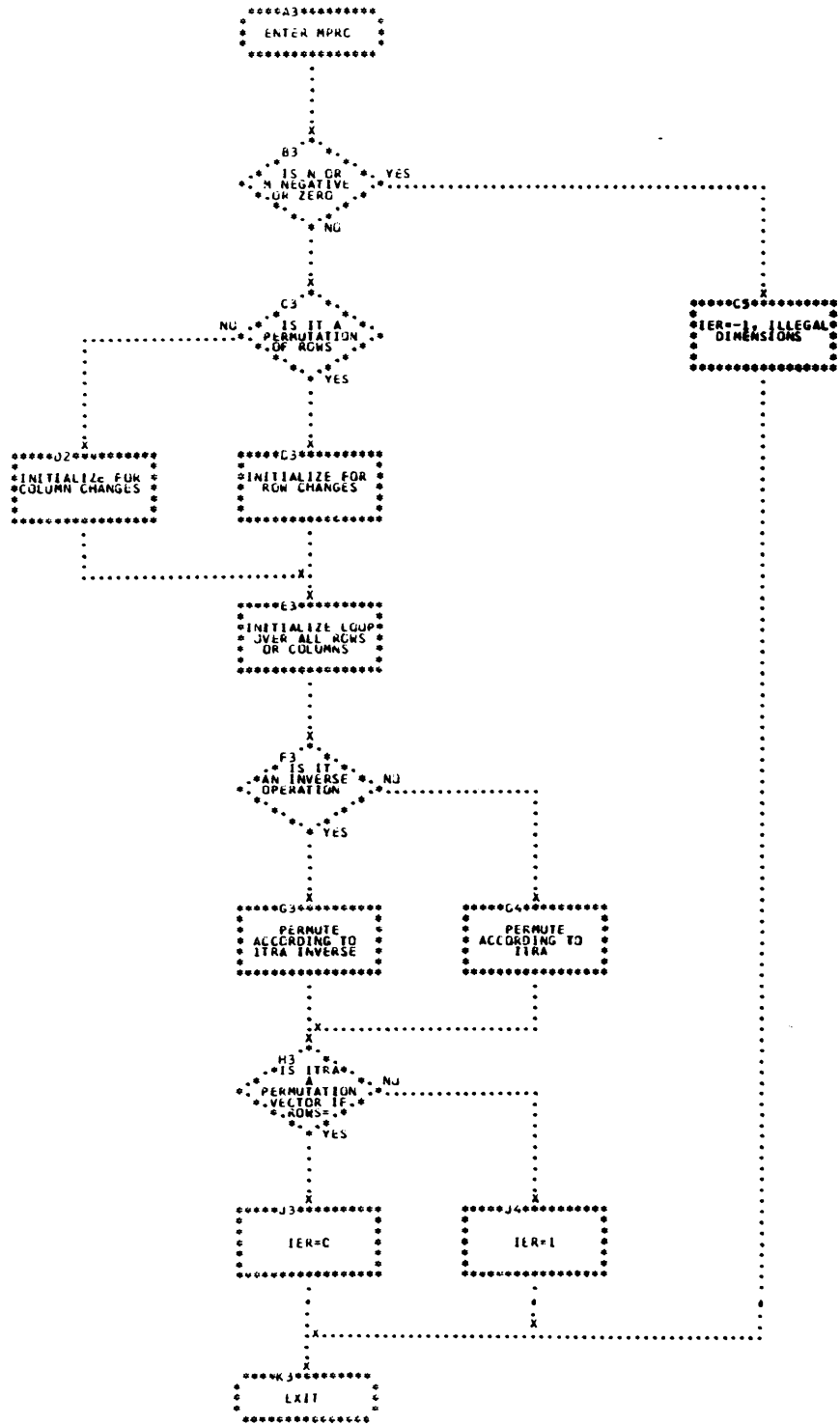


SUBROUTINE RTIE

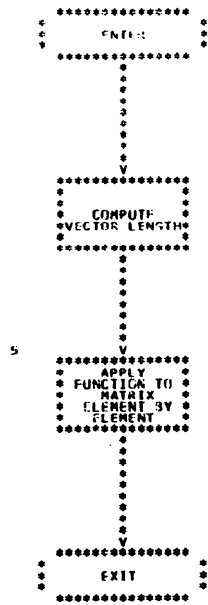


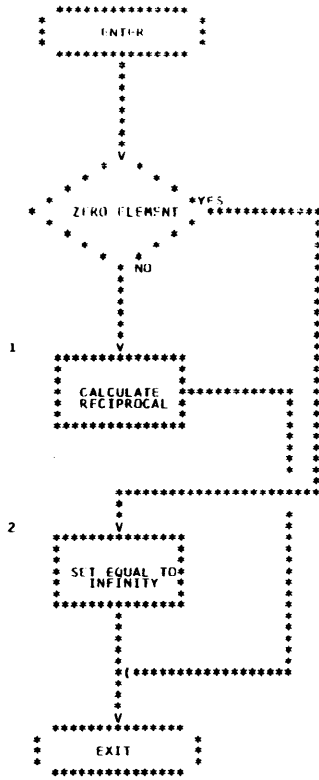


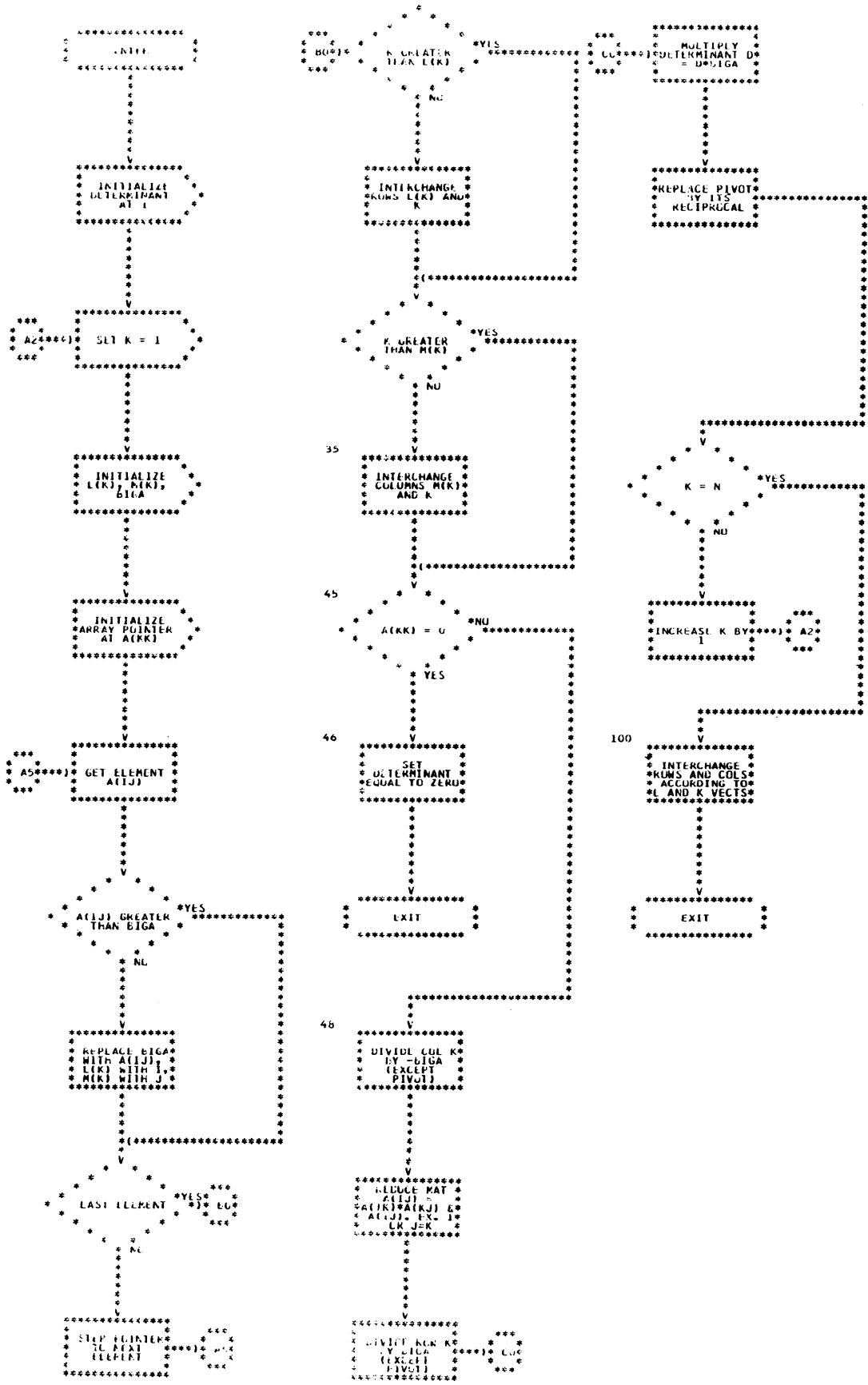
SUBROUTINES MPRC AND DMPRC

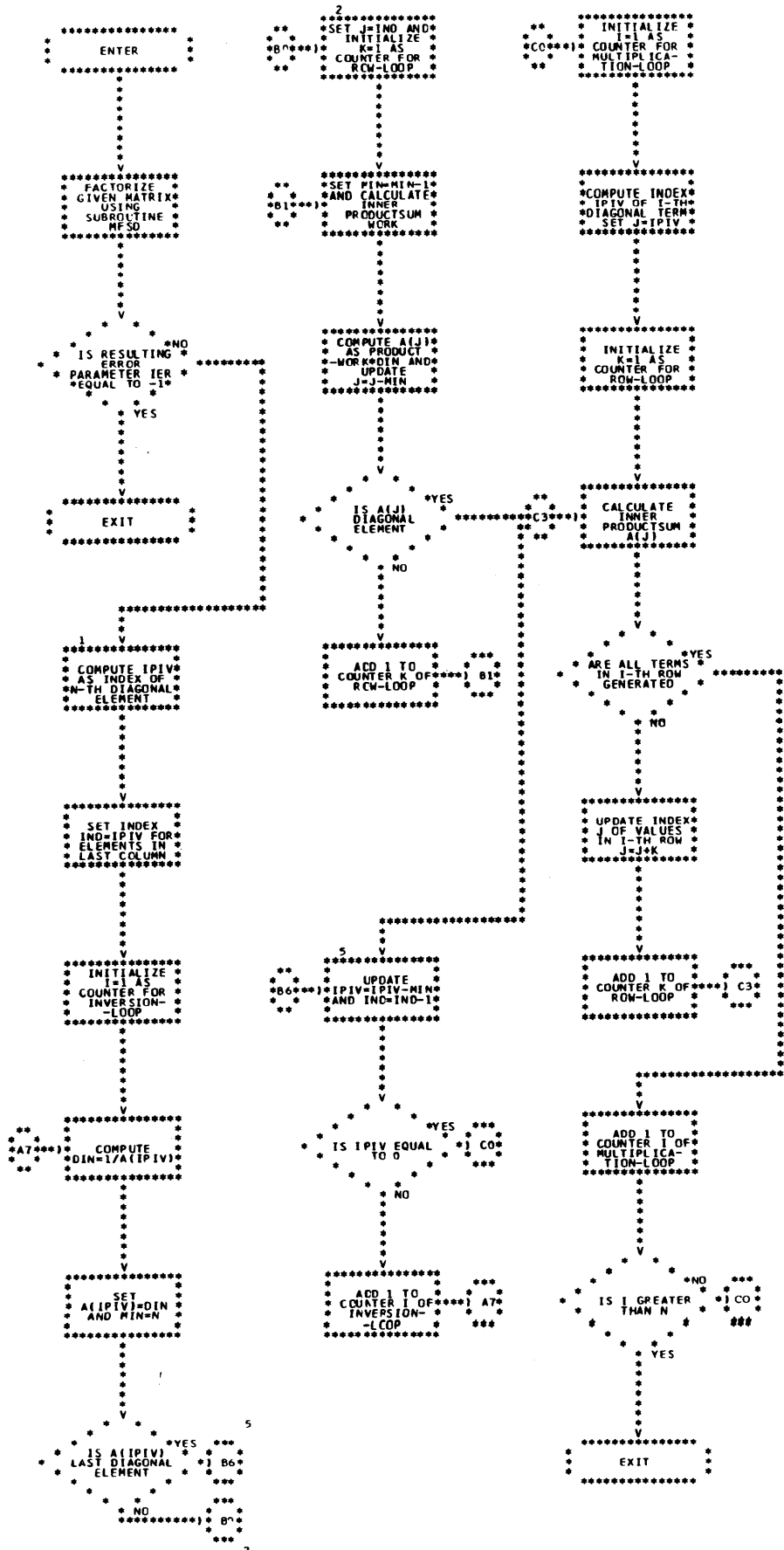


H3. ARE PERMUTED

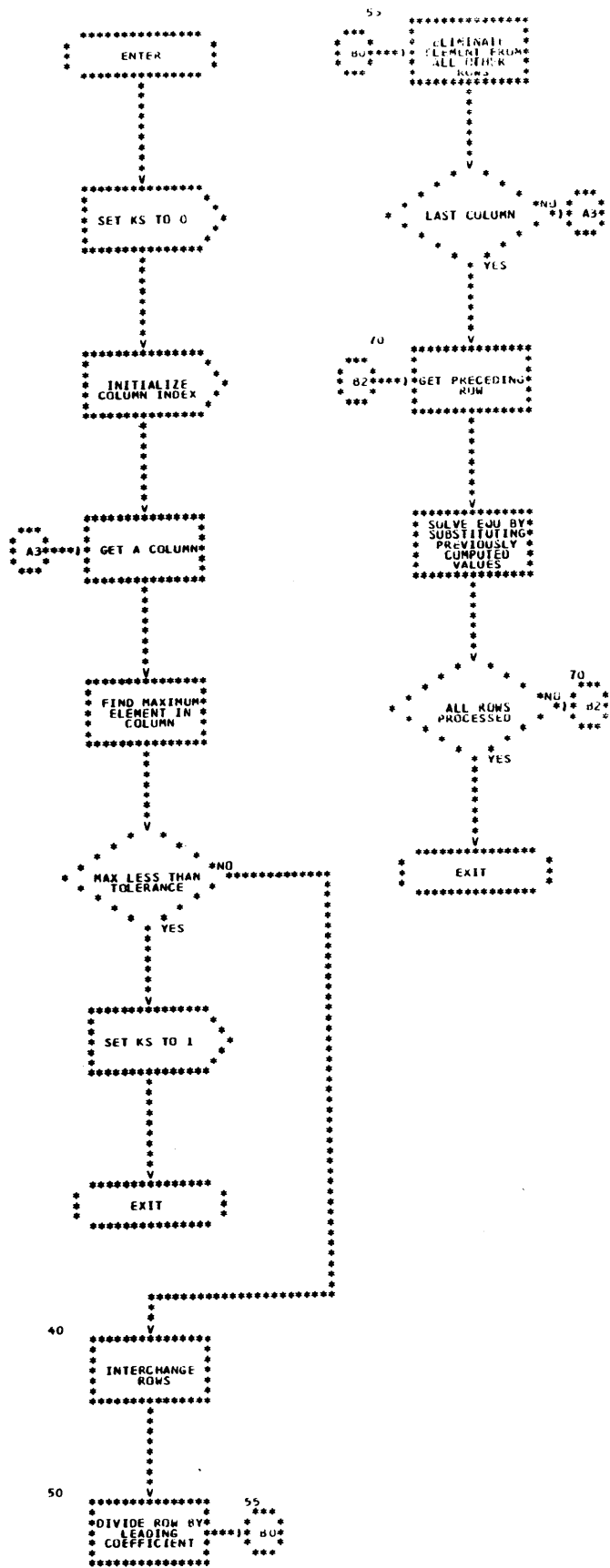


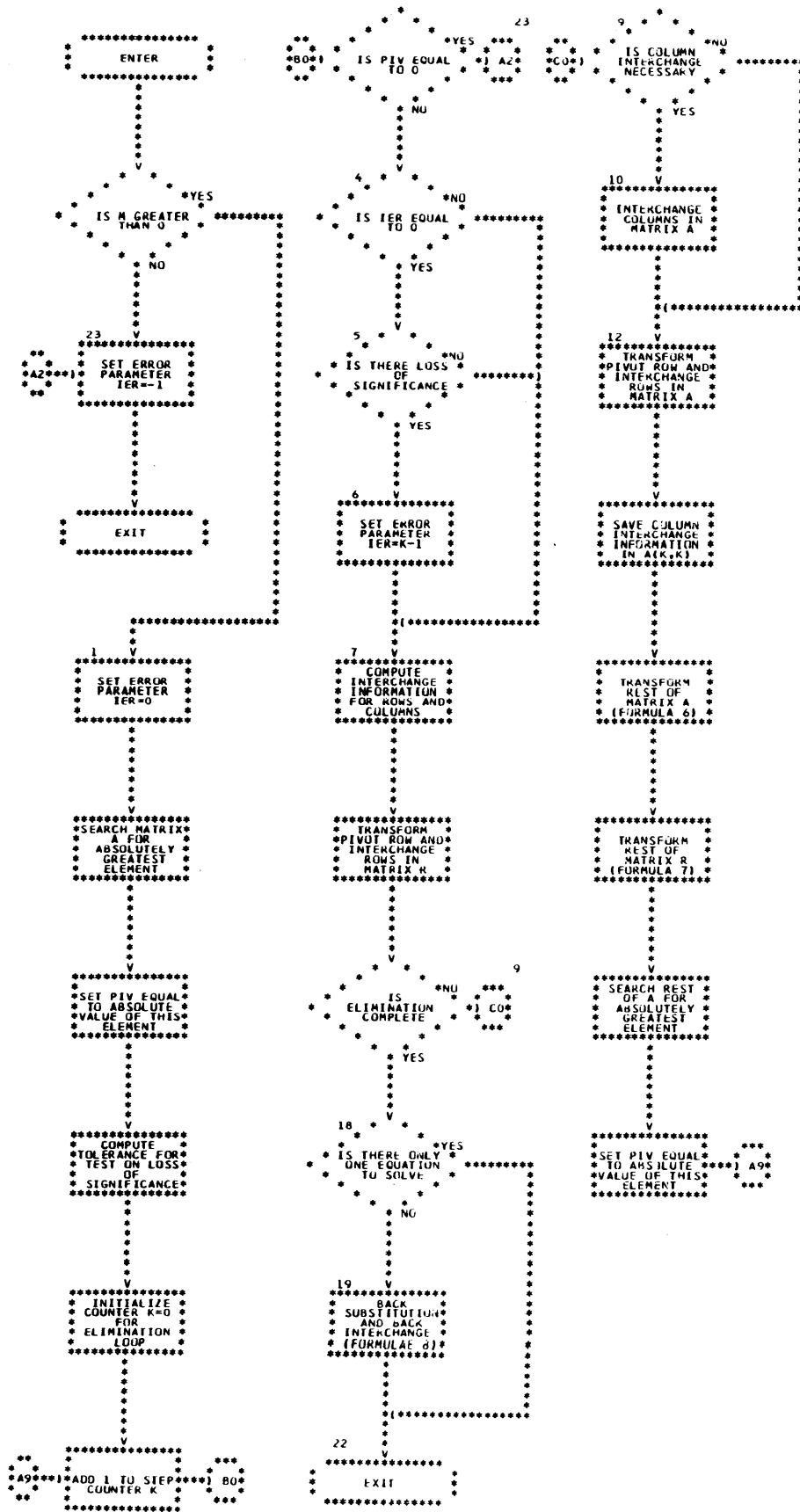




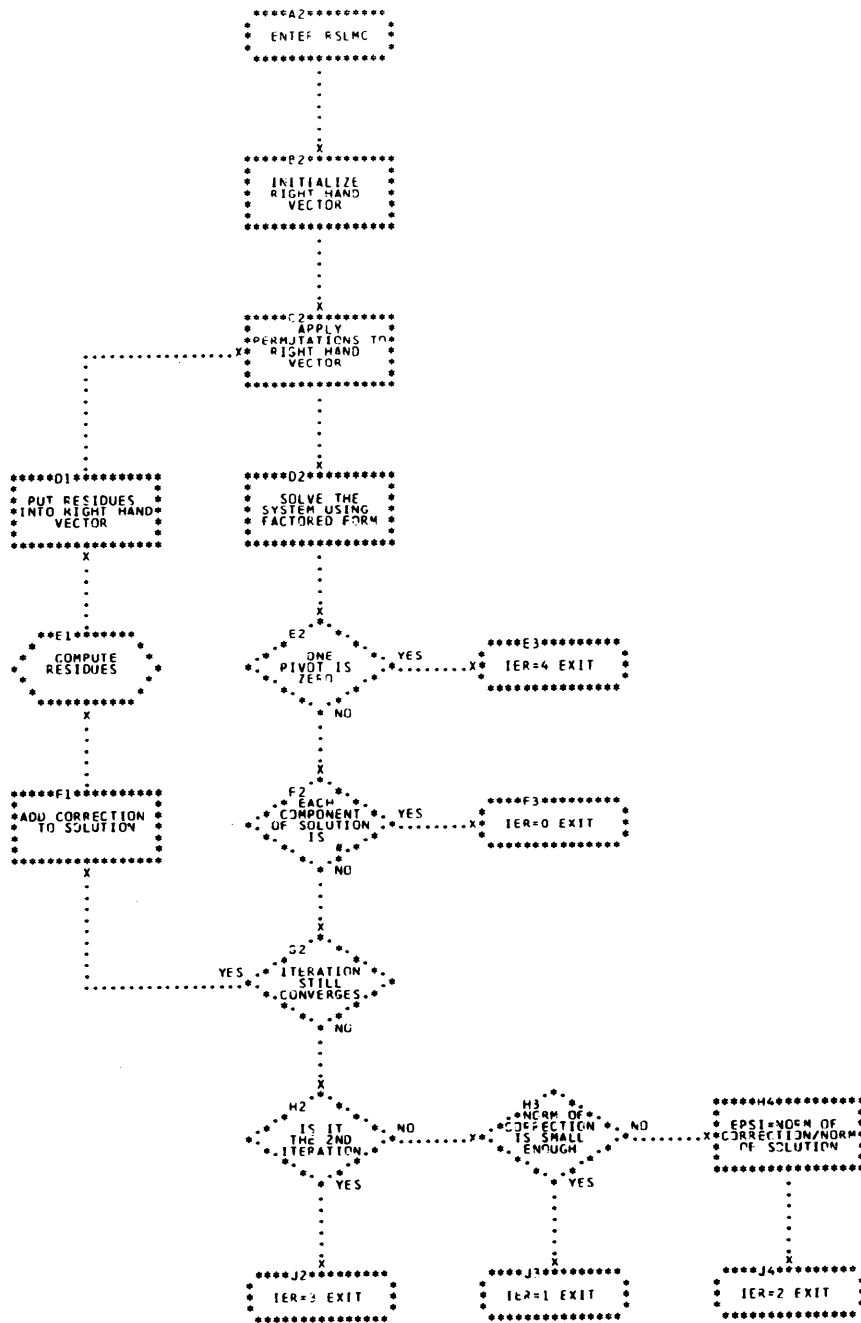


SUBROUTINE SIMC

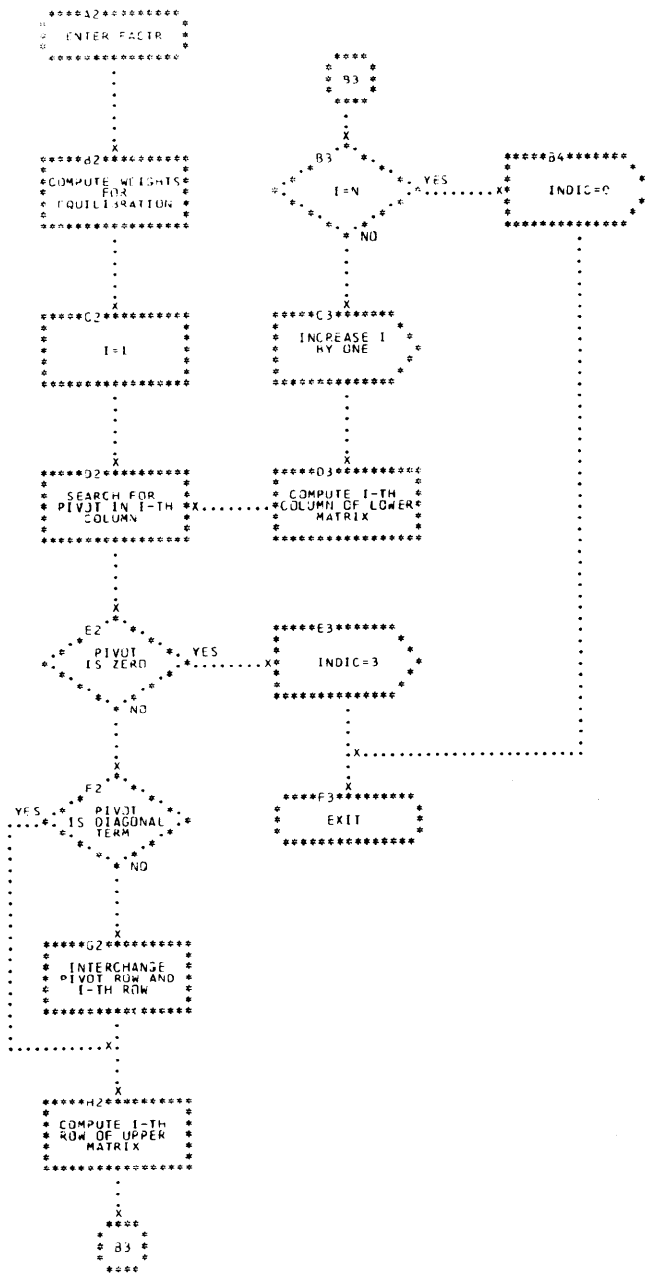


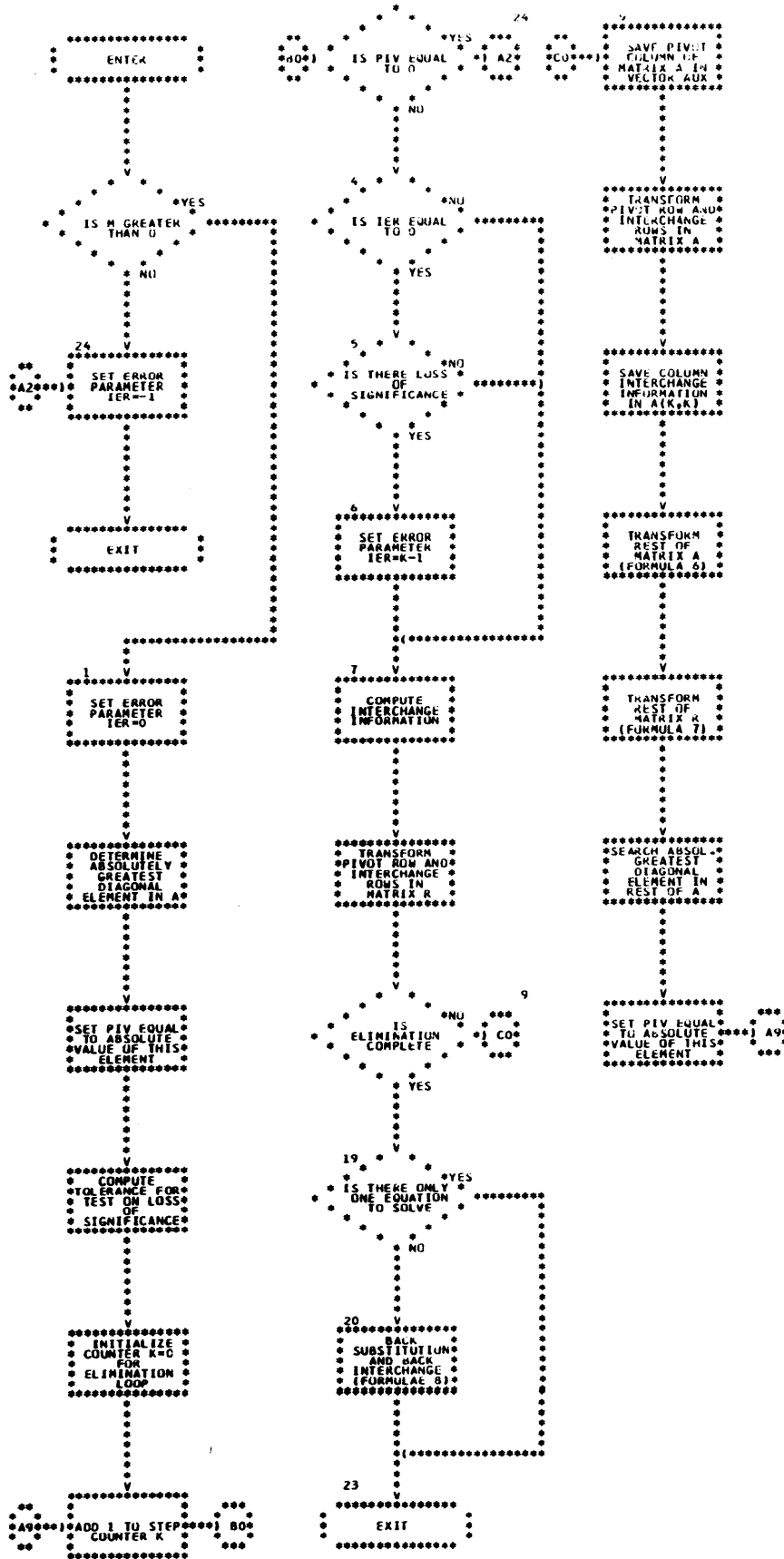


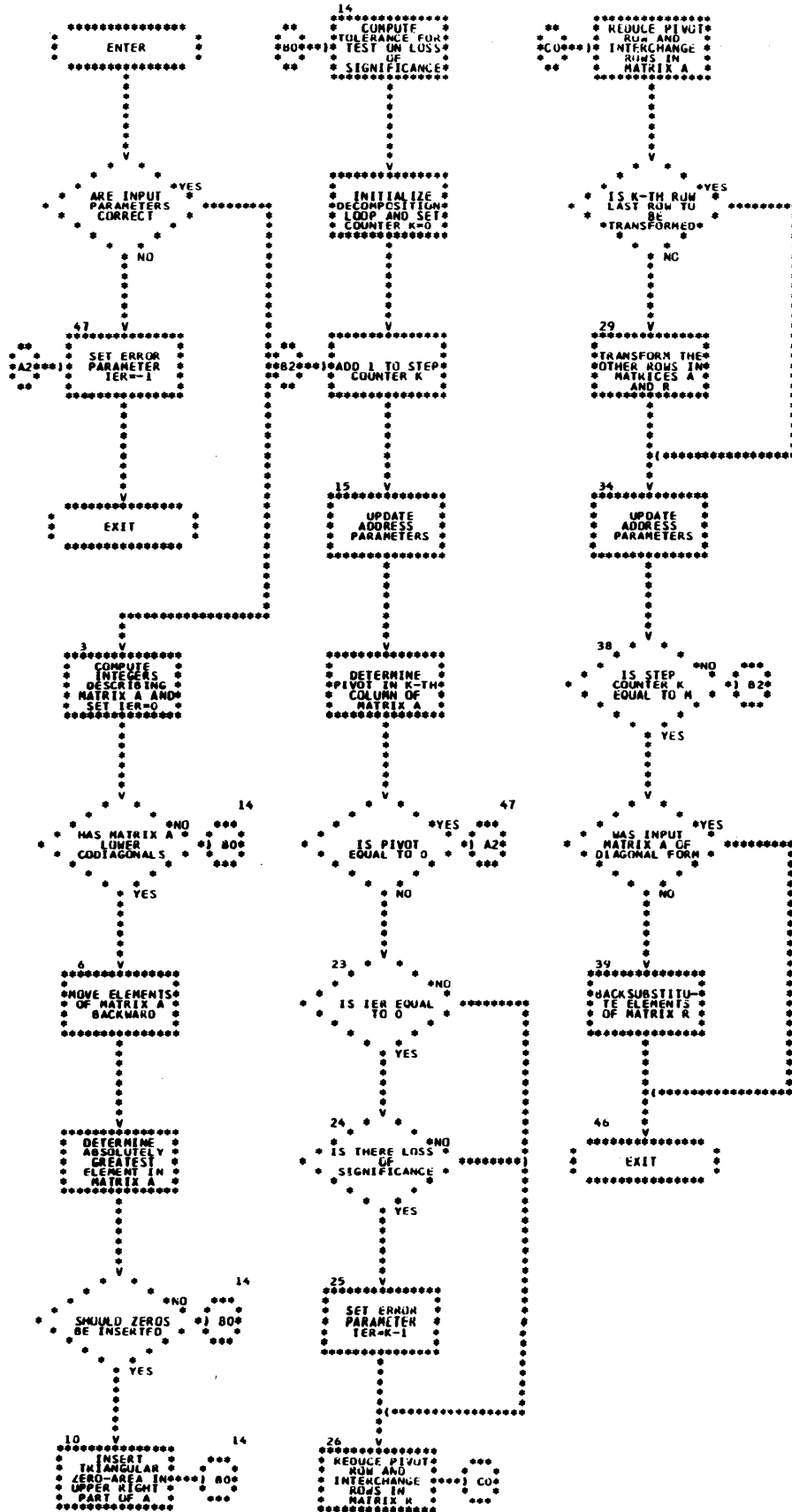
SUBROUTINE RSLMC



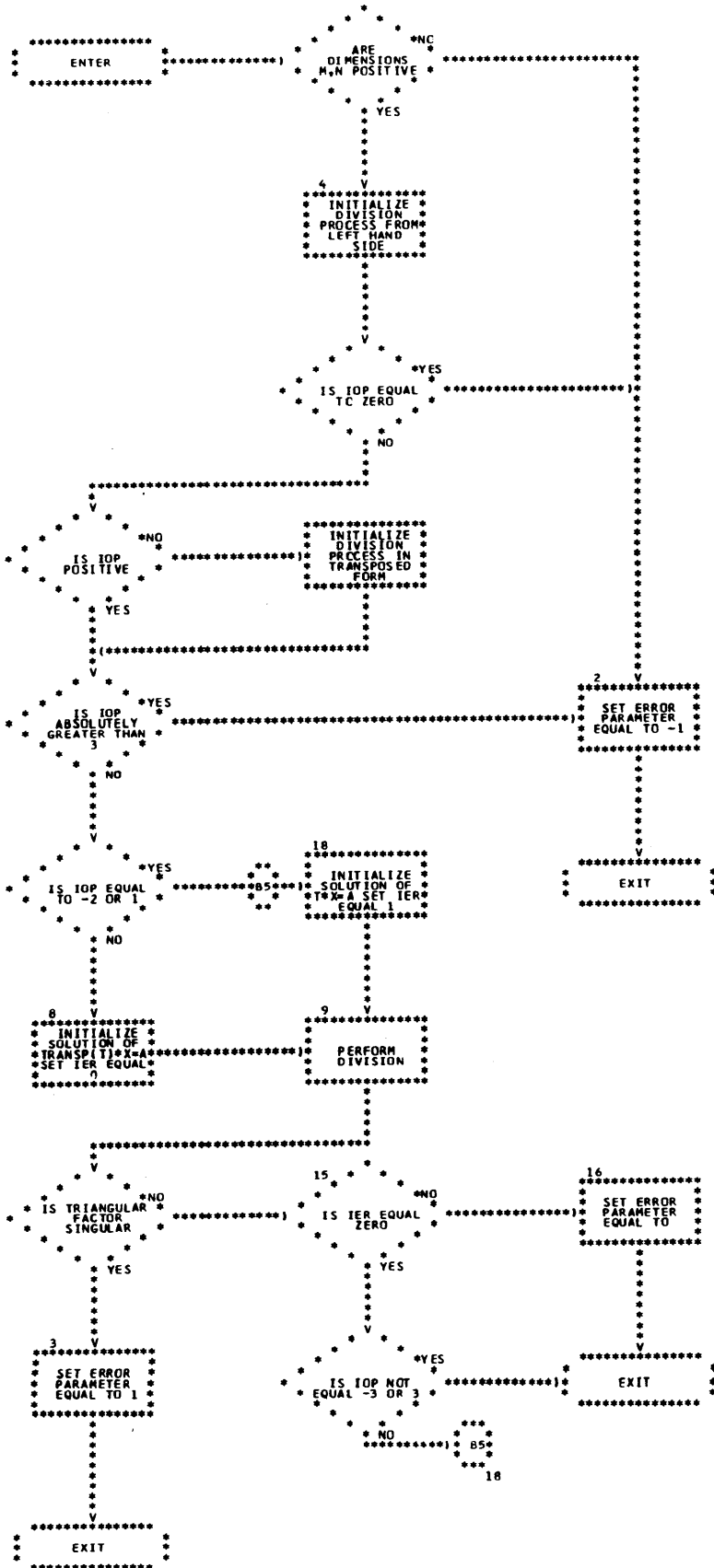
F2. ACCURATE ENOUGH

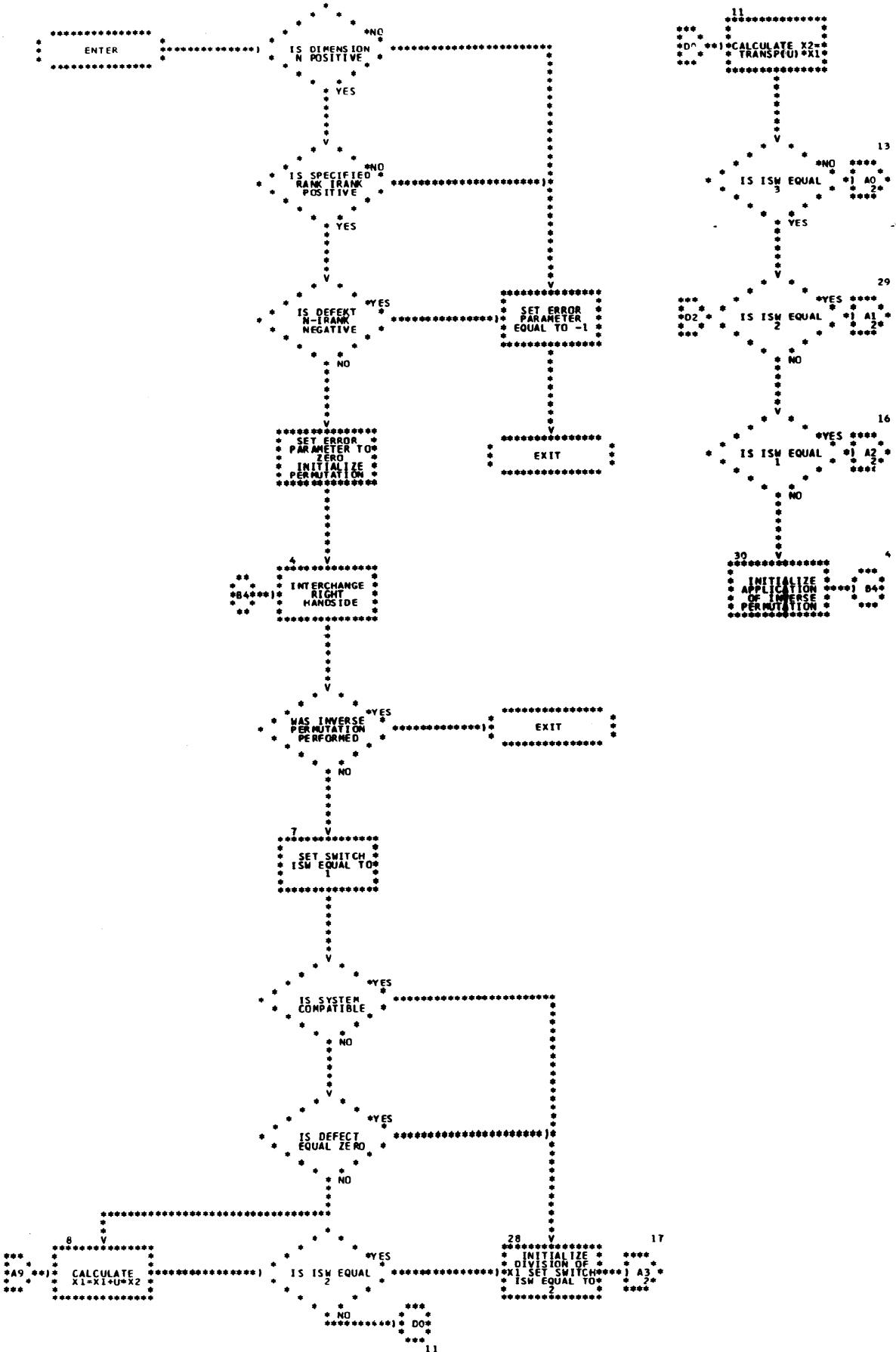


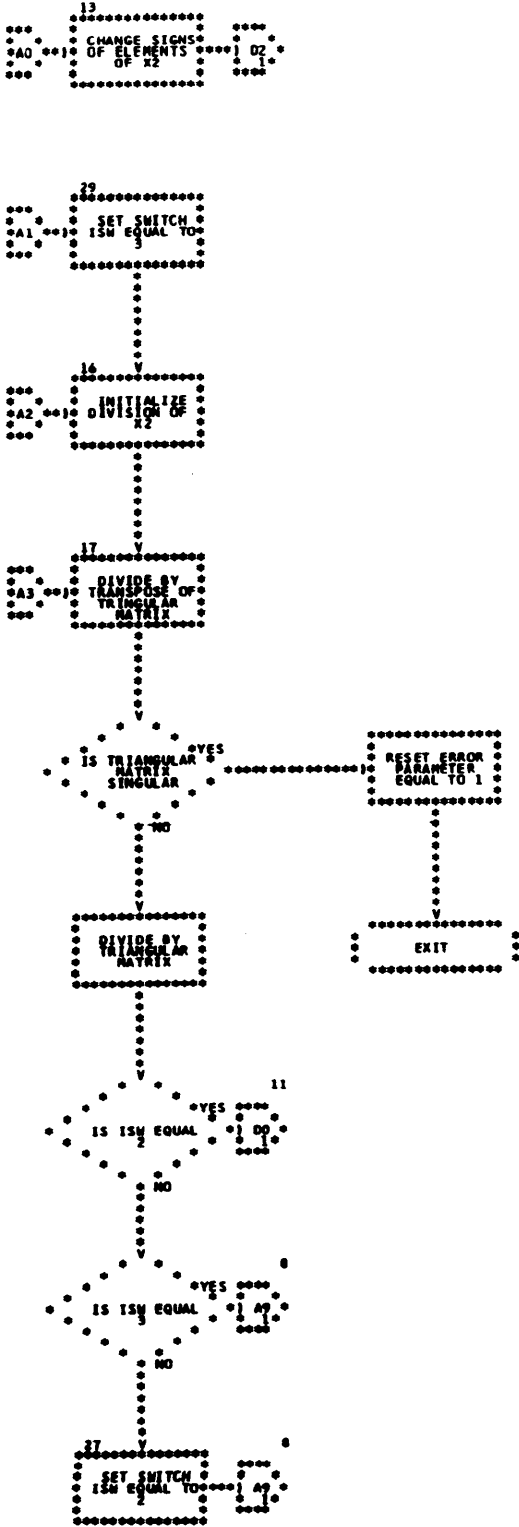


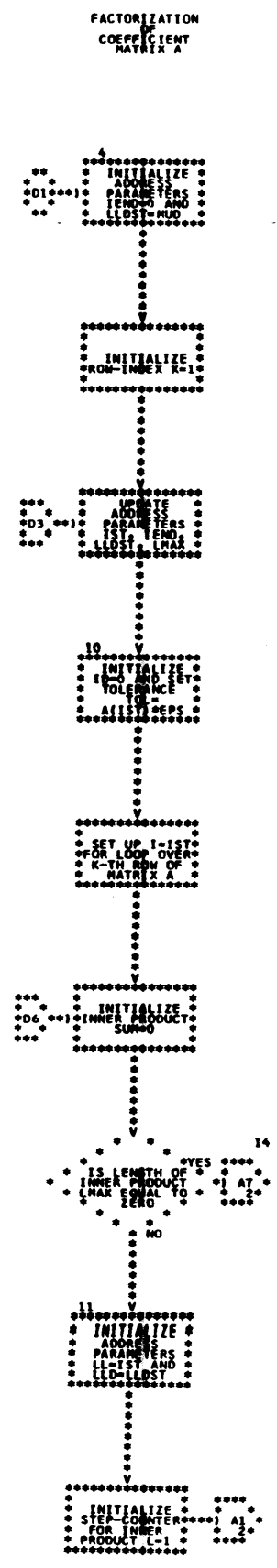
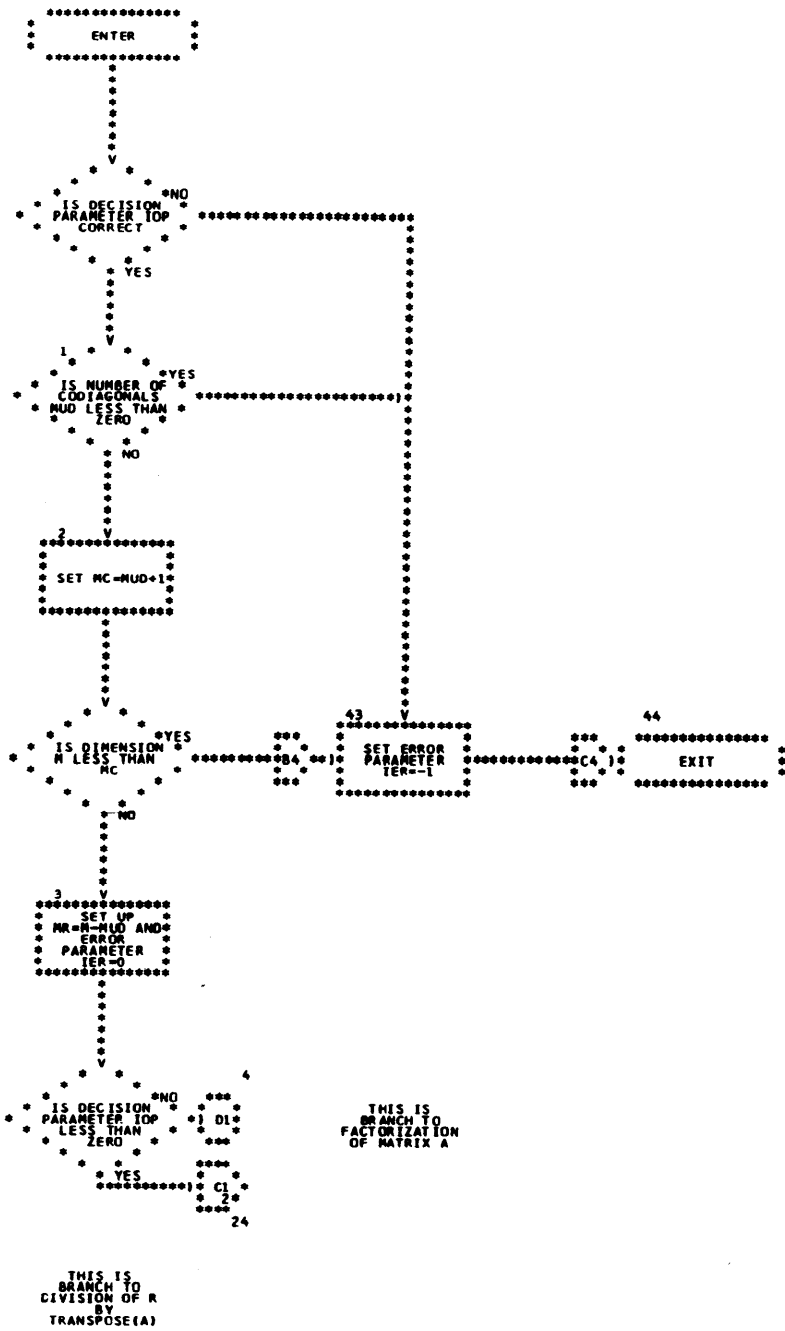


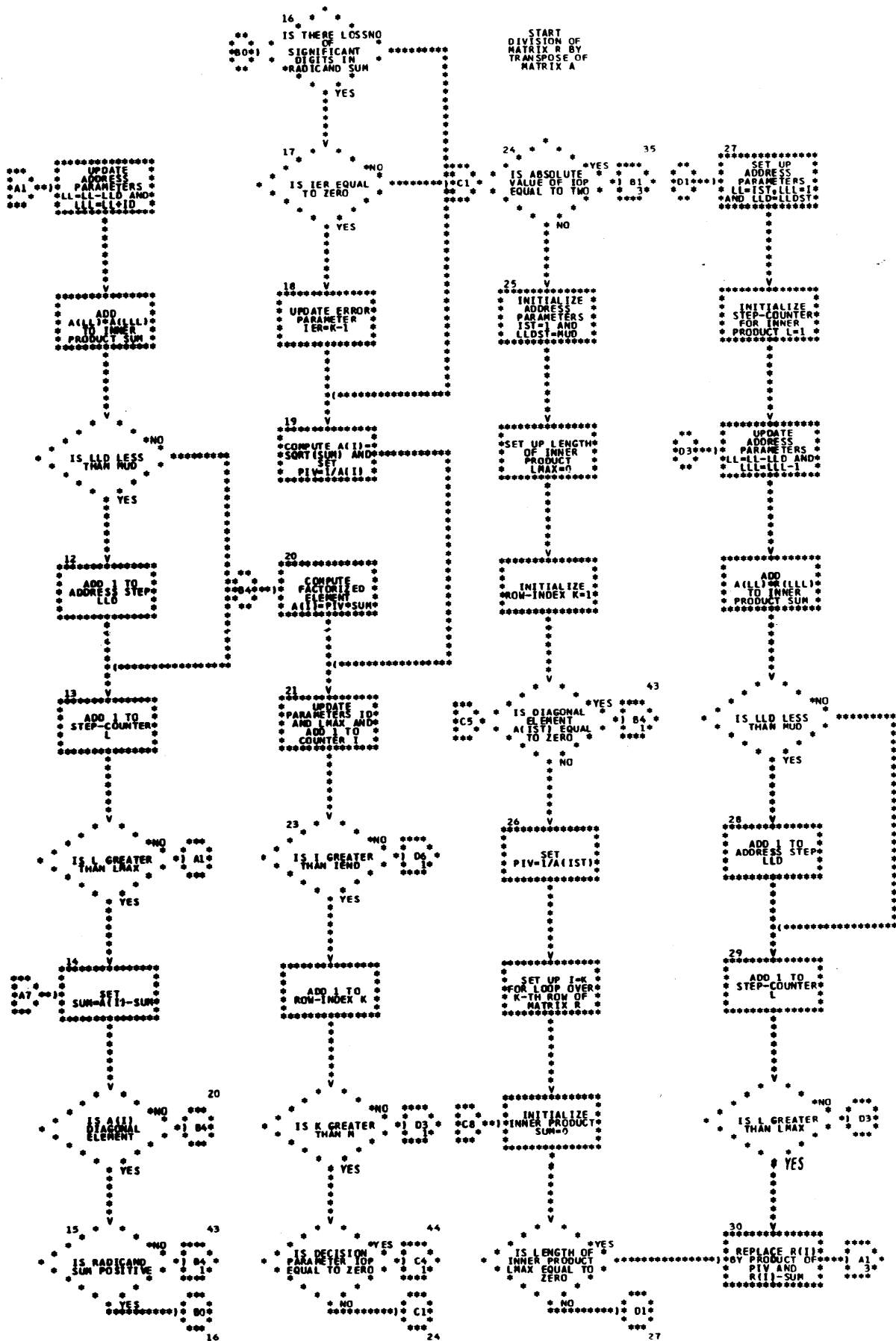
SUBROUTINES NTDS AND DMTDS



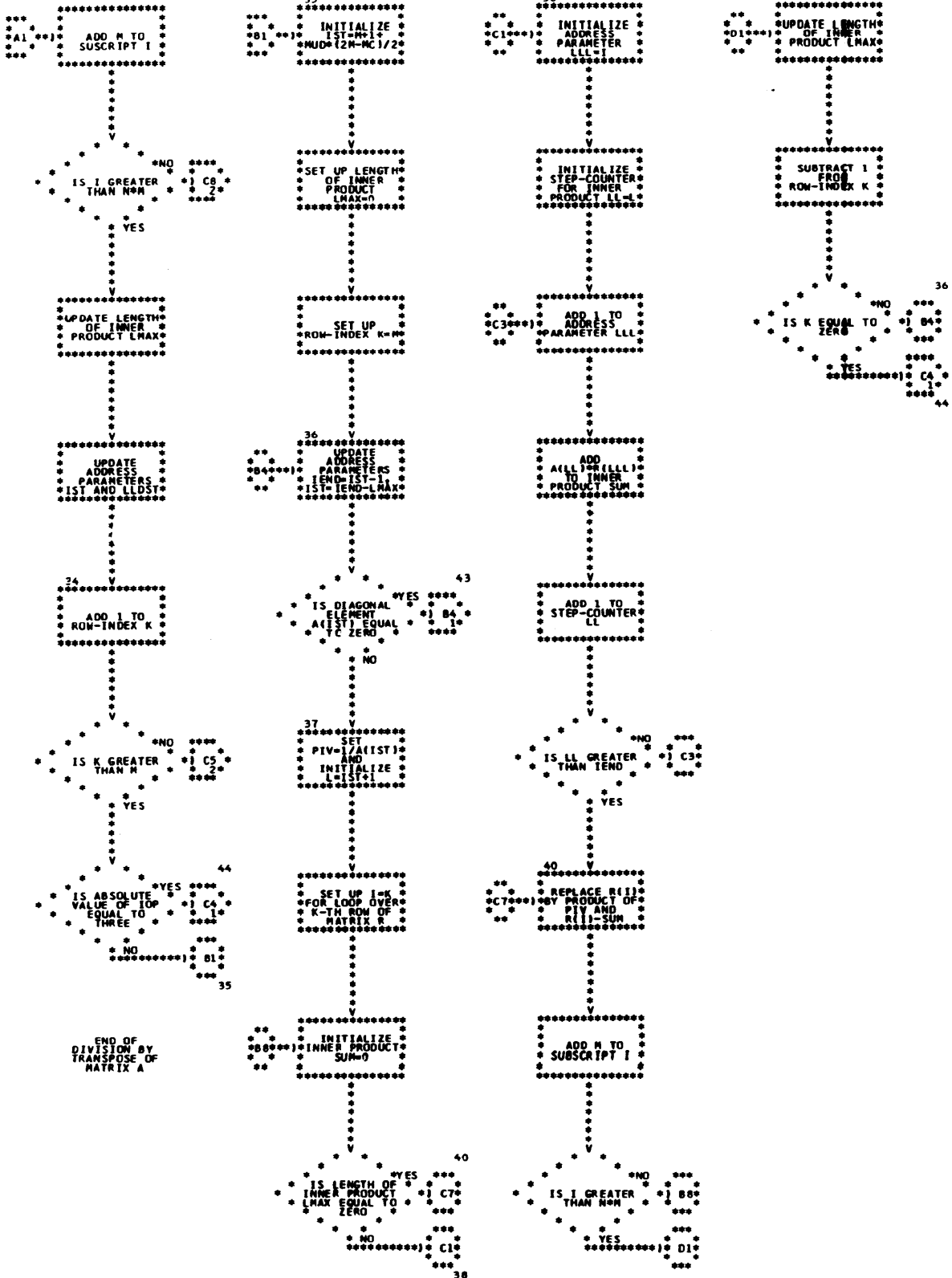


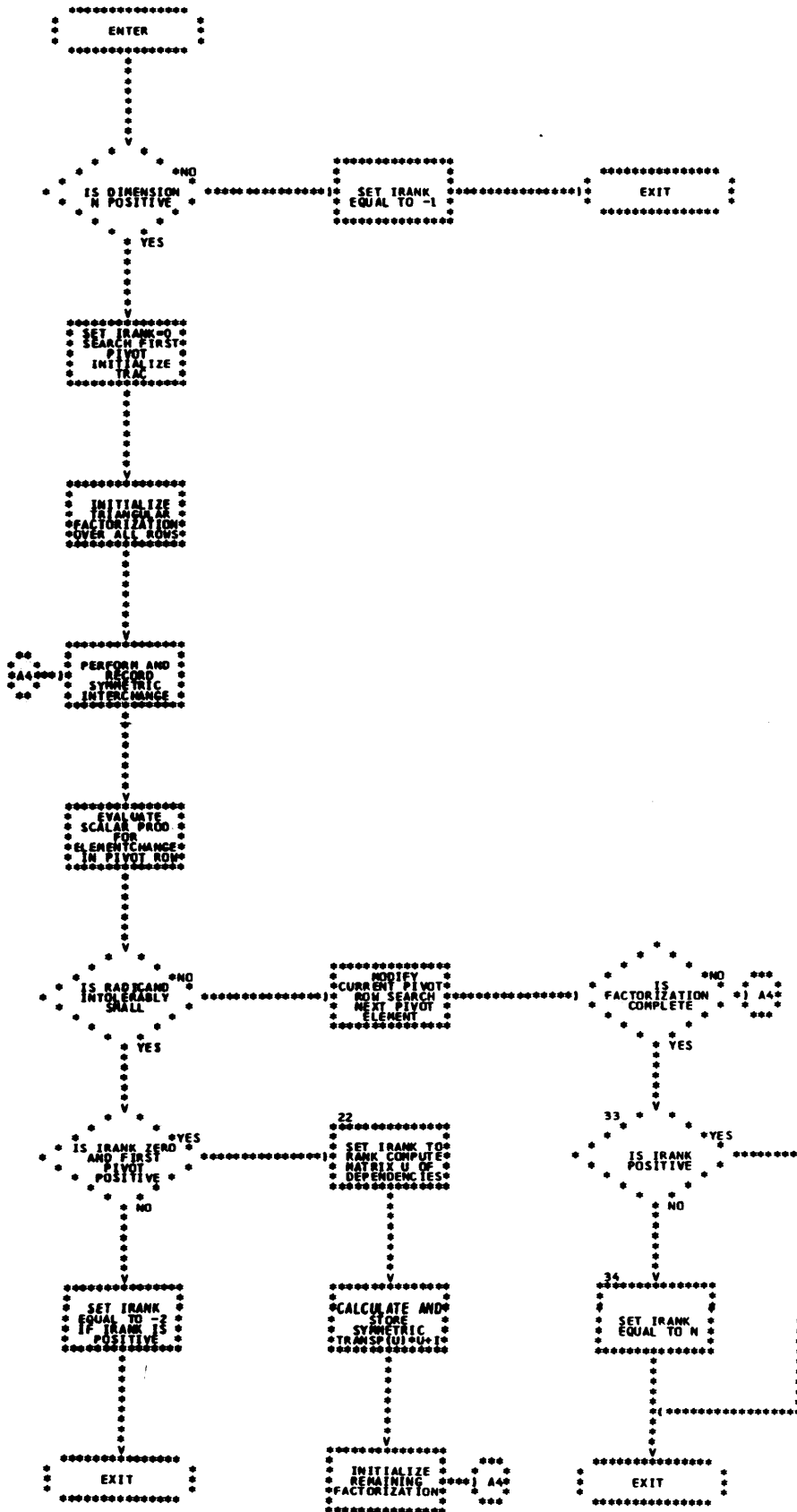


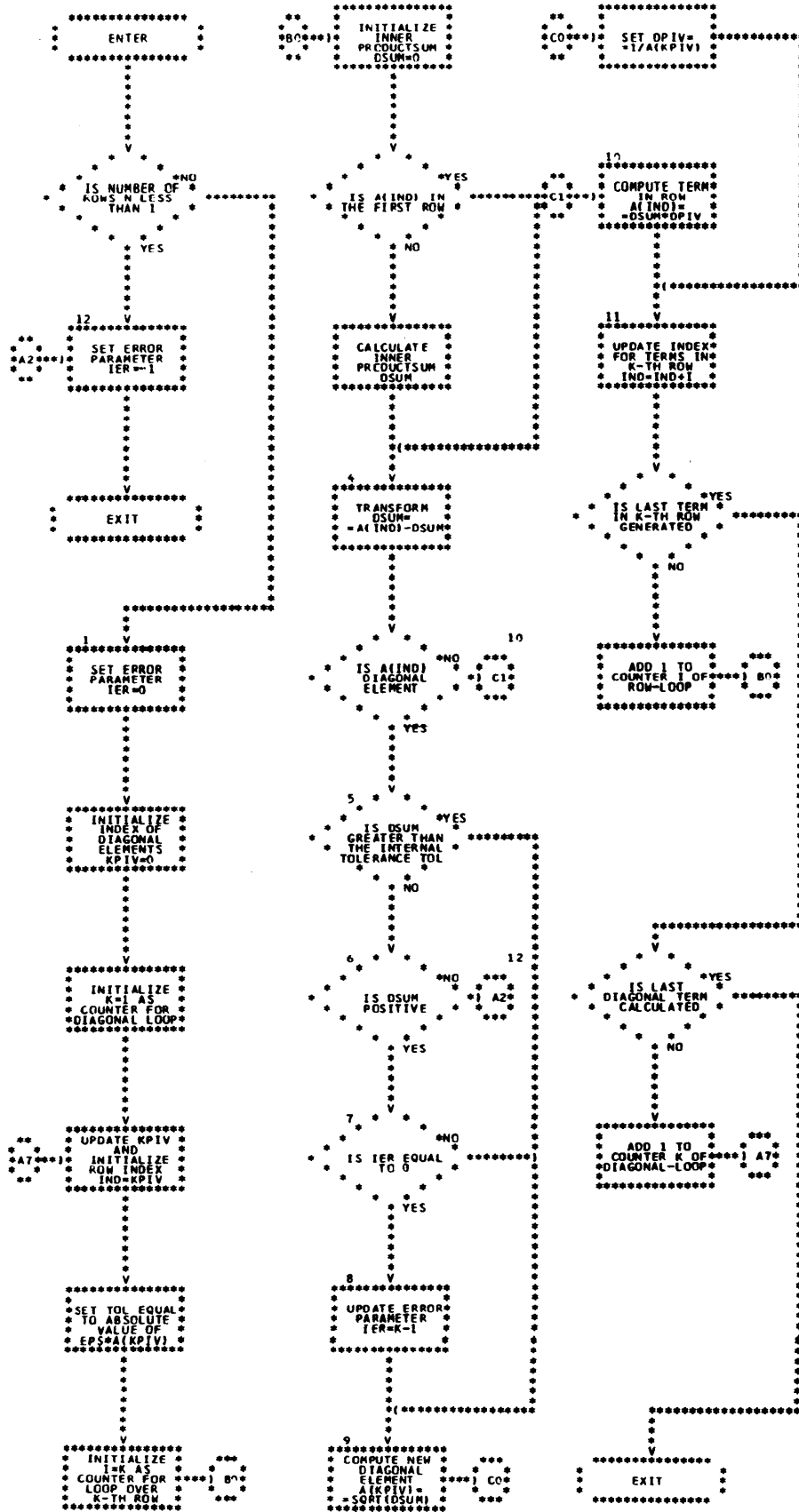


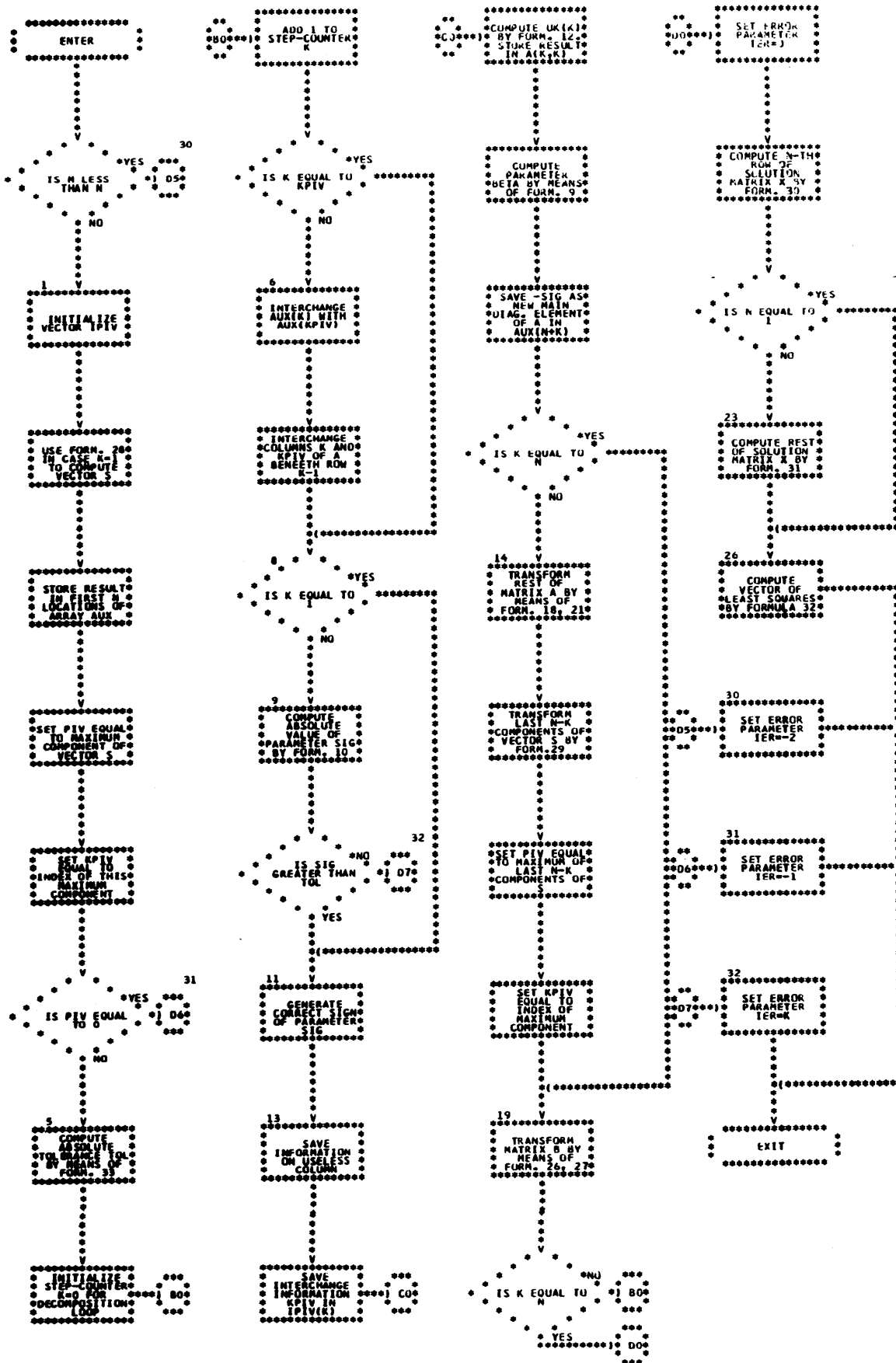


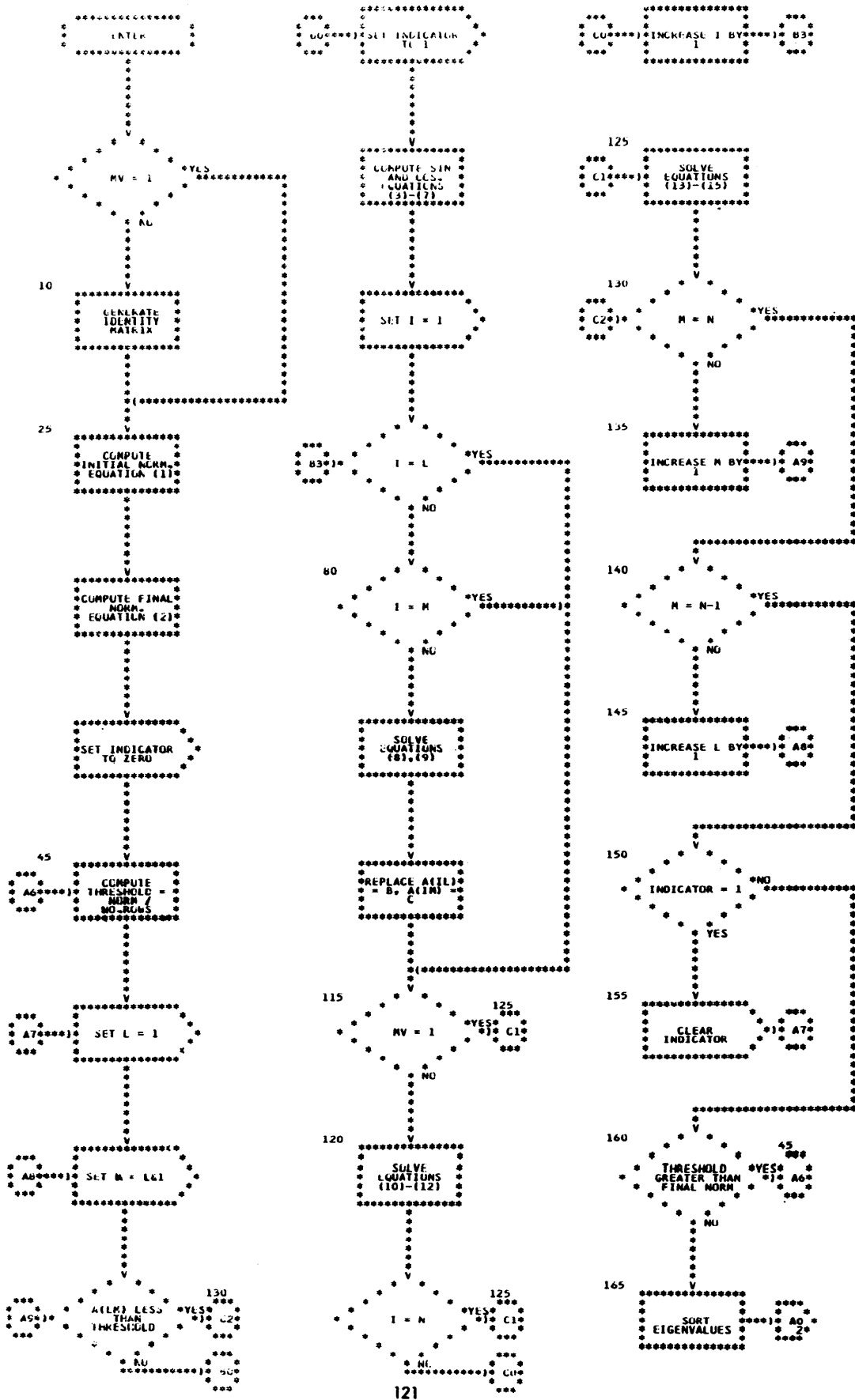
START
DIVISION OF
MATRIX R BY
MATRIX A

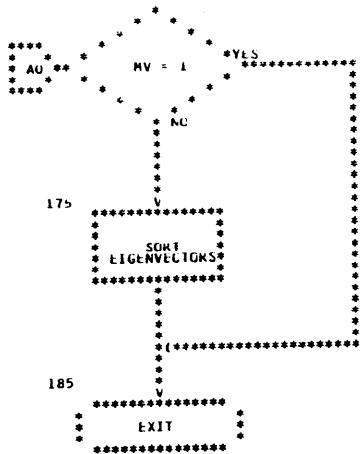










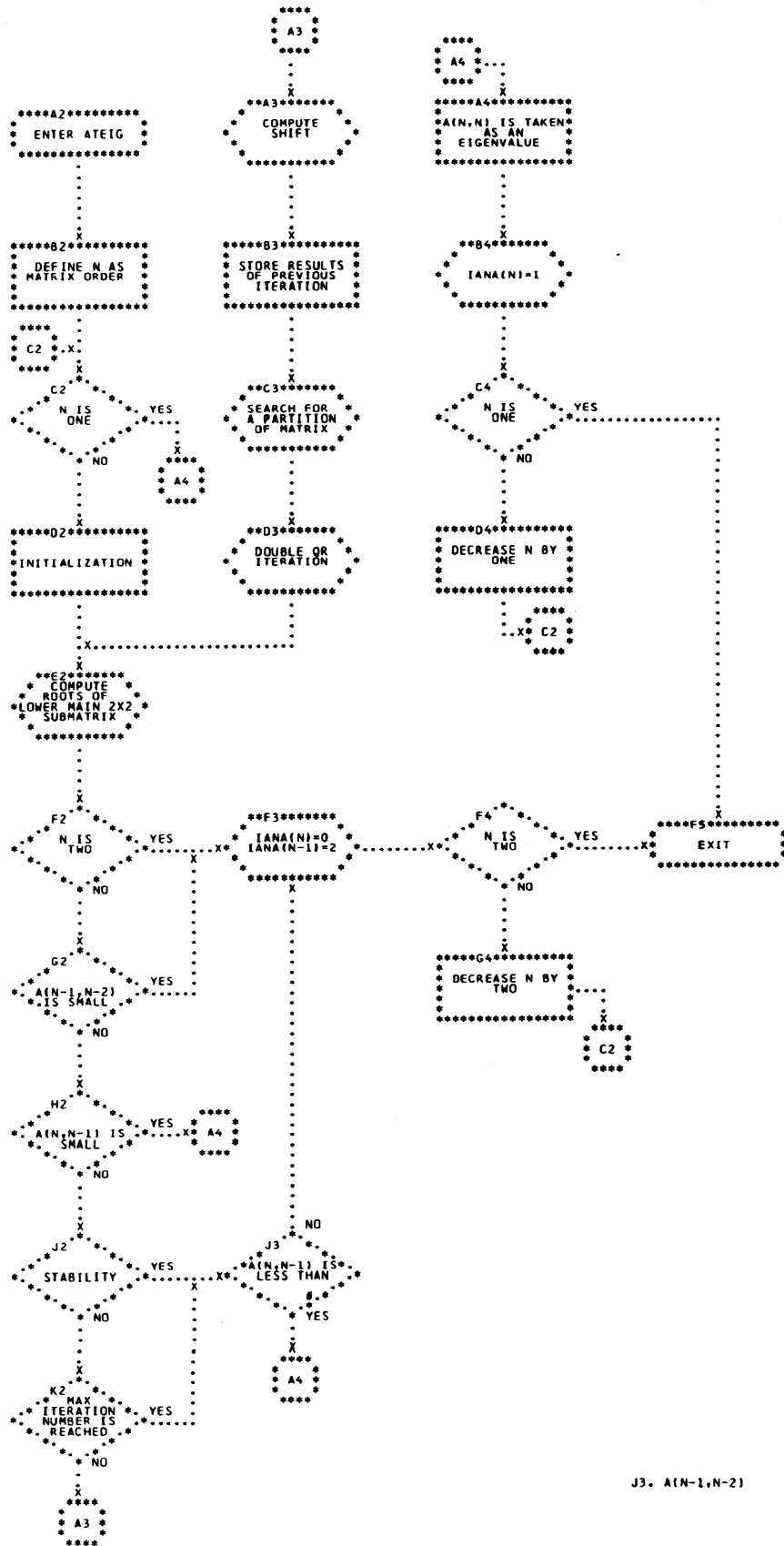



```

*****
* ENTER *
*****
V
*****
* EIGEN *
* EIGENVALUES *
* EIGENVECTOR *
*****
V
*****
* FORM RECIP. *
* OF SQUAREROOT *
* OF *
* EIGENVALUES *
* EQ. (1) *
*****
V
*****
* FORM *
*  $B^{(-1/2)}$  *
*****
V
*****
* FORM *
* SYMMETRIC *
* MATRIX S. EQ. *
* (2)-(3) *
*****
V
*****
* EIGEN *
* EIGENVALUES *
* EIGENVECTOR *
*****
V
*****
* NORMALIZE *
* EIGENVECTORS *
* EQ. (4)-(5) *
*****
V
*****
* EXIT *
*****

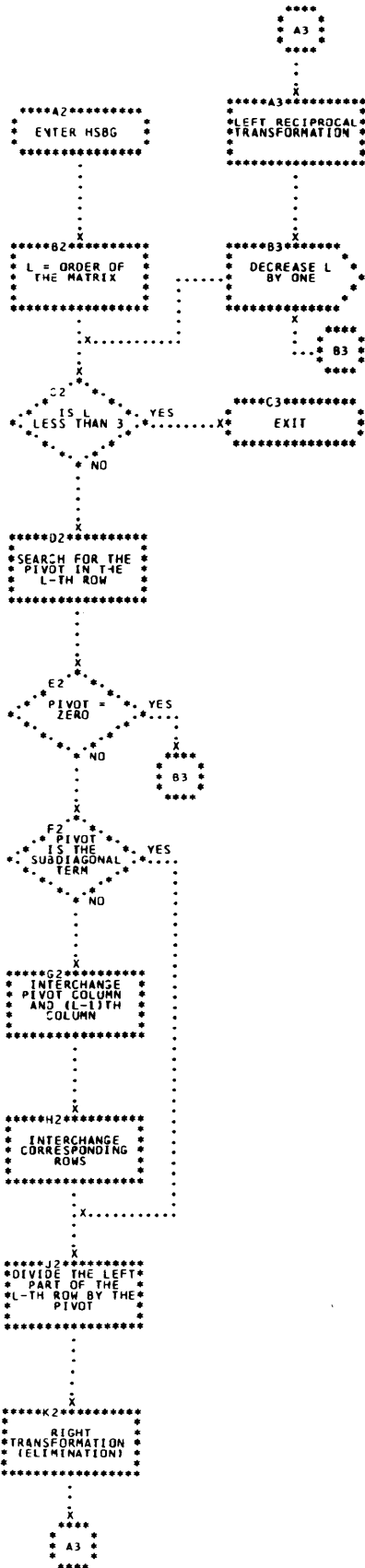
```

SUBROUTINE ATEIG



J3. A(N-1,N-2)

SUBROUTINE HSBG

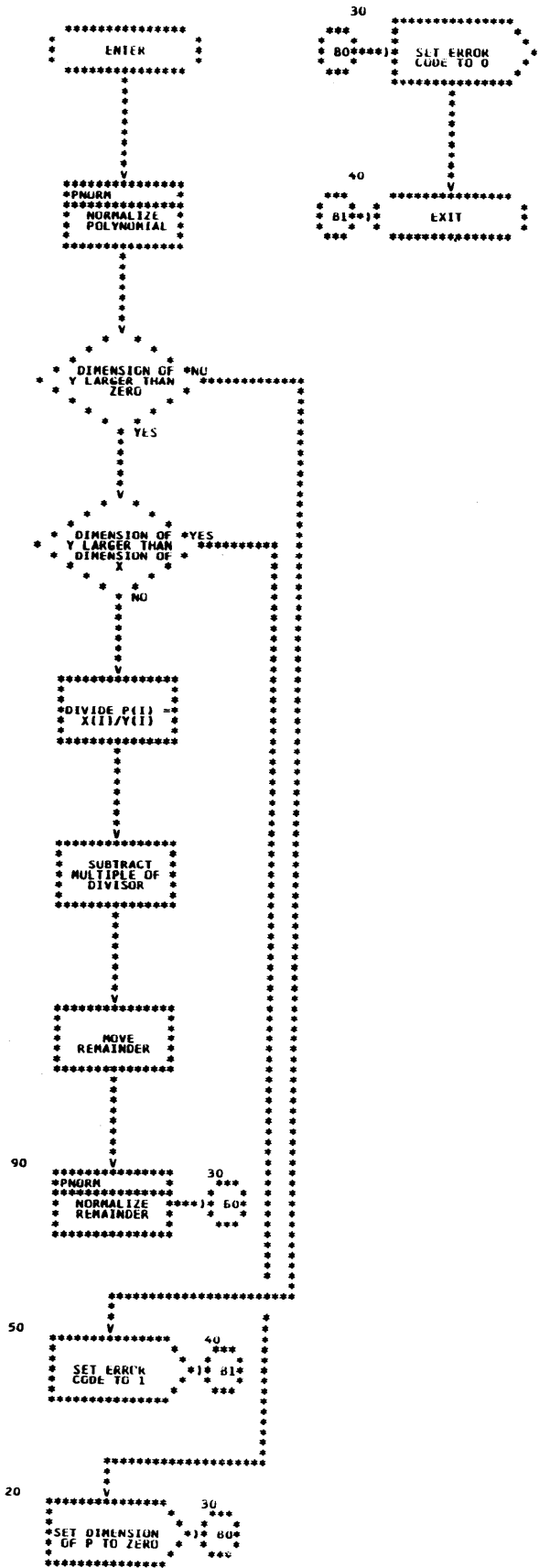


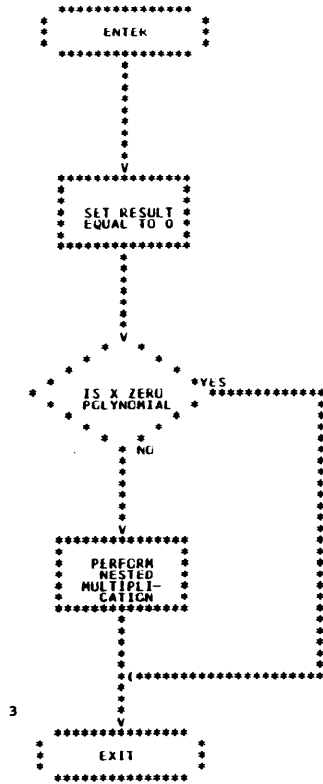
SUBROUTINE PMPY

1

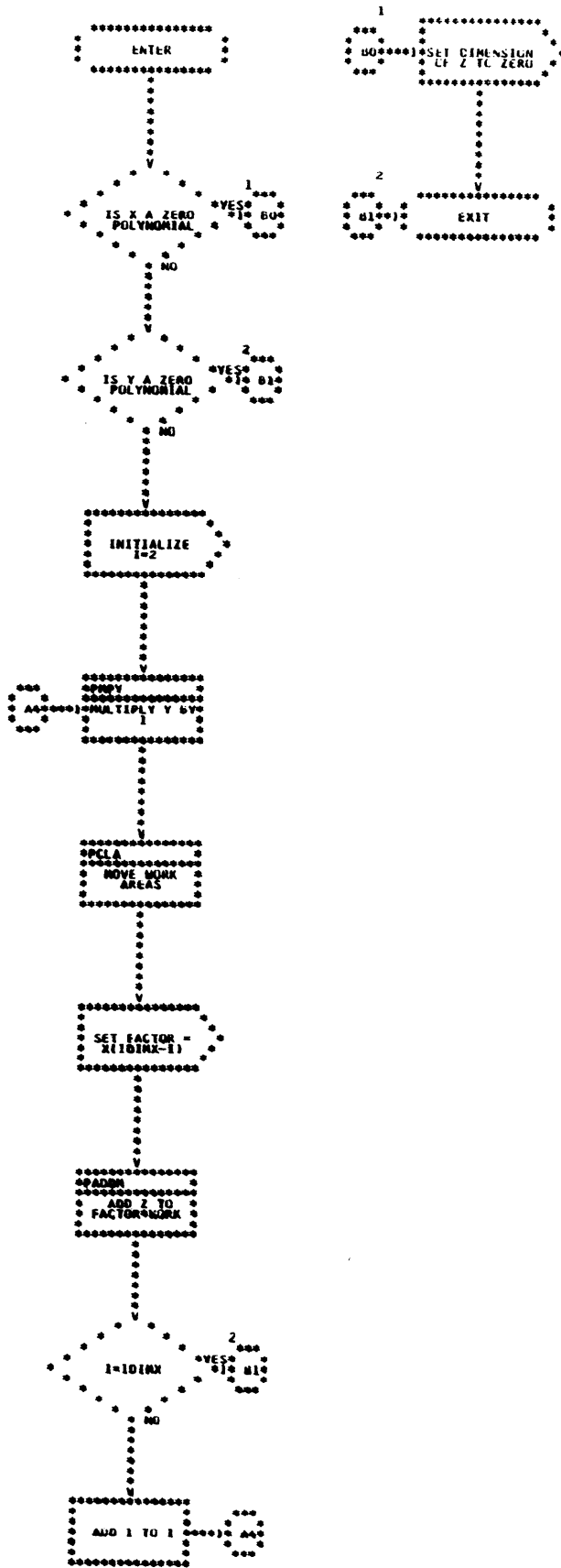


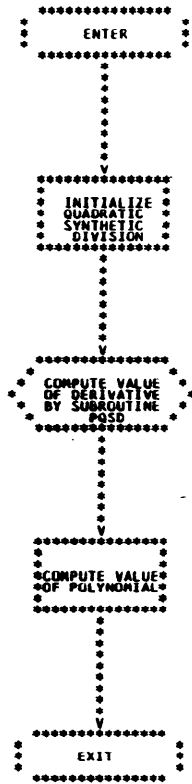
SUBROUTINE PDIV

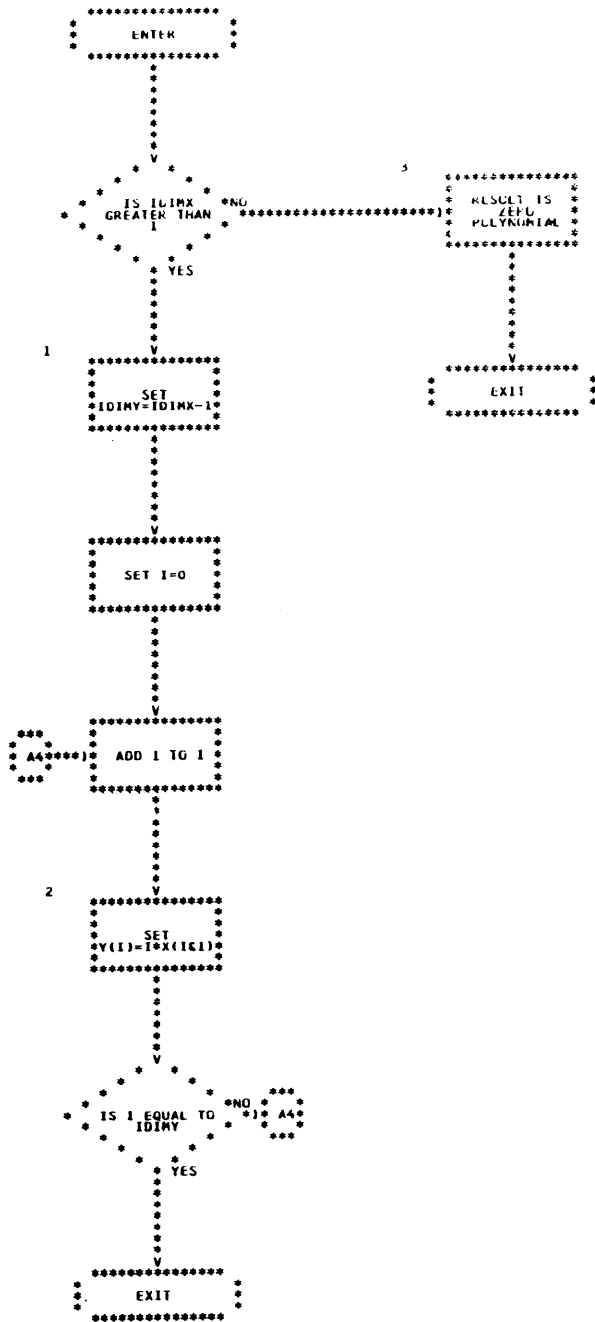


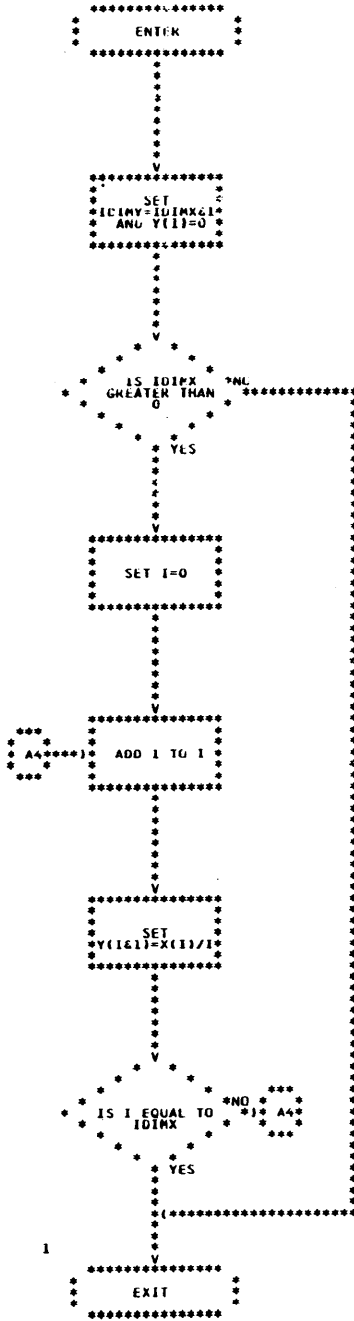


SUBROUTINE PVSUB

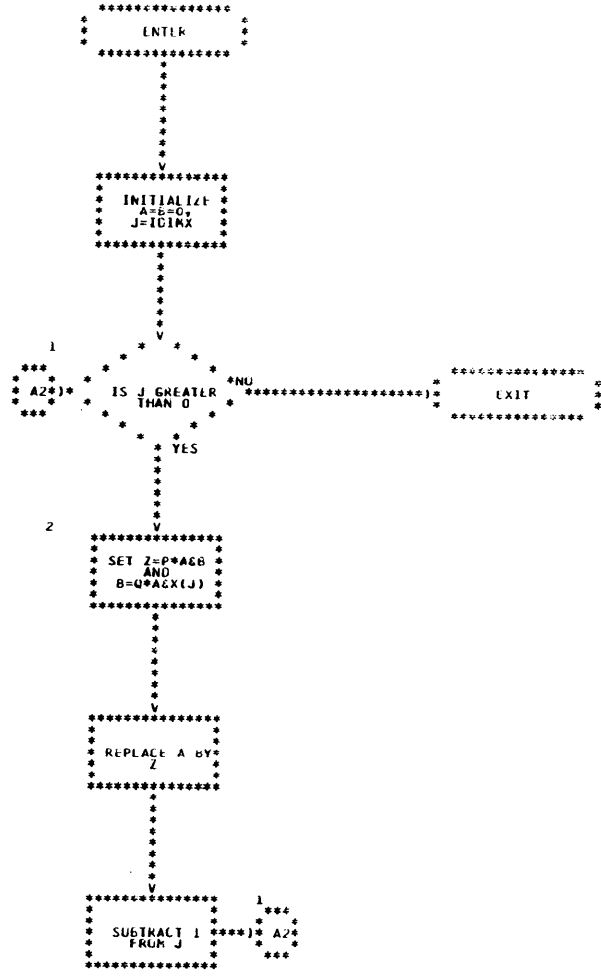






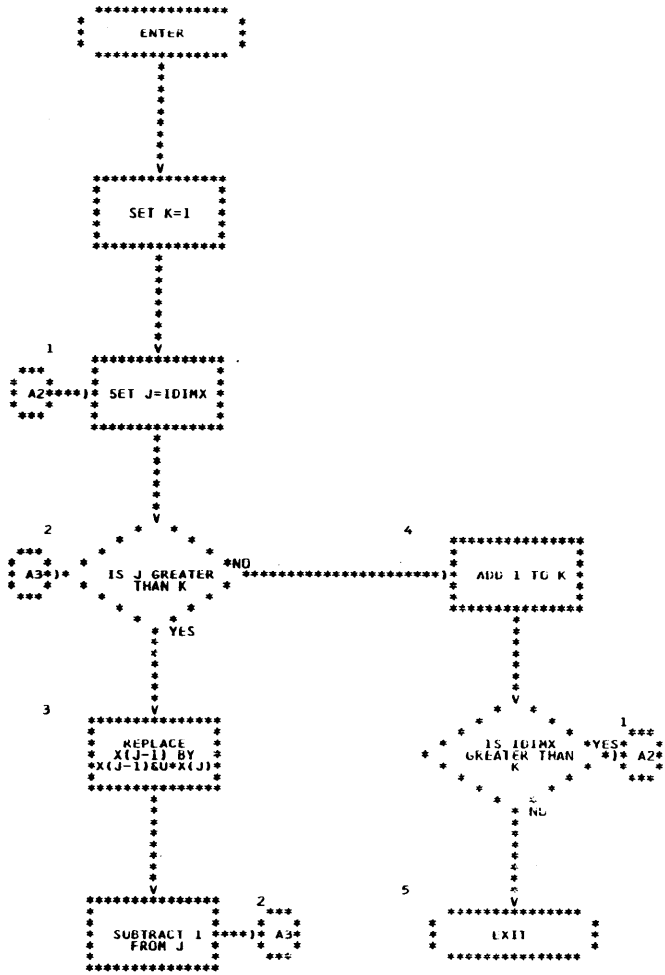


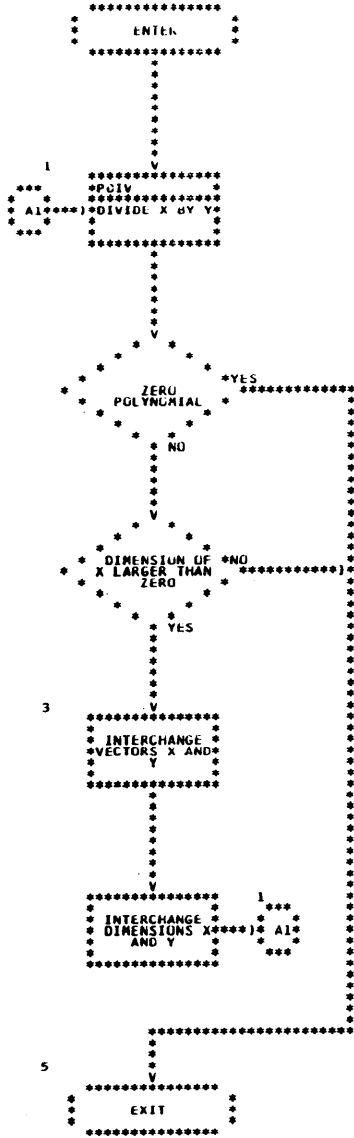
SUBROUTINE PG50

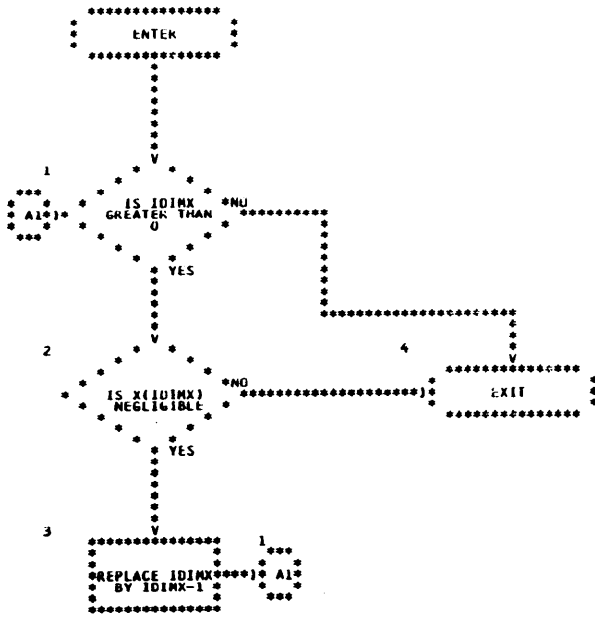


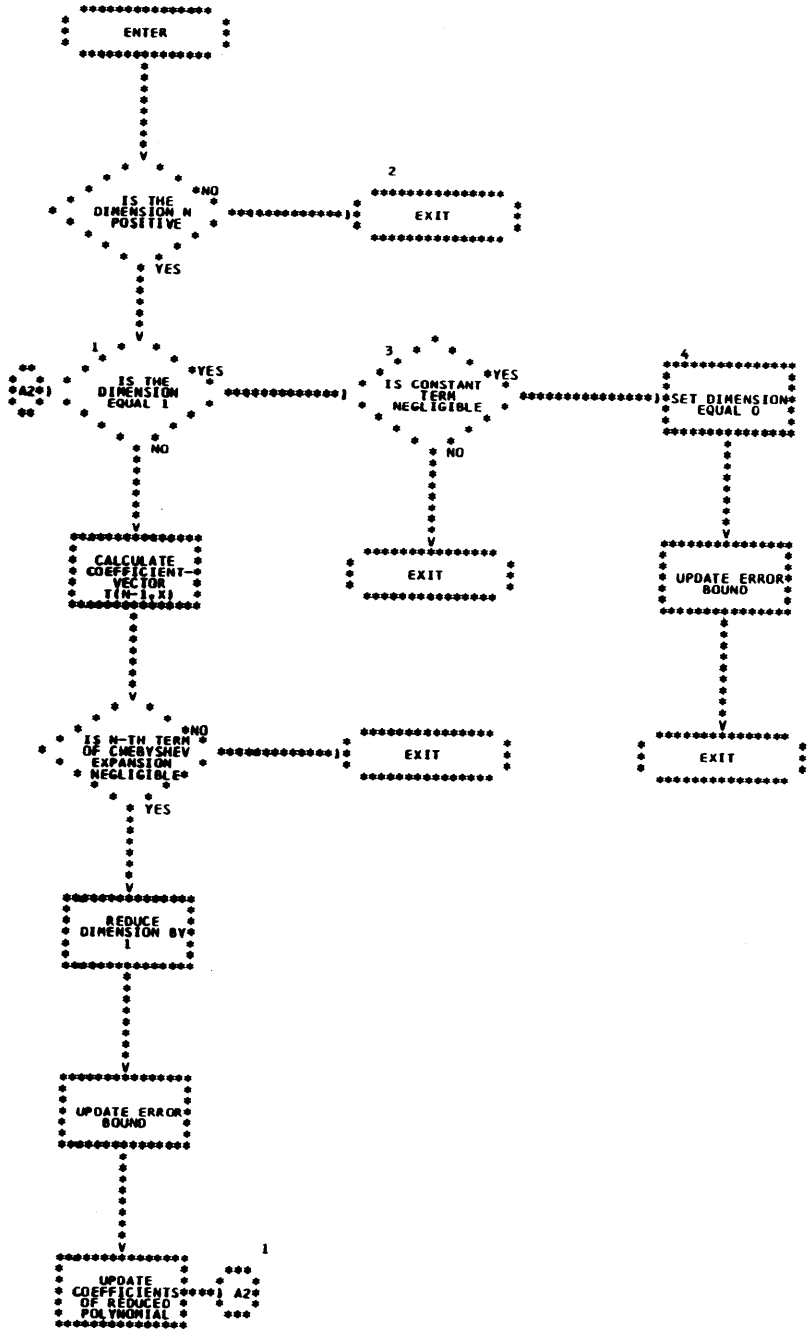
SUBROUTINE PCLD

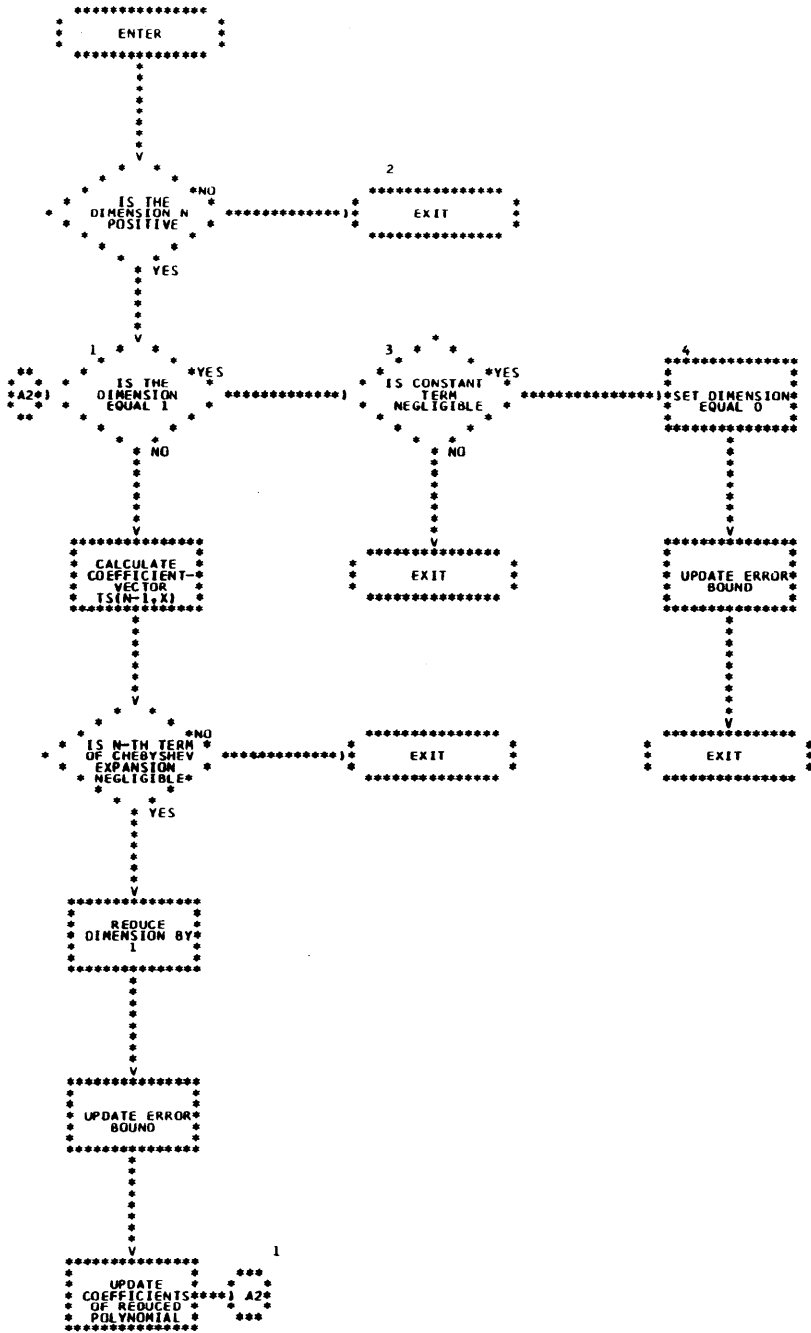
1

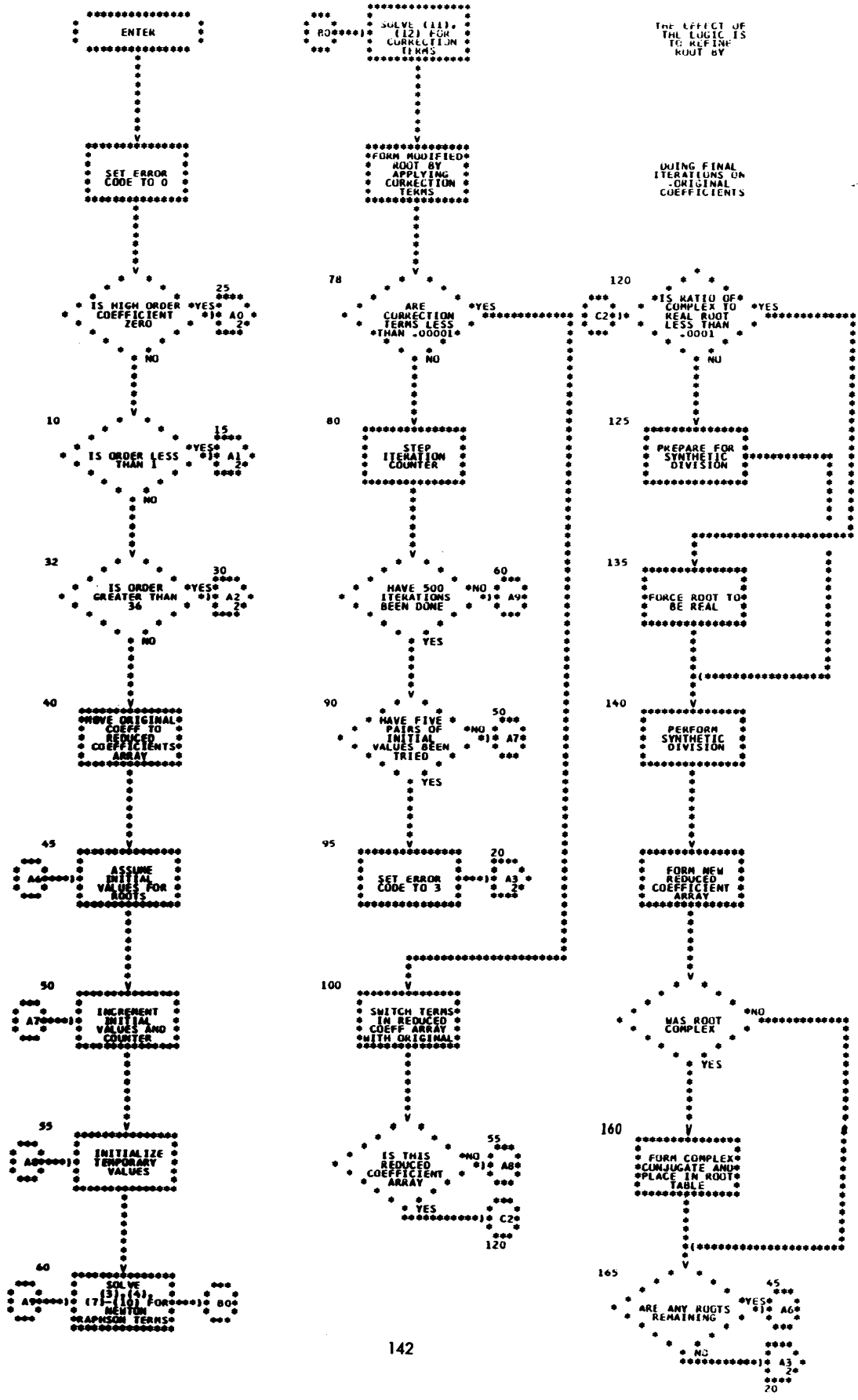


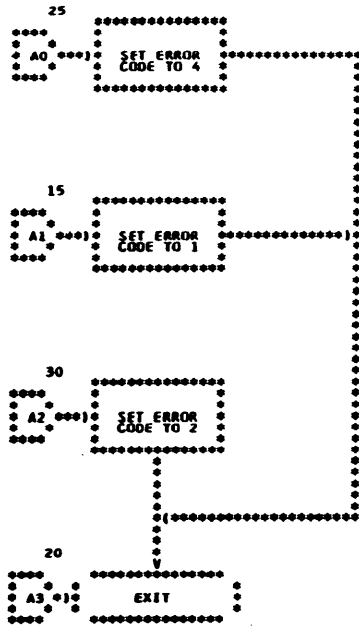


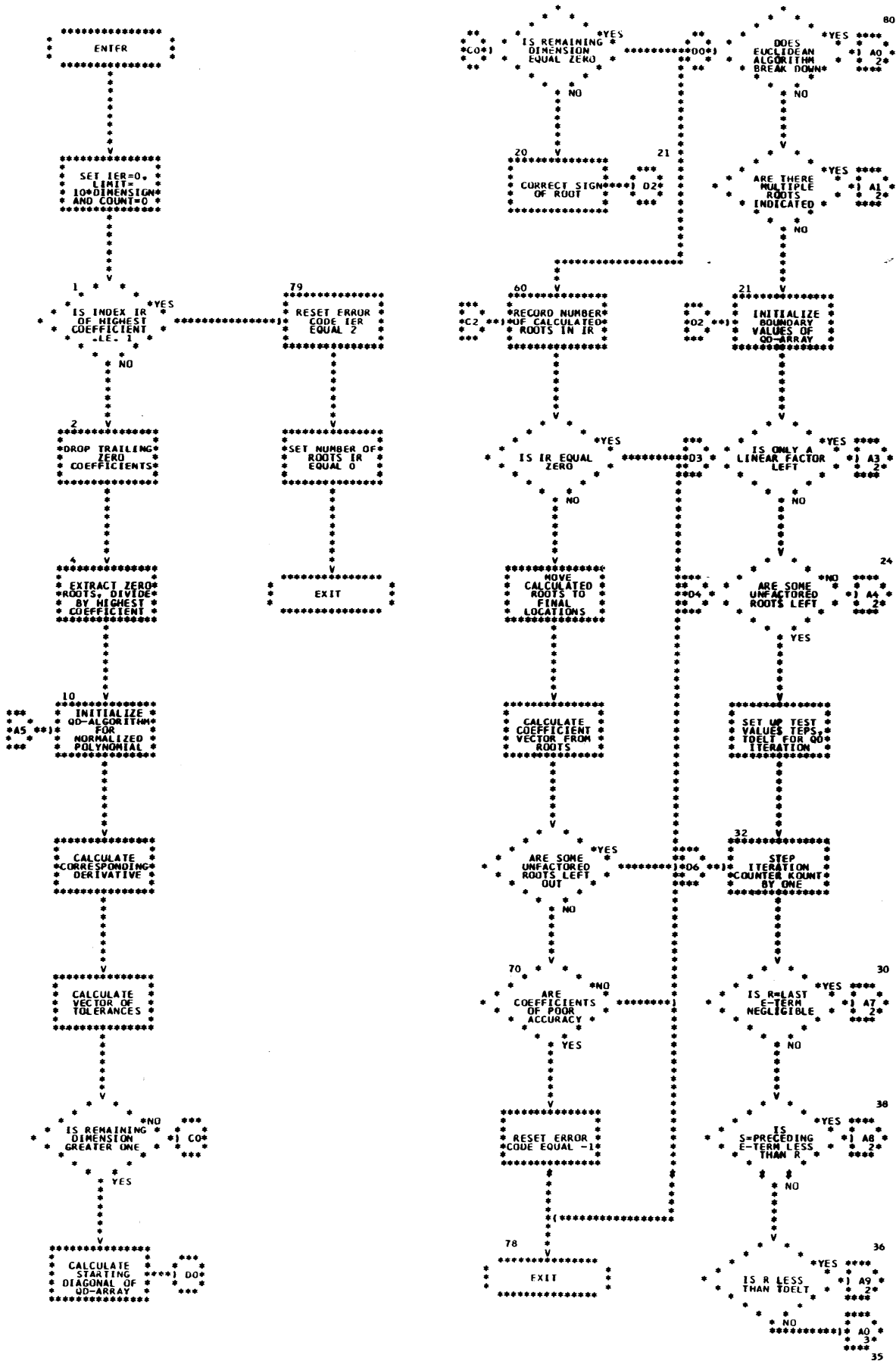


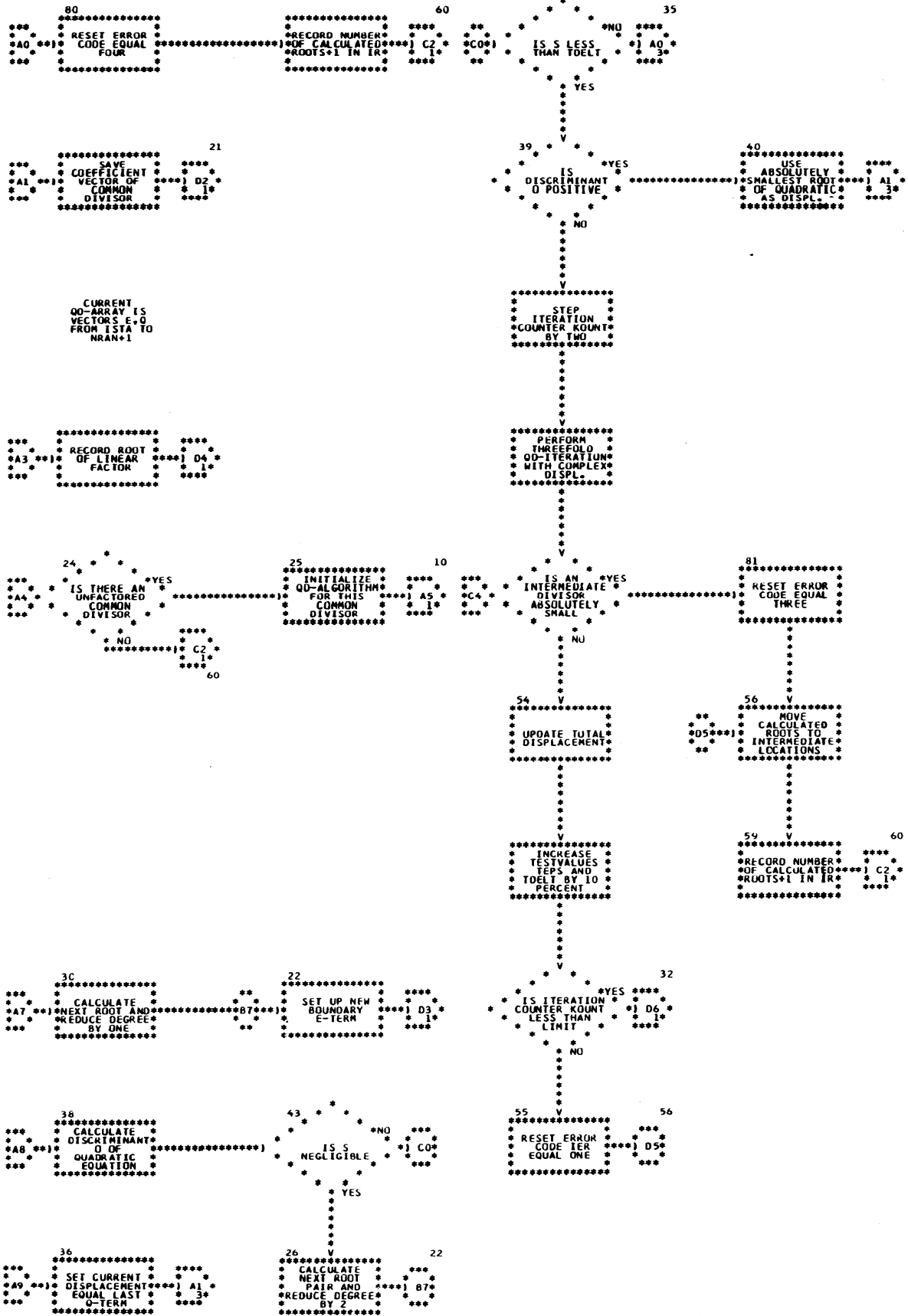


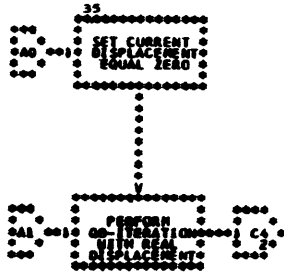


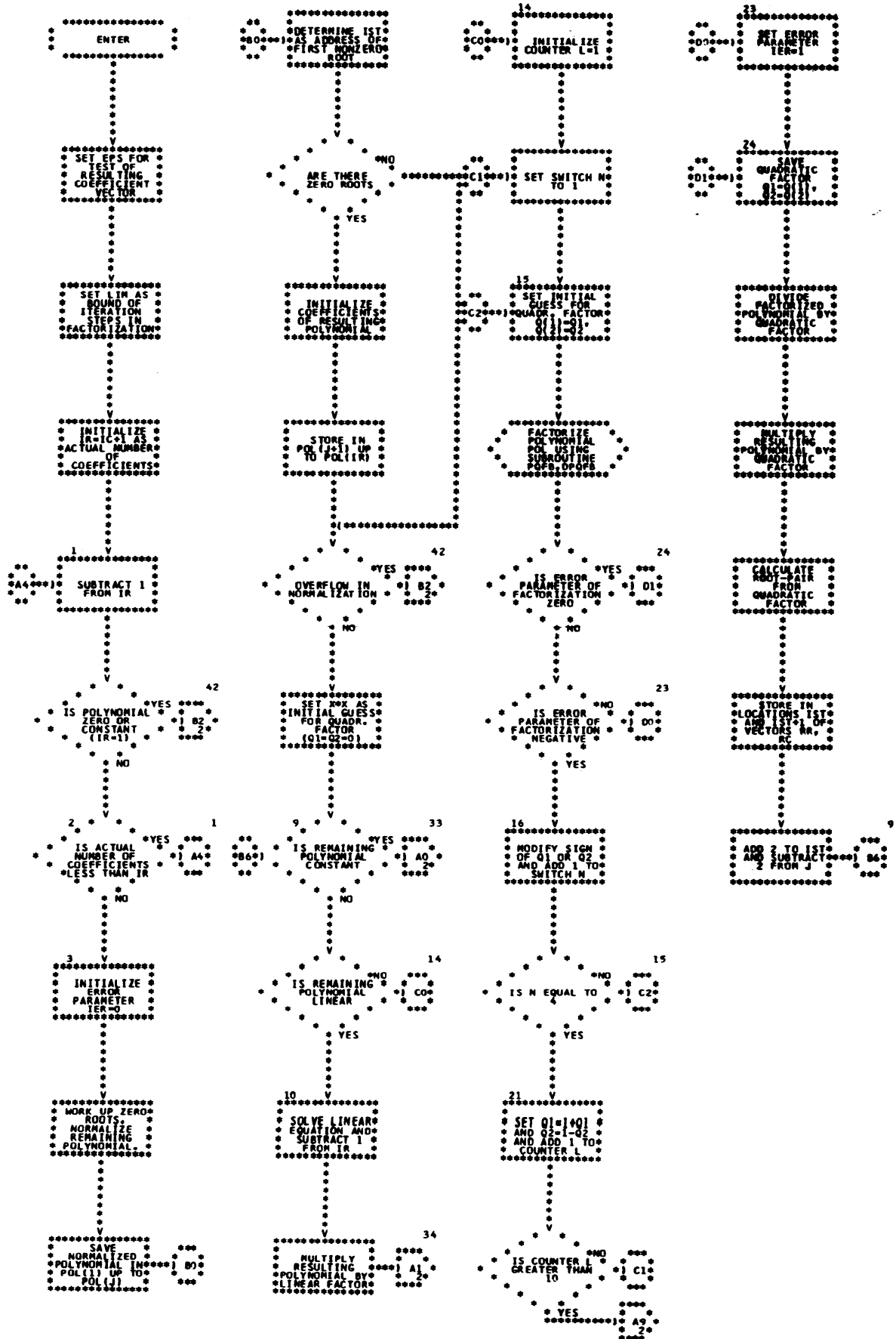


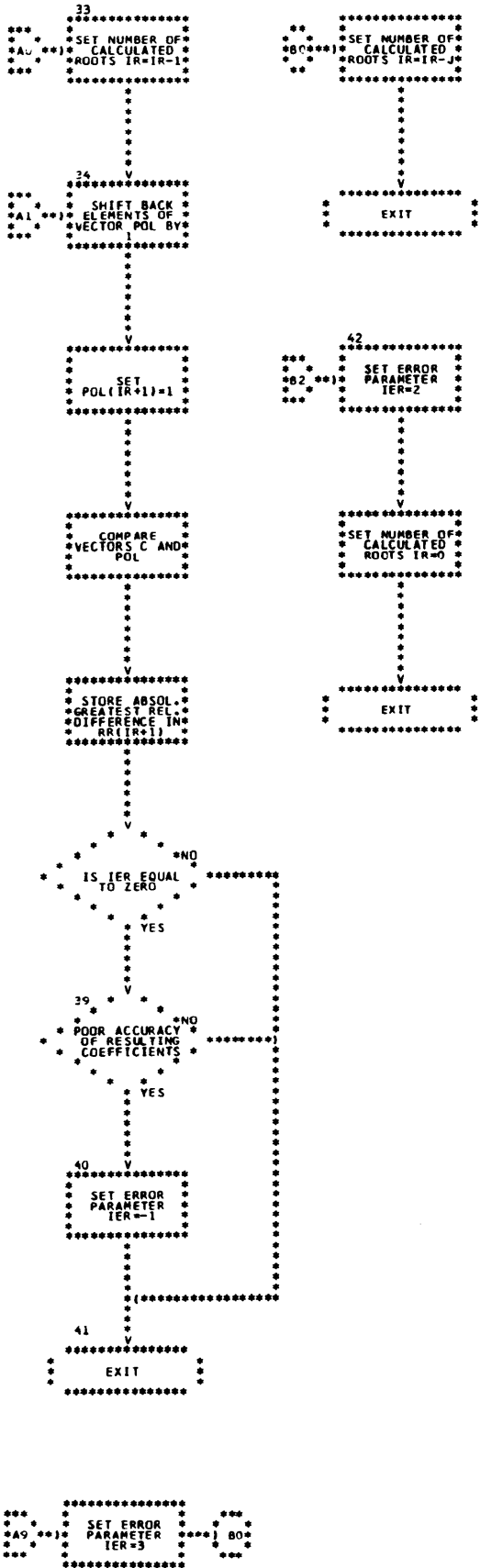


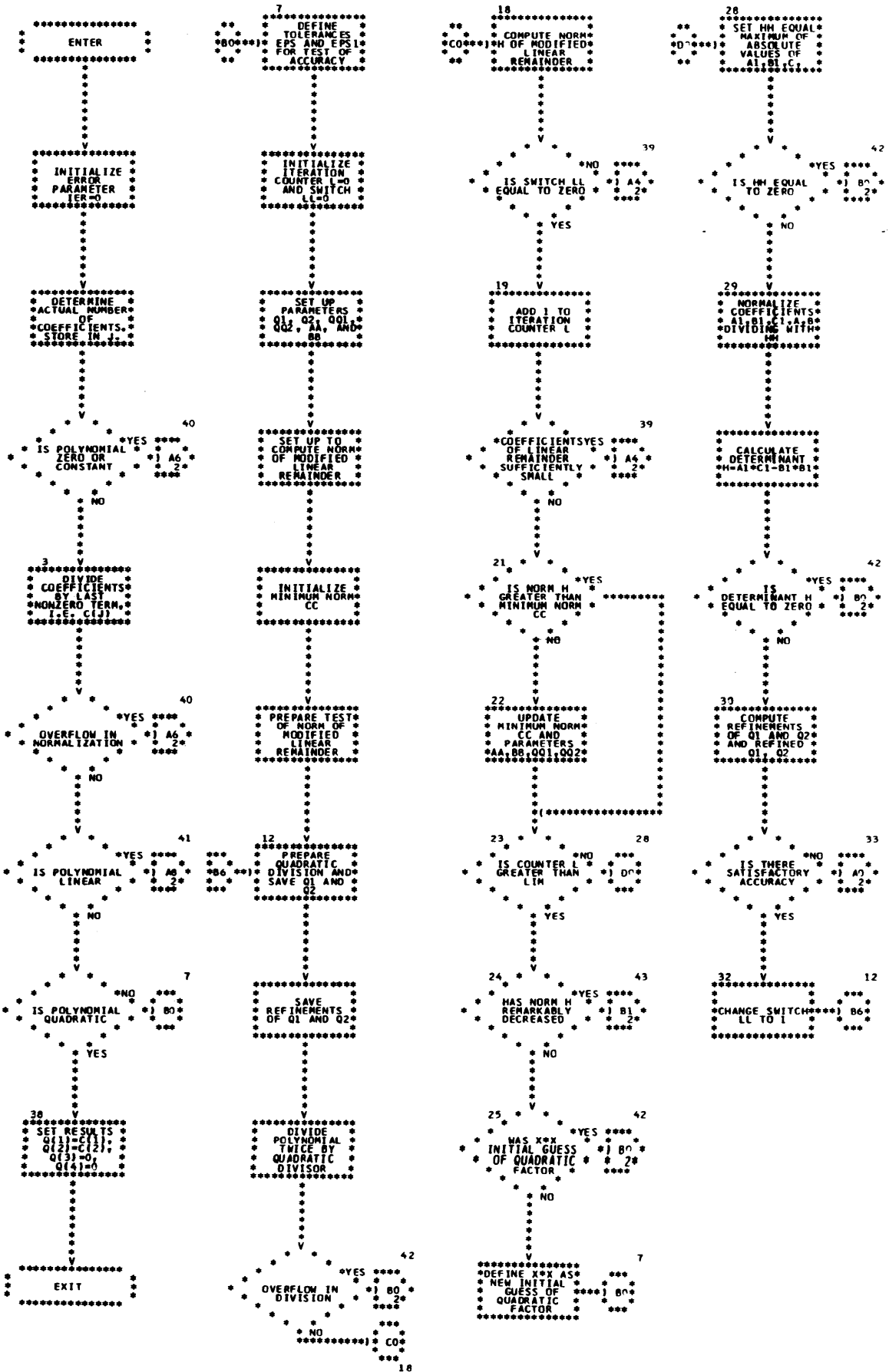


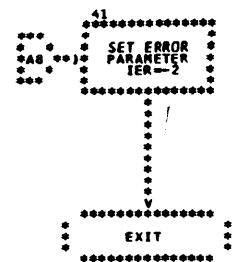
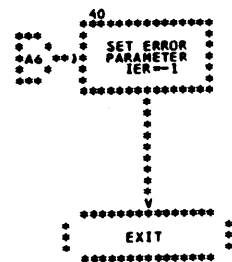
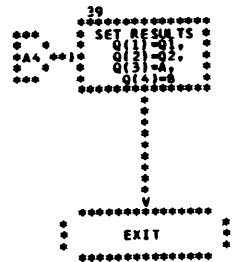
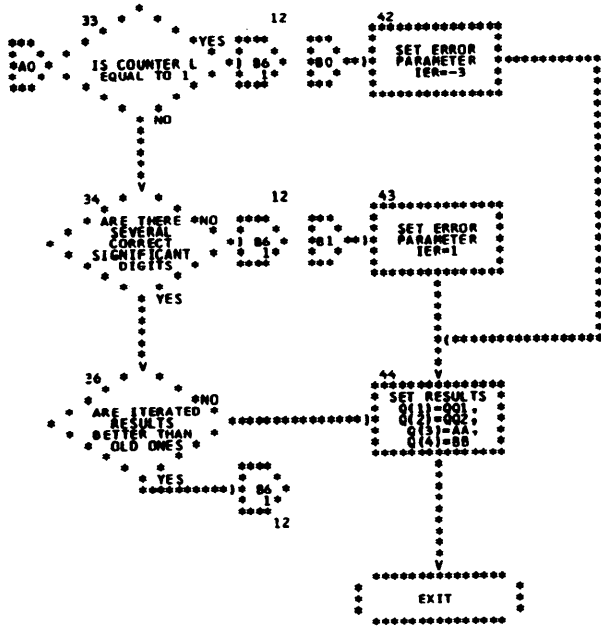


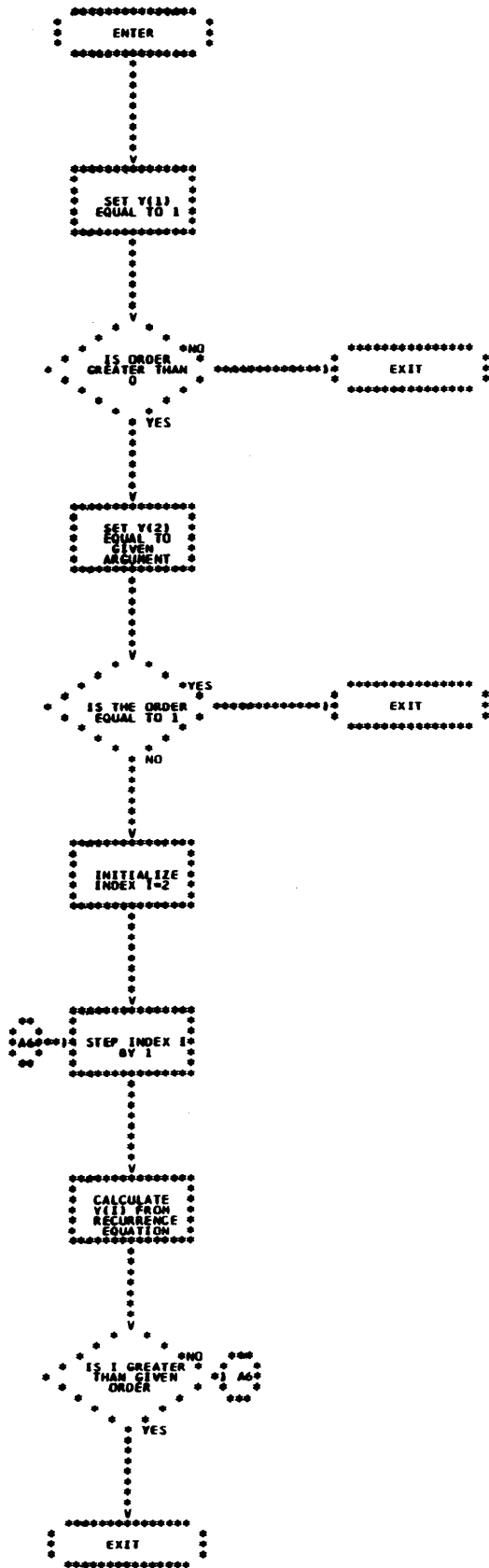


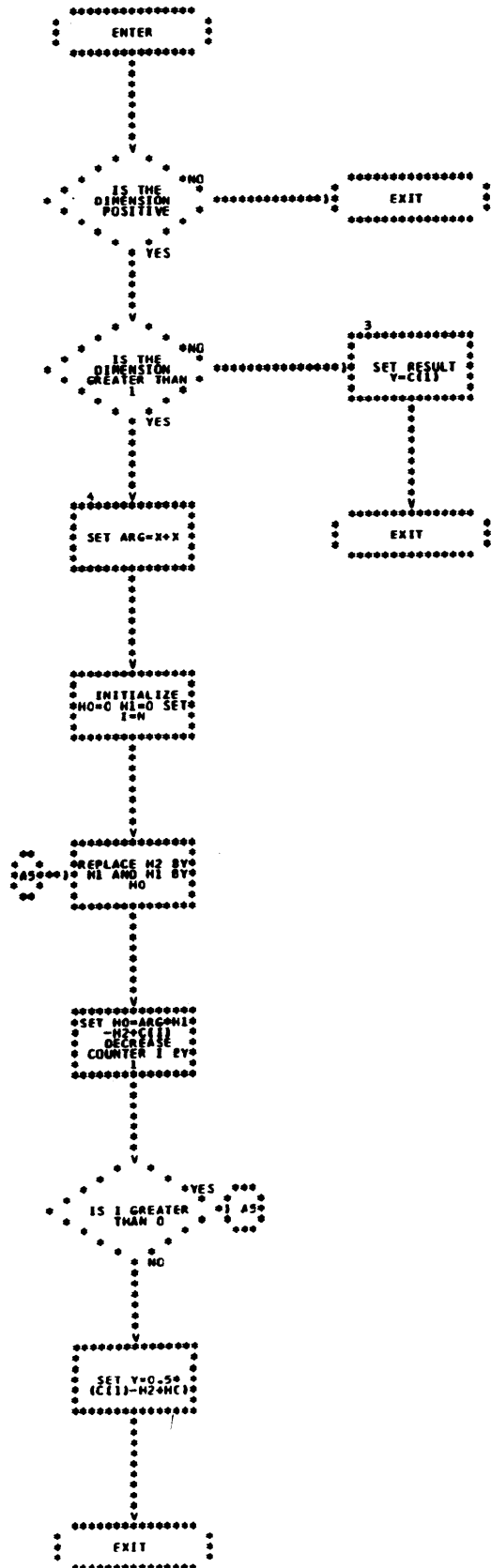


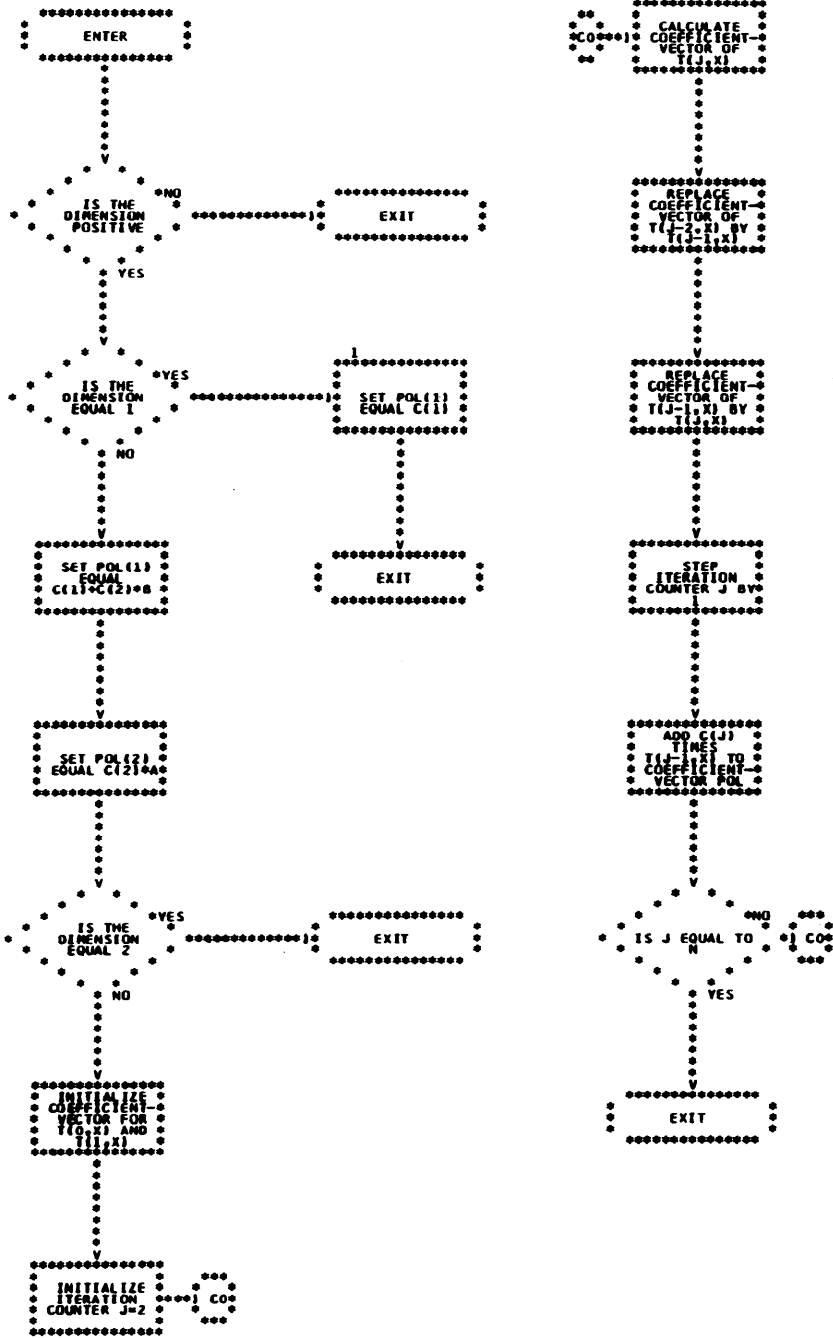


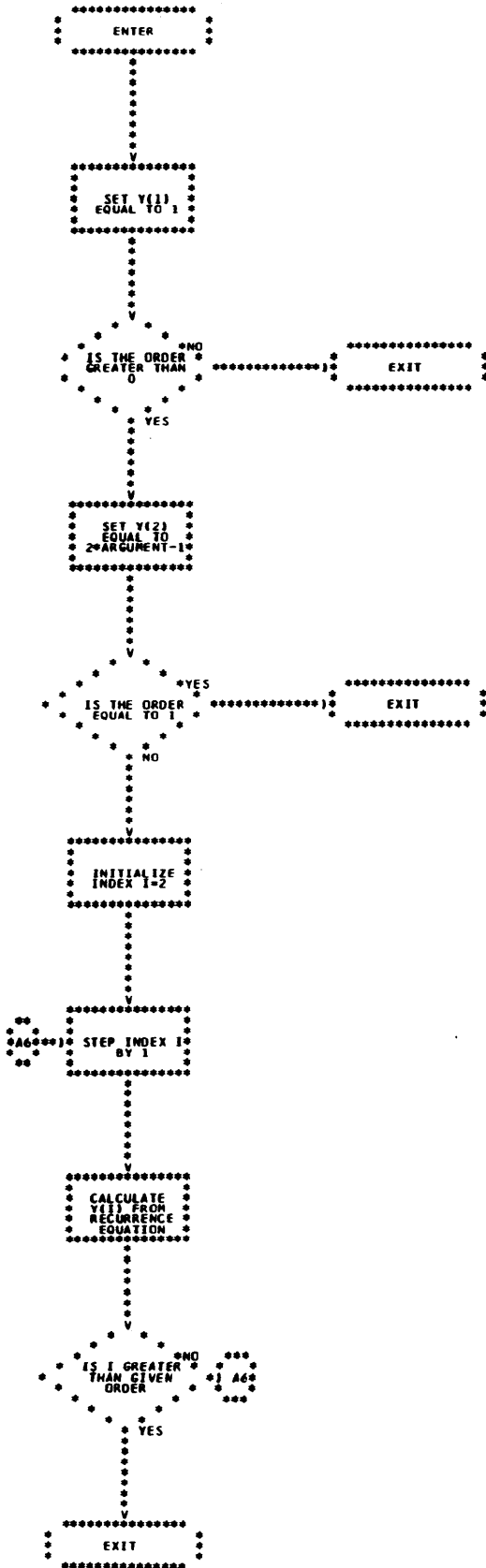


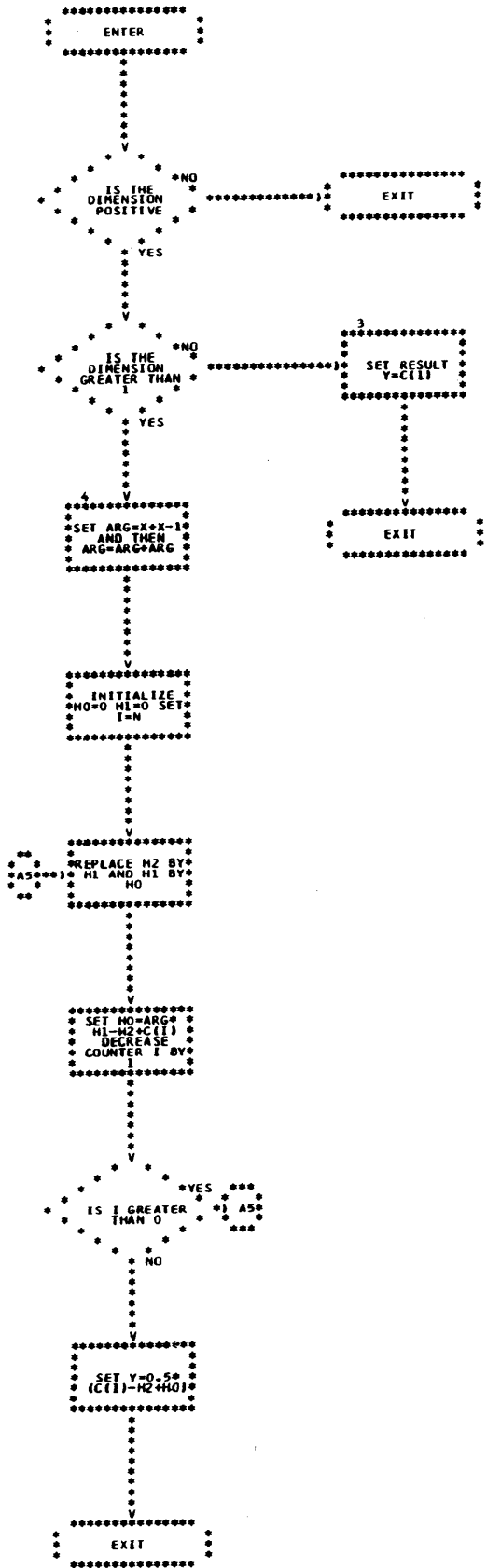


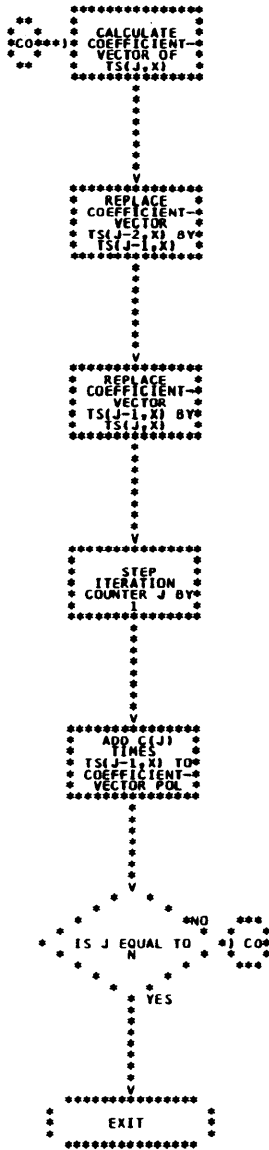
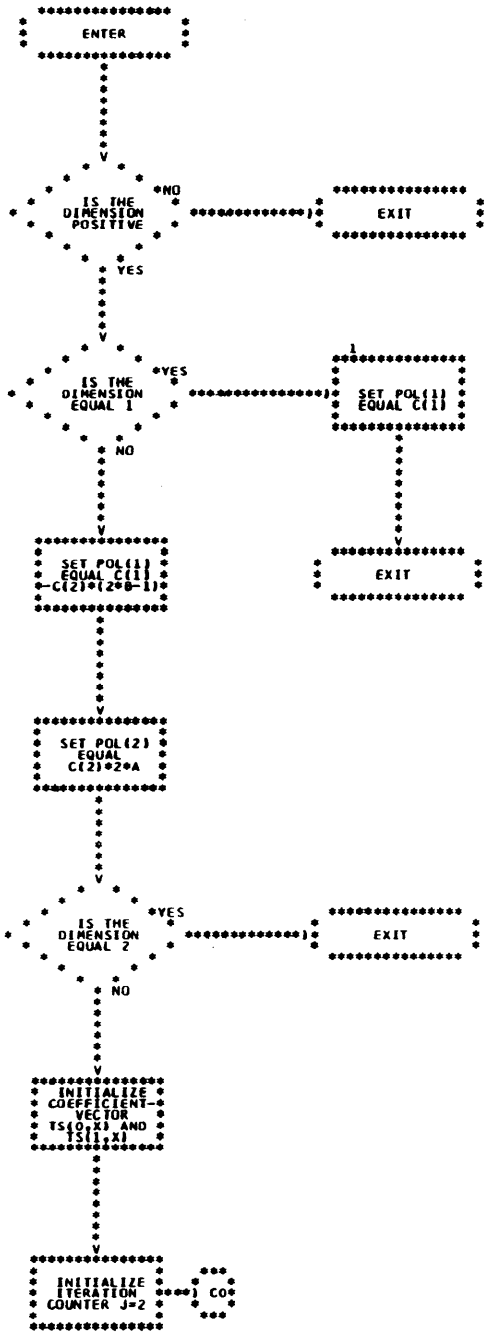


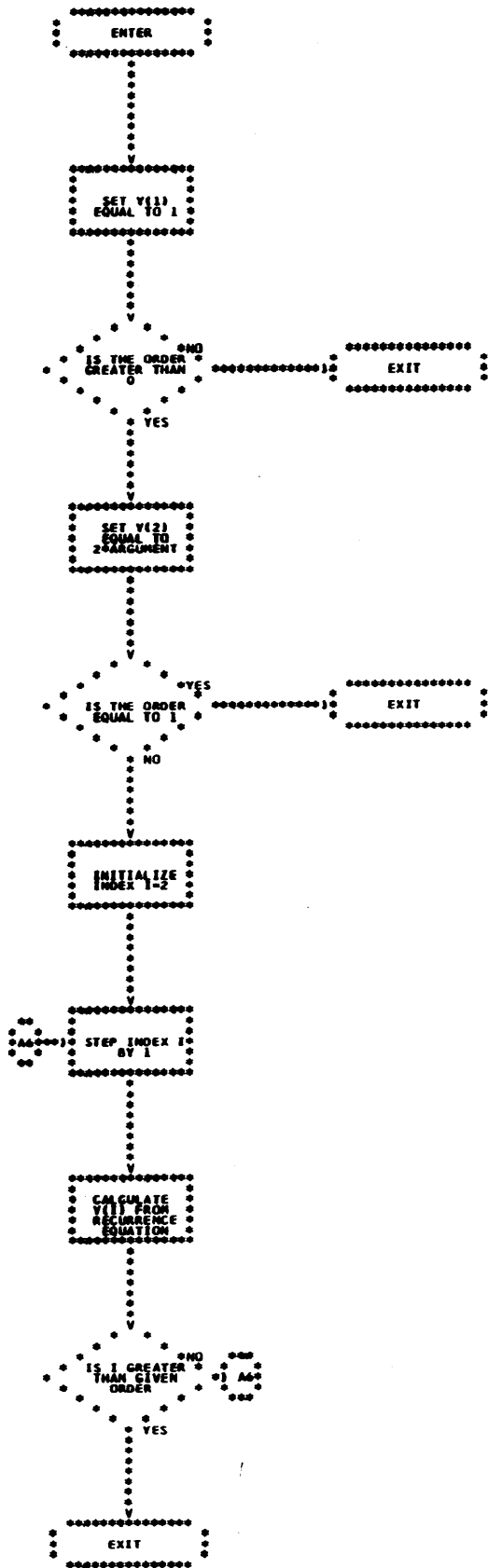


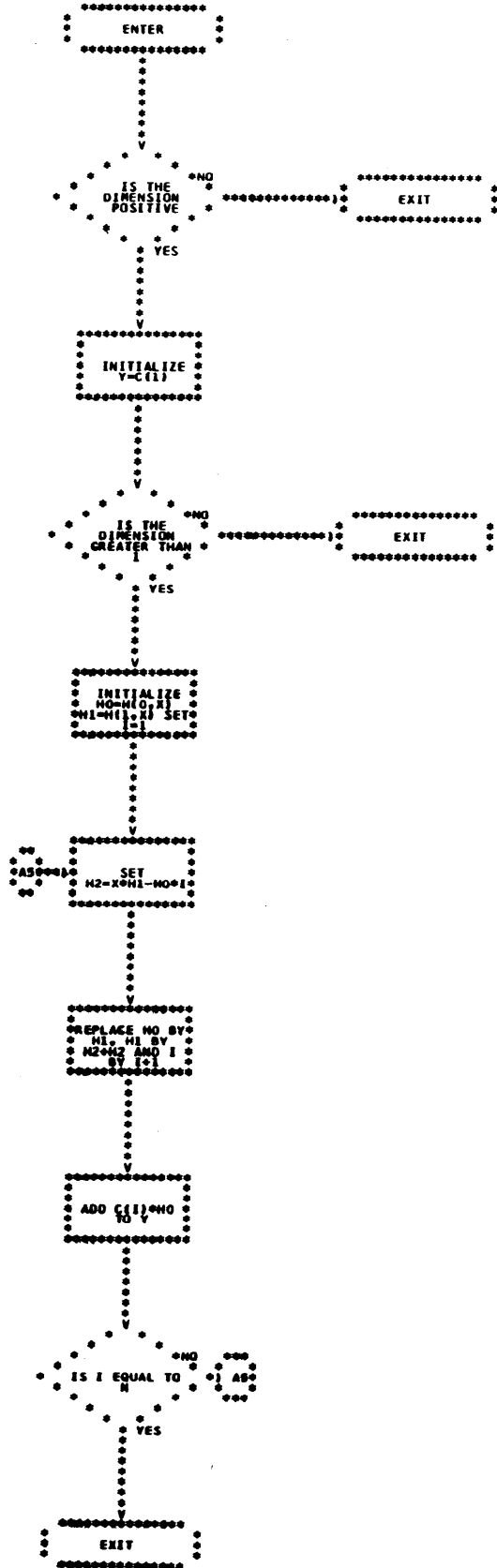


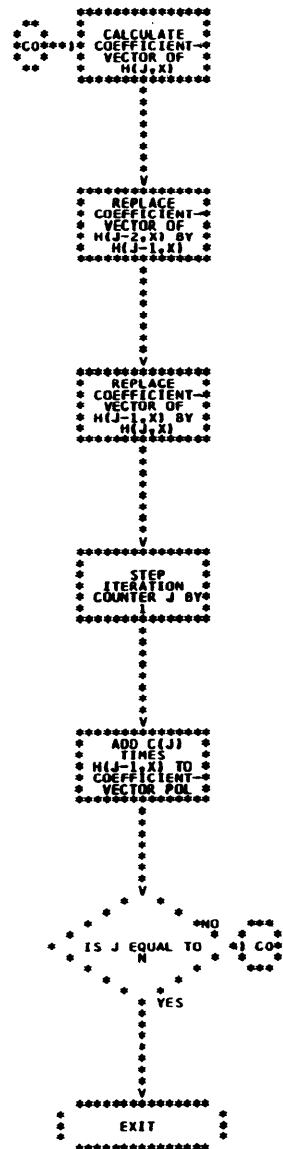
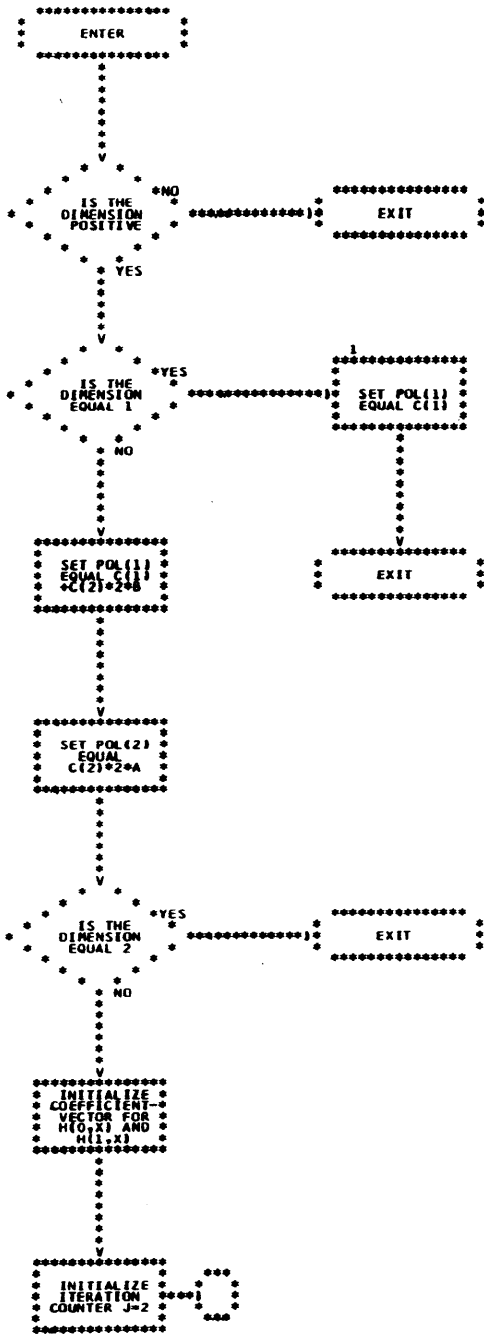


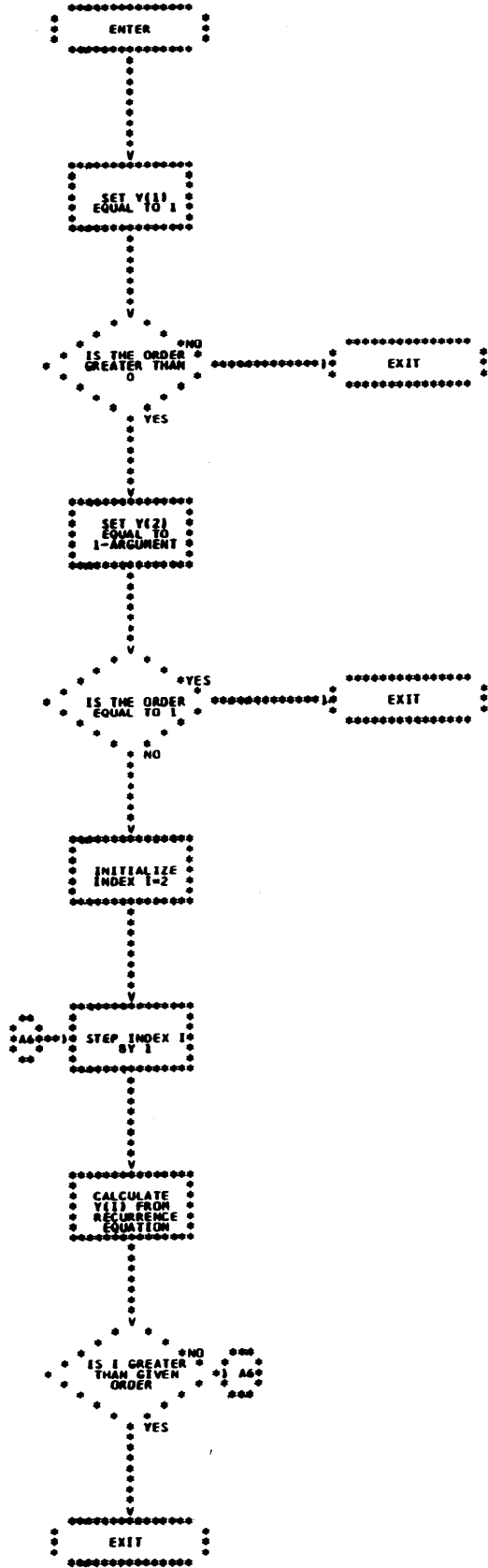


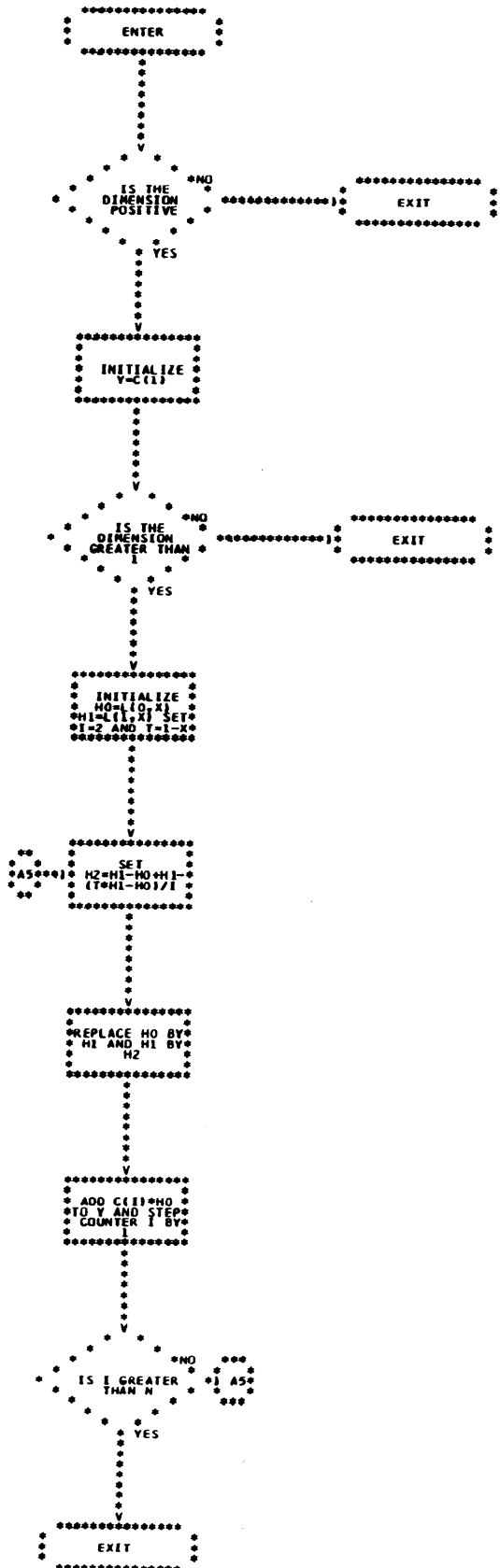


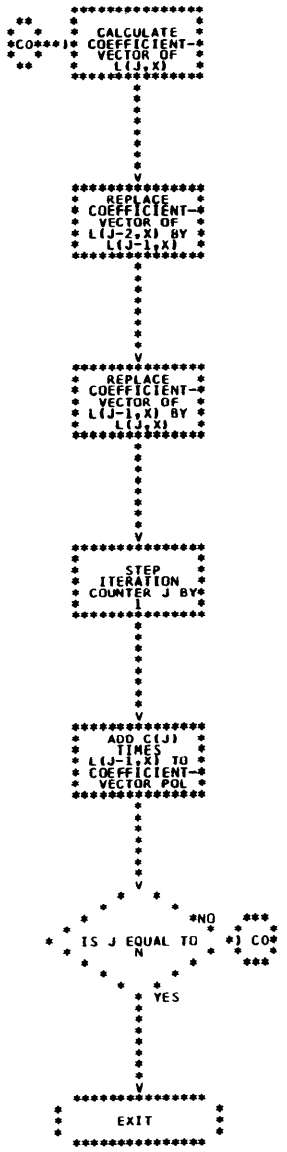
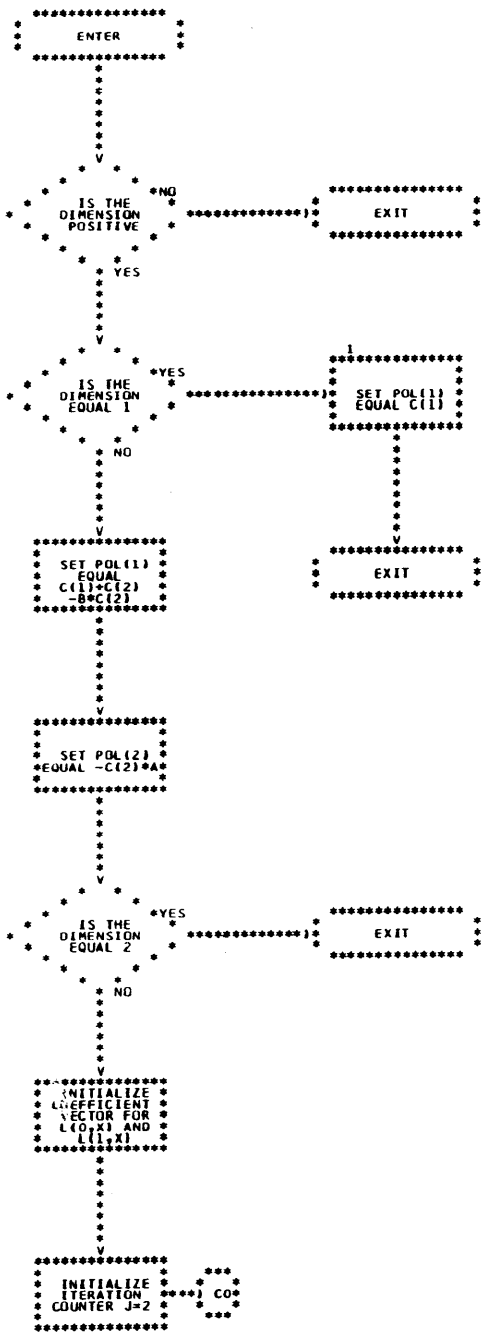


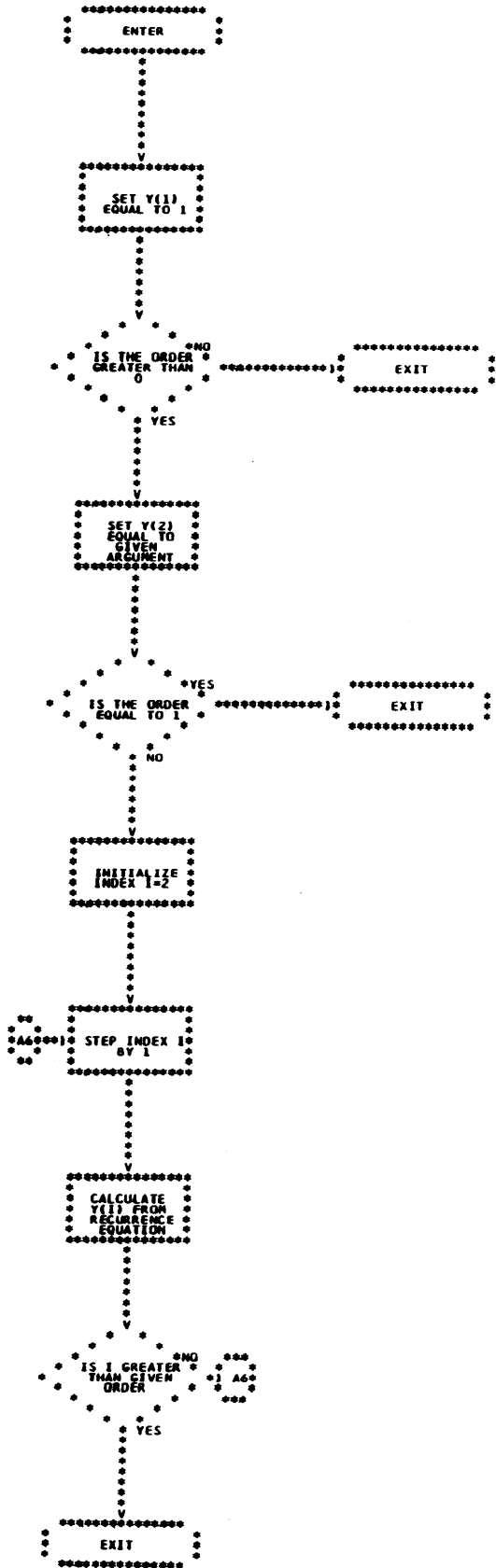


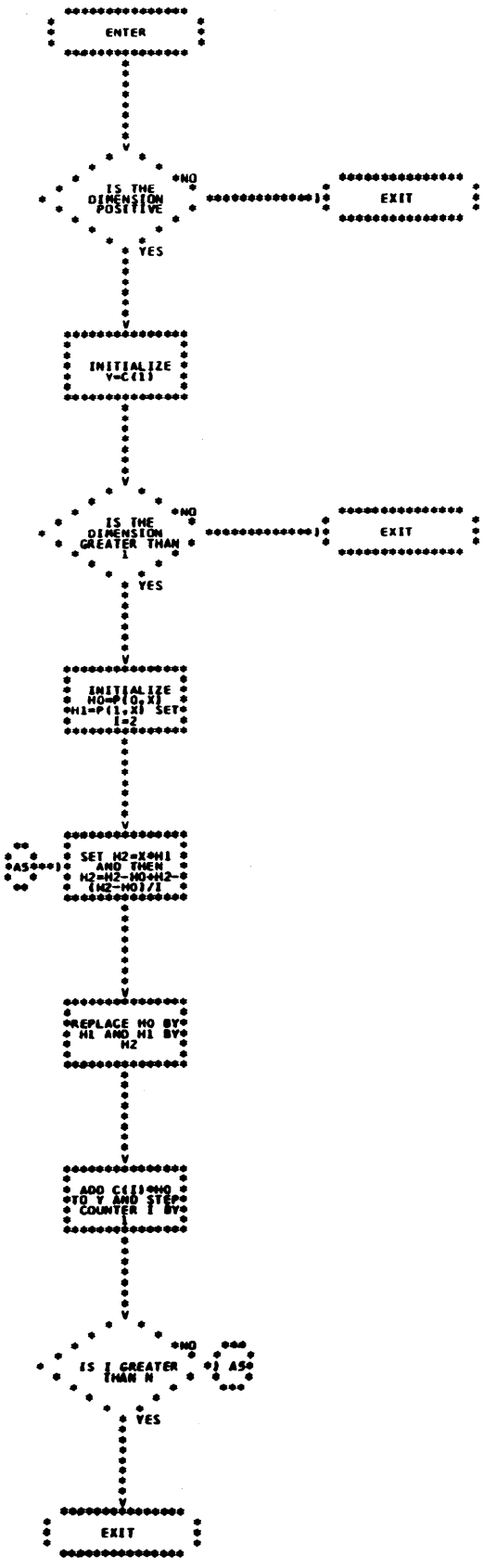


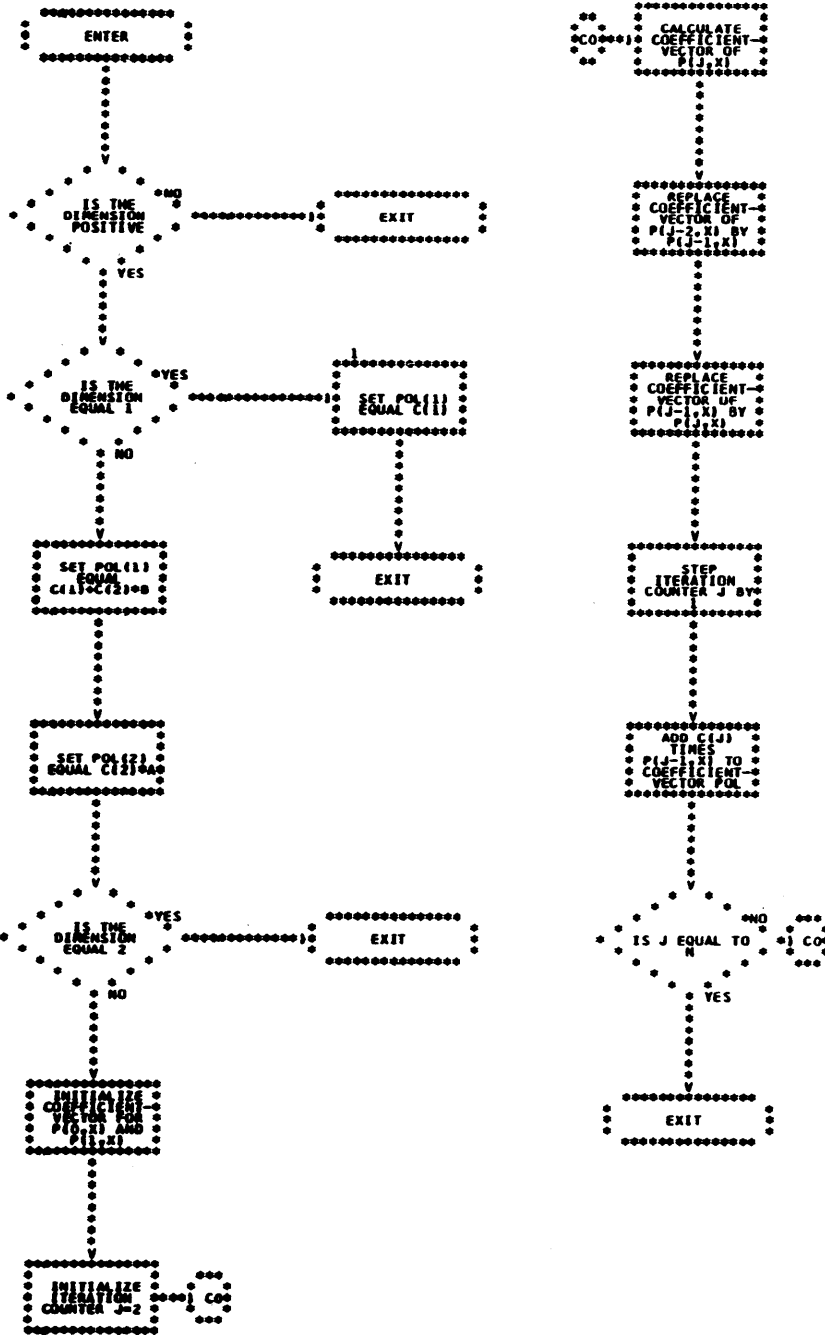


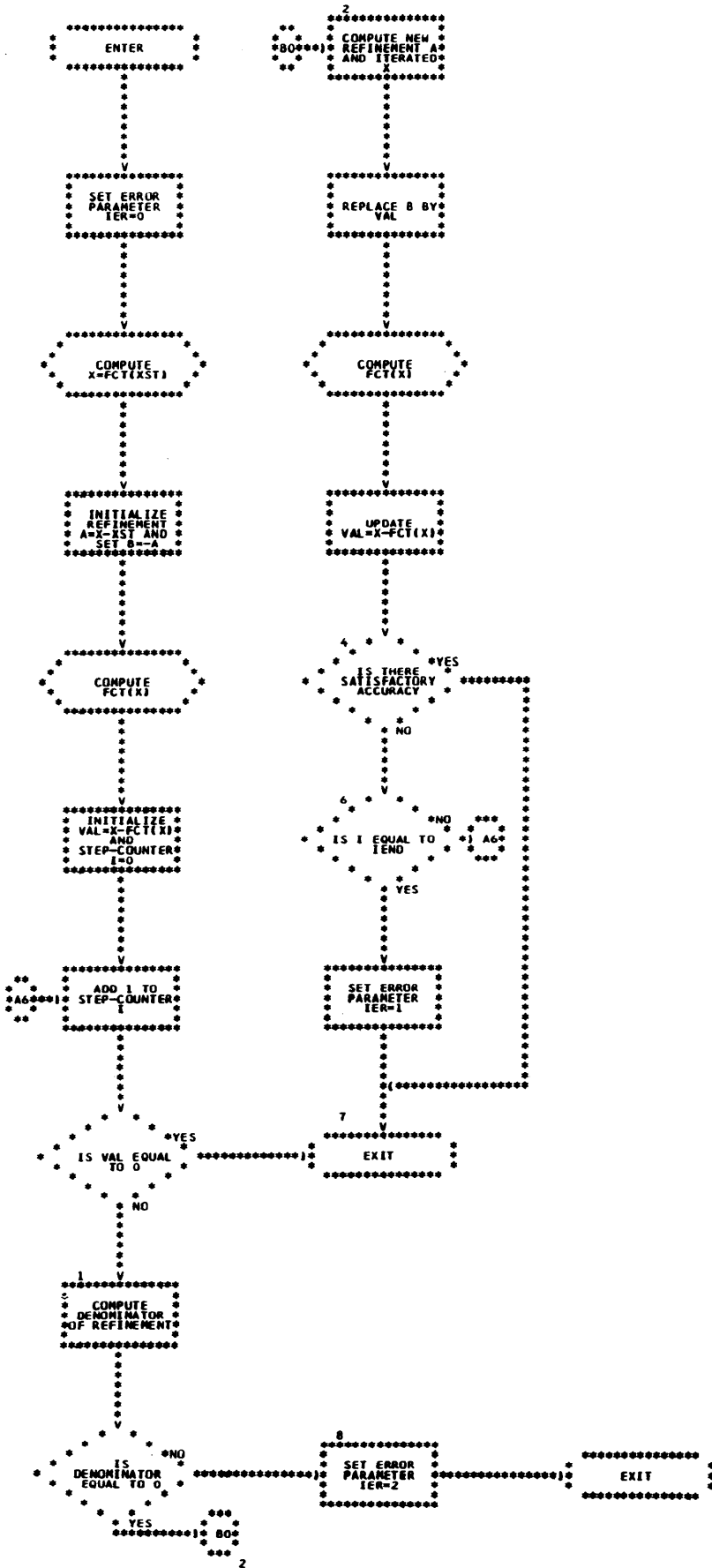


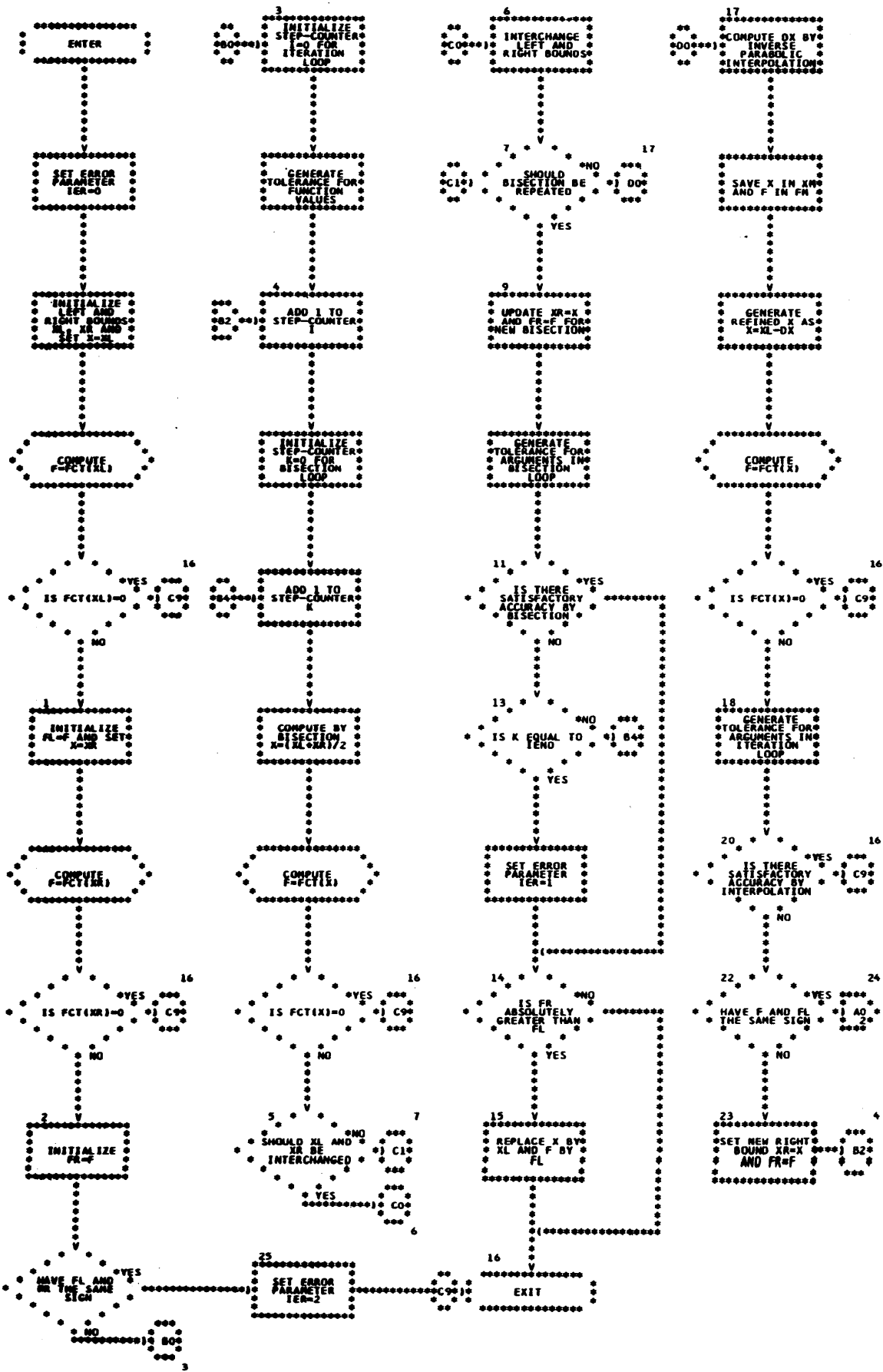


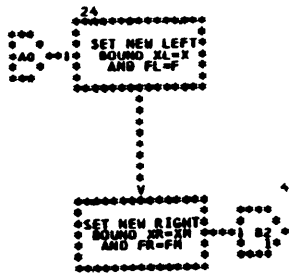


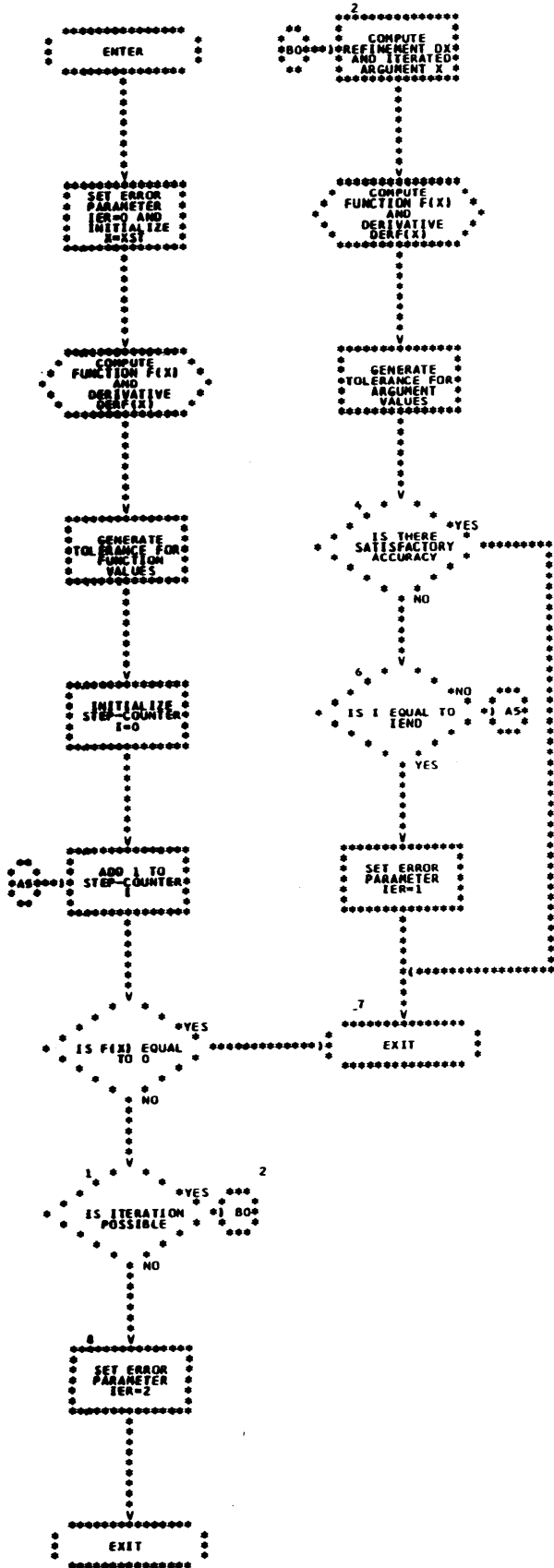


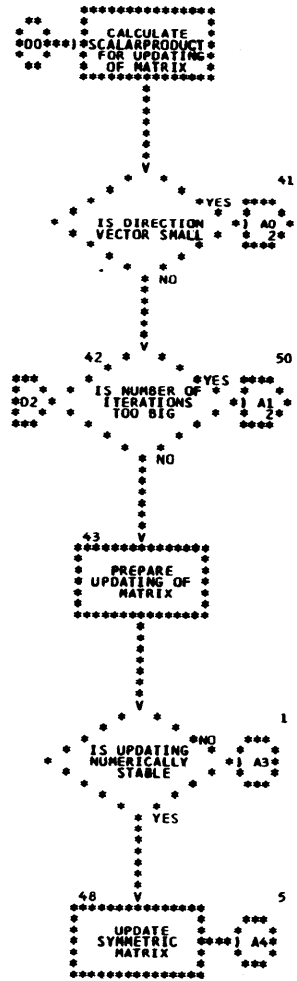
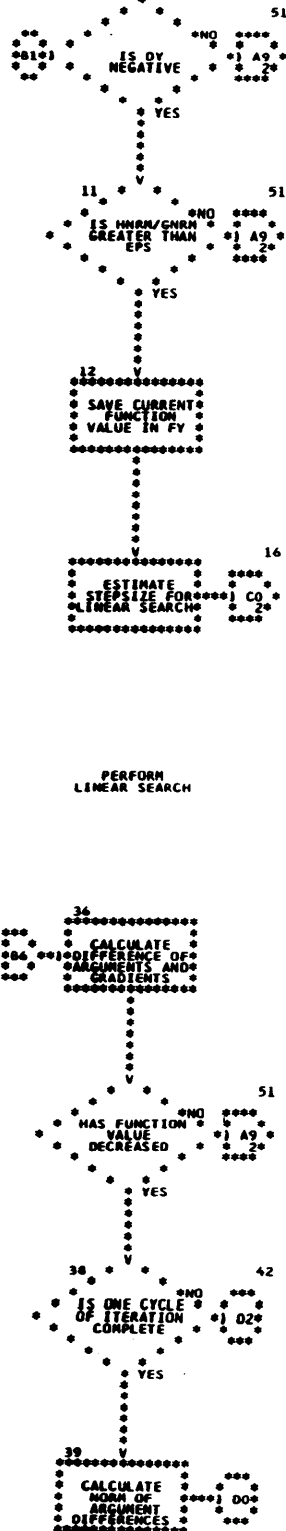
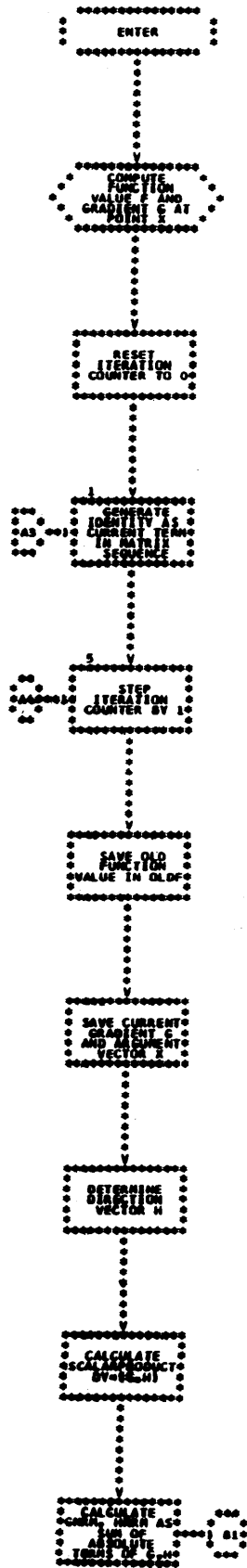


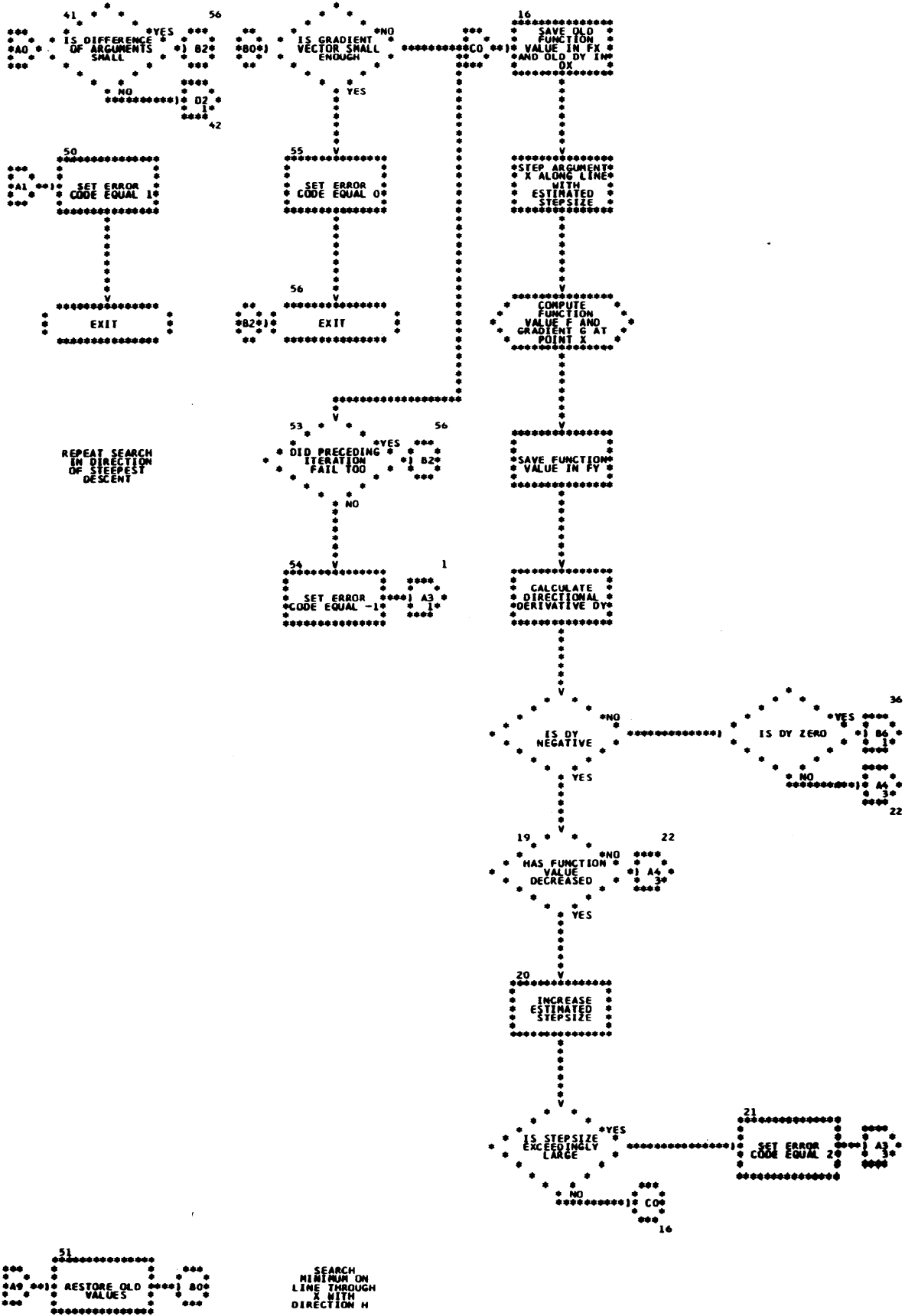




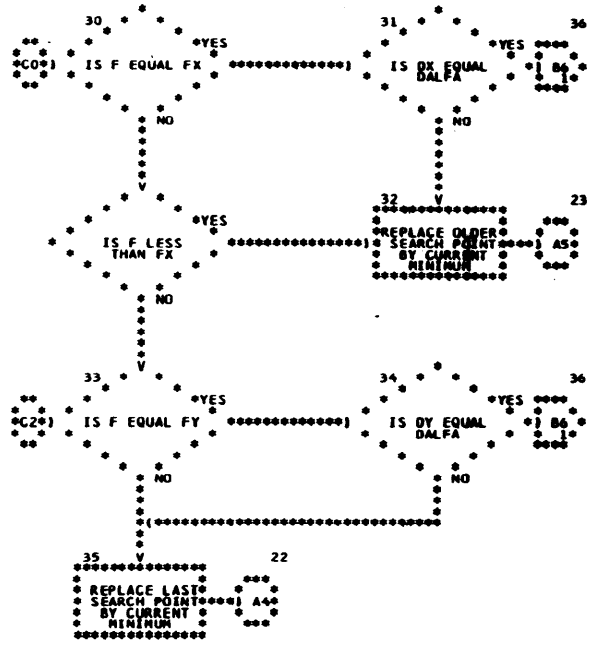








X, F, G ARE RESULTS OF LINEAR SEARCH



```

    ***
    A3 J) EXIT
    ***
    
```

```

    22 *****
    A4 **) INITIALIZE CUBICAL INTERPOLATION
    ***
    
```

```

    23 *****
    A5 **) SET UP CUBICAL INTERPOLATION POLYNOMIAL
    ***
    
```

```

    51 *****
    A5 **) IS MINIMIZING ARGUMENT X COMPLEX
    ***
    
```

```

    25 *****
    CALCULATE MINIMIZING ARGUMENT X
    *****
    
```

```

    *****
    COMPUTE FUNCTION VALUE F AND GRADIENT G AT POINT X
    *****
    
```

```

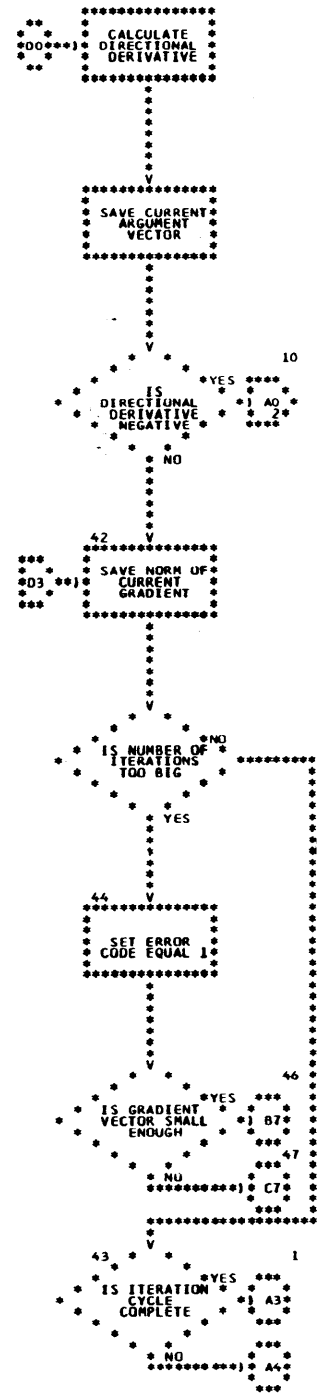
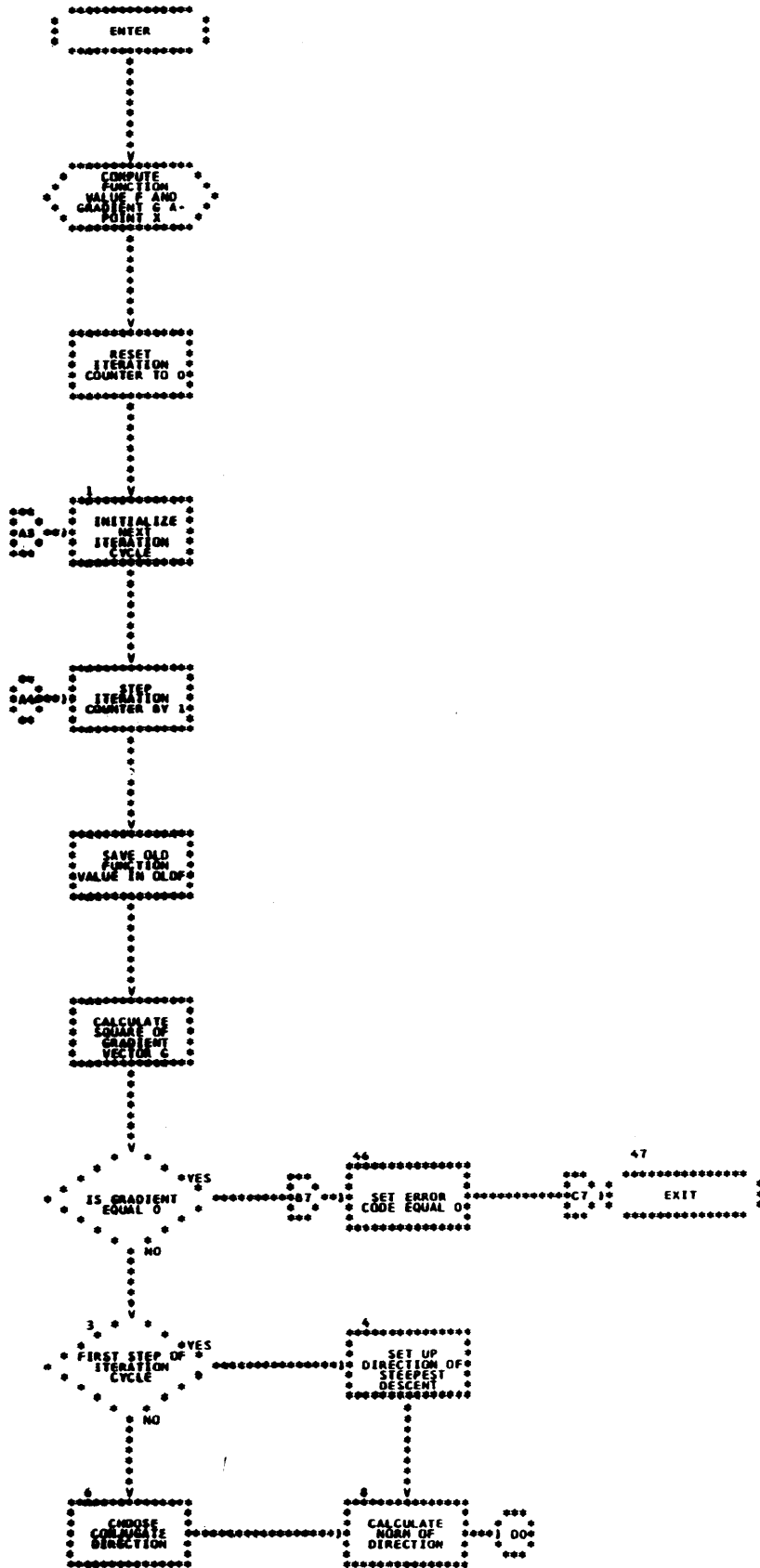
    28 *****
    A5 **) DOES F EXCEED FX OR FY
    ***
    
```

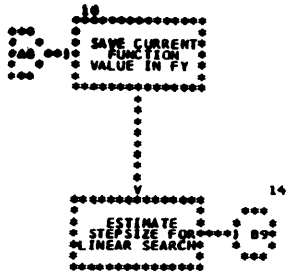
```

    28 *****
    CALCULATE DIRECTIONAL DERIVATIVE DALFA
    *****
    
```

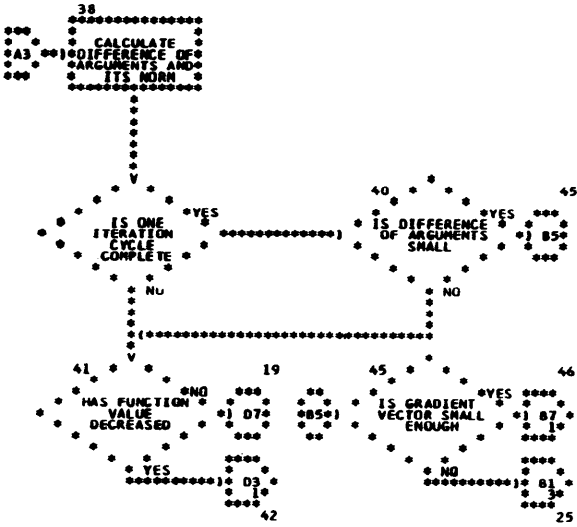
```

    33 *****
    C2 **) IS DALFA NEGATIVE
    ***
    
```

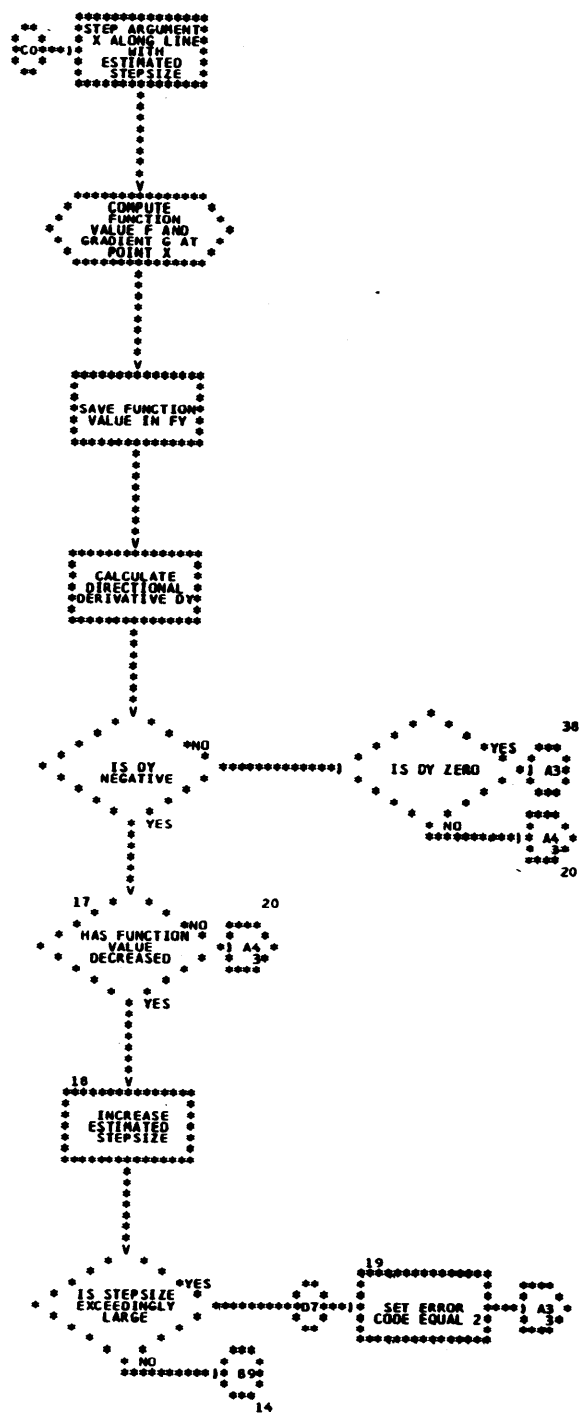




PERFORM
LINEAR SEARCH



SEARCH
MINIMUM ON
LINE THROUGH
S WITH
DIRECTION H



X, F, G ARE RESULTS OF LINEAR SEARCH

23 *****
RESTORE OLD VALUES

35 *****
IS DALFA NEGATIVE

25 *****
DID PRECEDING ITERATION FAIL TOO

32 *****
IS F EQUAL FX

33 *****
IS DX EQUAL DALFA

26 *****
SET ERROR

34 *****
IS F LESS THAN FX

34 *****
REPLACE OLDER SEARCH POINT BY CURRENT MINIMUM

EXIT

20 *****
INITIALIZE CRITICAL INTERPOLATION

35 *****
IS F EQUAL FY

36 *****
IS DY EQUAL DALFA

21 *****
SET UP CRITICAL INTERPOLATION POLYNOMIAL

37 *****
REPLACE LAST SEARCH POINT BY CURRENT MINIMUM

23 *****
IS MINIMIZING ARGUMENT X COMPLEX

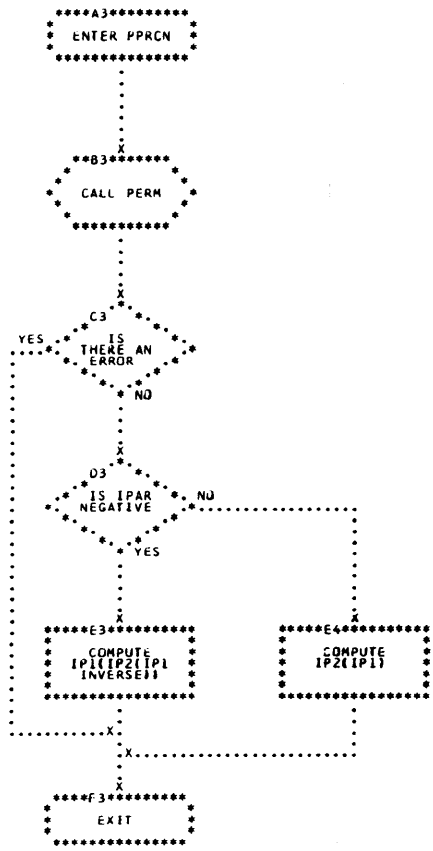
27 *****
CALCULATE MINIMIZING ARGUMENT X

COMPUTE FUNCTION VALUE F AND GRADIENT G AT POINT X

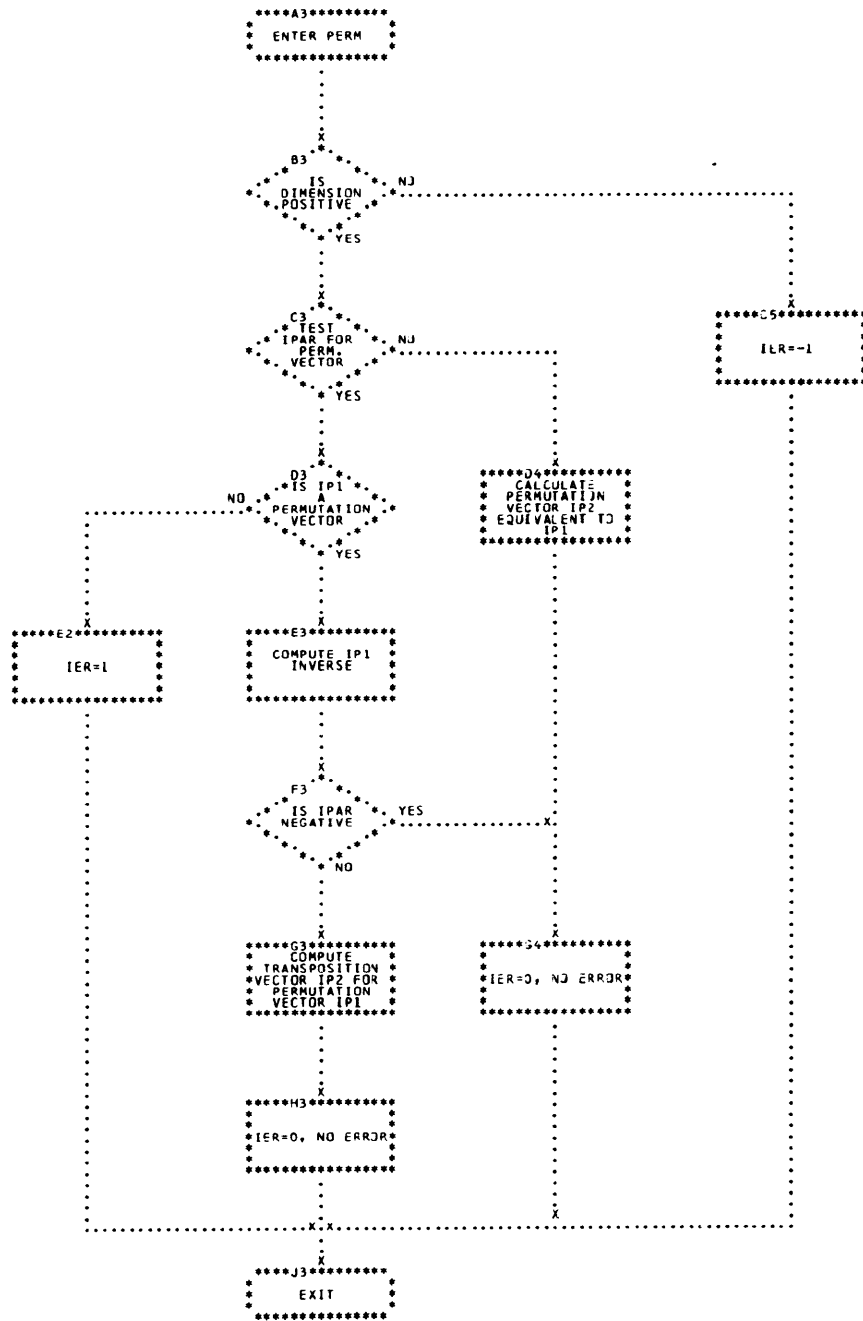
DOES F EXCEED FX OR FY

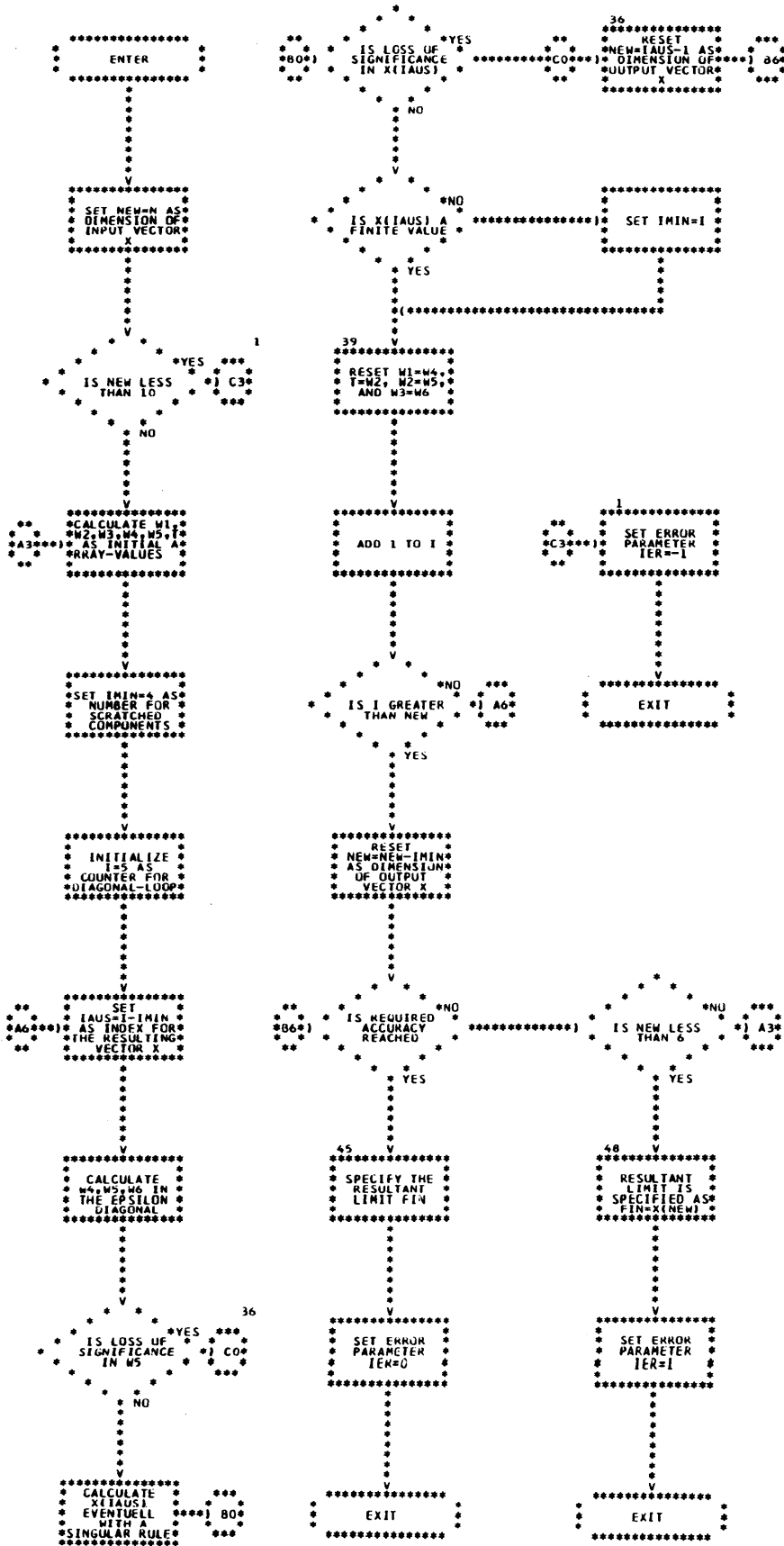
30 *****
CALCULATE DIRECTIONAL DERIVATIVE DALFA

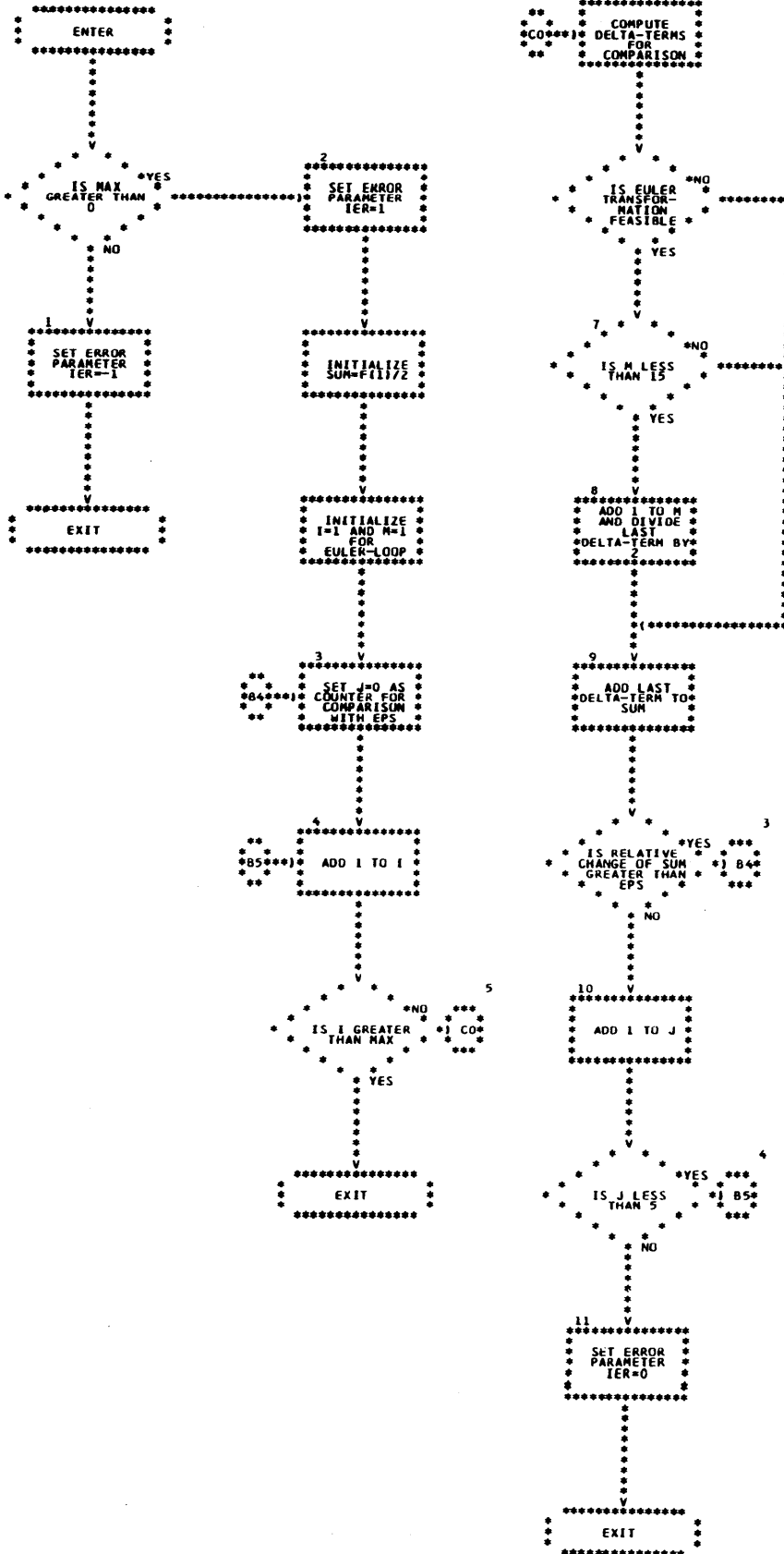
SUBROUTINE PPRCN

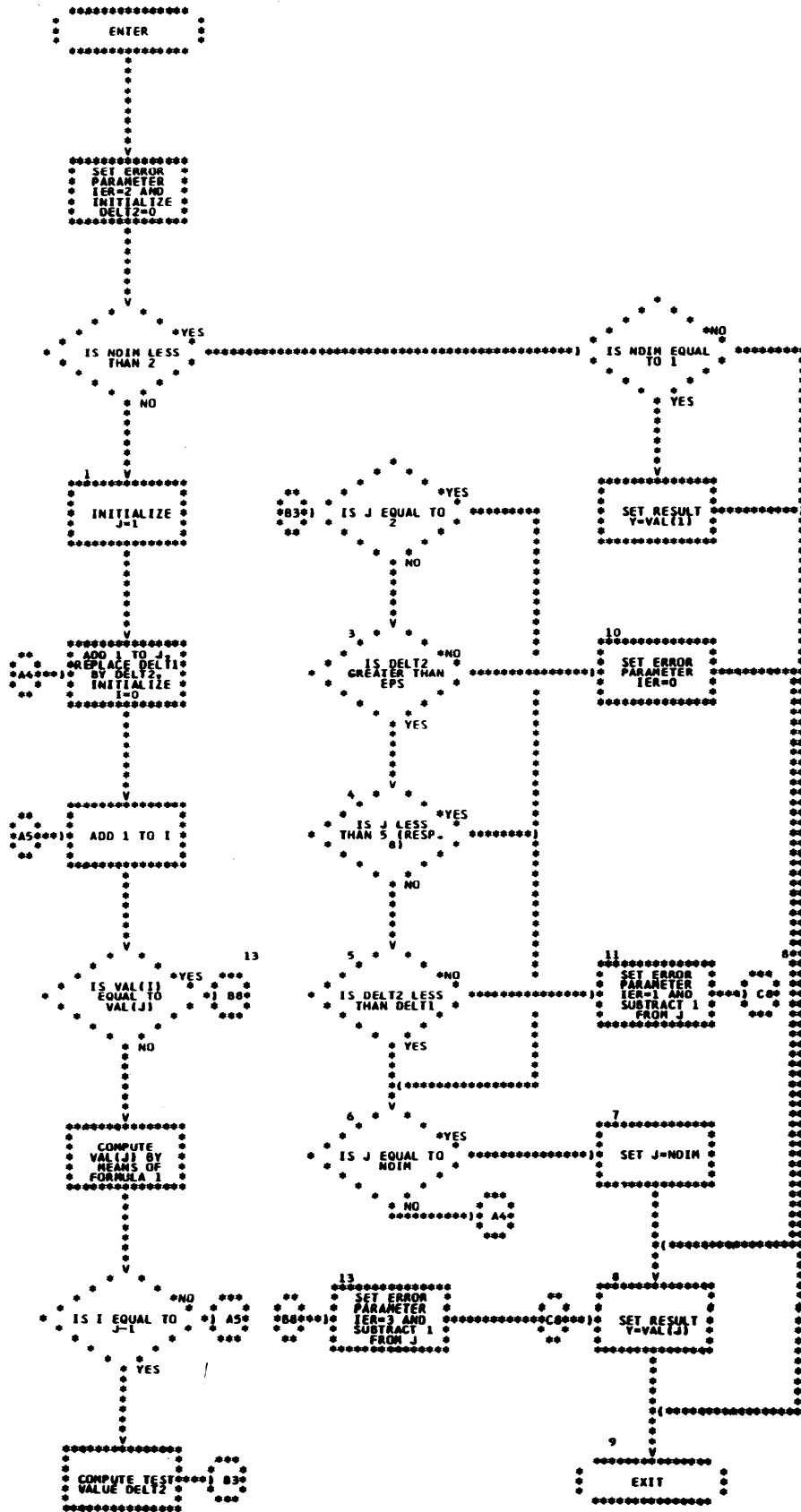


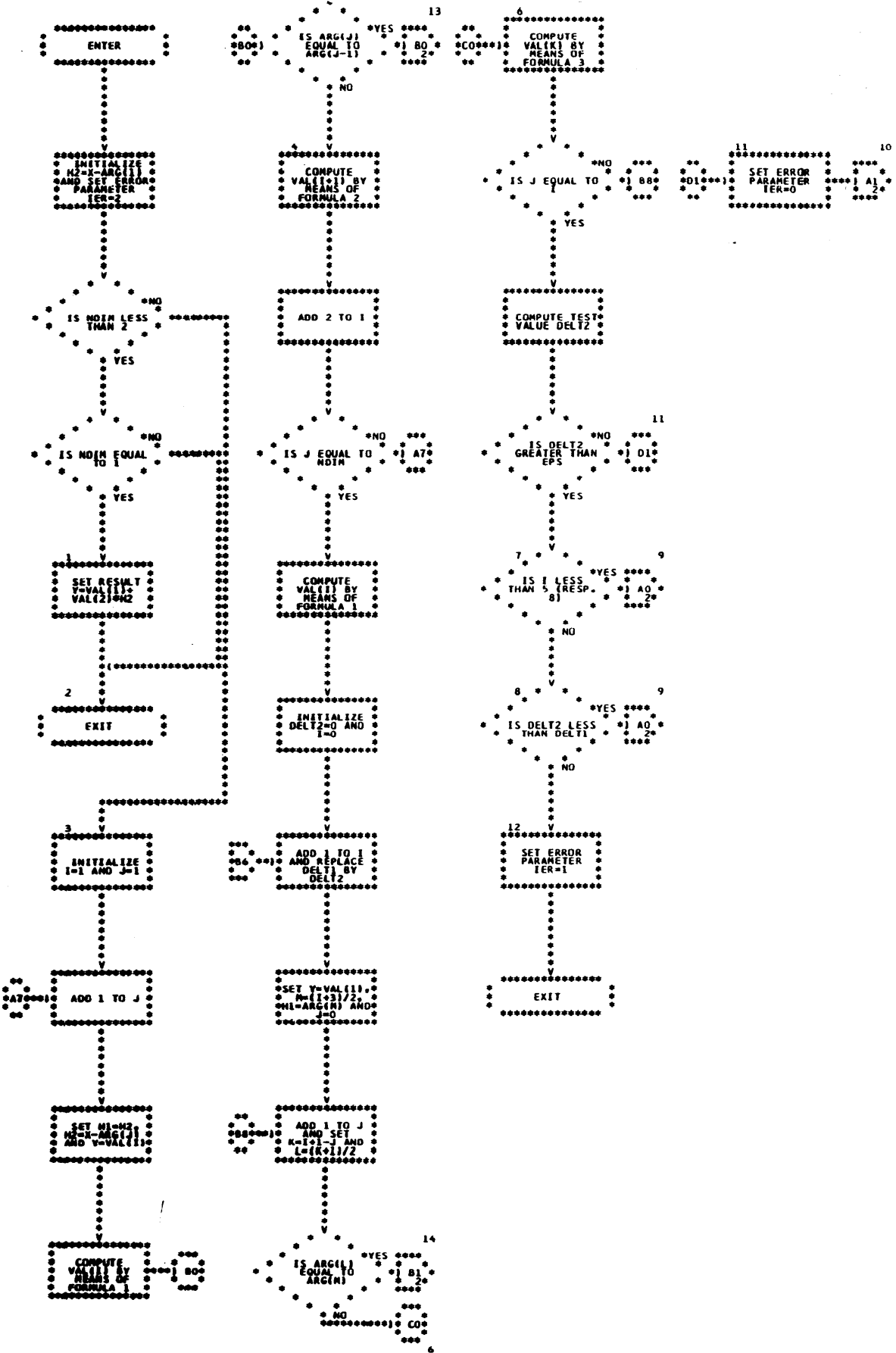
SUBROUTINE PERM

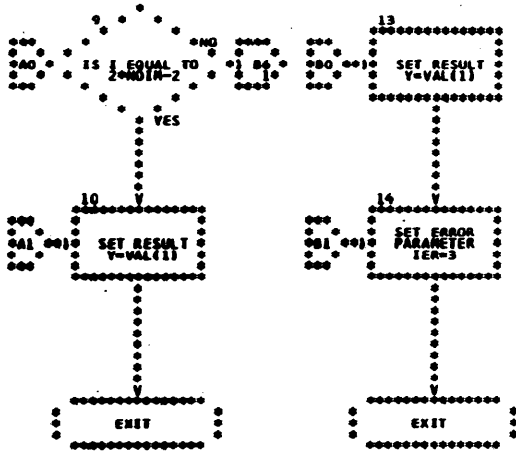


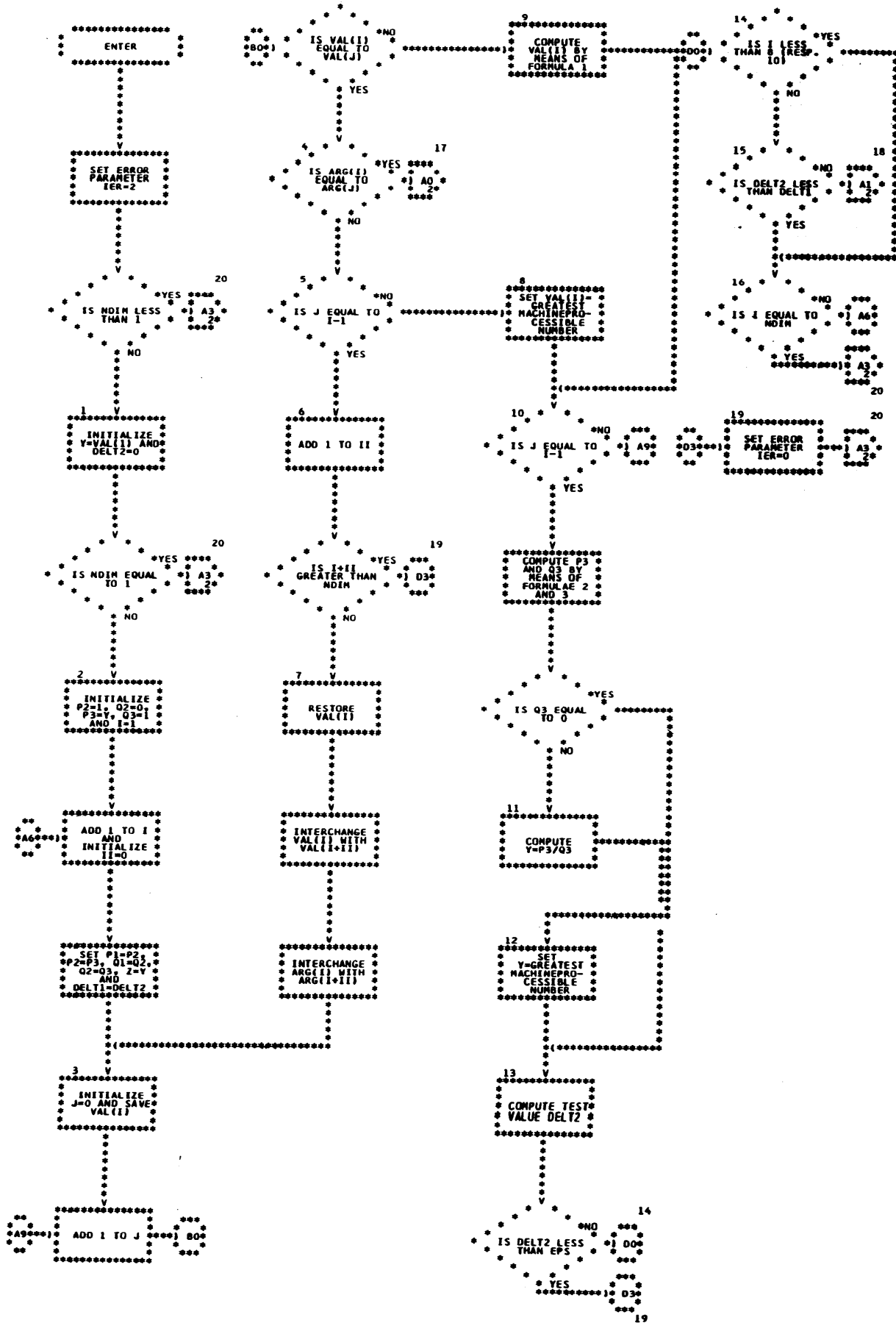


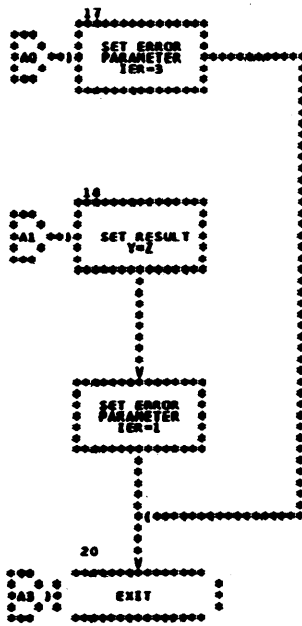


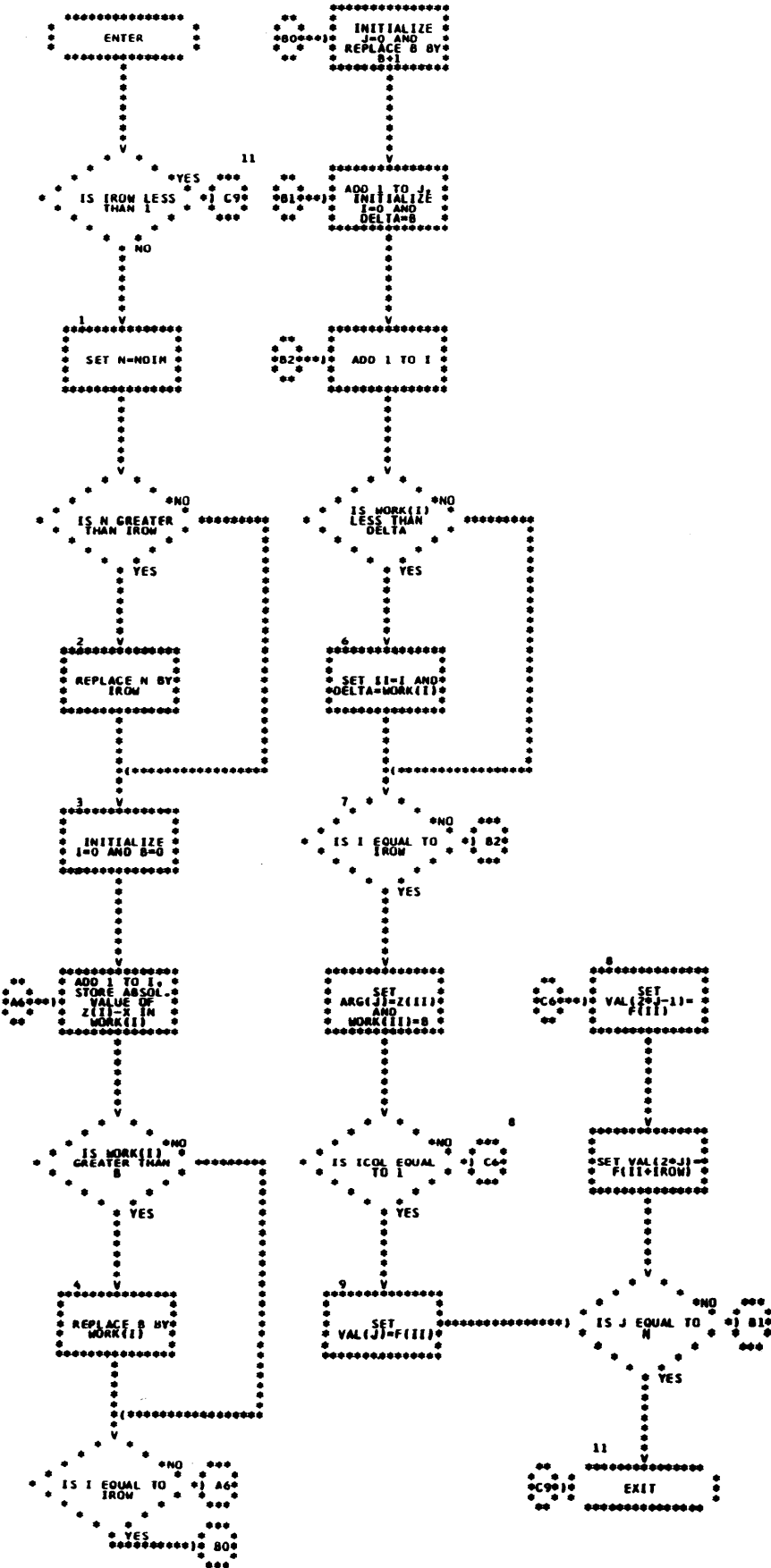




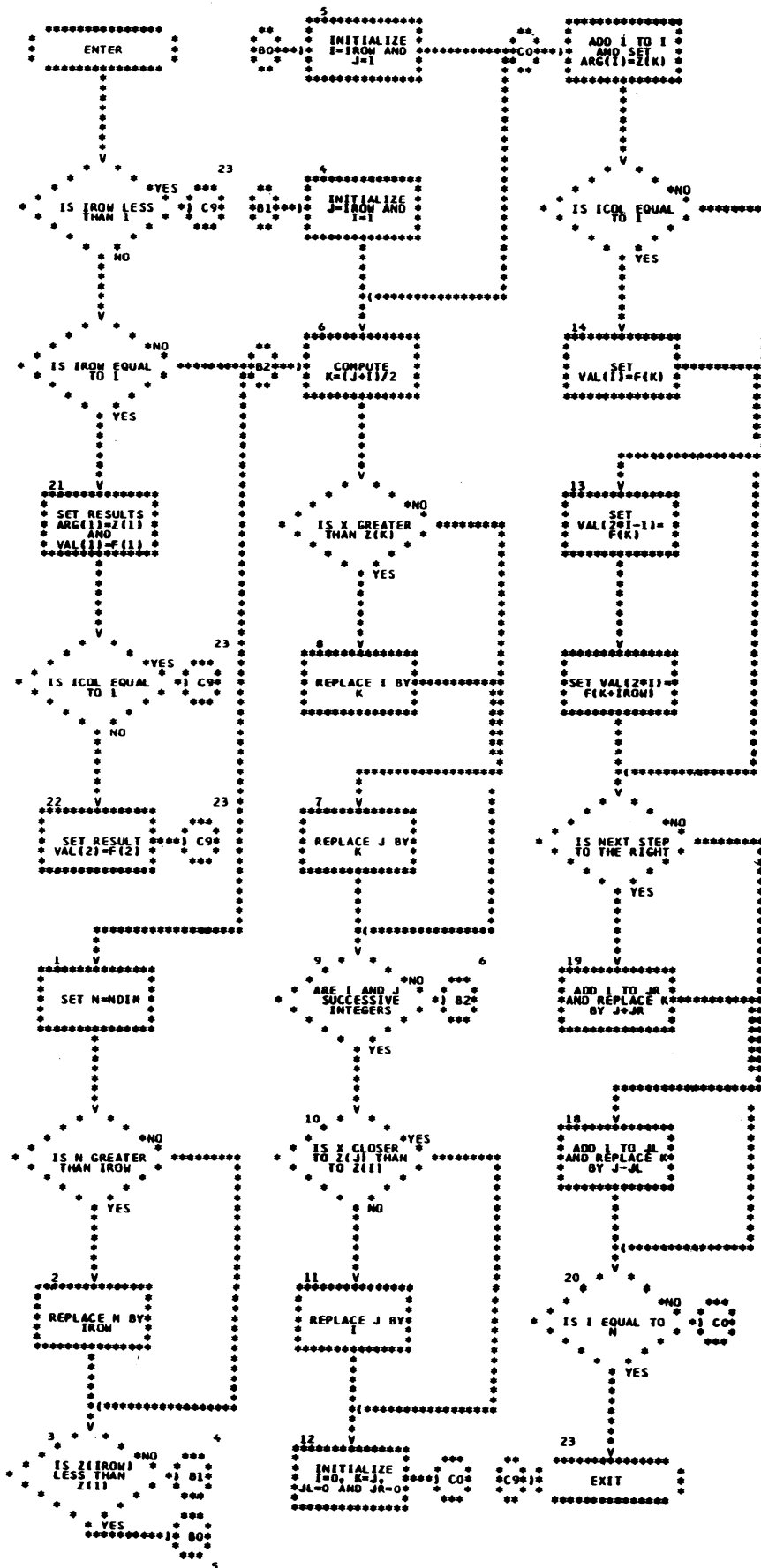


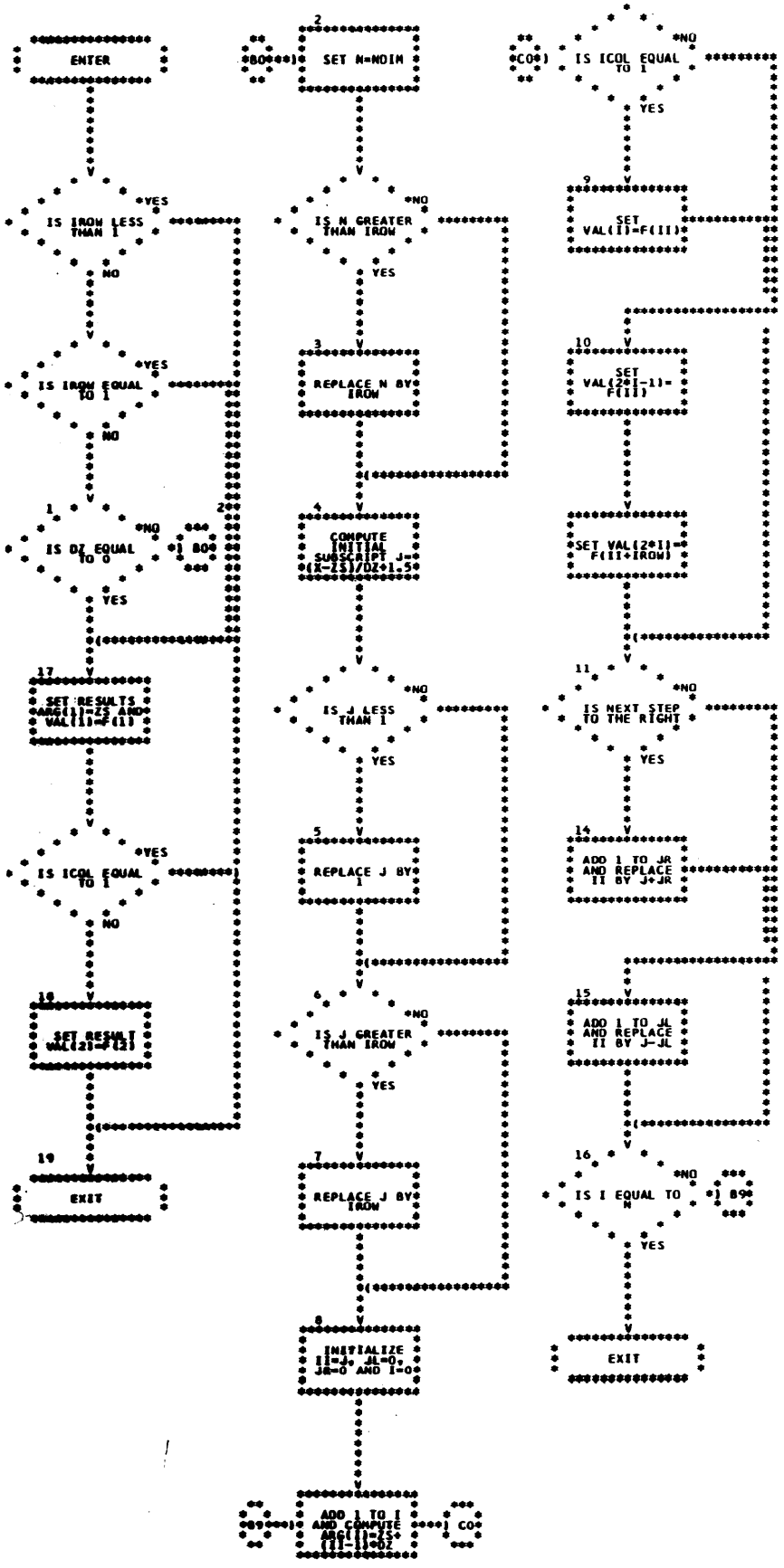


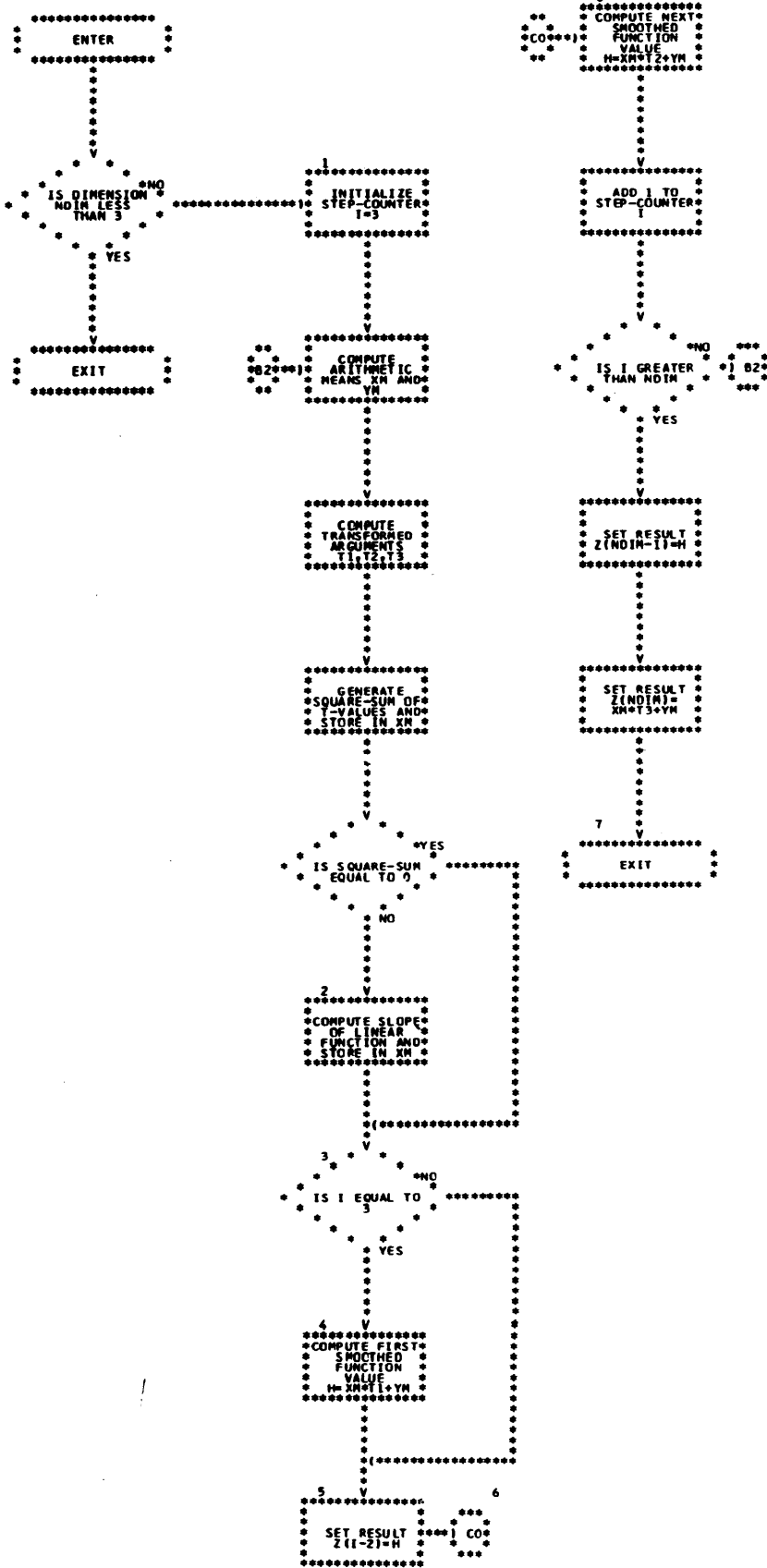


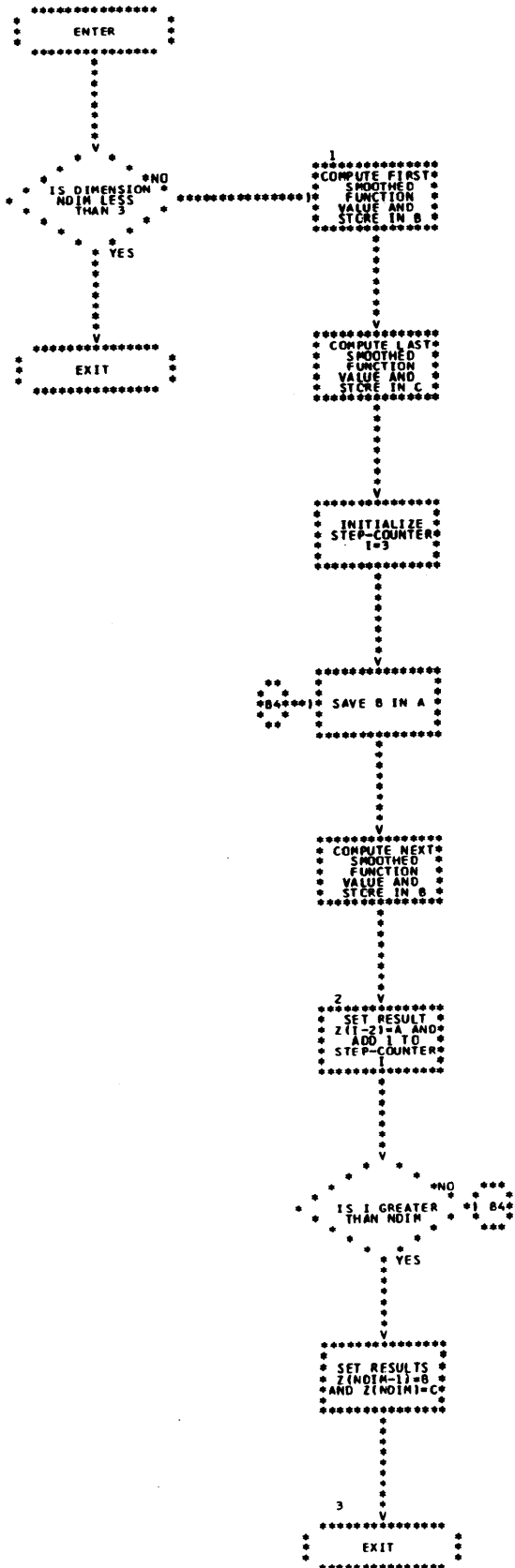


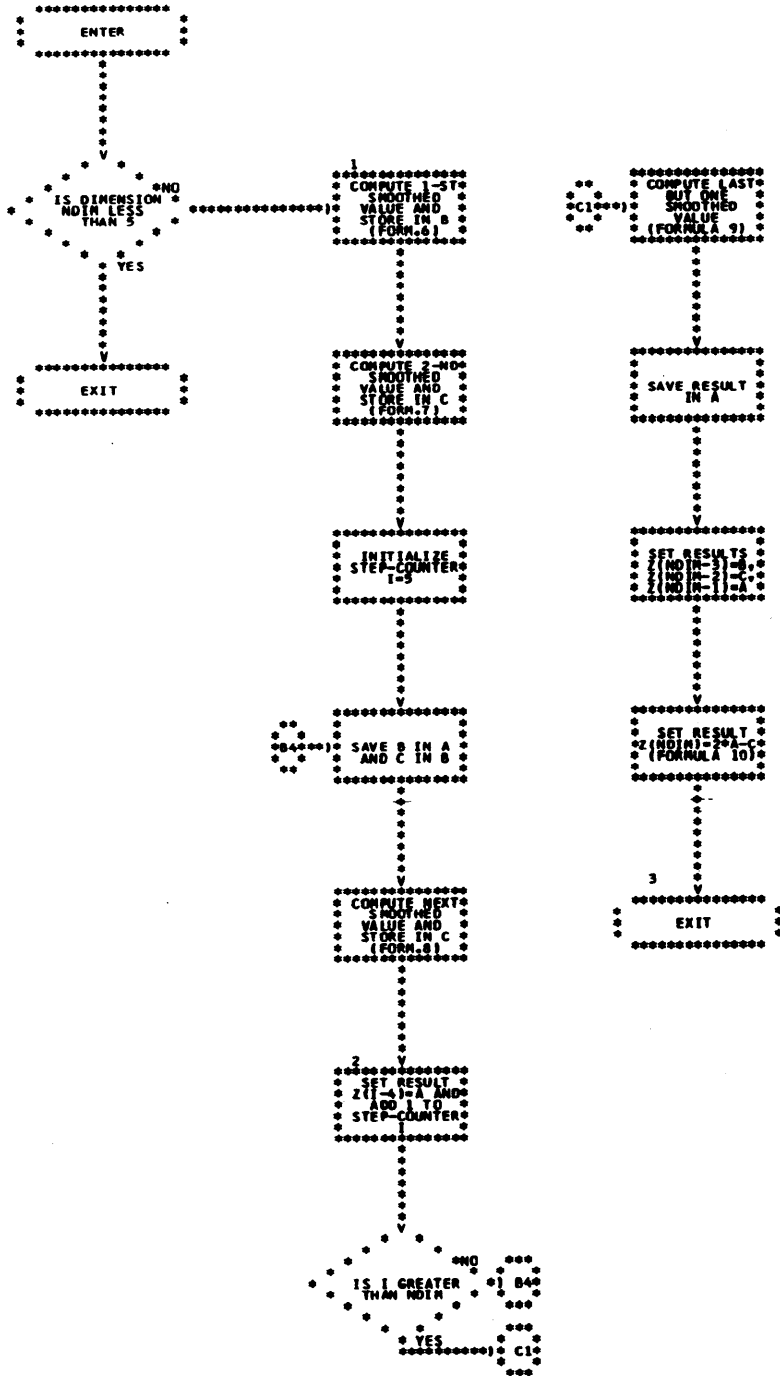
SUBROUTINES ATSM AND DATSM



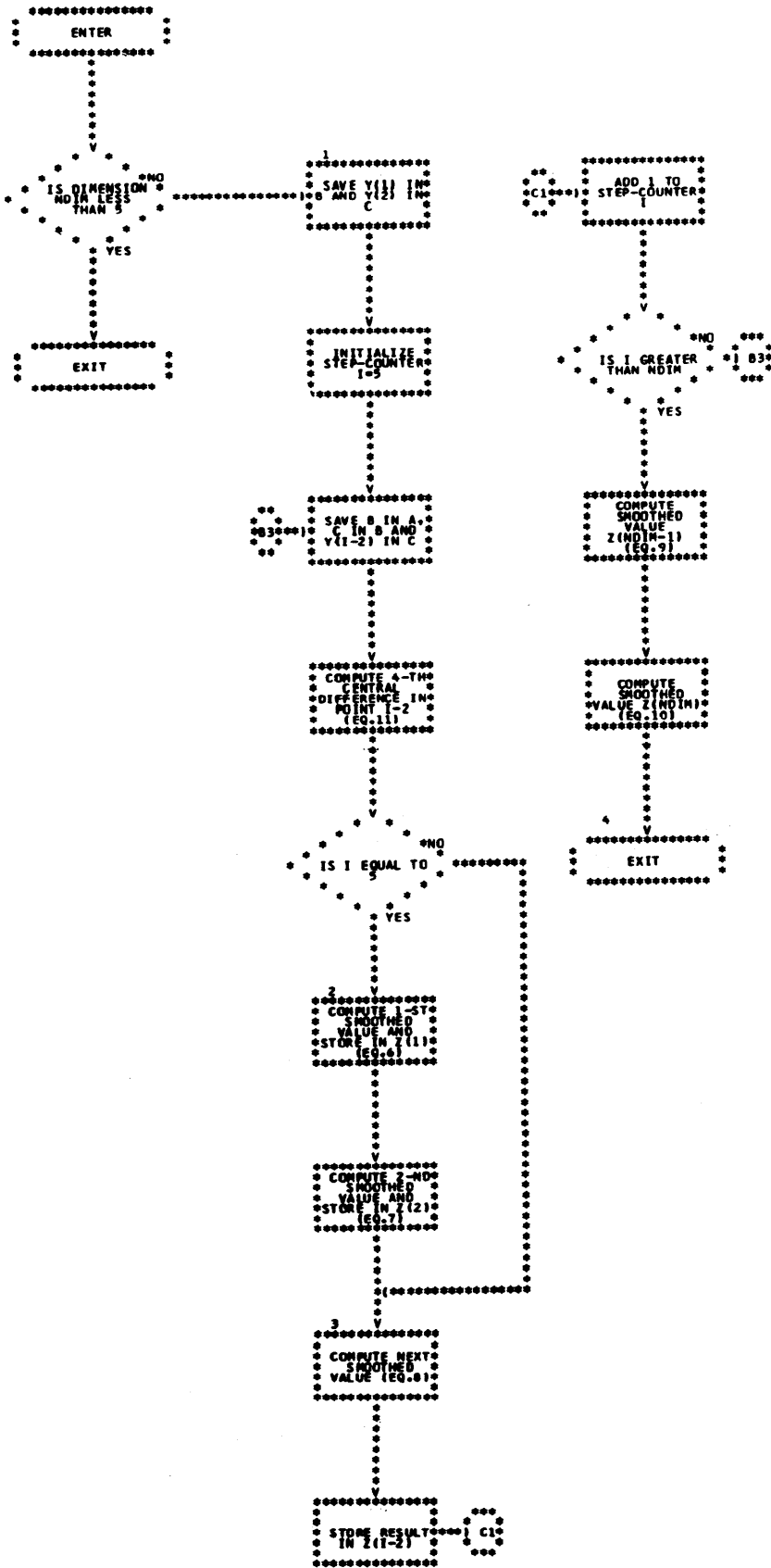




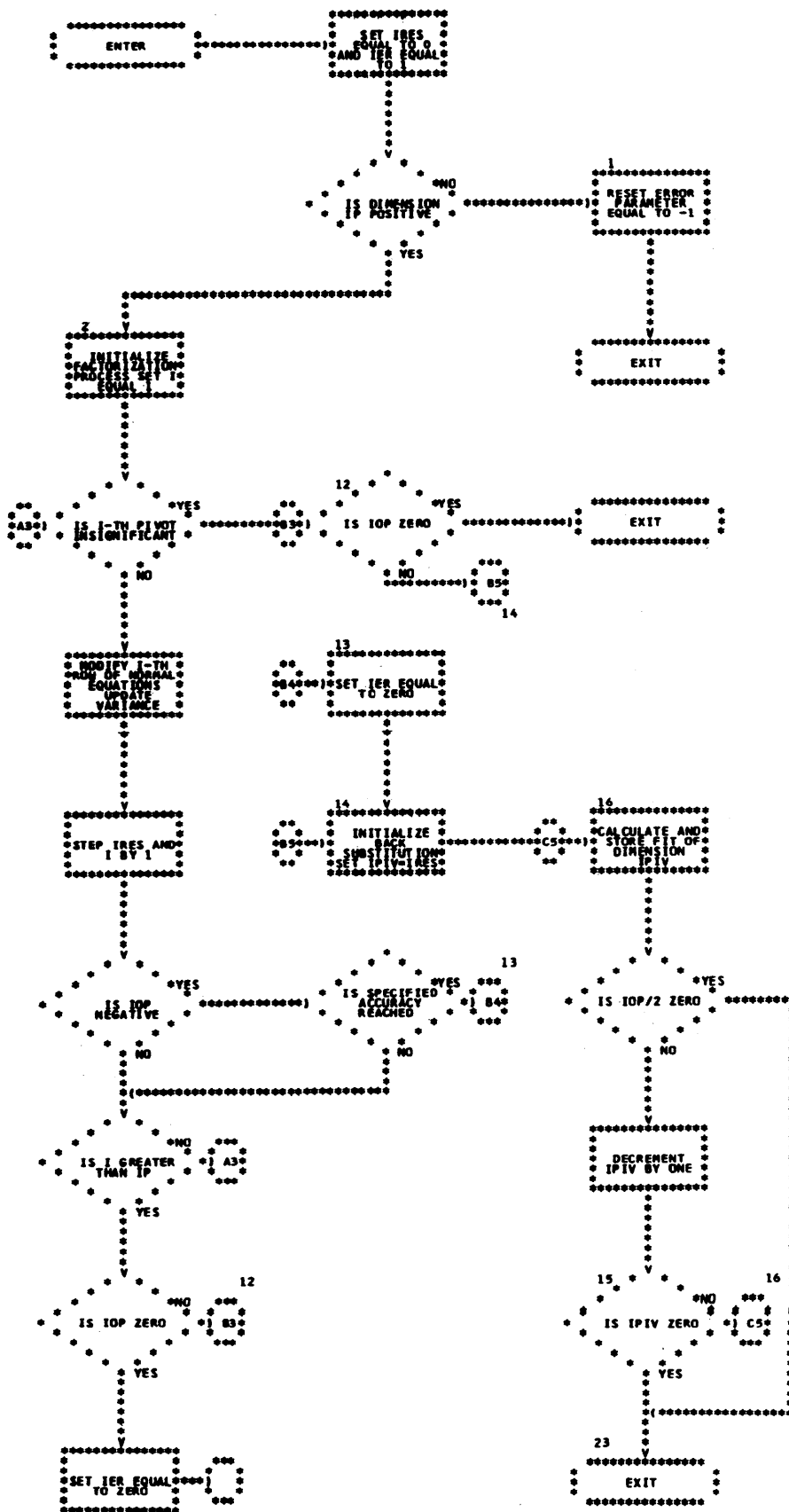


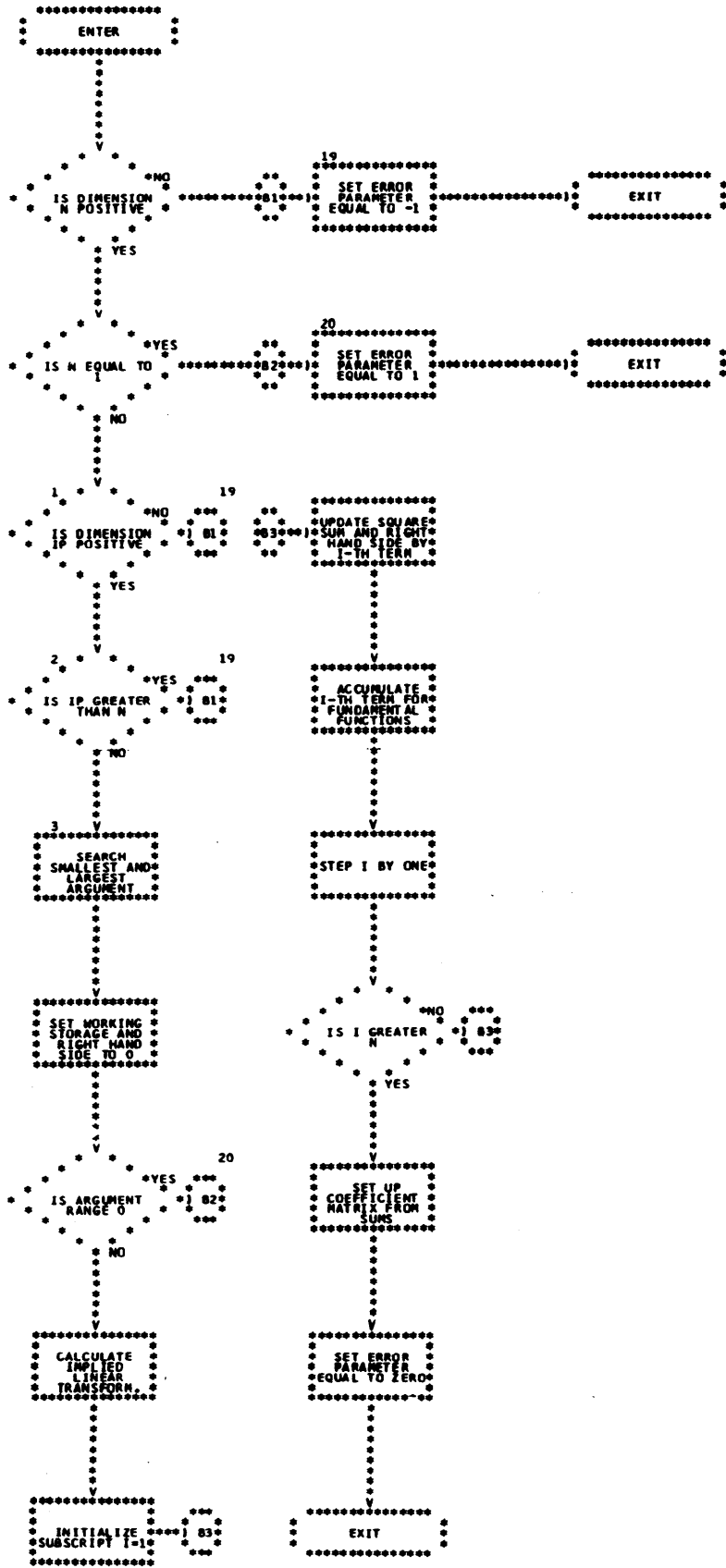


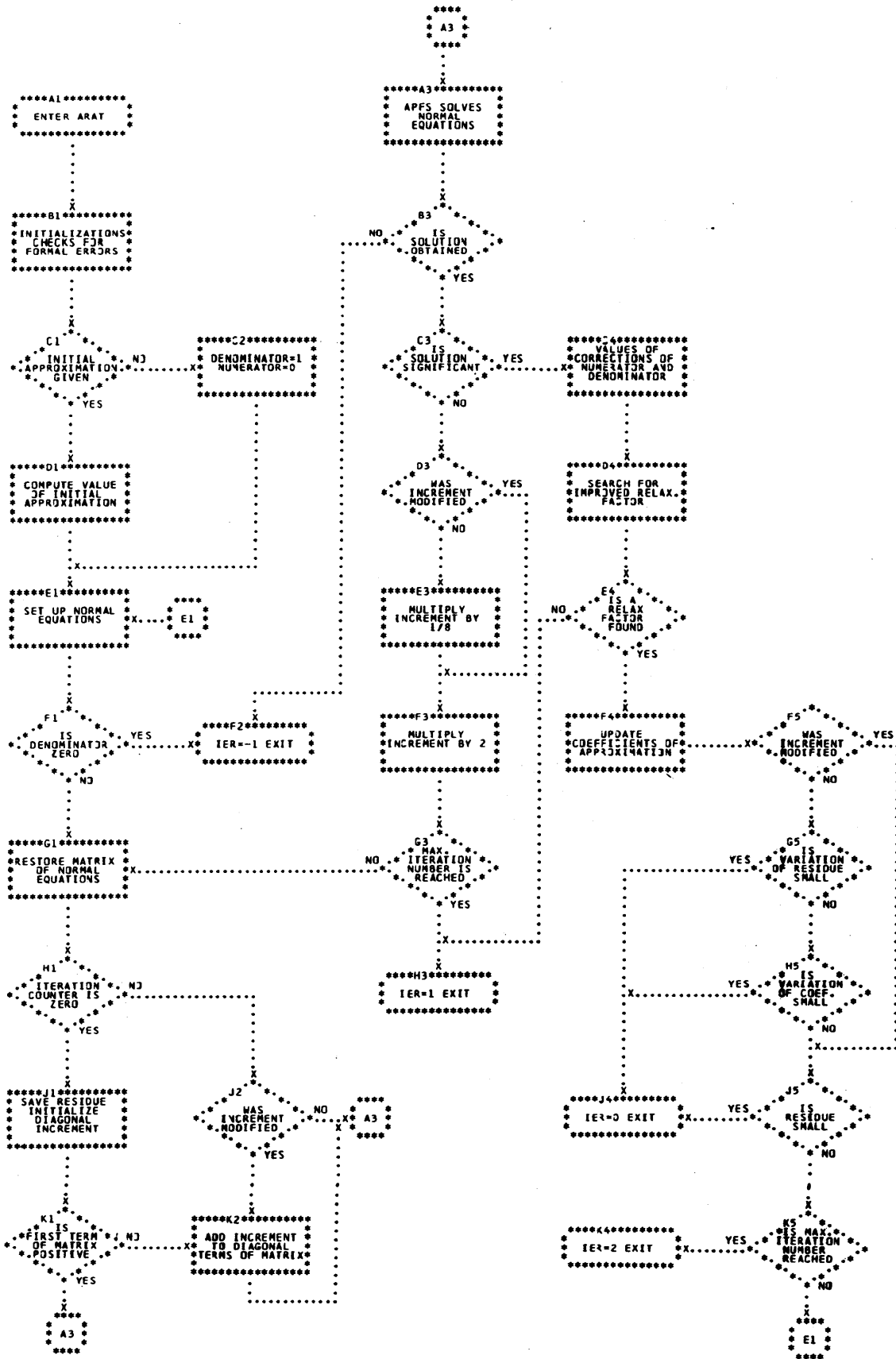
SUBROUTINES SE35 AND DSE35

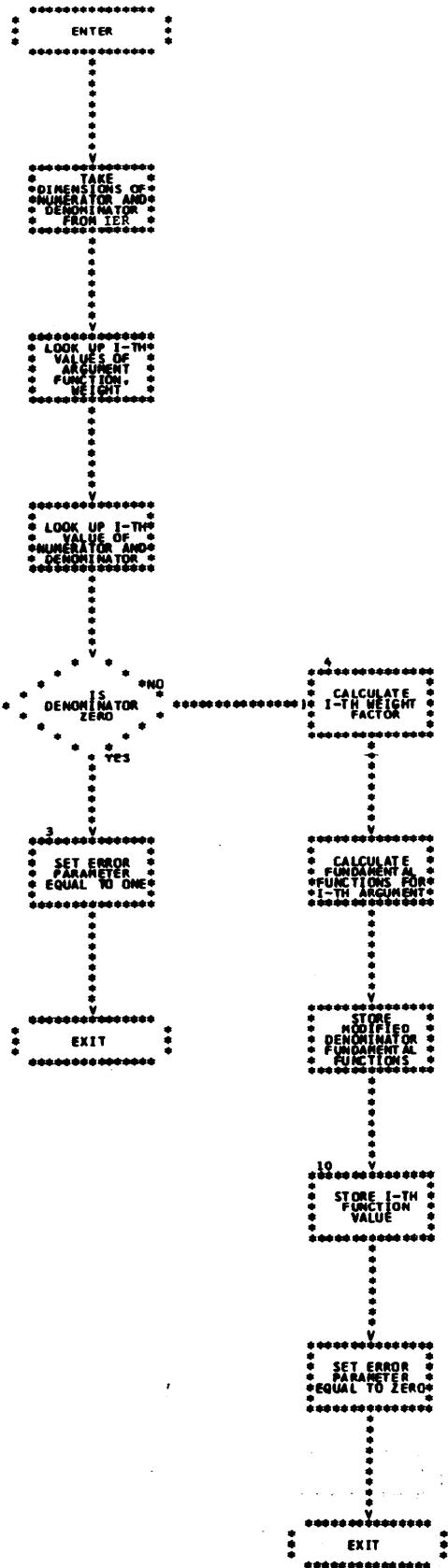


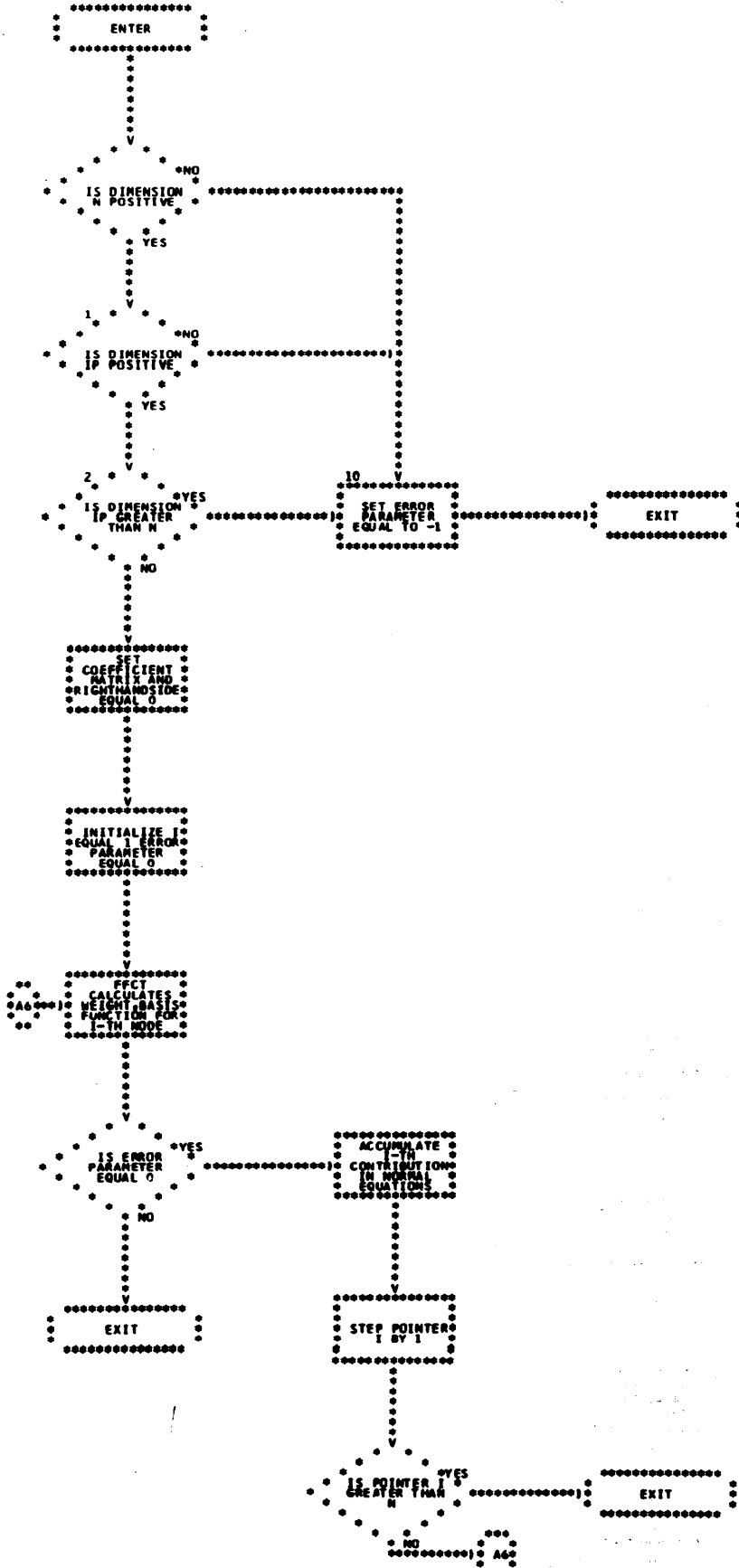
SUBROUTINES APFS AND GAFPS





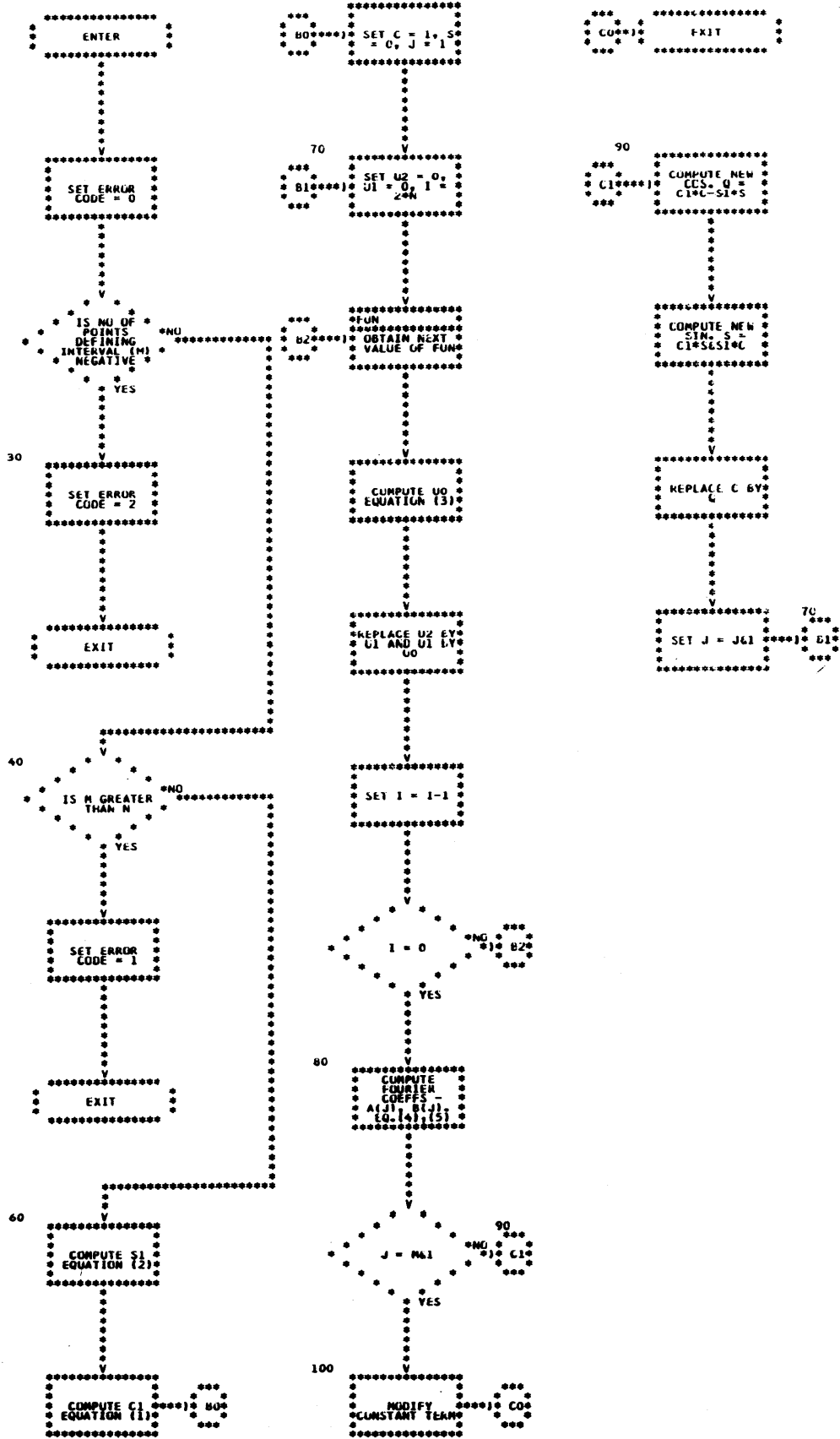


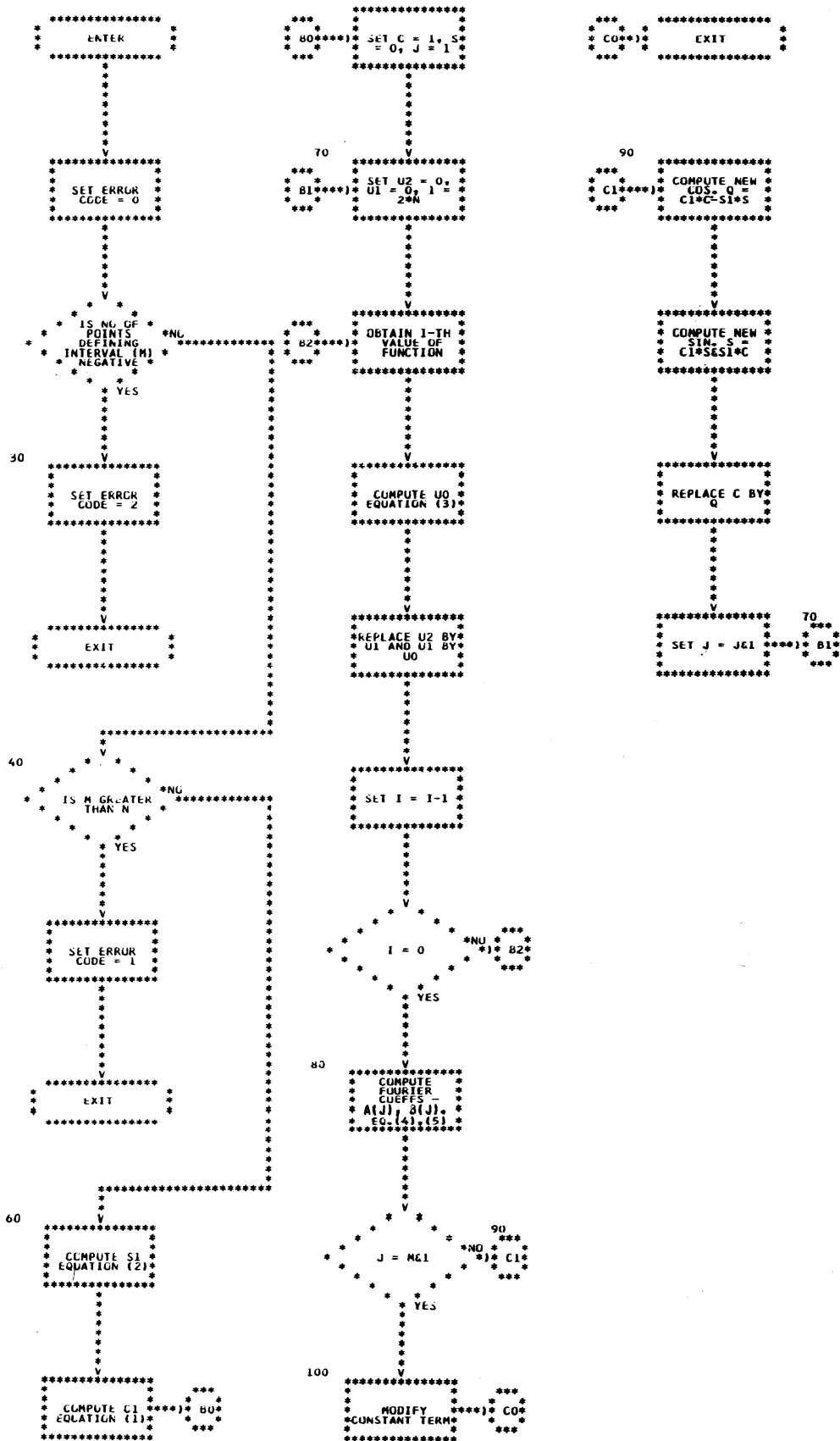


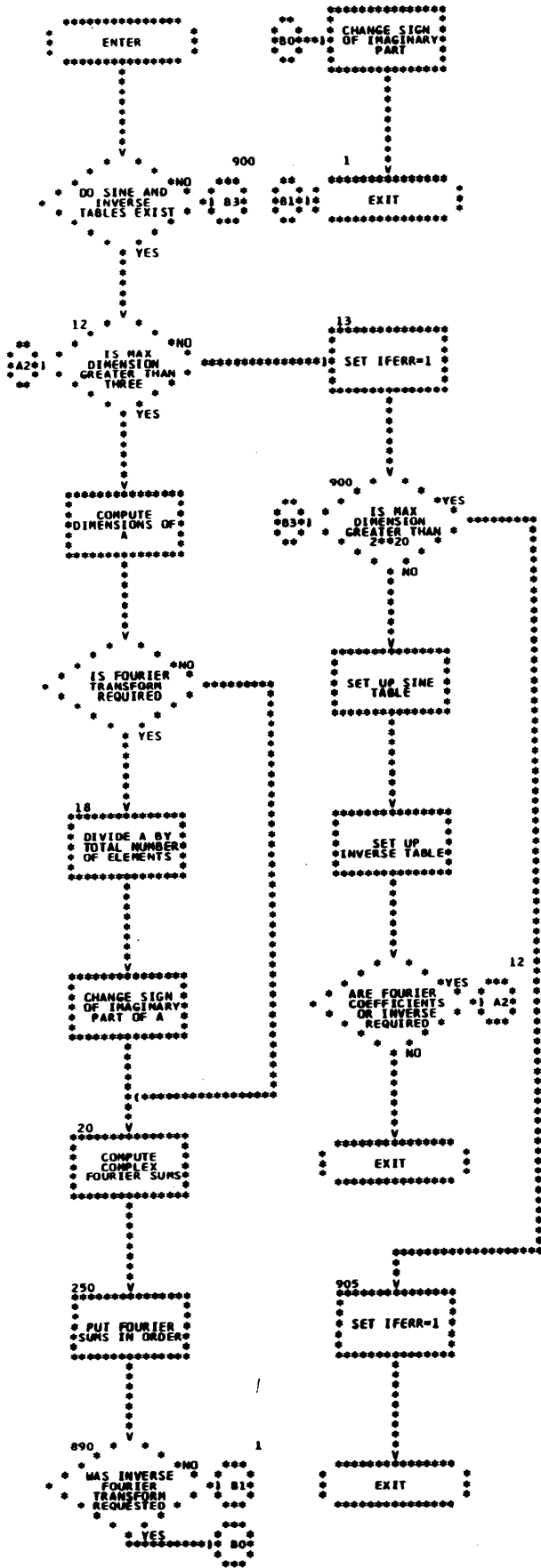


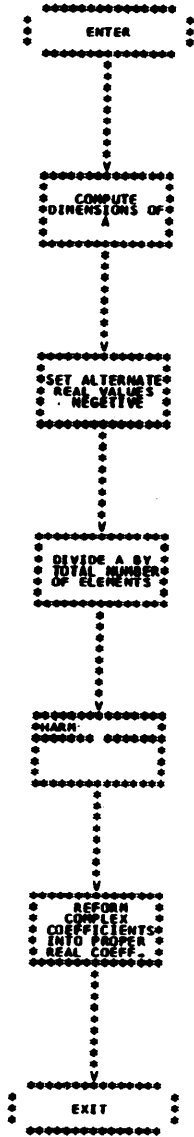
SUBROUTINE FURIF

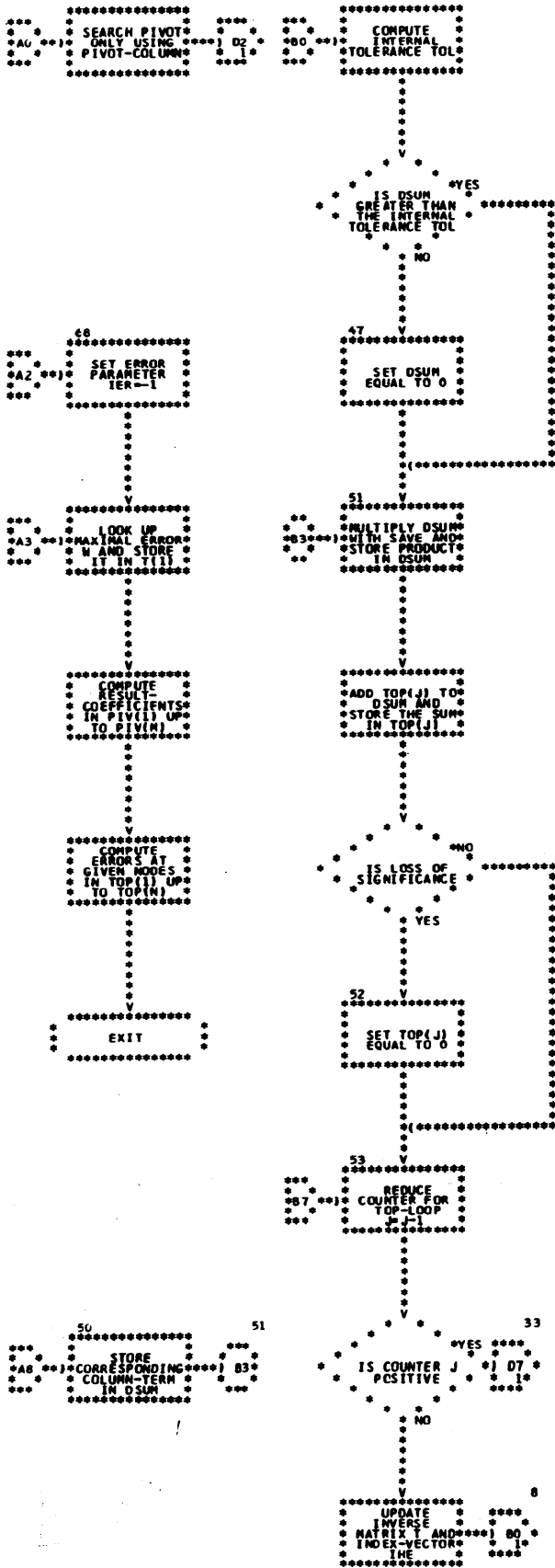
1

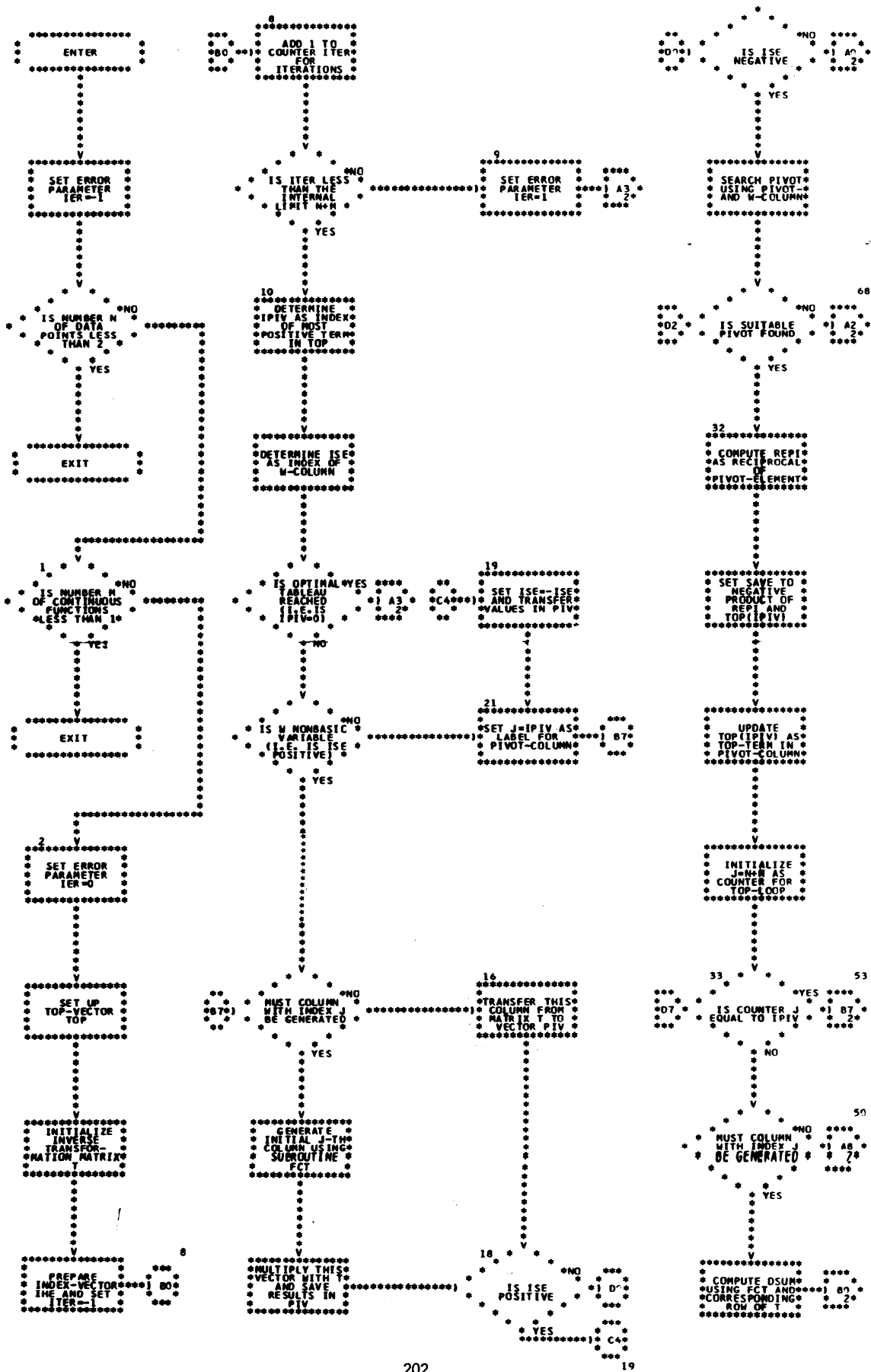


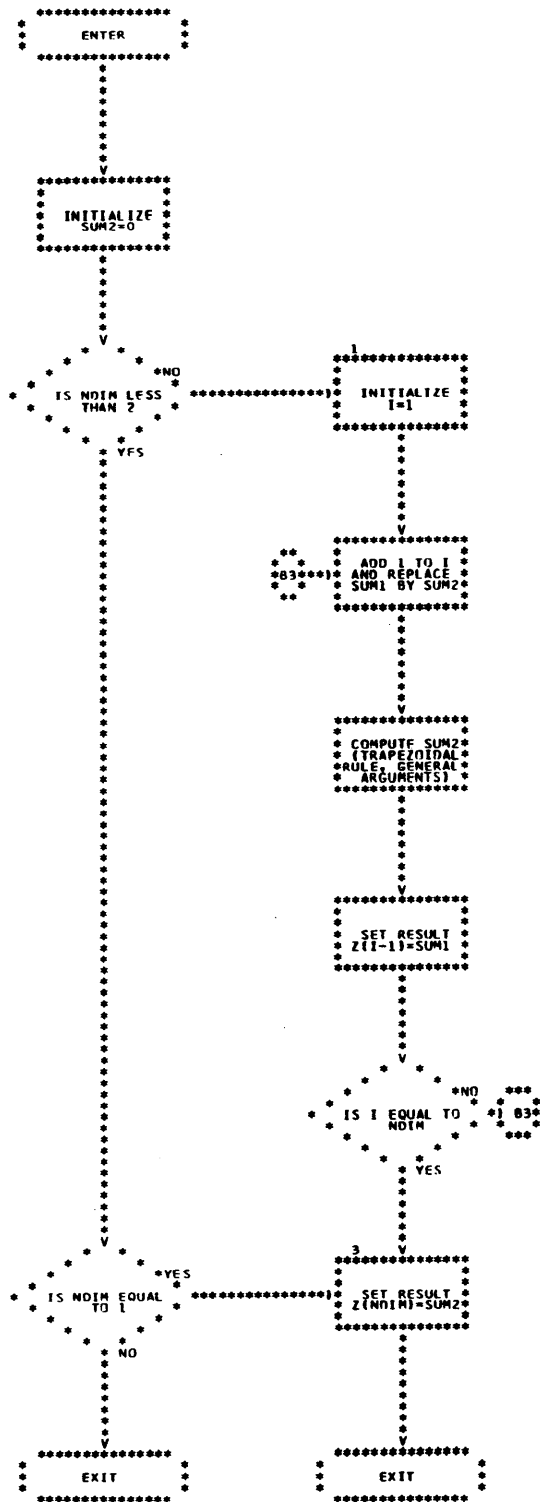


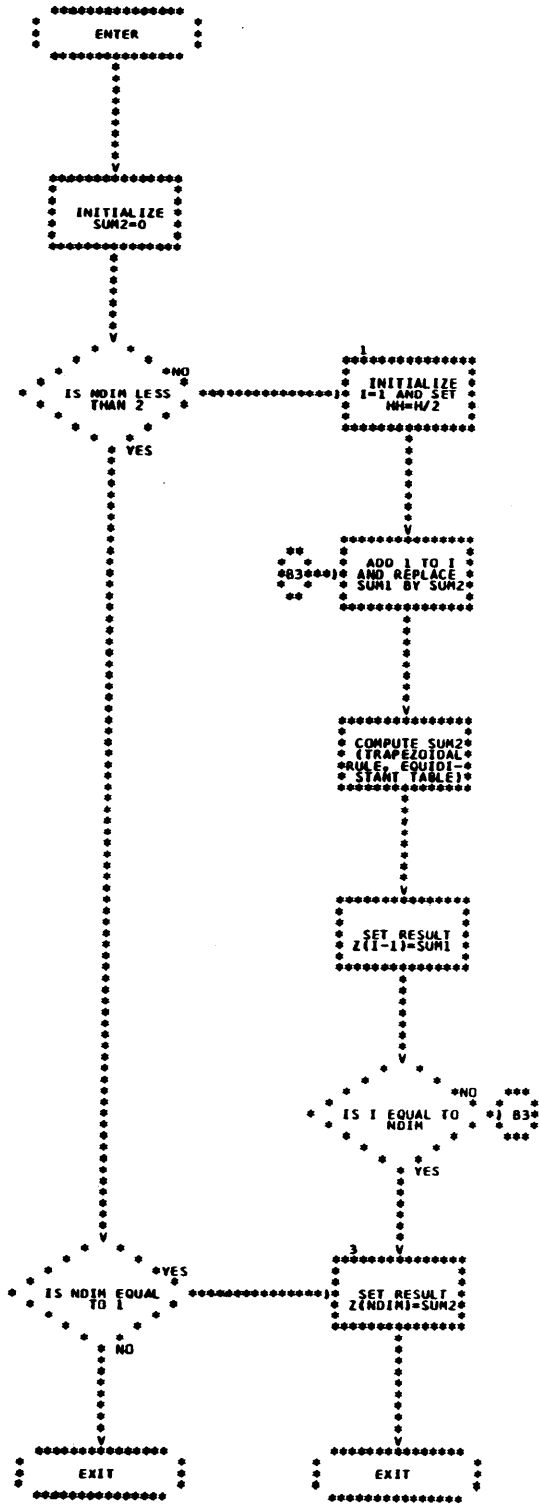


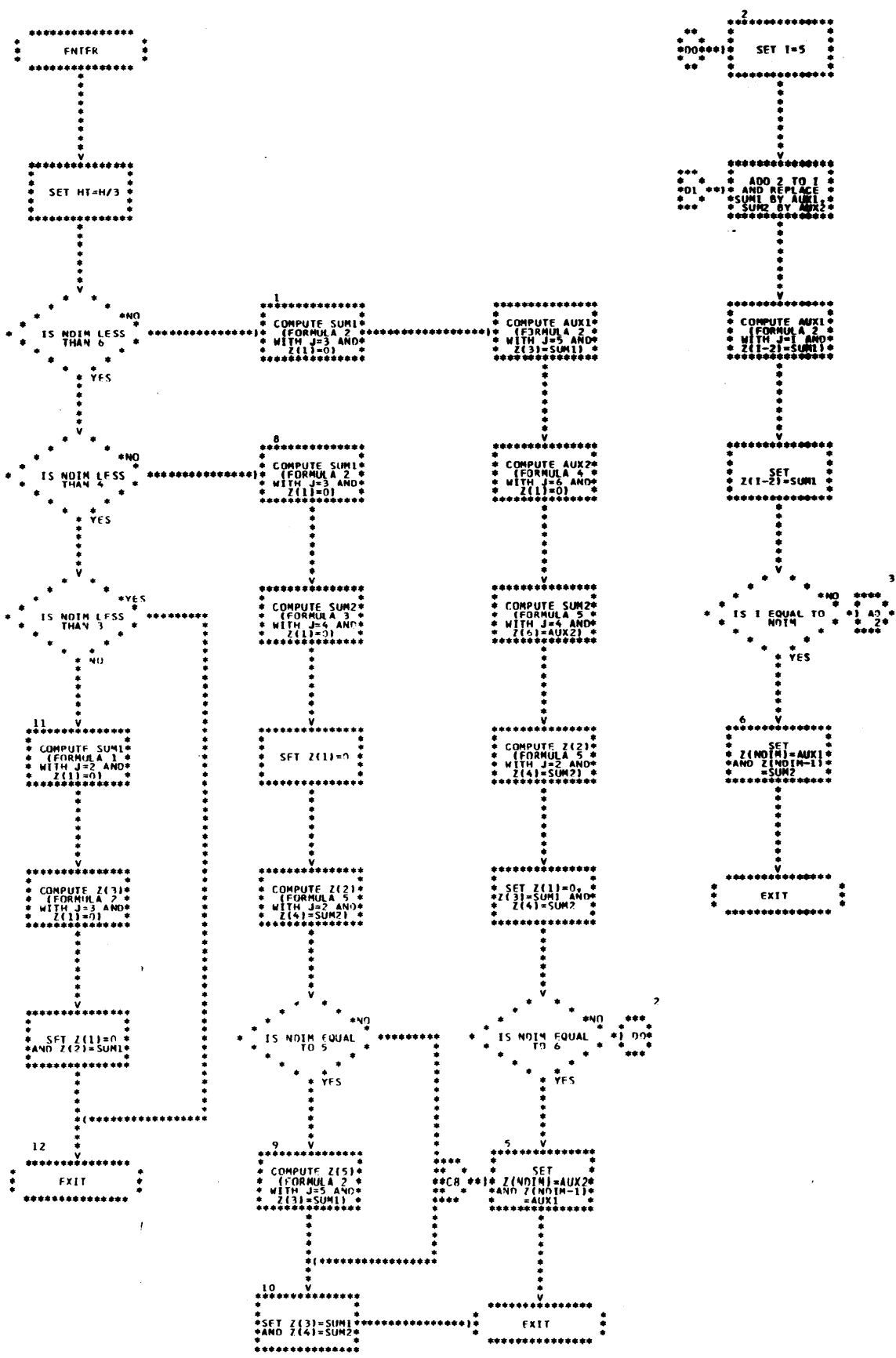


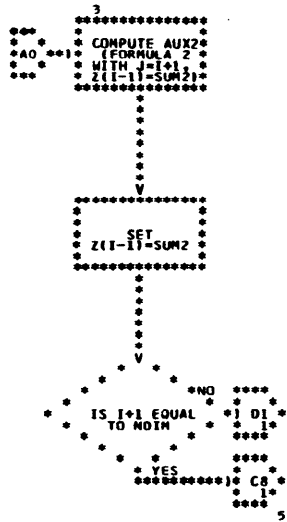




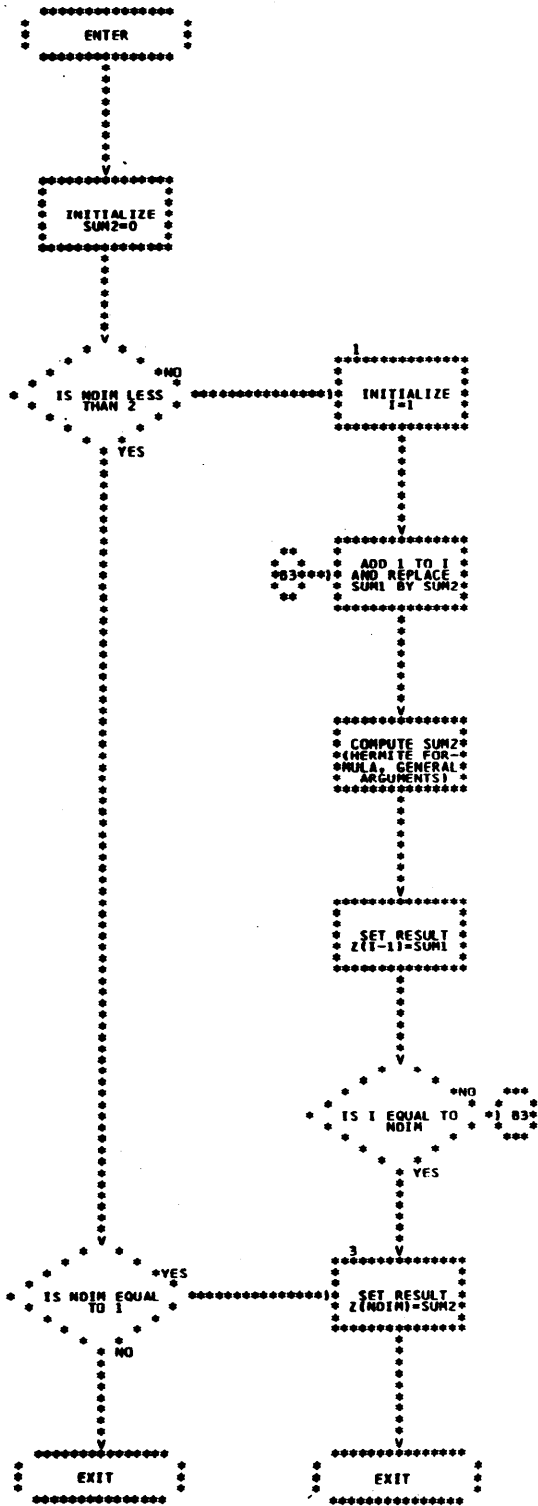


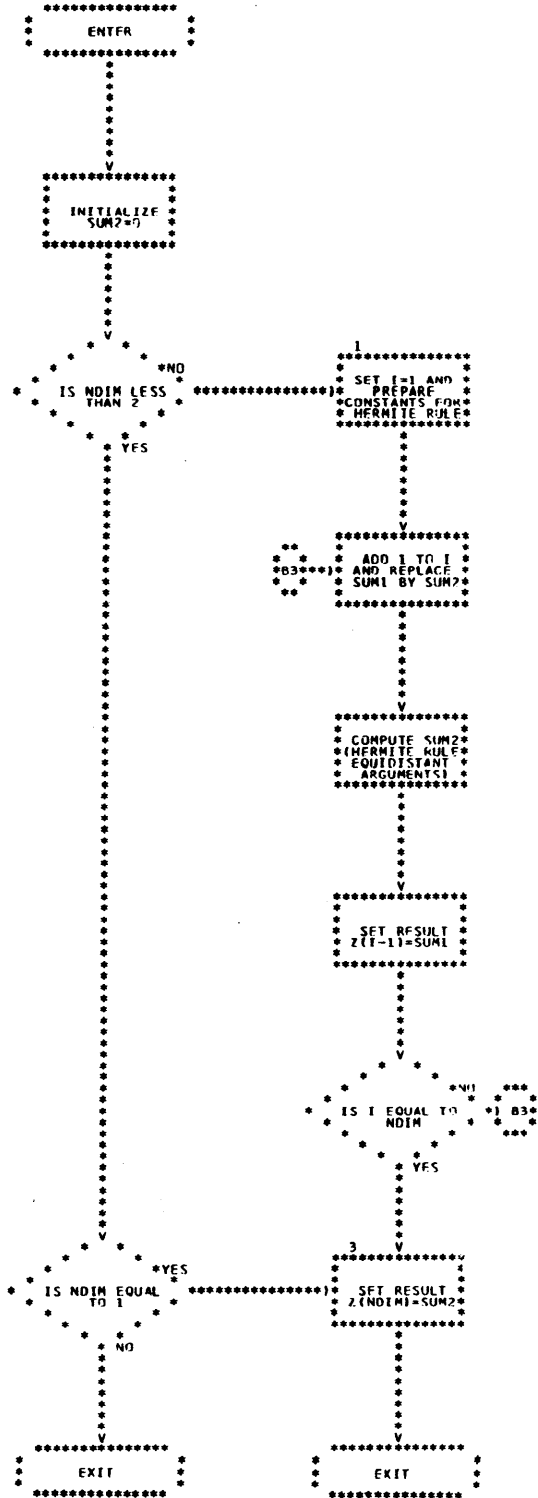




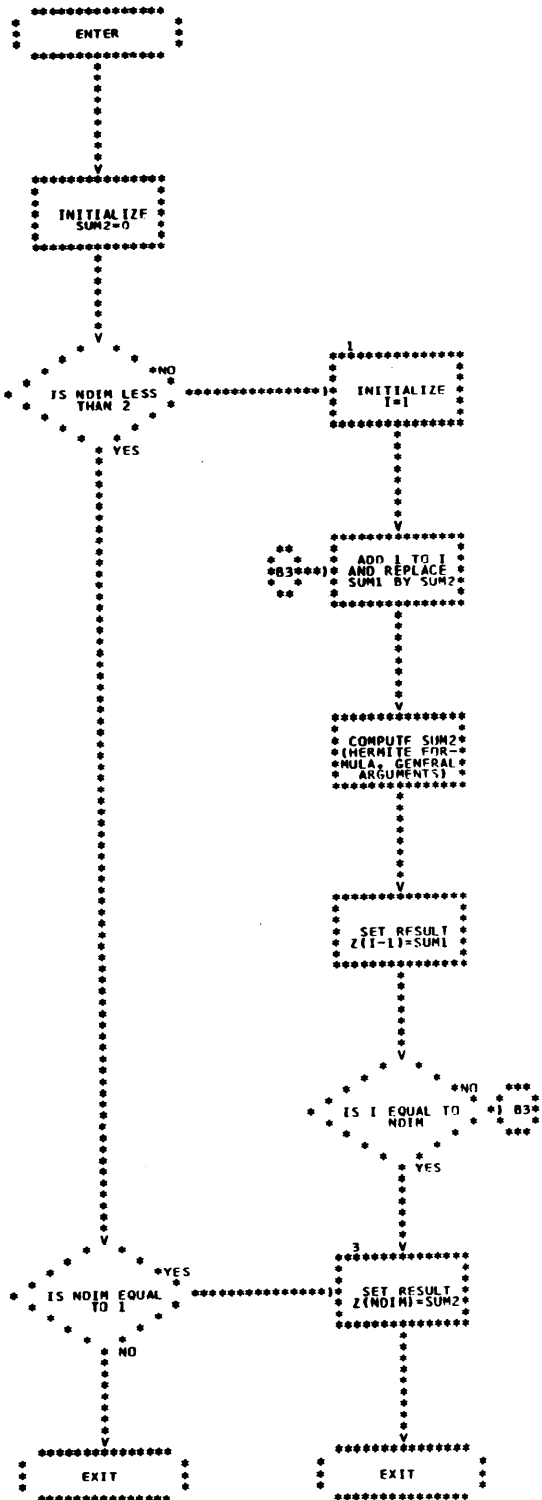


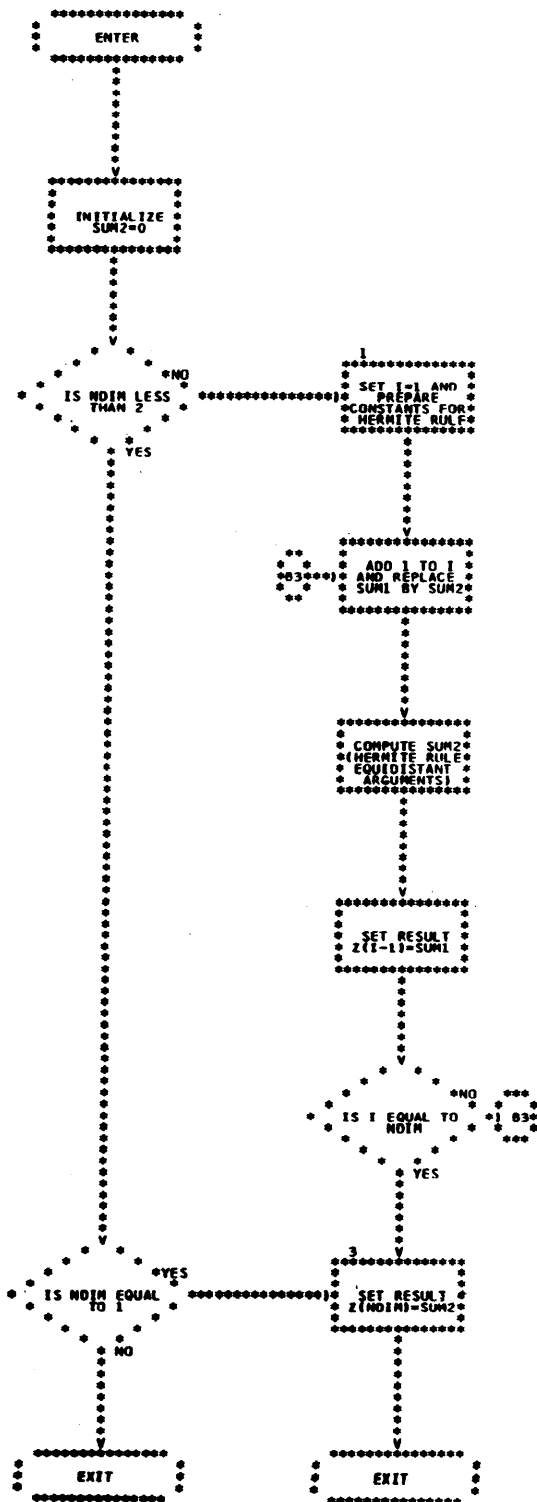
SUBROUTINES QHFG AND QOHFG

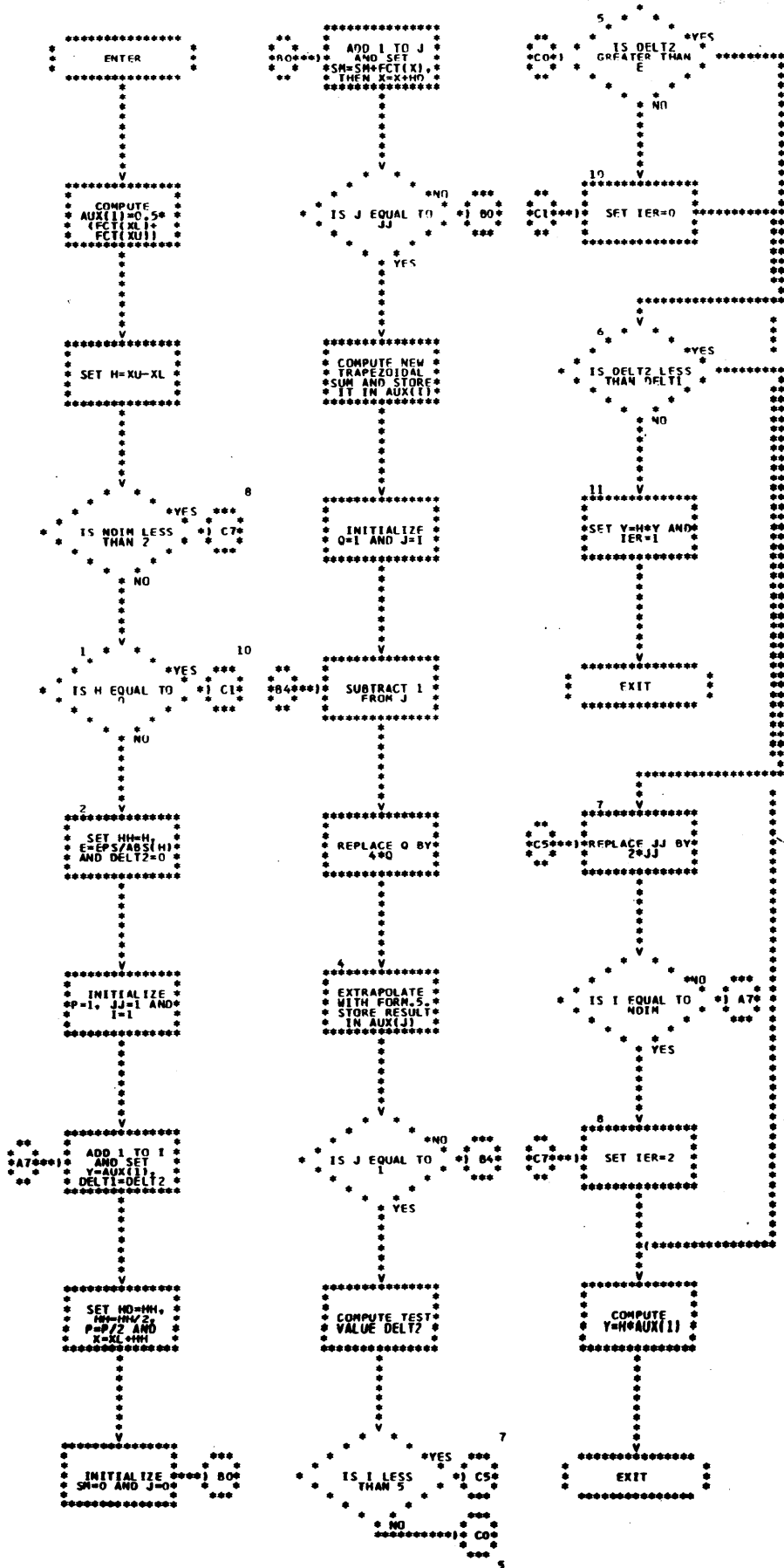


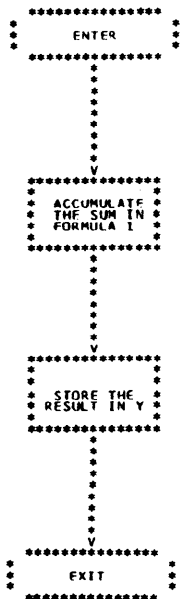
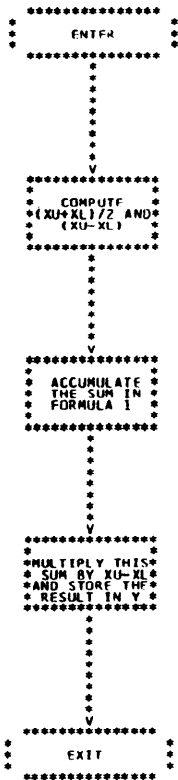


SUBROUTINES QH5G AND DQ5G

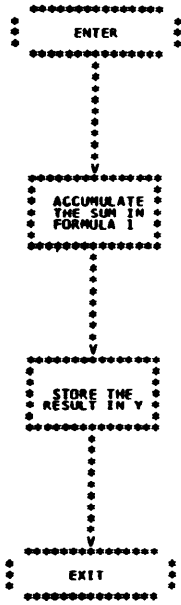




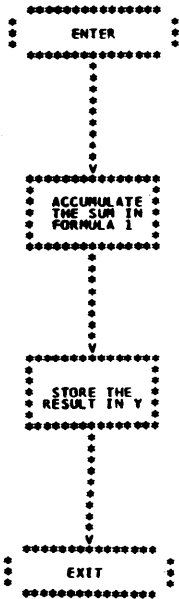




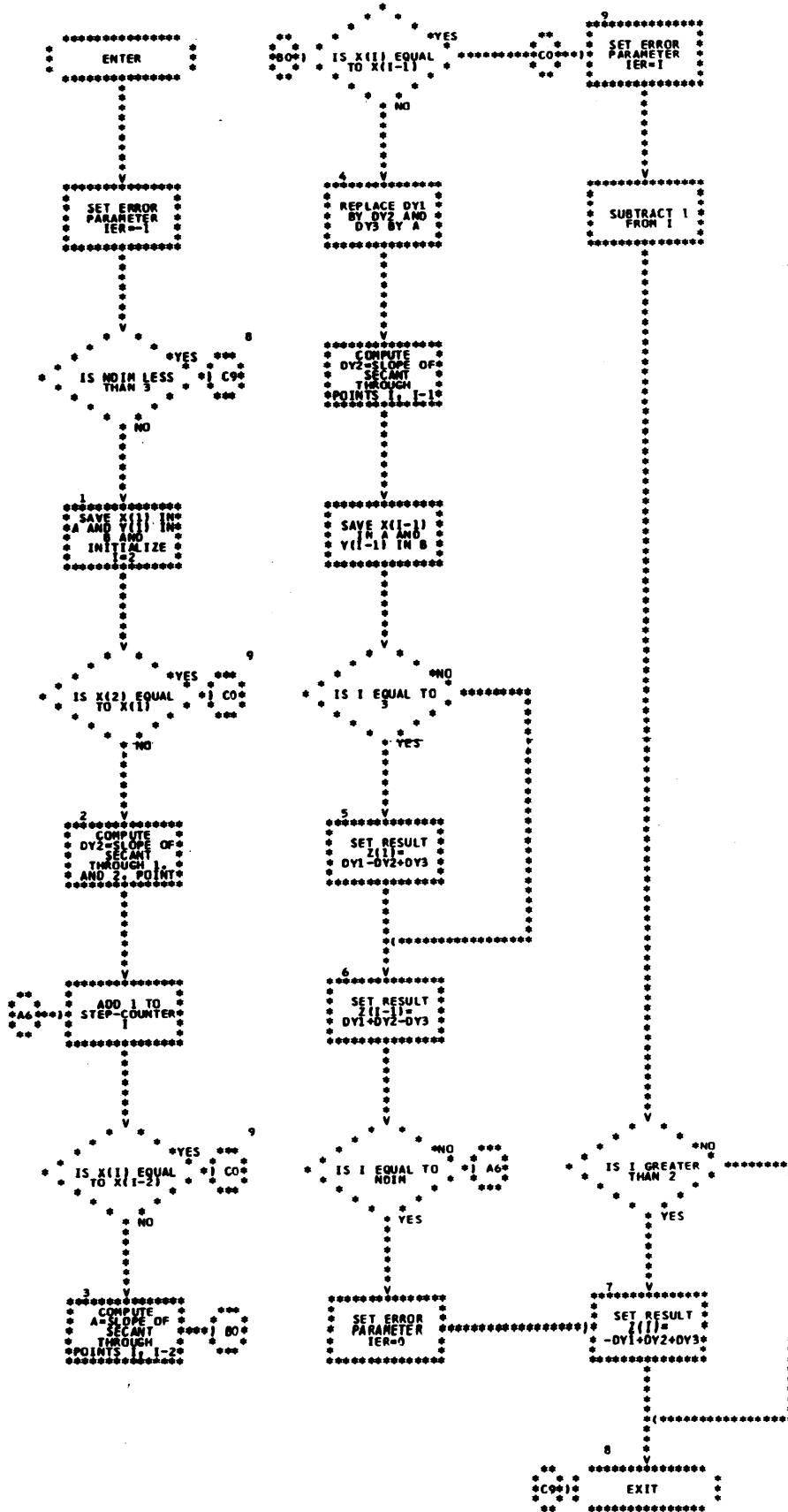
SUBROUTINES QH2,QH3,....,QH10 AND DQH8,DQH16,....,DQH64

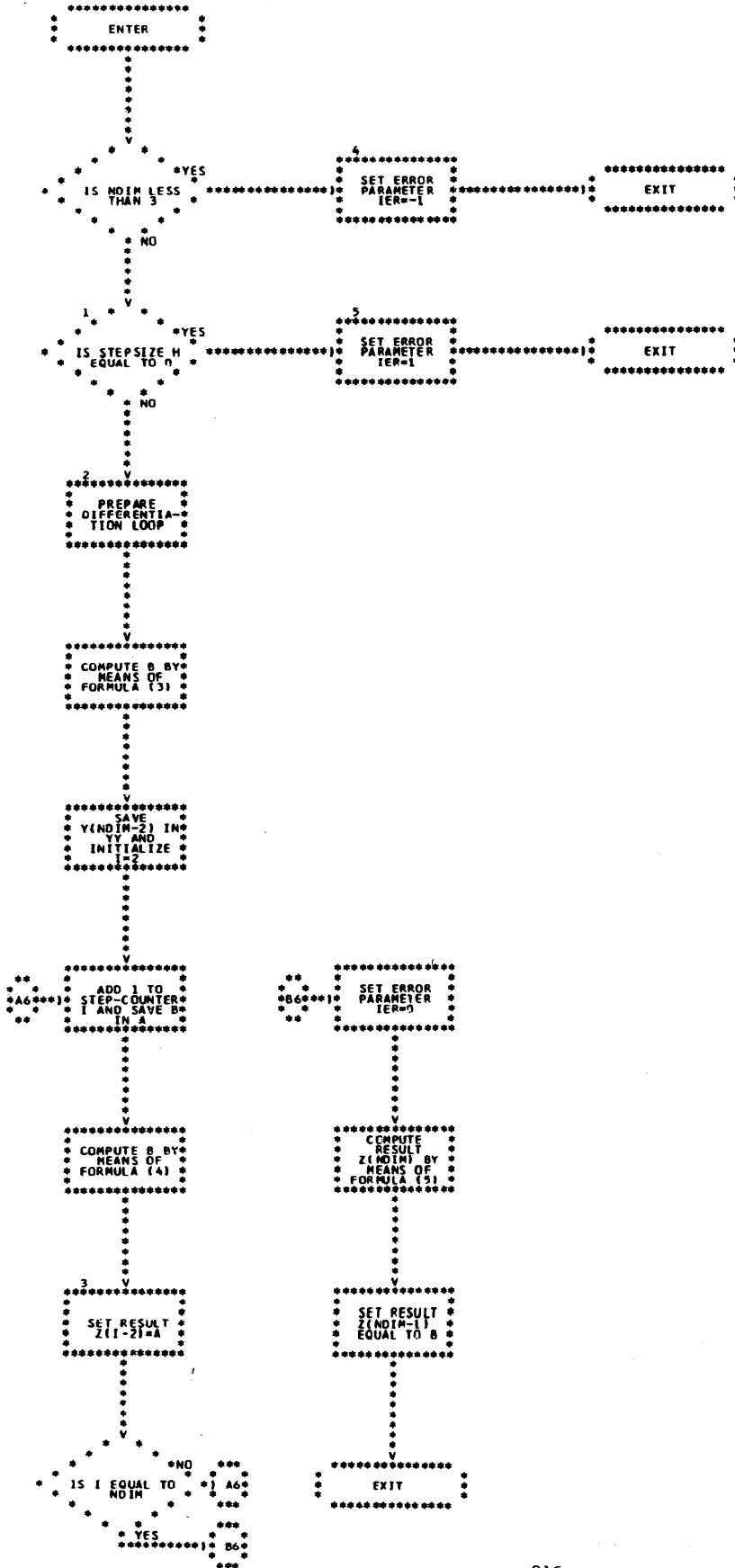


SUBROUTINES QA2,QA3,....,QA10 AND DQA4,DQA8,....,DQA12

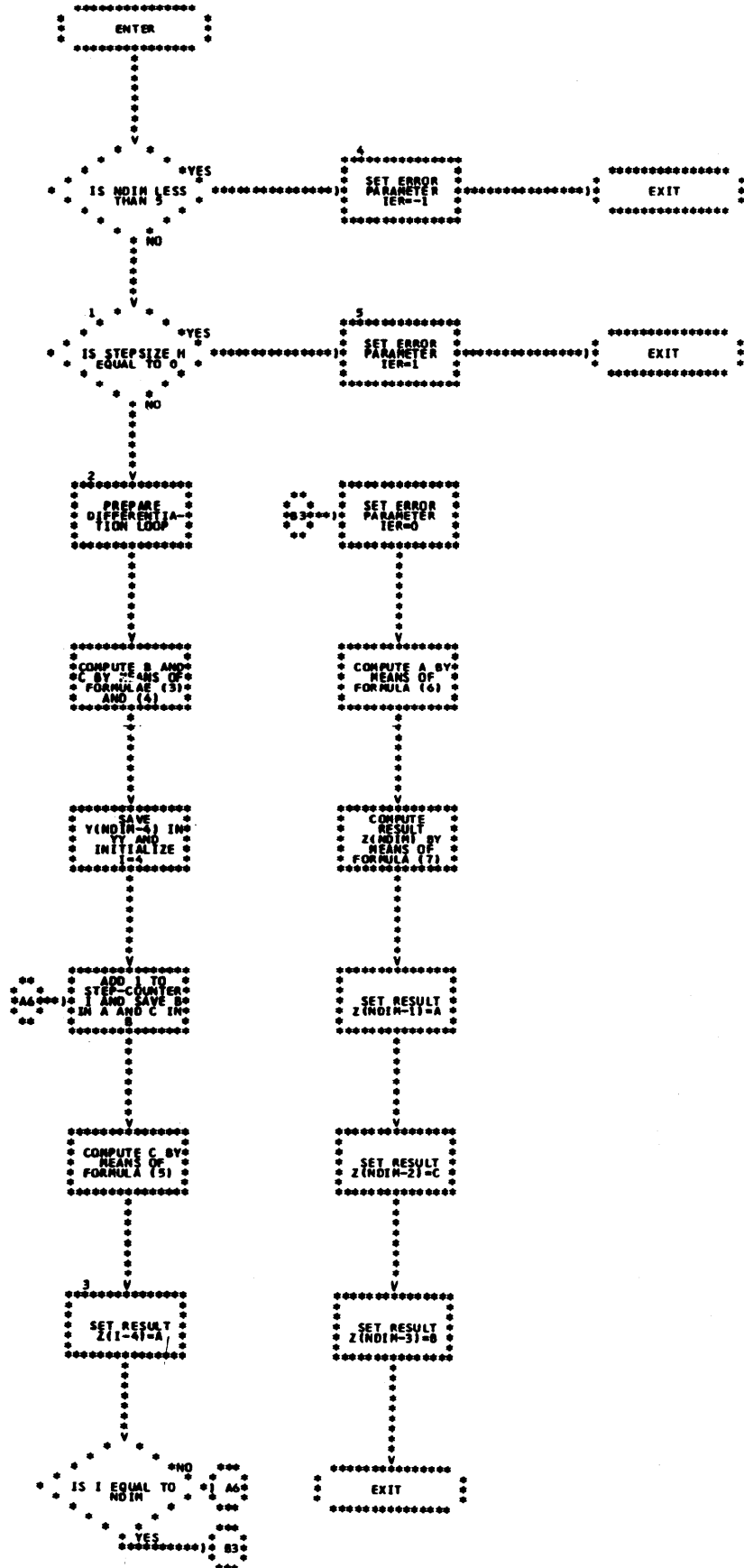


SUBROUTINES DGT3 AND DDGT3

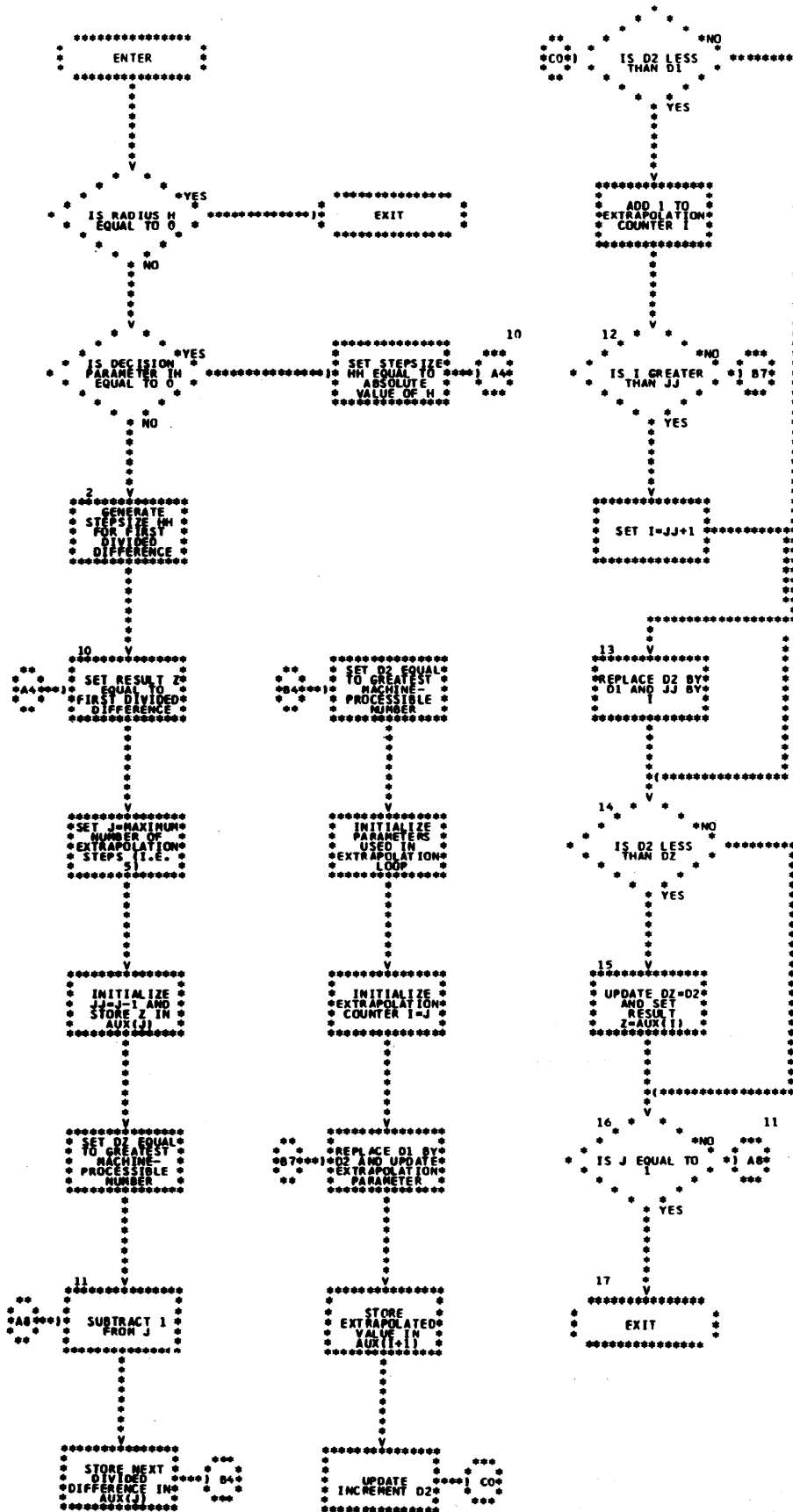




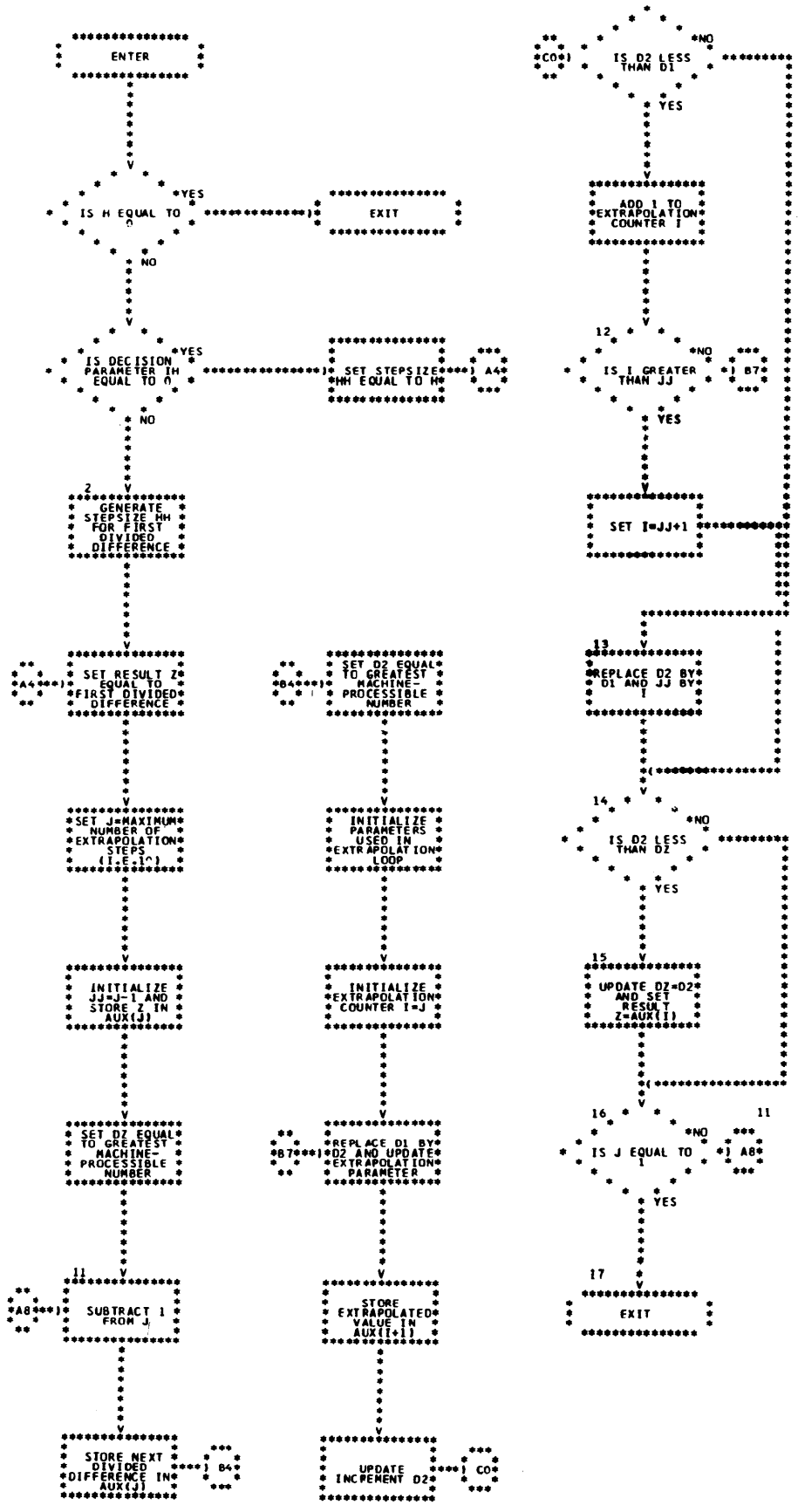
SUBROUTINES DET5 AND DET5

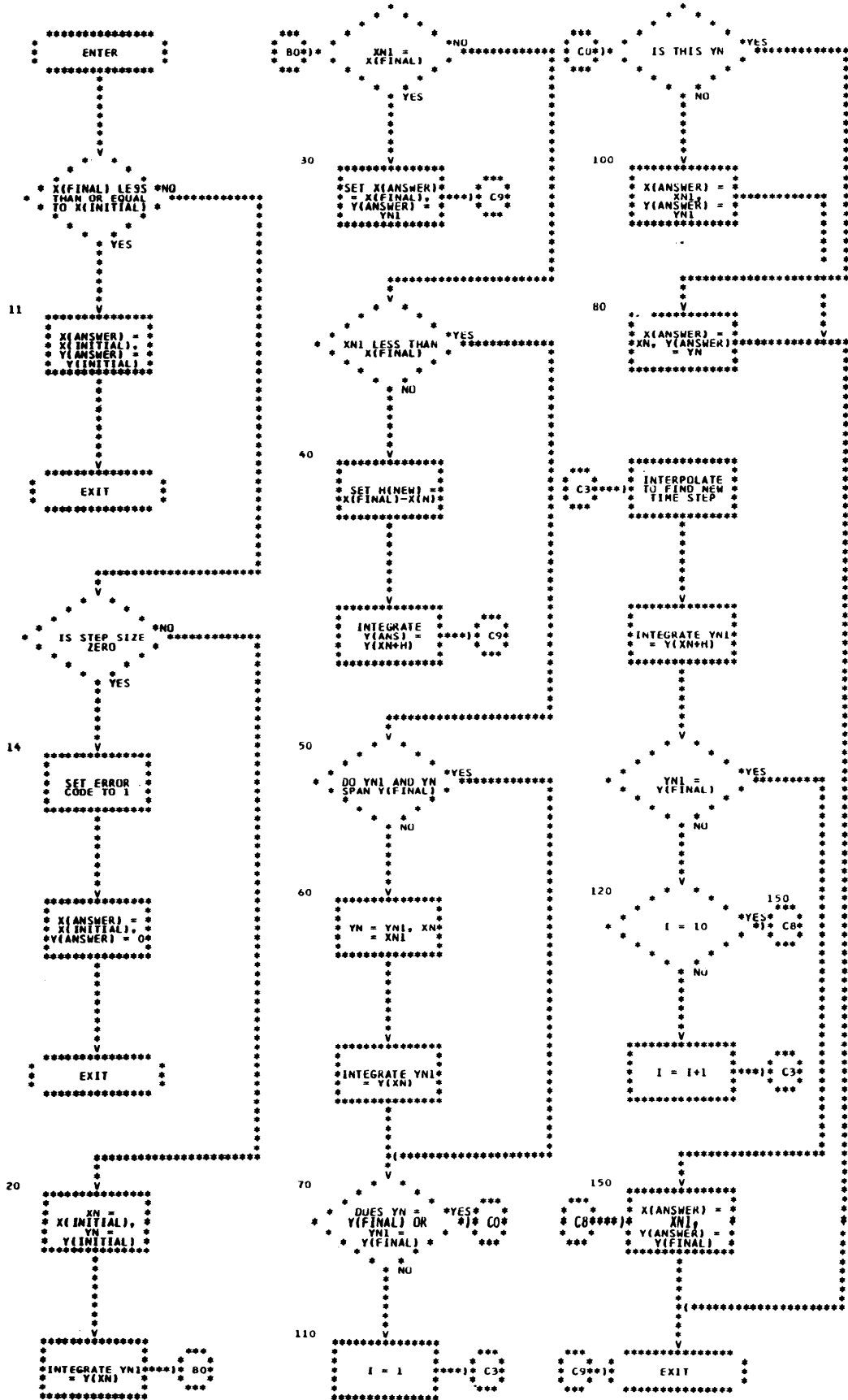


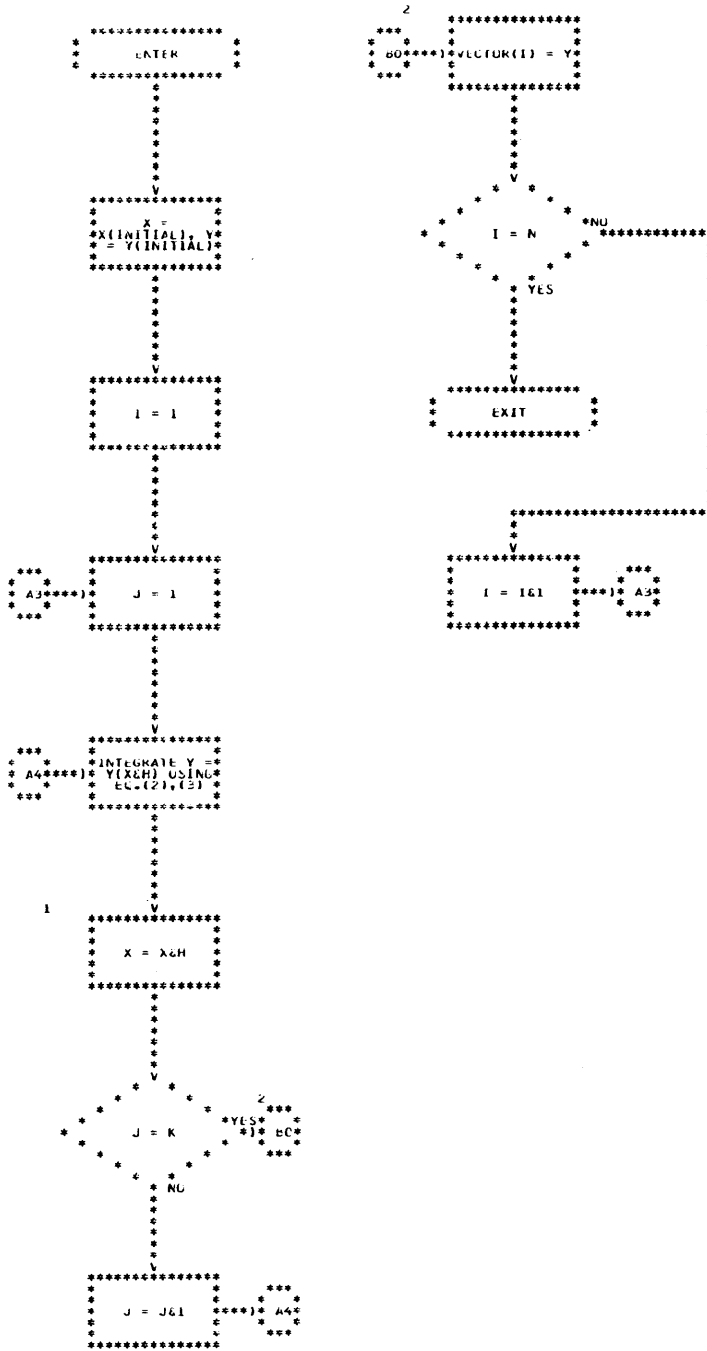
SUBROUTINES DCAR AND DDCAR



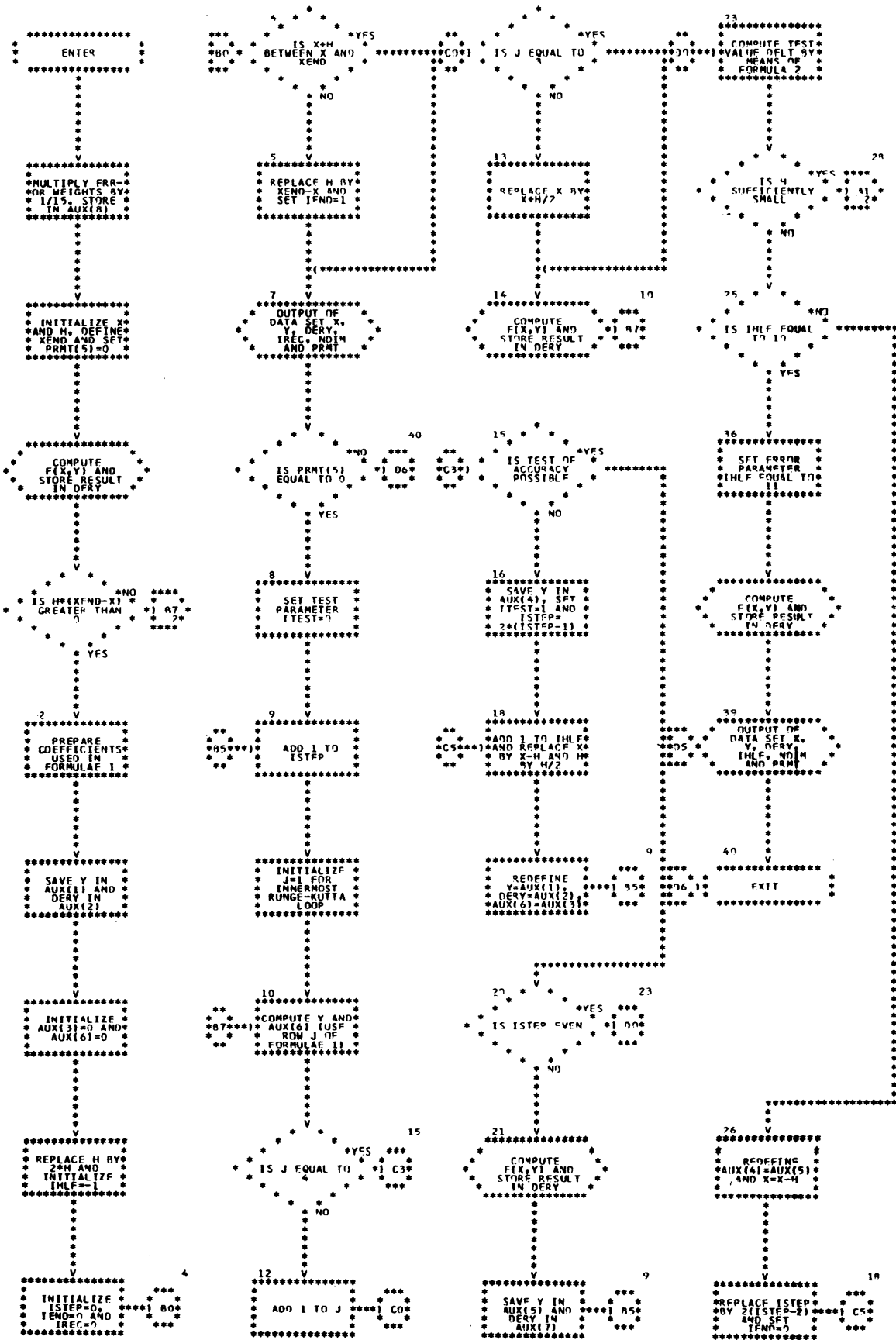
SUBROUTINES DBAR AND DDBAR



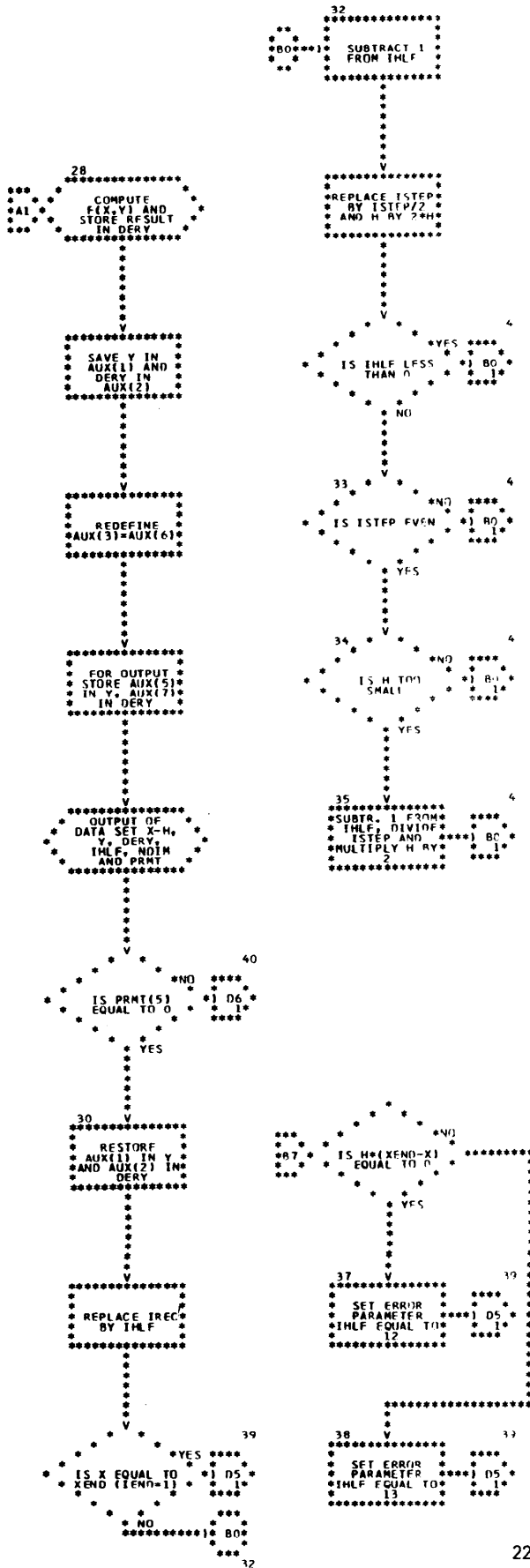




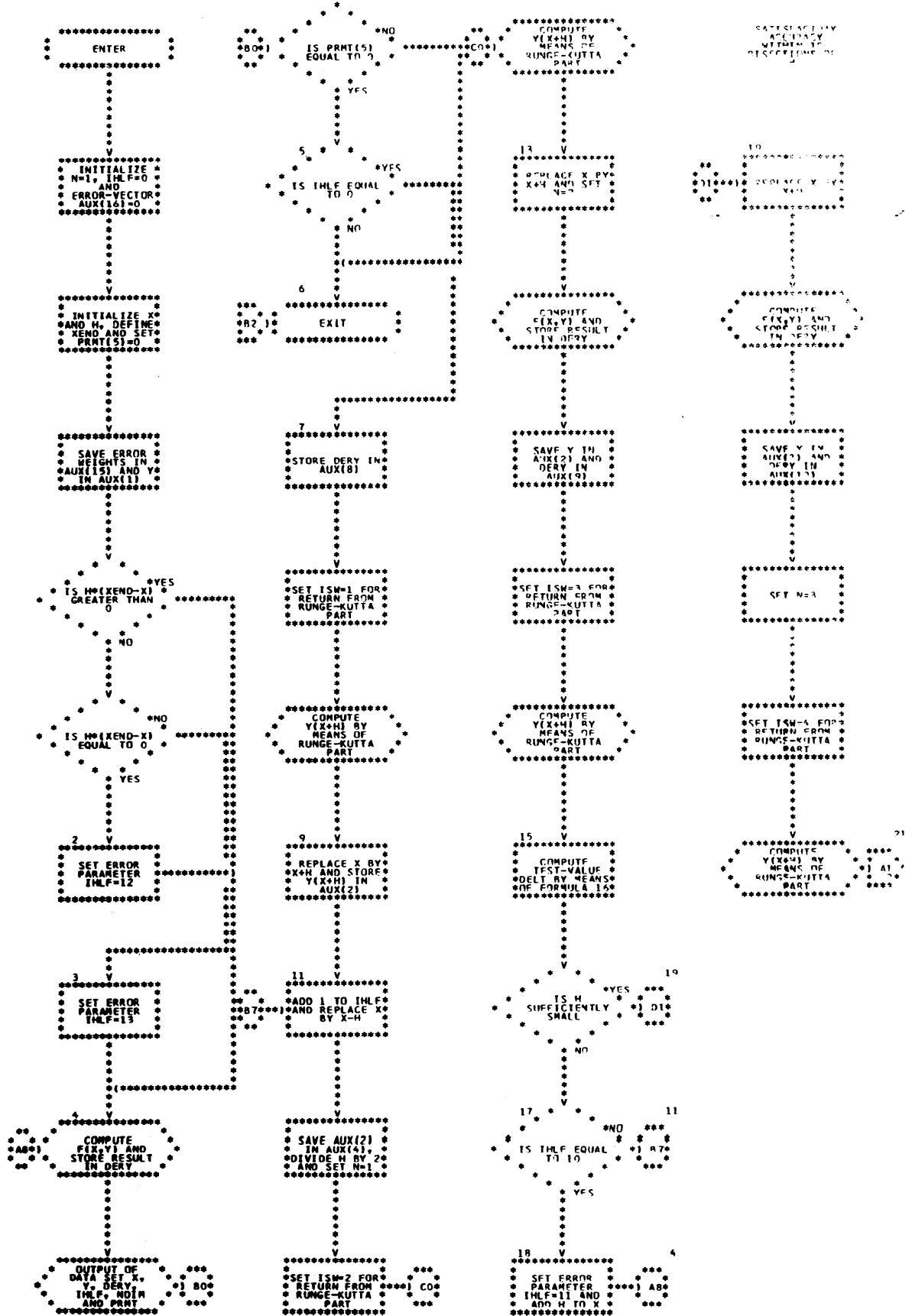
SUBROUTINES RKGS AND DRKGS



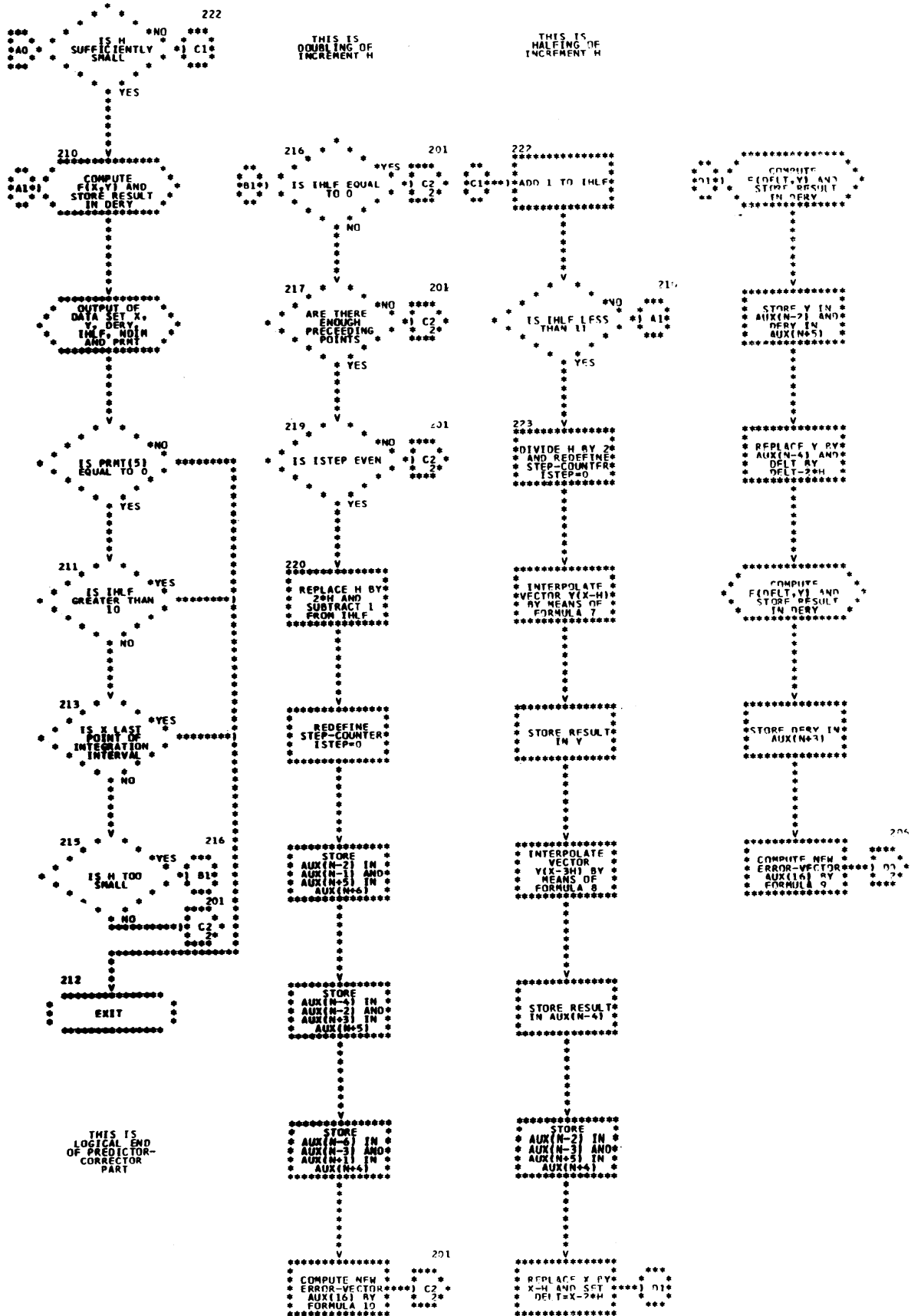
SUBROUTINES RK55 AND DRK5

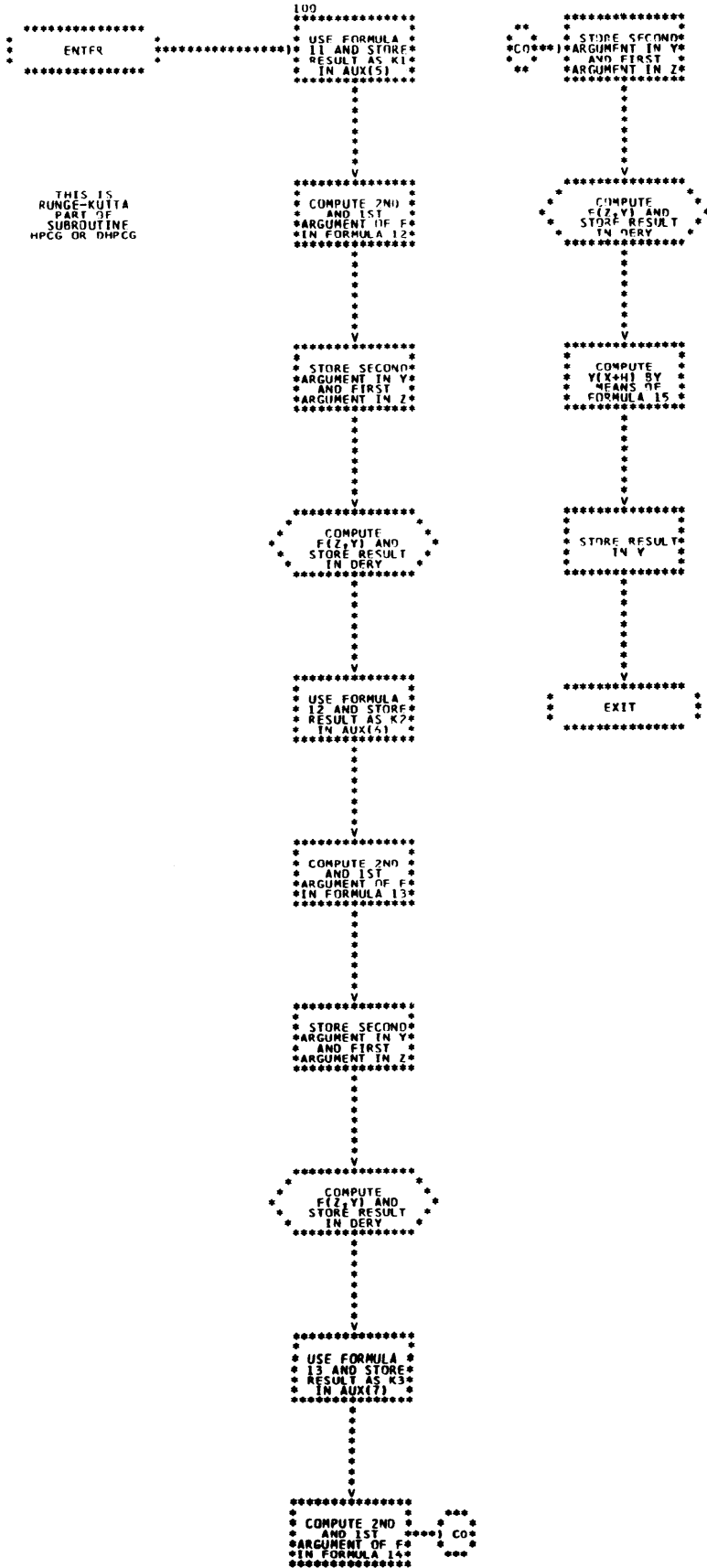


SUBROUTINES HPCG AND DHPCG



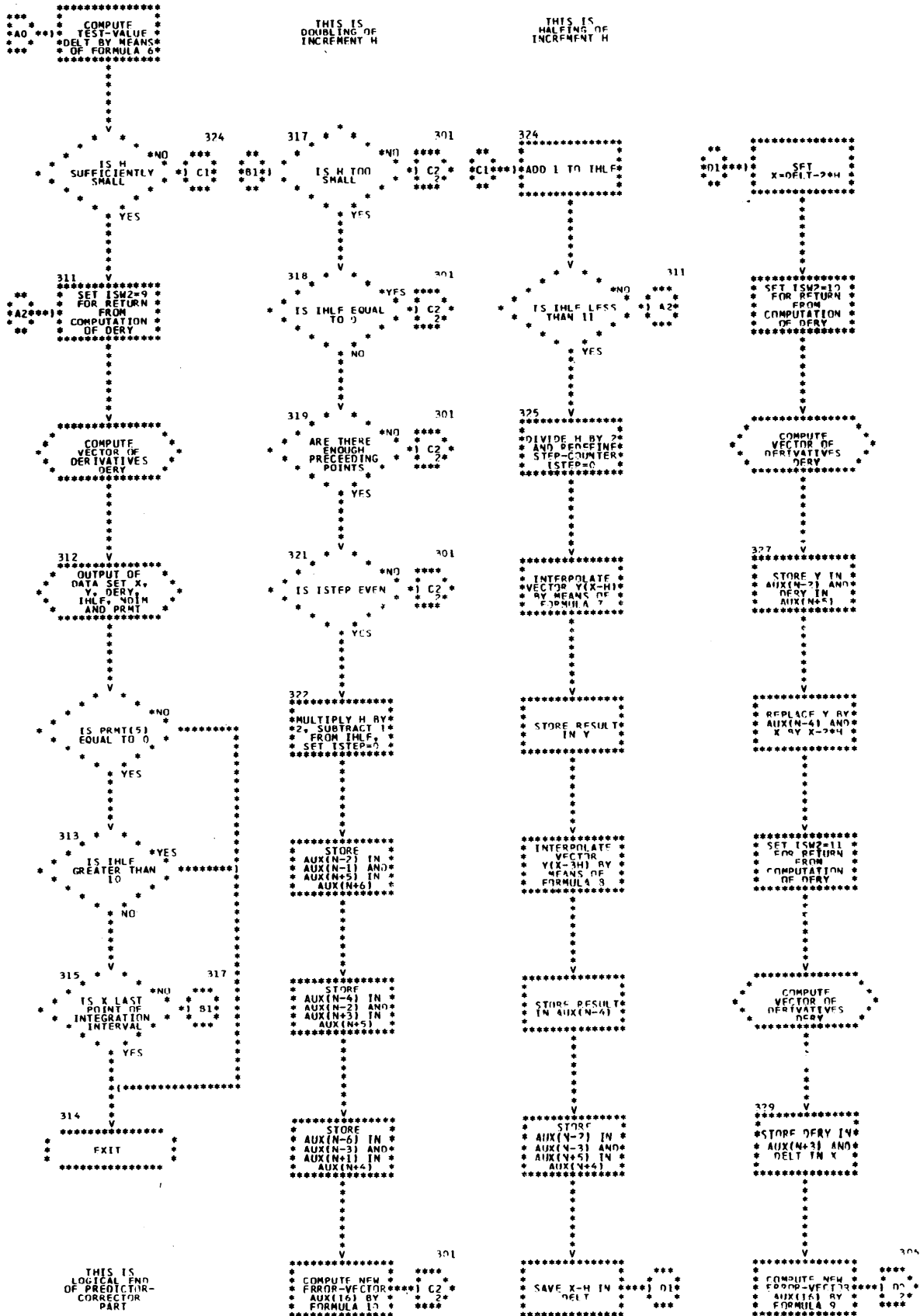
SUBROUTINES HPCG AND DMPCG



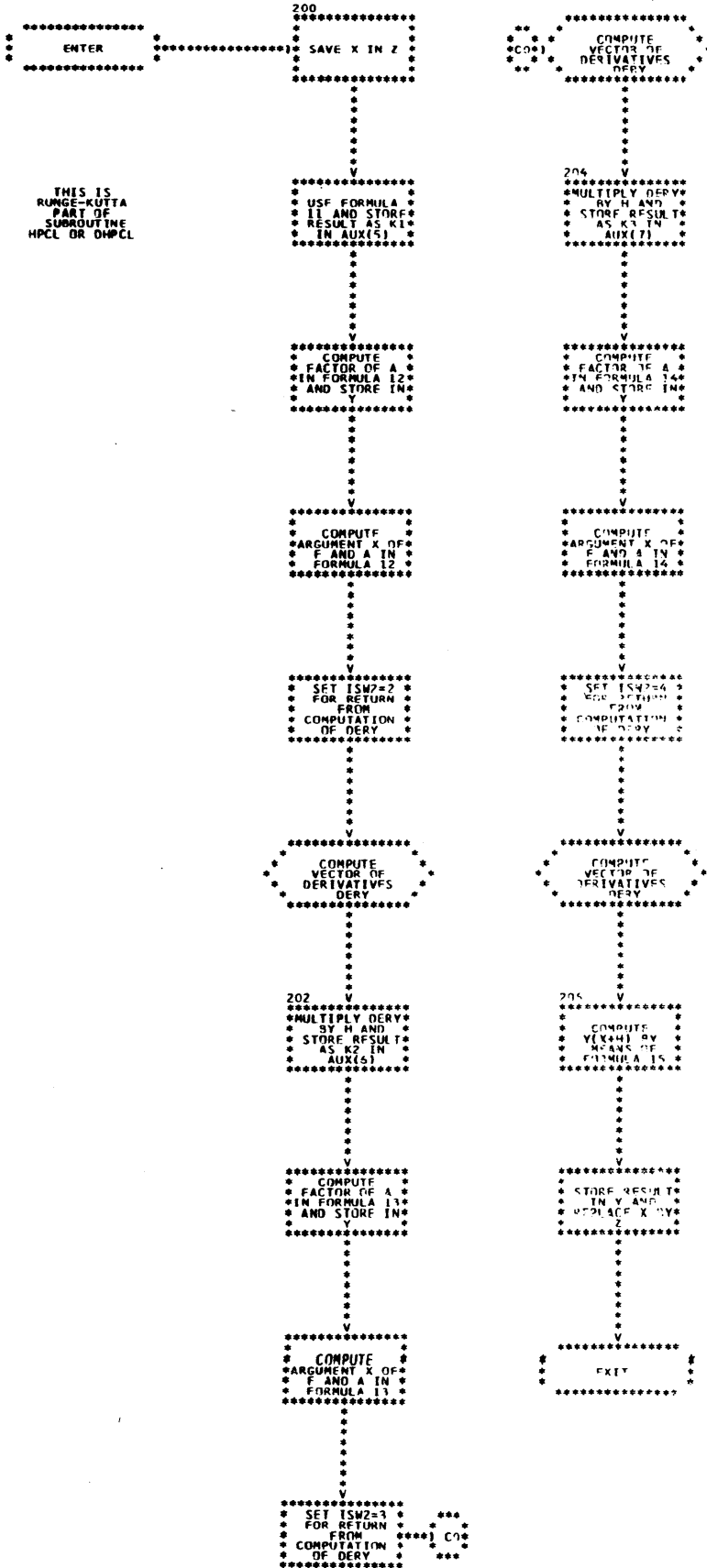


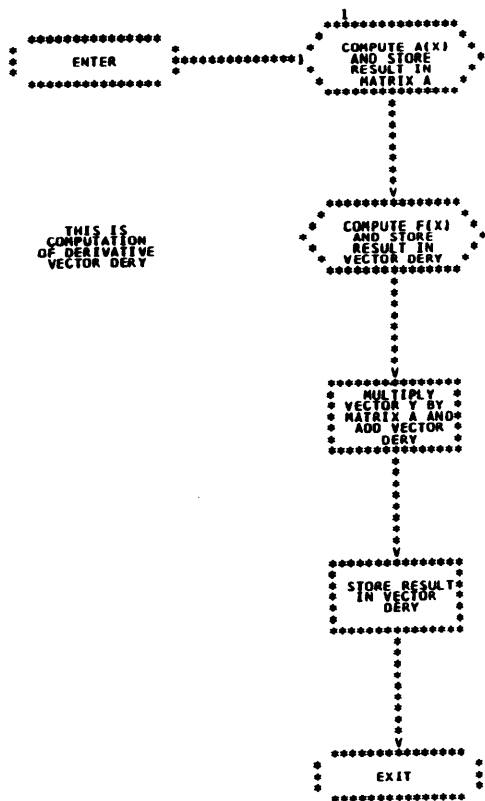
THIS IS
 RUNGE-KUTTA
 PART OF
 SUBROUTINE
 HPCG OR DHPGG

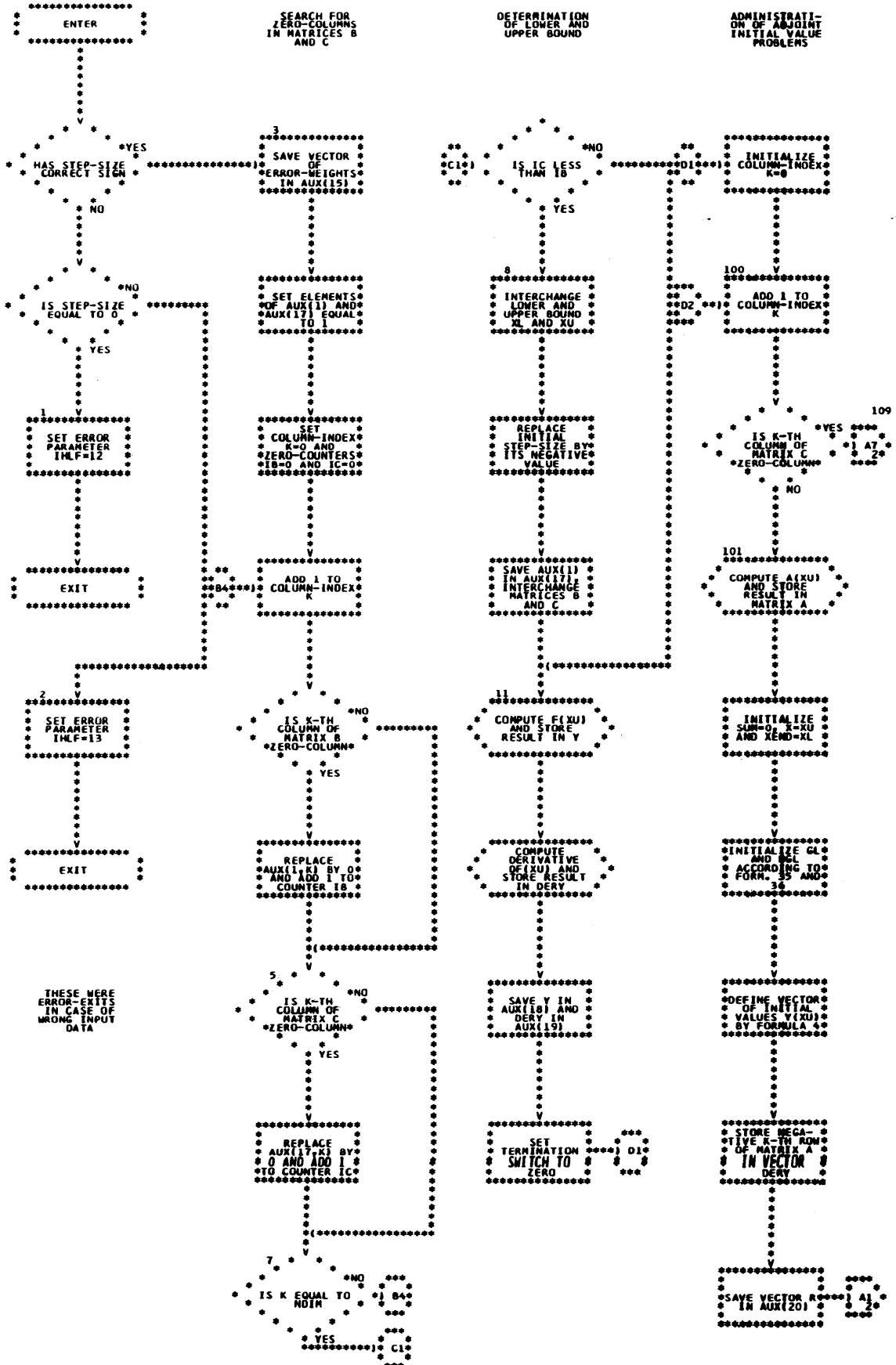
SUBROUTINES HPCL AND DHPCL

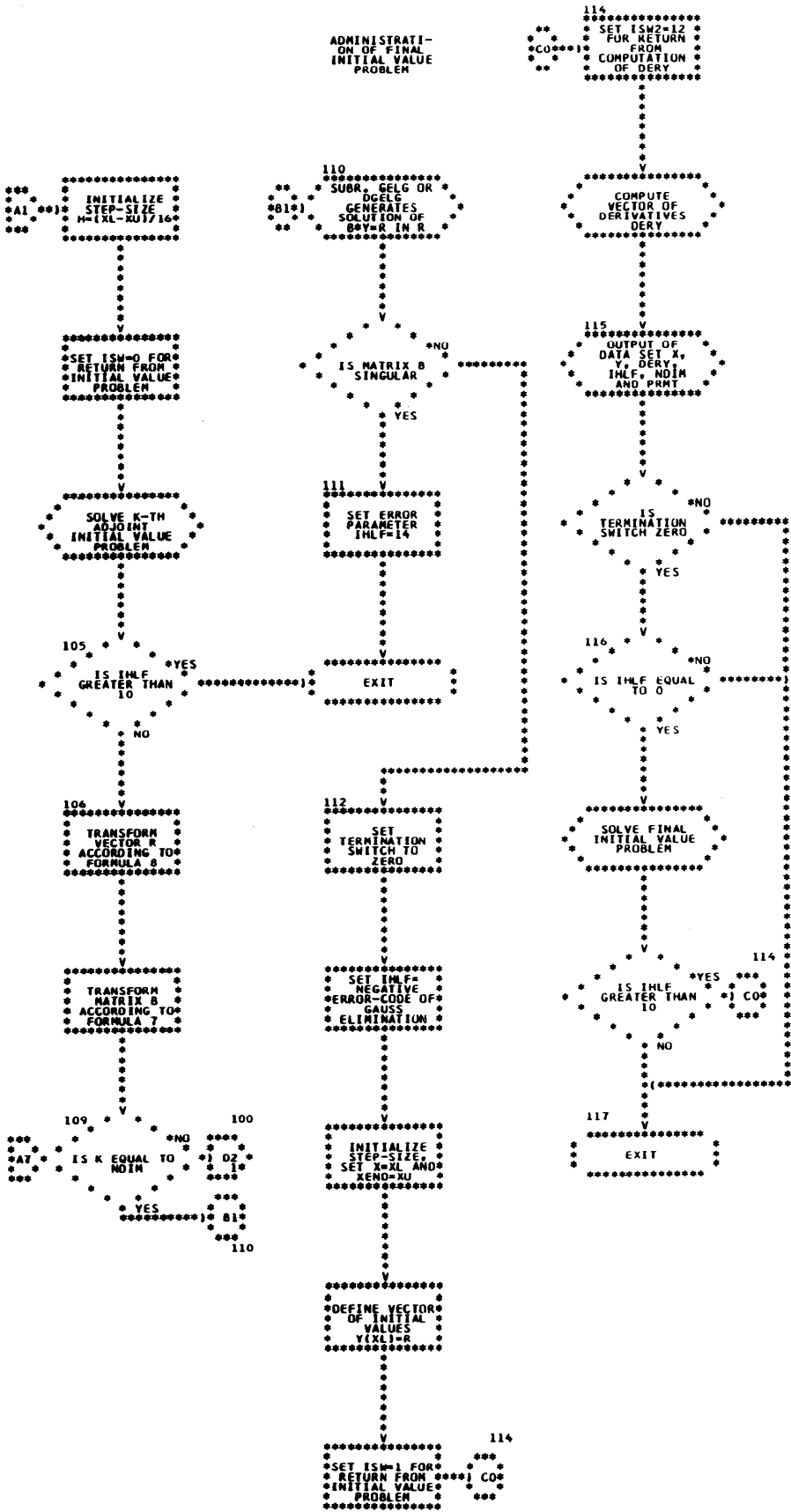


RUNGE-KUTTA PART OF SUBROUTINES HPCL AND DHPCL

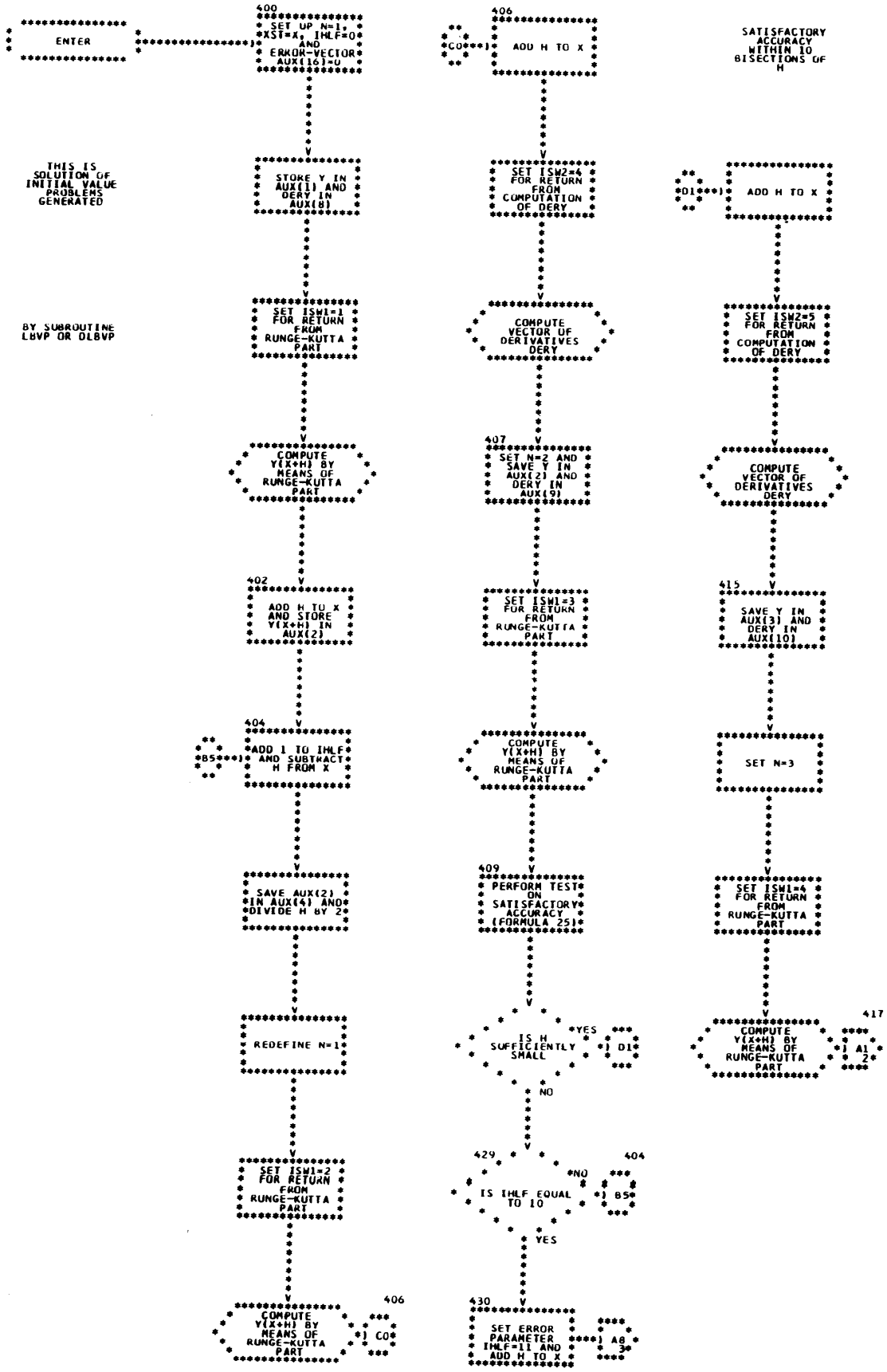


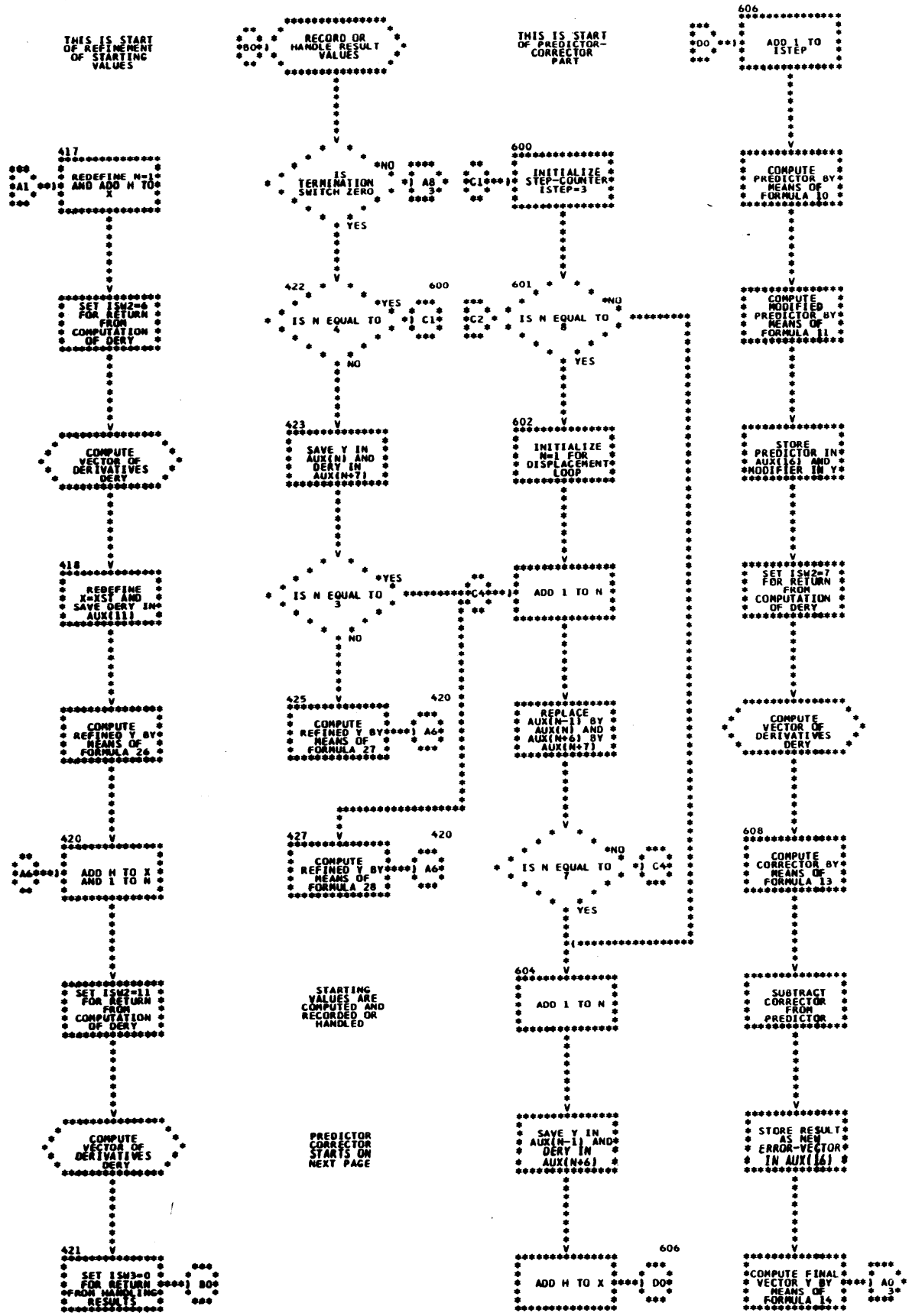


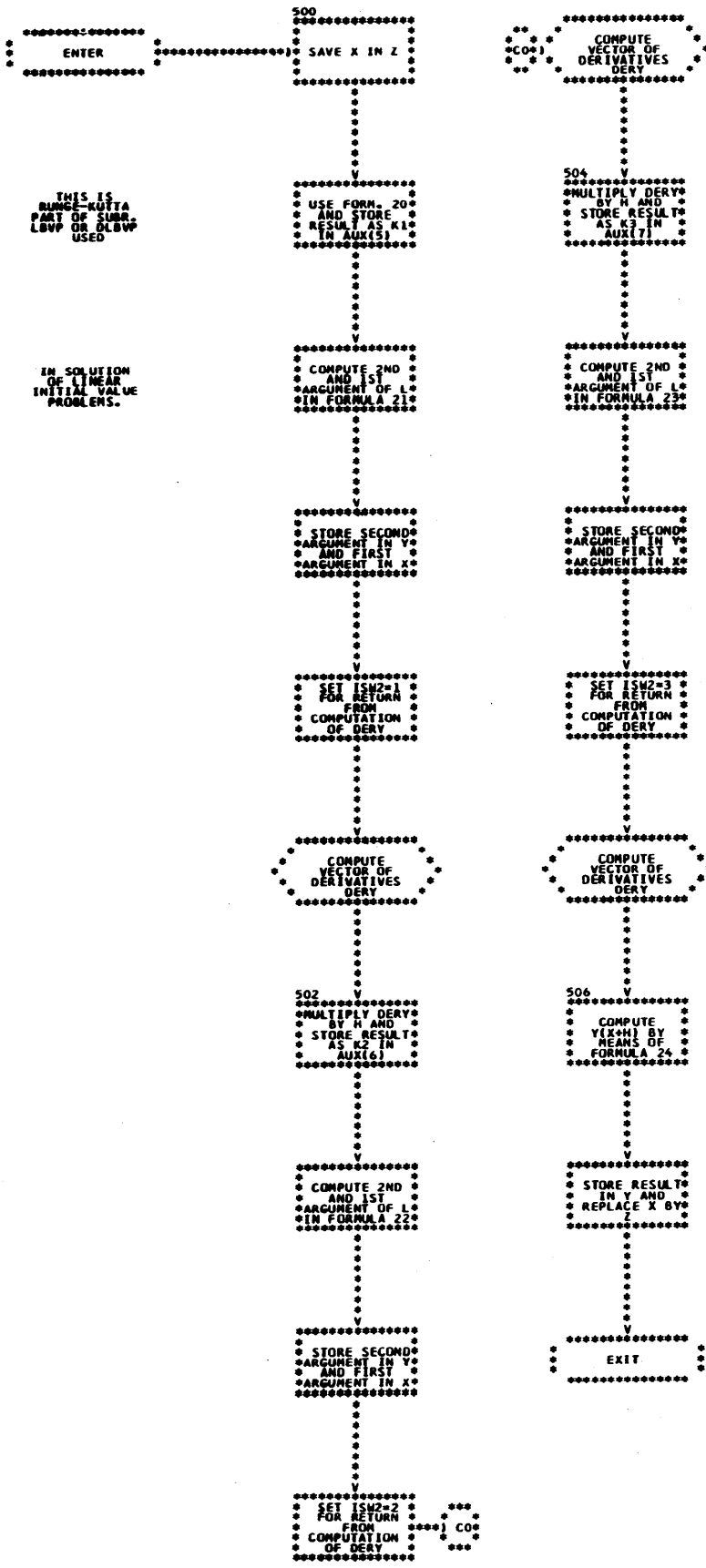


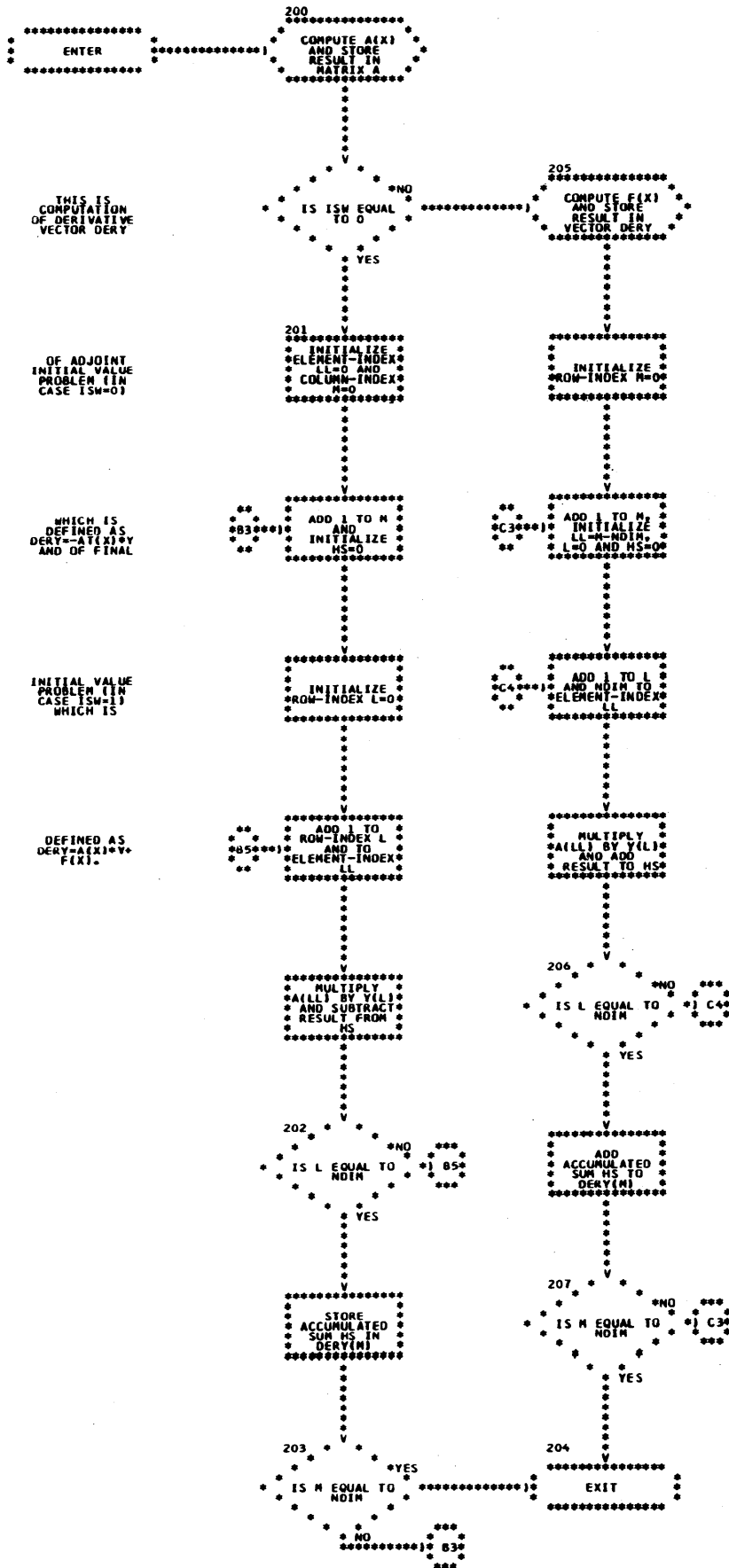


INITIAL VALUE PROBLEM PART OF SUBRS. LBVP AND DLBVP









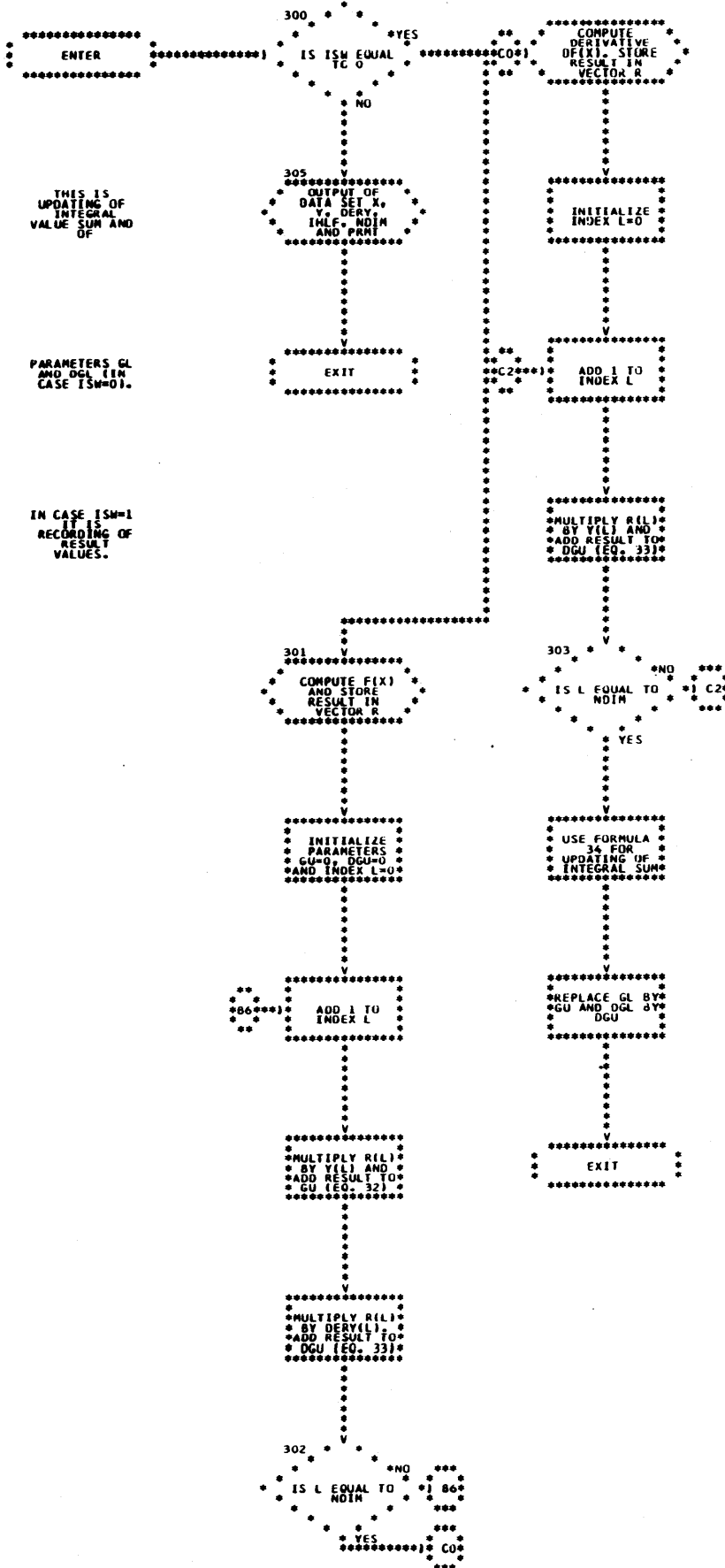
THIS IS
COMPUTATION
OF DERIVATIVE
VECTOR DERY

OF ADJOINT
INITIAL VALUE
PROBLEM (IN
CASE ISM=0)

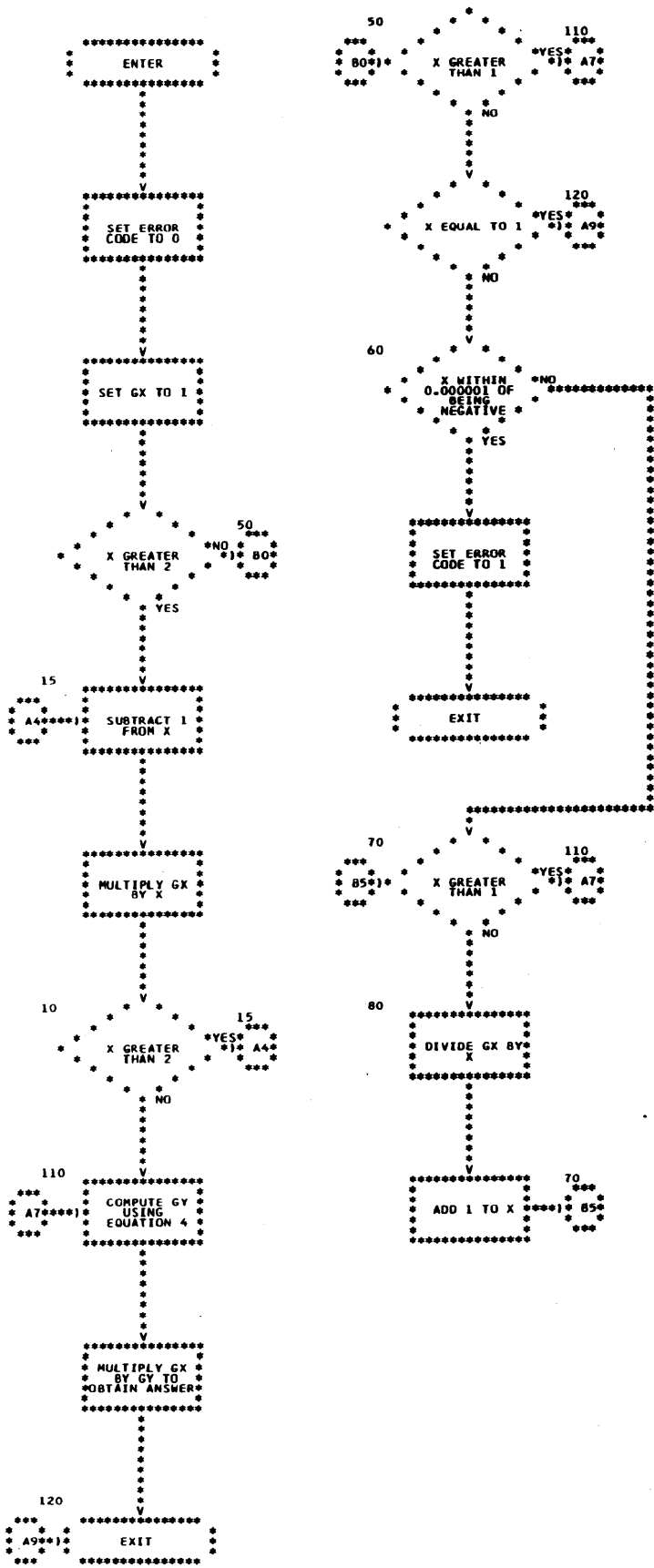
WHICH IS
DEFINED AS
DERY=A(X)*Y
AND OF FINAL

INITIAL VALUE
PROBLEM (IN
CASE ISM=1)
WHICH IS

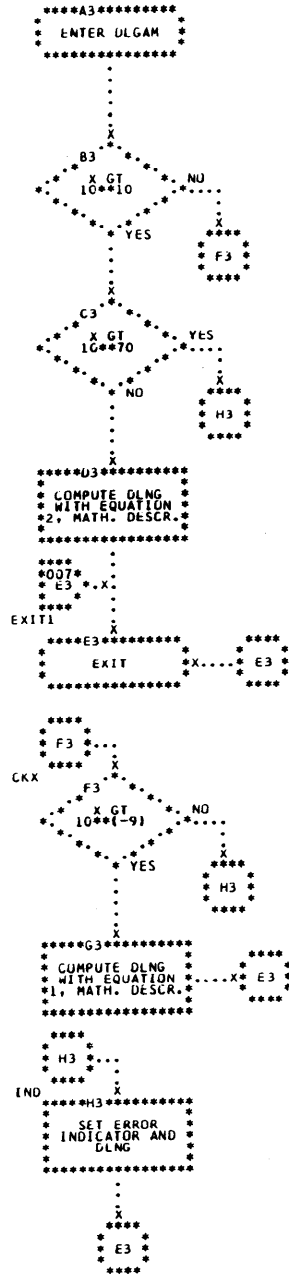
DEFINED AS
DERY=A(X)*Y
F(X).

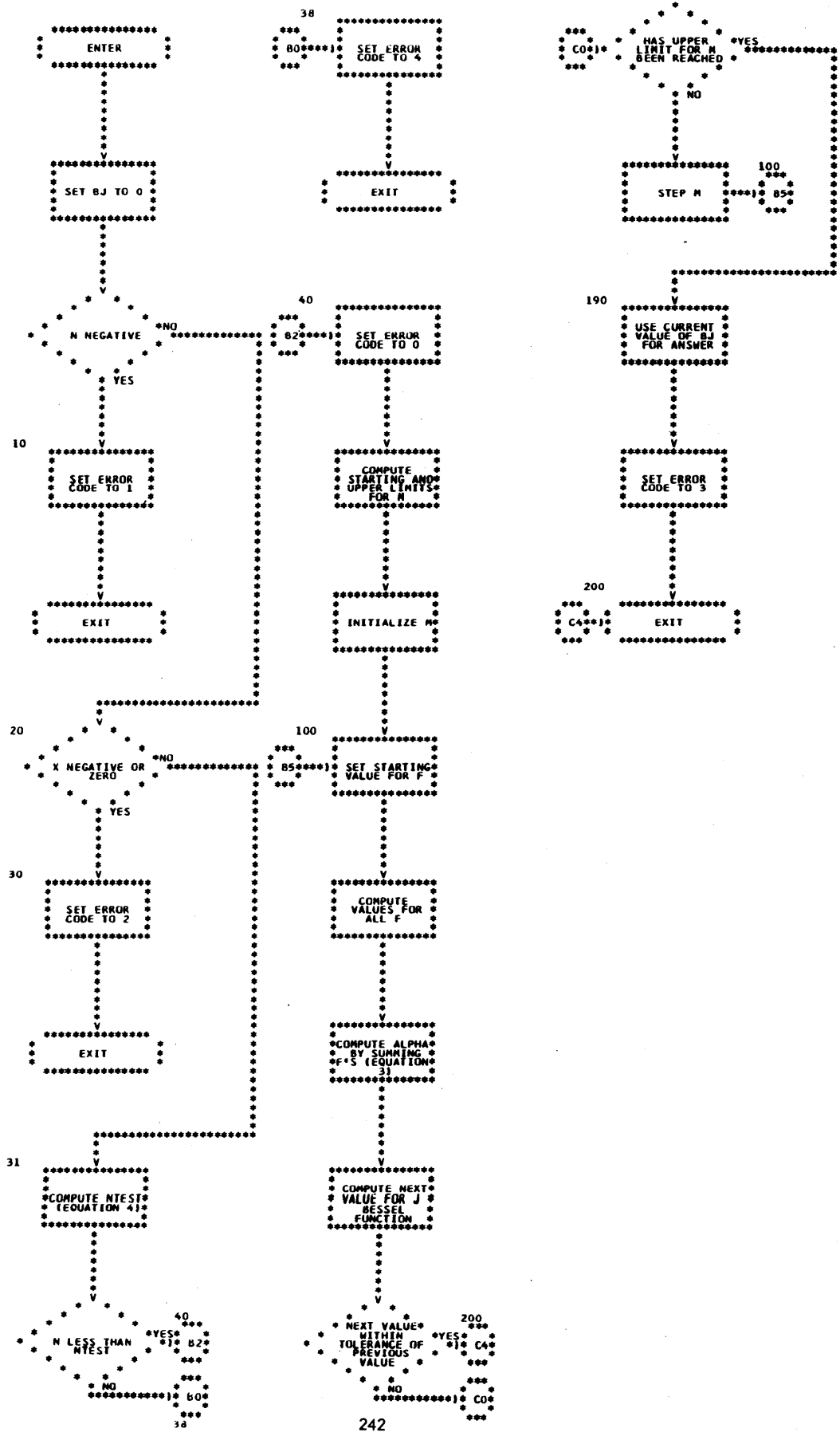


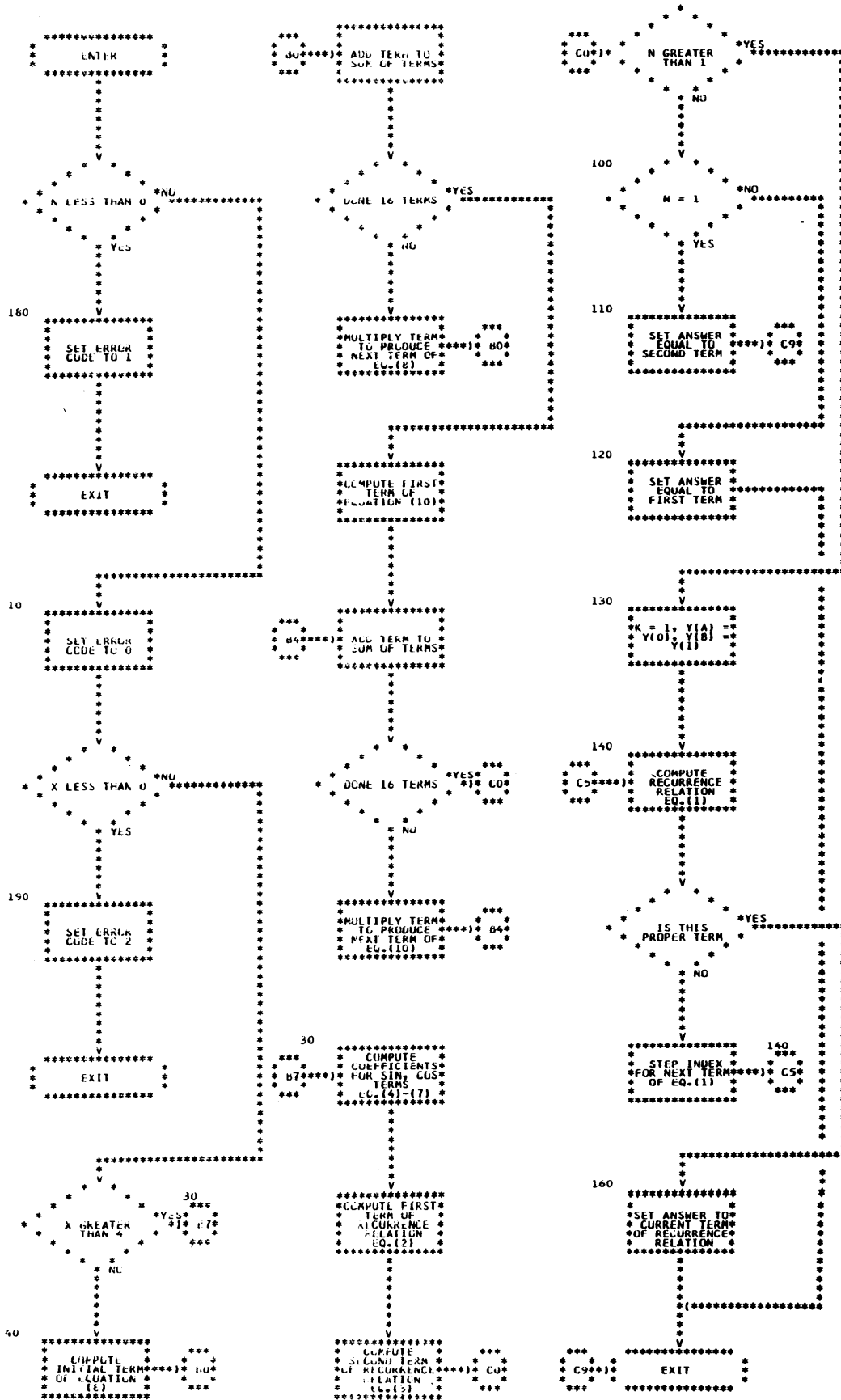
SUBROUTINE GMMMA

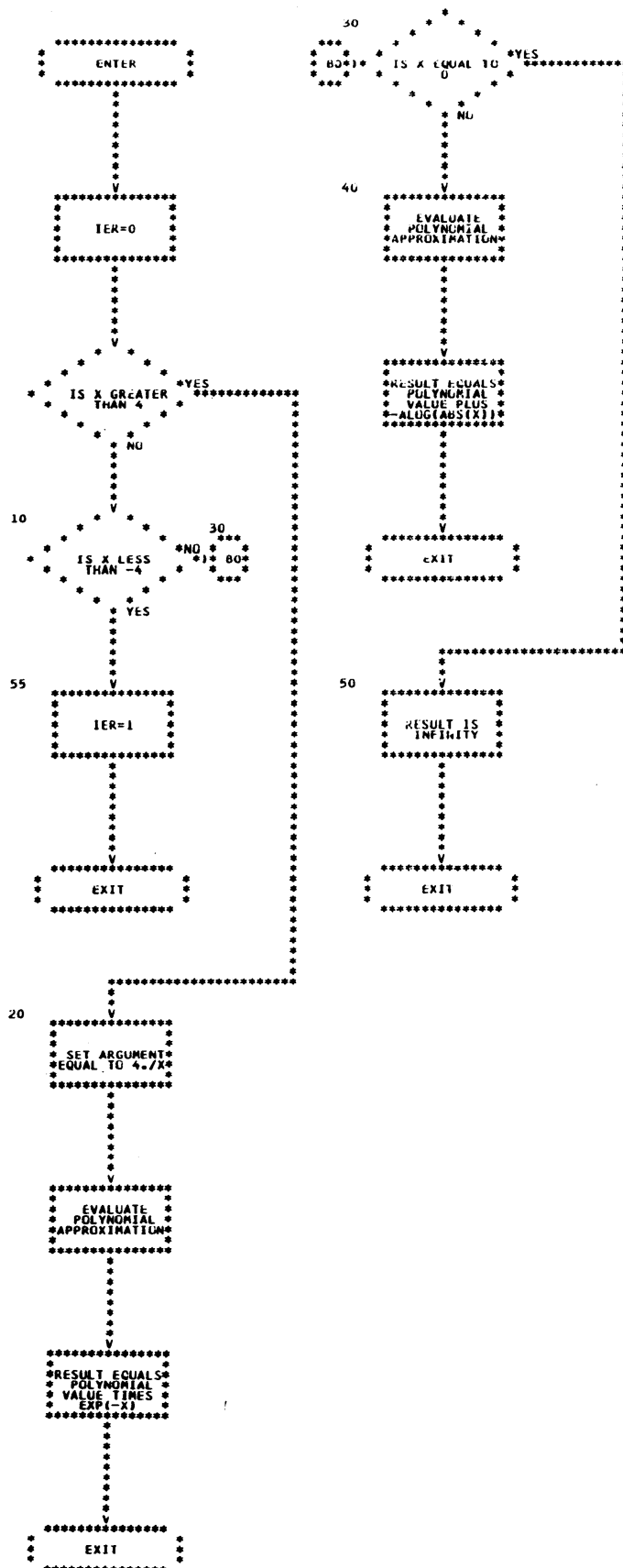


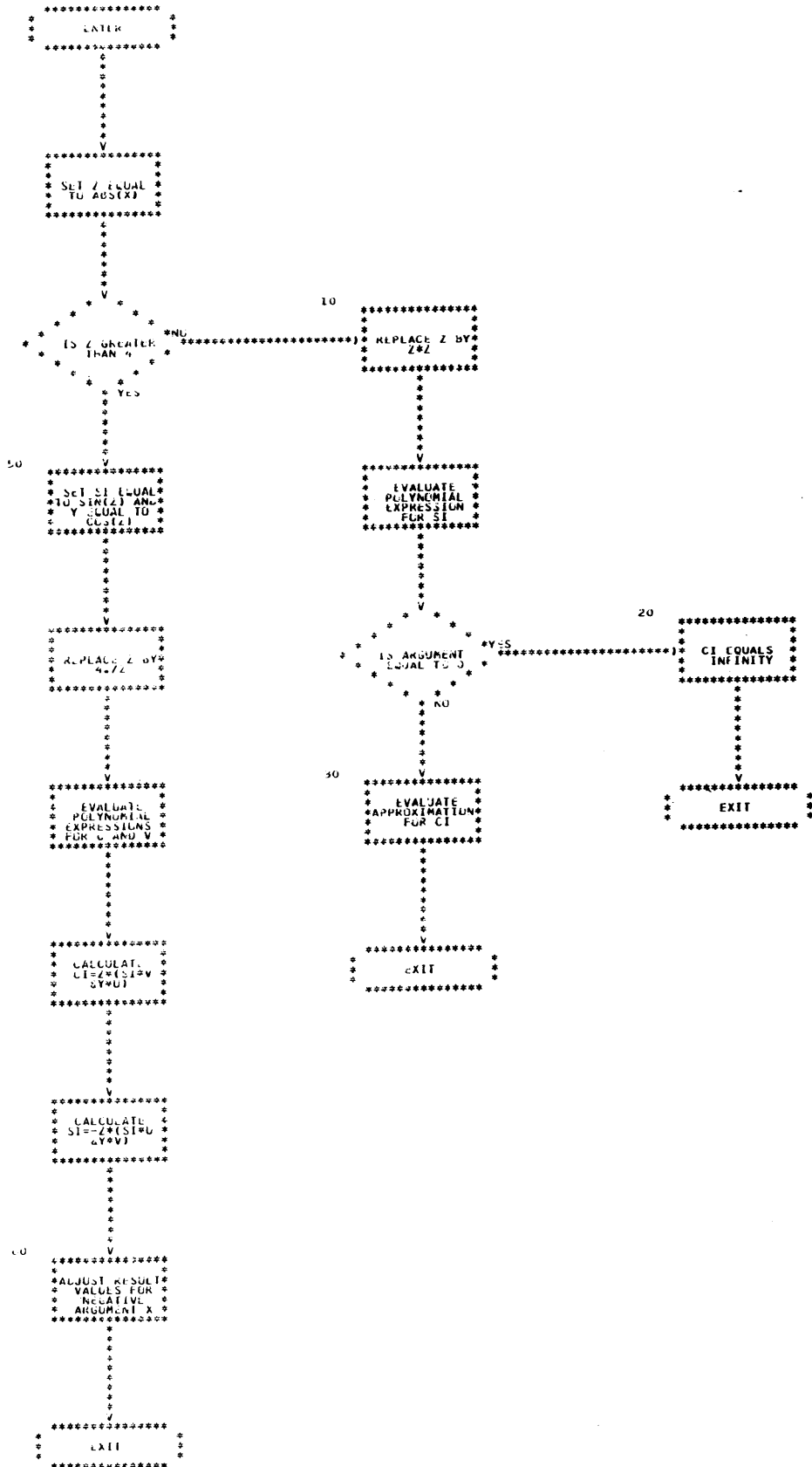
SUBROUTINE DLGAM

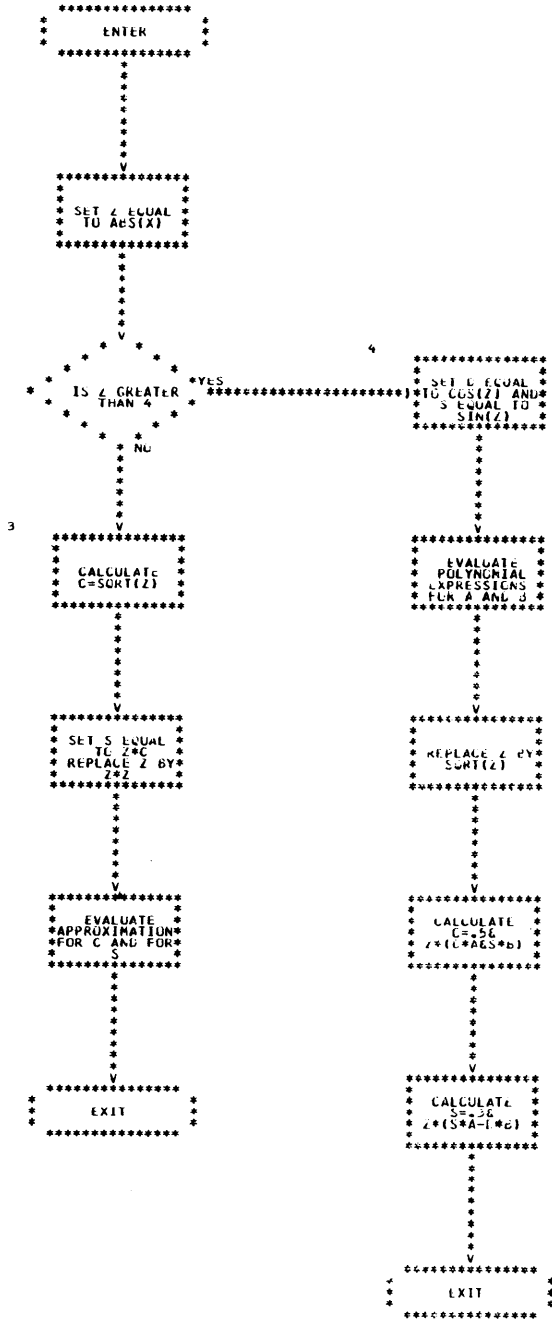


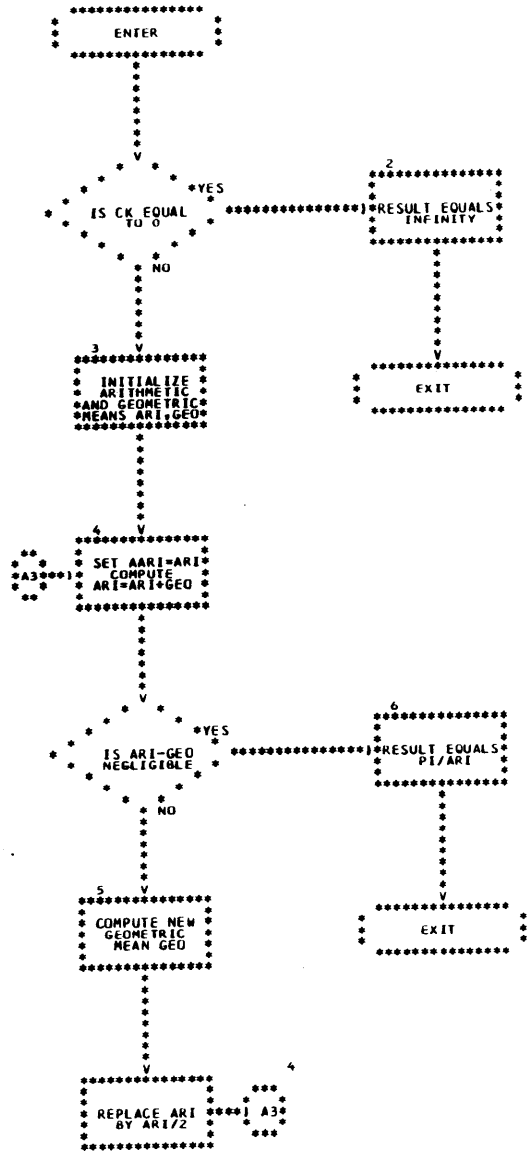


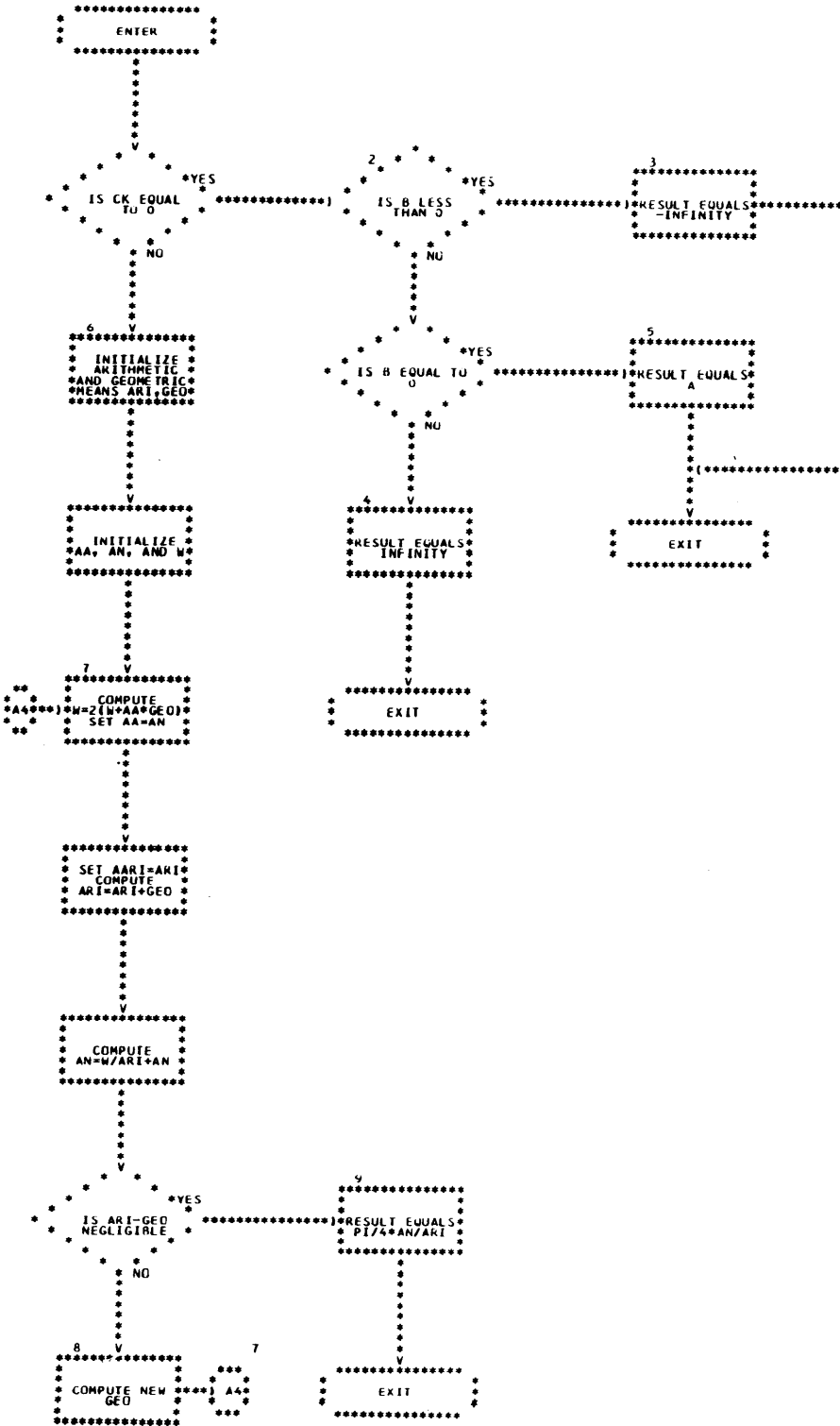


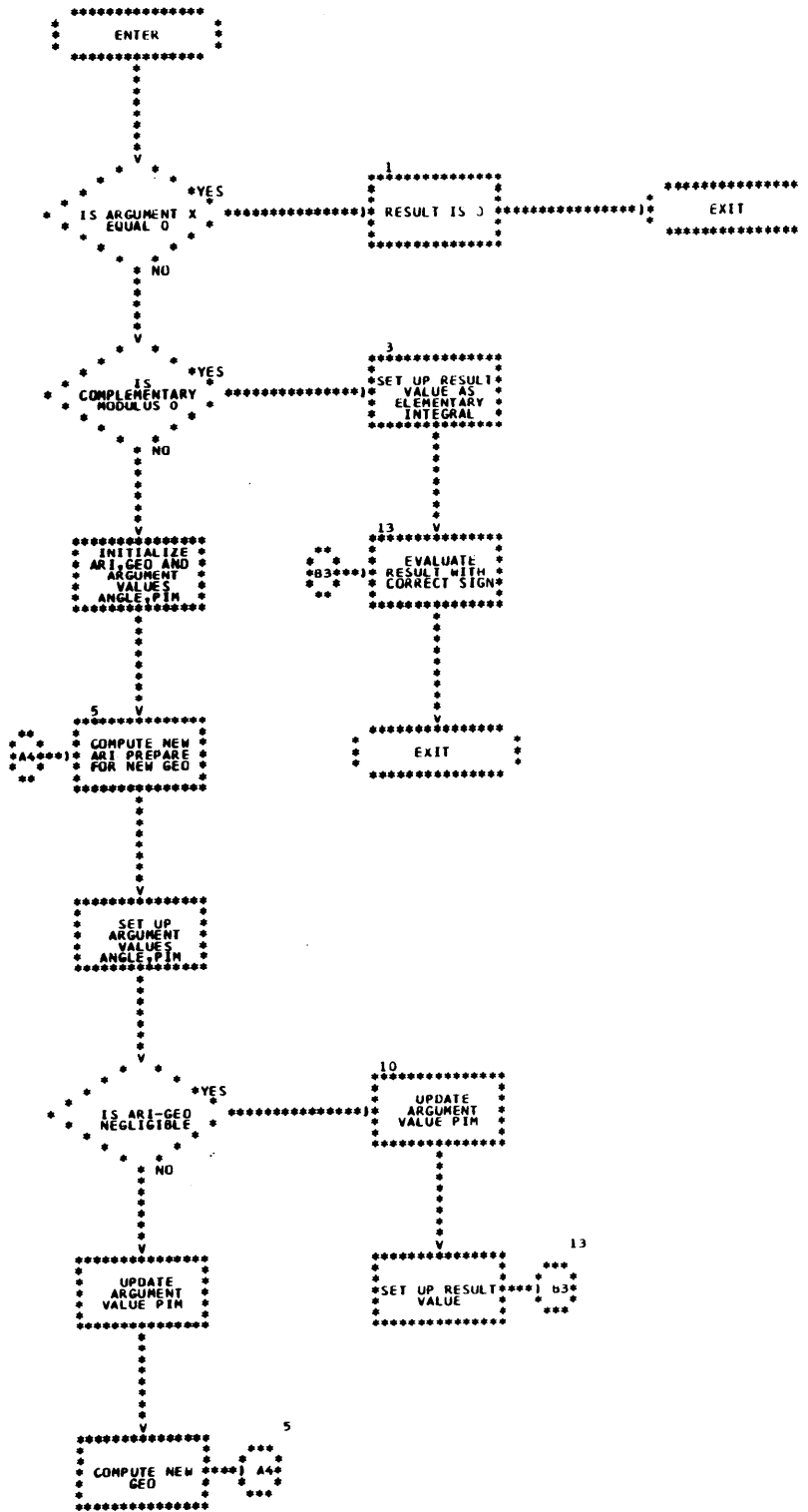


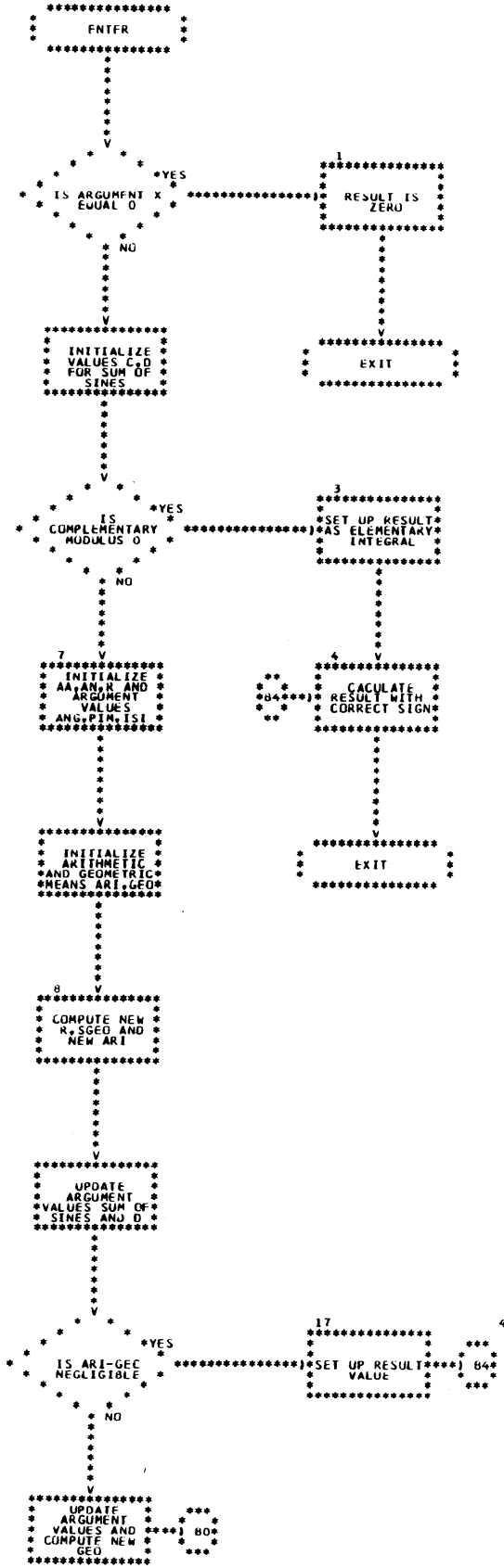


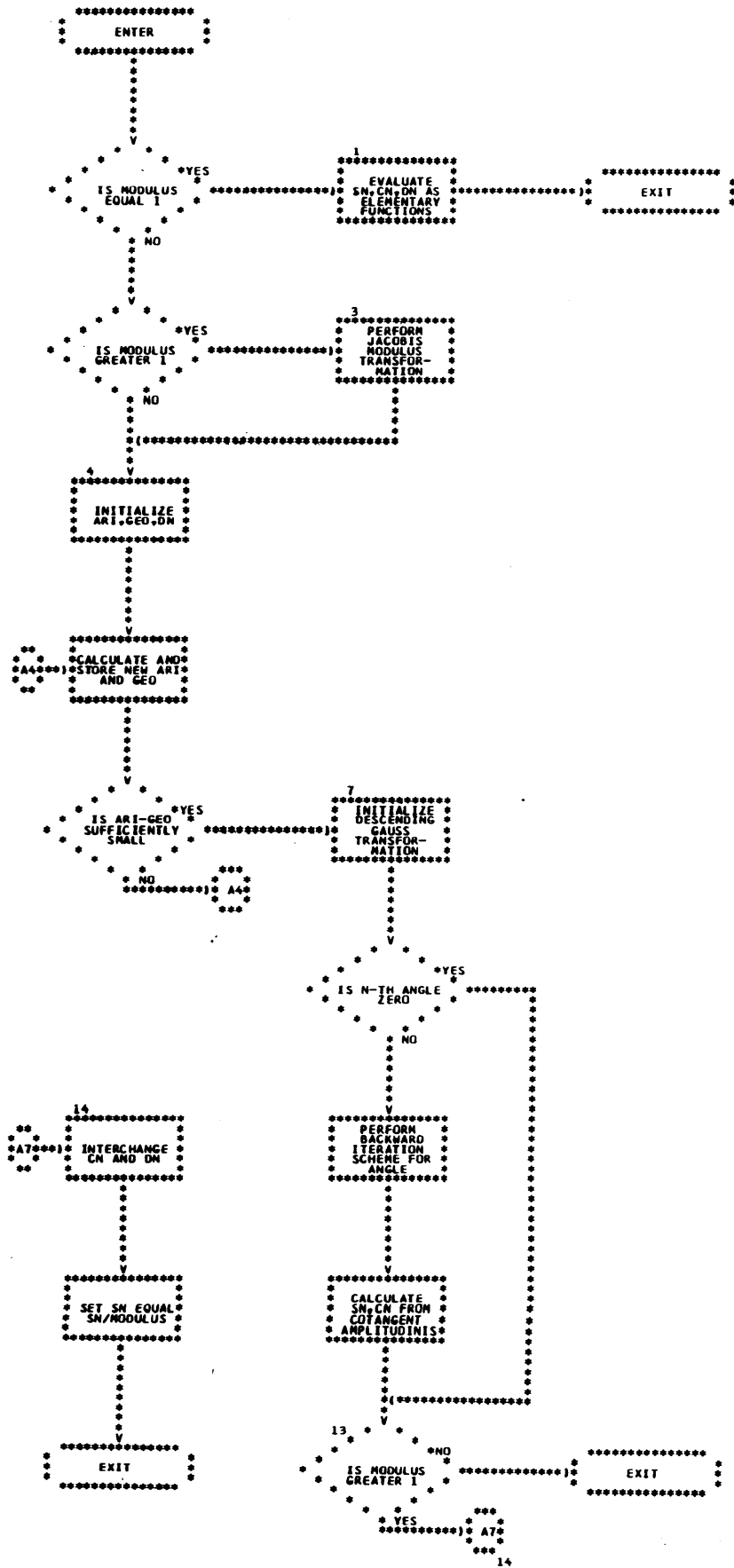












IBM

**International Business Machines Corporation
Data Processing Division
1133 Westchester Avenue, White Plains, New York 10604
(U.S.A. only)**

**IBM World Trade Corporation
821 United Nations Plaza, New York, New York 10017
(International)**