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Nonlinear least-squares inversion of transient
induced polarization data (Program NLSTIP)

by

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ABSTRACT

A computer program is presented that inverts transient induced polarization (IP) data using an adaptive nonlinear least-squares (NLS) method. Multiple Cole-Cole relaxation models may be used to define the transient IP forward function, where the system waveform is either a single on-off step in time, or an arbitrary periodic bipolar time response. A digital filtering algorithm is the default method used for evaluating the transient function in the NLS solution; optionally, a direct numerical quadrature method is also available. An inversion example using an IP field data set is given in numerical and graphical form. Program parameters are defined, and the VAX-11 operating instructions are summarized. The FORTRAN program source is listed in an appendix.

INTRODUCTION

Inversion of transient (time-domain) induced polarization (IP) data is provided by program NLSTIP, which is described in this report. The numerical technique uses a general adaptive nonlinear least-squares algorithm originally developed by Dennis and others (1979, 1981), and extended externally for constrained nonlinear regression by Anderson (1982). The transient IP forward problem, as required in the inverse solution, uses a combination of methods proposed by Lee (1981) and Guptasarma (1982). The latter reference uses a fast digital filter approach, and is the standard default method used in NLSTIP. (Note that a stand-alone forward transient IP program can be easily obtained from the NLSTIP subprograms, as described by Anderson, 1984.)

This report summarizes the general nonlinear least-squares (NLS) inversion method discussed by Anderson (1982), but as it applies to observed transient IP data. As an example, the Scintrex IPR-11 receiver (Johnson, 1983) can be used to obtain digital IP transients with a variety of control options, as well as other available digital-acquisition IP systems. A Cole-Cole relaxation model response (Pelton and others, 1978), defined in the frequency-domain, is Fourier transformed to obtain the transient IP response. Up to four arbitrary relaxation models can be combined by multiplication as described by Major and Silic (1981, p. 917) in one execution of NLSTIP. The combination of multiple IP relaxations or dispersions has been the subject of some controversy among the experts (Major and Silic, 1981; Washburne, 1982). We have chosen to use multiplicative combinations rather than additive models because the frequency-domain response has a more intuitive behavior. Washburne (1982, p. 79) gives an extensive discussion of the relative merits of the two ways to combine multiple relaxations, which include allowances for EM coupling effects. This topic, however, has not been rigorously studied nor reported in the literature for time-domain measurements.

Additionally, multiple (or concatenated) IP data sets from different sites and (or) different switching times can be processed simultaneously by NLSTIP to obtain a joint inversion. The transient system waveform can be a single on-off step in time, or it can be specified as an arbitrary on-off bipolar pulse waveform, in which case the total duration time containing a number of periods of the waveform can be further specified. For more than one step, the final transient response at the end of several periods is computed by superposition of unit step-function responses shifted in time (Wait, 1982, p. 72-74).

The remainder of this report contains 1) a summary of the general computations, 2) a description of the required program parameters, and 3) the VAX operating instructions. Appendix 1 offers some suggestions in converting the VAX

program to other computer systems; Appendix 2 lists a simple input/output test example; and Appendix 3 gives a FORTRAN-77 source listing.

SUMMARY OF CALCULATIONS

The NLS inversion method (Anderson, 1982; Dennis and others, 1979, 1981) requires a twice-continuously differentiable nonlinear objective function describing the model equation as a function of the unknown parameters. For a single Cole-Cole relaxation model, and for a single step-function system waveform, the transient IP objective function can be written (Lee, 1981) as

$$V(t) = m R_0 I_0 \left[\sum_{n=0}^{\infty} \frac{(-1)^n}{\Gamma(nc + 1)} \left(\frac{t}{\tau}\right)^{nc} \right] \quad (1)$$

where R_0 = amplitude voltage at zero frequency ($R_0 > 0$),
 m = chargeability factor ($0 < m < 1$),
 τ = time constant ($\tau > 0$ seconds),
 c = frequency dependency factor ($0 < c < 1$),
 I_0 = system waveform current (amps),
 Γ = Gamma function of a real argument,
 and $V(t)$ = transient voltage at time $t > 0$ seconds.

The four model parameters (R_0 , m , τ , c) are to be determined by the NLS inversion program, given an observed data set for $V(t)$ defined over a range of t , and an initial starting estimate. The form of (1) is not practical for direct implementation, due to the slow convergence of the series, and hence a direct quadrature of the integral form given by Lee (1981; eq. 8) can be used,

$$V(t) = \frac{I_0}{\pi} \int_0^{\infty} \frac{m R_0 e^{-xt/\tau} x^c \sin \pi c}{x[(1 + x^c \cos \pi c)^2 + x^{2c} \sin^2 \pi c]} dx. \quad (2)$$

The infinite integration limit in (2) may be replaced by a finite bound, x_0 , using the minimum floating-point range of $\exp(-x_0 t/\tau)$ on the computer being used; for the VAX system, we define $x_0 = 87\tau/t$ for all t . Using an adaptive finite Gaussian quadrature (Patterson, 1973), $V(t)$ can be computed to a user-specified relative error or tolerance (usually .001 is sufficient in practice). It should be noted that even though Lee (1981) provided an asymptotic formula for large t , the quadrature method used to evaluate (2) applies over all t of practical interest.

The numerical method used to calculate (2) works well for a single forward solution. However, for an inverse solution, many forward evaluations are necessary. Therefore the faster digital filter procedure outlined by Guptasarma (1982) was chosen as the default method in NLSTIP, and $V(t)$ is given by the summation

$$V(t) = \sum_{r=1}^{21} \phi_r \operatorname{Re}[H(\omega_r)], \quad (3)$$

where

$$H(\omega) = R_o \left\{ 1 - m \left[1 - \frac{1}{1 + (j\omega\tau)^c} \right] \right\}, \quad (4)$$

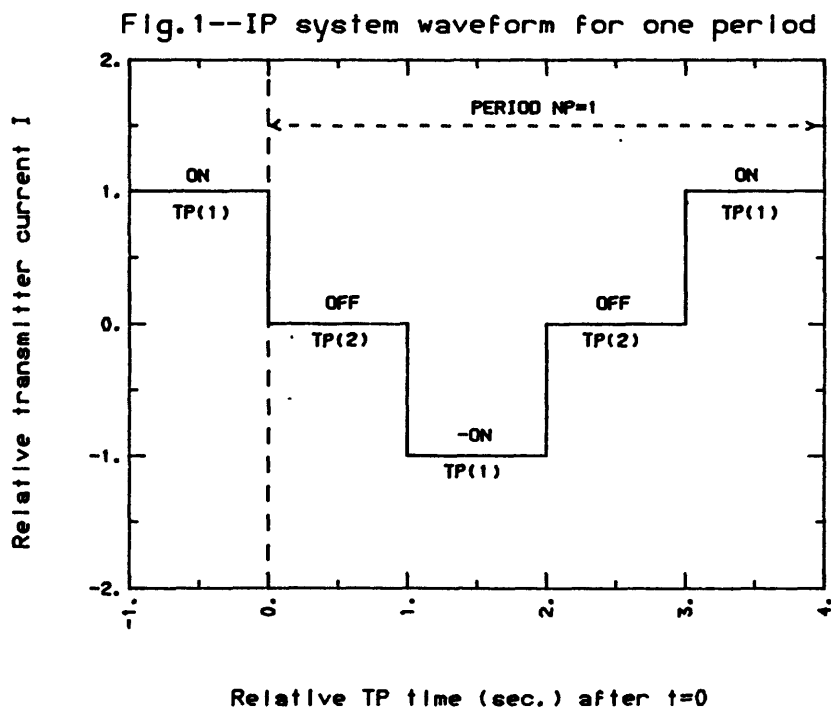
and

$$\omega_r = 10^{(a_r - \log_{10} t)}, \quad (5)$$

with the filter abscissas a_r and coefficients ϕ_r as given in Guptasarma (1982, Table 1).

Unfortunately, the digital filter method using (3)-(5) is not always sufficiently accurate at late times for some models. The program has a hybrid option (parameter IOPT=-1) that uses numerical integration of (2) in place of detectable "noisy" filtered perturbations on the transient tail (if any). Generally, the default digital filter method (IOPT=0) is good to about 3-5 places in the early and mid-times, and for many models, the late-time "ripple" (if any) does not seriously effect the final least-squares solution. The direct numerical integration option (IOPT=1) is not recommended for routine work, because the total computer time would be much larger than for any of the other IOPT cases.

The time-domain IP system bipolar waveform is illustrated in Figure 1.



An option to vary on-off times (parameter array TP) and the total number of periods (parameter NP) is provided for special cases. For instance, the Scintrex IPR-11 broadband time-domain receiver has equal on-off times of 0.2, 1.0, 2.0, or 4.0 seconds (via a selectable switch); here, $TP(1)=TP(2)$ and $NP>0$ would be specified.

The transient responses given by formulas (2) or (3) are derived for a single on-off step waveform. In order to compute the final transient response for an arbitrary waveform as in Figure 1, the superposition procedure described by Wait (1982, p. 72-74) can be followed. For example, for $NP=1$ and $TP(1)=TP(2)=T$, the transient becomes

$$V(t) = A(t) - A(t+T) - A(t+2T) + A(t+3T) \quad (6)$$

where $A(t)$, $A(t+T)$, etc., are the step responses at time t and $t+T$, etc., respectively. Note that the signs in (6) account for the reverse polarity as shown in Figure 1. For more than one period (e.g., $NP=2$), the following superposition is added to (6):

$$A(t+4T) - A(t+5T) - A(t+6T) + A(t+7T).$$

This process is continued for all subsequent periods until a user-selected value of NP is reached. In general, we assume that the transient response has decayed sufficiently to be negligible at the longest time shift, $(4NP-1)T$; i.e., a sufficiently large value of NP should be specified such that a steady-state transient response is achieved. Note that a steady-state test can be easily performed incrementally for a given data set by observing the changes in the least-squares model parameters for increasing values of NP. However, in practice, extremely large values of NP should be avoided in the interest of conserving computer time.

The unknown Cole-Cole model parameters used in NLSTIP are denoted by the vector $B(J)$, $J=1,2,\dots,K$, which has the required order as defined in Table 1. (See parameter MODEL in the section: \$INIT PARAMETER DEFINITIONS below.)

Table 1.--Cole-Cole parameter names and order assumed

```

=====
  B(J)   Parameter name      MODEL      K
=====
  B(1)   R0
  B(2)   m                    1           4
  B(3)   Tau
  B(4)   c
-----
  B(5)   m2
  B(6)   Tau2                 2           7
  B(7)   c2
-----
  B(8)   m3
  B(9)   Tau3                 3           10
  B(10)  c3
-----
  B(11)  m4
  B(12)  Tau4                 4           13
  B(13)  c4
=====

```

Many NLS options are available in the interface subprogram NLSOL (Anderson, 1982), which the reader should become familiar with before running NLSTIP. Following the NLS notation in Anderson (1982, p.11-12), we let $X(I,1)=t$ and $Y(I)=V(t)$ be the observed transient data arrays. Program NLSTIP then reads the observed data matrix

$$(Y(I), X(I,1), I=1, 2, \dots, N)$$

using an arbitrary object- or run-time input format (see any FORTRAN manual). Since $Y(I)$ can range several decades in magnitude for all I , it is advised that a weighted least-squares option be used (see $IWT=1$ or 2 , Anderson, 1982, p.14-15), which requires the augmented data matrix

$$(Y(I), X(I,1), X(I,2), I=1, 2, \dots, N),$$

where $X(I,2)$ is the standard deviation ($IWT=1$) of observation $Y(I)$, or $X(I,2)$ is the variance ($IWT=2$). Note that if $X(I,2)$ is unknown, one may use a statistical weighting factor of $1/Y(I)$ (Bevington, 1969, p.108) by setting $X(I,2)=Y(I)$ and $IWT=2$; this procedure is preferable to using unity weights ($IWT=0$).

An analytical partial derivative subprogram (PCODE) was not included in this version of NLSTIP, so that the estimated finite-difference derivative option ($IDER=1$) must be used. This option requires only the forward-problem solution subprogram FCODE. Appendix 3 contains a listing of FCODE, which includes the methods described above in (2)-(6), as selected by parameter IOPT.

Because realizable Cole-Cole models are sought to fit the given data, a constrained minimization type solution (SP=3 or 4) is advised, along with an initial guess array B(J) and reasonable lower and higher parameter bound arrays, BL(J) and BH(J) respectively, where $BL(J) \leq B(J) \leq BH(J)$, $J=1,2,\dots,K$ (see Anderson, 1982, p.17). This approach limits parameter space searching, and in some cases may avoid false starts or catastrophic overflow conditions from poor B(J) estimates and data. In addition, individual parameters can be fixed in the least-squares program by specifying parameters IP and IB (Anderson, 1982, p.13). In particular, for the IPR-11 receiver, one should always fix $B(1)=1000$.

PARAMETERS, FILES AND DATA REQUIRED

Two general classes of NAMELIST parameters are required: \$PARMS and \$INIT. All \$PARMS parameters (excluding the ISTOP=0 option), program files (FOR005-FOR016), and data ordering requirements used by NLSTIP are identical to those described in detail for subprogram NLSOL (Anderson, 1982, p.9-21). (Familiarity with the \$PARMS defined in the latter reference is assumed; definitions of these parameters are not repeated here in the interest of brevity.) Note, however, that the ordering of the \$PARMS estimated parameter vector B(J) used by NLSTIP must be given exactly as described above in Table 1. The \$INIT model parameters required by NLSTIP must be given after the object-time format statement on FOR005 (see Anderson, 1982, p.10, item 5). For a typical data input, refer to the EXAMPLE below and to Appendix 2.

\$INIT PARAMETER DEFINITIONS

\$INIT parameters (nondefault parameters must be given):

MODEL=1 (default) uses a single Cole-Cole model defined in Table 1 and requires that \$PARMS K=4 be given.

MODEL>1 but <5 uses the combined Cole-Cole models as defined in Table 1; note that the corresponding \$PARMS K value must be supplied correctly as indicated in Table 1, otherwise unpredictable results could occur.

ISTEP=0 (default) defines a normal transient decay response.

ISTEP=1 may be used to compute the final transient as $R_0 V(t)$ as in Wait (1982, p. 71, Figure 1).

MAXPTS= the maximum number of points allowed in the adaptive Gaussian quadrature (Patterson, 1973); this parameter is used only if |IOPT|=1 below. (default MAXPTS=5000.)

EPS= is the requested Gaussian integration tolerance used to compute V(t) by (2) for all t; this parameter is used only if |IOPT|=1 below. (default EPS=0.1E-2.)

TP()= is the array defining the selected waveform on-off

time intervals (in seconds) as follows:

TP(1)=0 (default) if a single on-off step is implied.

TP(1)>0 specifies the "on" time interval between each off interval (see Figure 1).

TP(2)=0 (default) assumes TP(2)=TP(1) whenever TP(1)>0; e.g., for an IPR-11 receiver, this option should always be used.

TP(2)>0 specifies the "off" time that is different from the on interval whenever TP(1)>0 (see Figure 1).

NP=0 (default) if a single on-off step waveform is to be used; in this case, TP(1)=0 also implies this option.

NP>0 indicates the number of periods of the bipolar waveform in Figure 1 to use.

REC= is the receiver time (seconds) used to record the transient IP response. This value is used only for documentation purposes in the output file listings. If omitted, REC=0.0 is assumed without an error flag.

IM=1 (default) specifies that a single transient data set is input in the data matrix (see DATA MATRIX NOTES below) along with TP() and NP as given. Make sure that \$PARMS M=1 whenever \$INIT IM=1 (a dual requirement that is not possible to cross-check by the general-purpose NLSOL subprogram).

IM=2 specifies that a joint inversion of more than one transient data set is input using TP(1)=X(I,2) and NP as given. See DATA MATRIX NOTES below when IM=2 is used. Again, make sure that \$PARMS M=2 whenever \$INIT IM=2 is selected.

IM=3 specifies that a joint inversion of more than one transient data set is input using TP(1)=X(I,2) and NP=X(I,3). See DATA MATRIX NOTES below when IM=3 is used. Again, make sure that \$PARMS M=3 whenever \$INIT IM=3 is selected.

IM=4 specifies that a joint inversion of more than one transient data set is input using TP(1)=X(I,2), NP=X(I,3), and TP(2)=X(I,4). See DATA MATRIX NOTES below when IM=4 is used. Again, make sure that \$PARMS M=4 whenever \$INIT IM=4 is selected.

IOPT=0 (default) selects only the digital filtering method to compute V(t) as defined in Guptasarma (1982). Currently, IOPT=0 must be used whenever MODEL>1 or IM>1.

IOPT=1 selects only the Gaussian quadrature method to compute V(t) as described above in eq. (2). Currently, IOPT=1 can only be used when MODEL=1 and IM=1. This option is not recommended for routine work because the total computer time would be much larger than with IOPT=0; however, for difficult theoretical cases, IOPT=1 might prove to be useful.

IOPT=-1 selects the IOPT=0 method for V(t) until possibly $|V(t)| < 1E-6$, after which V(t) is replaced by the IOPT=1 method for larger t. Currently, IOPT=-1 can only be used when MODEL=1 and IM=1.

\$END [end of \$INIT parameters; the "END" is optional.]

EXAMPLE OF INPUT PARAMETERS AND DATA ORDERING

```
EXAMPLE WITH OBJECT DATA MATRIX ON FOR005 (IALT=5)
$PARMS N=10,M=1,K=4,SP=3, IALT=5,
NITER=50,IPRT=-2,IDER=1, IWT=1, IP=1,IB=1,
BL=1000,0,2*.1E-7,
BH=1000,1,.1E5,1,
B= 1000,.5,1,.5$
(3G12.5)
 40.200      0.90000E-01   .011
 35.800      0.15000      .095
 29.300      0.21000      .1
 30.700      0.27000      .13
 21.500      0.48000      .21
 17.900      0.84000      .25
 13.600      1.2000      .4
 11.400      1.7400      .42
  8.3000     2.4600      .65
  7.7000     3.1800      .985
$INIT MODEL=1,TP=4.0,NP=  2,REC=4.0,IM=1$
```

(See Appendix 2 for a complete input/output example, and ANOTHER EXAMPLE below.)

DATA MATRIX NOTES

The data matrix (defined following Table 1) is read under the object-time format statement, and is defined as the sequence of ordered rows:

$$(Y(I),(X(I,L),L=1,M*),I=1,N),$$

where $M^*=M$ if $IWT=0$ (default), or $M^*=M+1$ if $IWT=1$ or 2 . In the above example, $IWT=1$, $M=1$, and therefore three columns are required in the data matrix row, where in this case, the last column represents the standard deviation of observation $Y(I)$. The number of items read per record depends on $\$PARMS$ M , IWT and the $\$INIT$ IM option selected. The various data matrix options are summarized as follows:

(a) Single transient input defined by $\$INIT$ $IM=1$ (requires $\$PARMS$ $M=1$ and $\$INIT$ $IM=1$; max. 3 items per record):

$Y(I)=$ I-th observed transient value $V(t)$ at $t=X(I,1)$.

$X(I,1)=$ I-th observed time (sec.), where $X(I+1,1)>X(I,1)$ is required.

$X(I,2)=$ weight factor of I-th observation (include only if $\$PARMS$ $IWT>0$).

(b) Joint transient input defined by $\$INIT$ $IM=2$ (requires $\$PARMS$ $M=2$ and $\$INIT$ $IM=2$; max. 4 items per record):

$Y(I)=$ I-th observed transient value $V(t)$ at $t=X(I,1)$.

$X(I,1)=$ I-th observed time (sec.), where $X(I+1,1)>X(I,1)$

is required until another data set is encountered as indicated by a change in X(I,2) below.

X(I,2)= TP(1) to use for this data set (should be constant for all I within this data set); note that when X(I,2) changes, this condition indicates that another data set follows, and therefore, the time column X(I,1) may be reset, etc.

X(I,3)= weight factor of I-th observation (include only if \$PARMS IWT>0).

(c) Joint transient input defined by \$INIT IM=3 (requires \$PARMS M=3 and \$INIT IM=3; max. 5 items per record):

Y(I)= I-th observed transient value V(t) at t=X(I,1).

X(I,1)= I-th observed time (sec.), where X(I+1,1)>X(I,1) is required until another data set is encountered as indicated by a change in X(I,2) below.

X(I,2)= TP(1) to use for this data set (should be constant for all I within this data set); note that when X(I,2) changes, this condition indicates that another data set follows, and therefore, the time column X(I,1) may be reset, etc.

X(I,3)= NP to use for this data set (should be constant for all I within this data set); this value should only be changed whenever X(I,2)=TP(1) also changes.

X(I,4)= weight factor of I-th observation (include only if \$PARMS IWT>0).

(d) Joint transient input defined by \$INIT IM=4 (requires \$PARMS M=4 and \$INIT IM=4; max. 6 items per record):

Y(I)= I-th observed transient value V(t) at t=X(I,1).

X(I,1)= I-th observed time (sec.), where X(I+1,1)>X(I,1) is required until another data set is encountered as indicated by a change in X(I,2) below.

X(I,2)= TP(1) to use for this data set (should be constant for all I within this data set); note that when X(I,2) changes, this condition indicates that another data set follows, and therefore, the time column X(I,1) may be reset, etc.

X(I,3)= NP to use for this data set (should be constant for all I within this data set); this value should only be changed whenever X(I,2)=TP(1) also changes.

X(I,4)= TP(2) to use for this data set (should be constant for all I within this data set); this value should only be changed whenever X(I,2)=TP(1) also changes.

X(I,5)= weight factor of I-th observation (include only if \$PARMS IWT>0).

ANOTHER EXAMPLE

The following example of \$INIT IM=4 case illustrates the most complicated data matrix, where \$PARMS IWT=2 reads Y(I) again for the weight factor X(I,5):

EXAMPLE WITH \$INIT IM=4 AND IWT=2 (NOTE T1 IN FORMAT)
\$PARMS N=20,M=4,K=4,SP=3,NITER=10,IDER=1,
IP=1,IB=1,IWT=2,IALT=5,
BL=1000,0,2*.1E-7,BH=1000,1,.1E5,1,
B=1000,.5,1,.5\$
(5G12.5,T1,G12.5)

102.40	0.45000E-02	1.0000	2.0000	1.5
94.200	0.75000E-02	1.0000	2.0000	1.5
80.200	0.10500E-01	1.0000	2.0000	1.5
59.200	0.13500E-01	1.0000	2.0000	1.5
40.700	0.24000E-01	1.0000	2.0000	1.5
41.700	0.42000E-01	1.0000	2.0000	1.5
37.000	0.60000E-01	1.0000	2.0000	1.5
33.200	0.87000E-01	1.0000	2.0000	1.5
30.800	0.12300	1.0000	2.0000	1.5
28.500	0.15900	1.0000	2.0000	1.5
43.900	0.45000E-01	2.0000	2.0000	2.
39.600	0.75000E-01	2.0000	2.0000	2.
37.300	0.10500	2.0000	2.0000	2.
24.700	0.13500	2.0000	2.0000	2.
23.200	0.24000	2.0000	2.0000	2.
17.000	0.42000	2.0000	2.0000	2.
13.500	0.60000	2.0000	2.0000	2.
11.200	0.87000	2.0000	2.0000	2.
8.2000	1.2300	2.0000	2.0000	2.
6.9000	1.5900	2.0000	2.0000	2.

\$INIT IM=4,MODEL=1,NP=4,REC=2\$

SPECIAL OBJECT FORMAT PHRASES

If an existing data matrix file does not have the proper defined column ordering in the form (Y(I),X(I,J),J=1,M), then the FORTRAN "Tn" format phrase (as used in the above example) may be used to begin at any column n in the data record. For example, the format (T41,F10.0,T1,2F10.0) will select Y(I) using column 41-50 and X(I,1) beginning at column 1. See any FORTRAN-77 coding manual for other allowable object (run) time format phrases (e.g., the F-format, use of "/" to skip records, etc.). Note that "tab"-characters must not be used when creating the data matrix file FOR010.

VAX OPERATING INSTRUCTIONS

In general, the basic steps described to run NLSOL (Anderson, 1982, p.22-24) can be followed to run NLSTIP in either on-line or batch modes. That is, the parameter and data matrix files may be associated with the logical names

FOR005 and FOR010, respectively, using the VAX-DCL statements:

```
$ASSIGN parameter_file_name FOR005
$ASSIGN data_matrix_file_name FOR010
```

The program can be executed by using the DCL command:

```
$RUN NLSTIP !(use $RUN [WANDERSON]NLSTIP on USGS VAX)
```

If the data matrix is included on FOR005 (i.e., using IALT=5), then the FOR010 assignment is not necessary.

In addition, program NLSTIP has a useful "restart file" (called FOR005.TMP) that is automatically provided each time the program is executed. File FOR005.TMP contains a copy of all parameters on FOR005, plus the last solution B-vector obtained; note that \$PARMS ISTOP=0 (Anderson, 1982, p.14) cannot be used because FOR005 is positioned at EOF in creating FOR005.TMP. If desired, one can easily continue (or restart) more iterations simply by using the DCL commands:

```
$ASSIGN FOR005.TMP FOR005
$RUN NLSTIP !(use $RUN [WANDERSON]NLSTIP on USGS VAX)
```

Note that FOR005.TMP may also be edited (using any VAX editor) for other parameter changes, if desired. Also, the reassignment of FOR005 using FOR005.TMP only needs to be done once for multiple continuation runs.

By default, the master print (disk) file is called FOR016.DAT, unless otherwise assigned. This file can be TYPed or PRINTed on a line printer. Also, file FOR016 may be used as an input file to a plot routine; e.g., to plot the observed (OBS), calculated (CAL), and residual (RES) curves. If program NLSTIP is run on-line, then a shorter terminal print file on FOR006 contains some of the information as on FOR016, but as controlled by parameter IPRT (Anderson, 1982, p.15).

ERROR MESSAGES

Almost all \$PARMS syntactical errors are flagged and printed on files FOR006 and FOR016 and the job is aborted (see Anderson, 1982, p.24). However, some cross references (or dual inputs) are not checked; for example, the relationships between \$PARMS M and \$INIT IM, and \$PARMS K and \$INIT MODEL in Table 1, respectively, are not double checked by program NLSTIP. This is because a general-purpose nonlinear least-squares algorithm (NLSOL) is being used as a control program, but the model input is external to the particular nonlinear problem requirements (NLSTIP) read by subprogram SUBZ (see Anderson, 1982, p.38). Therefore, the user is responsible for providing exactly K

parameter estimates in $B(I), I=1,2,\dots,K$ (see Table 1), and that \$INIT IM is equal to \$PARMS M (otherwise, unpredictable results could occur that are unchecked).

PRINTED OUTPUT

All input parameters are output on files FOR006 and FOR016, with the \$INIT parameters given first, followed by all \$PARMS parameters given or assumed by default. (Refer to Appendix 2 for a complete sample output listing.)

Specific names (e.g., IT, NF, ...) used by NLSOL in the output listings are tabulated in Anderson (1982, p.25-26). Program NLSTIP also provides a summary listing of the final solution vector B and names at the end of the output file.

REFERENCES

Anderson, W.L., 1982, Adaptive nonlinear least-squares solution for constrained or unconstrained minimization problems (Subprogram NLSOL): USGS Open-File Rept. 82-68, 65 p.

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Appendix 1.-- Conversion to other systems

This program (and associated subprograms) was written in extended ANSI-standard FORTRAN-77 for the VAX-11/780 system. Conversion to systems without an ANSI-FORTRAN-77 compiler would necessitate extensive changes, particularly for all CHARACTER-type variables, IF-THEN-ELSE phrases, etc.

Changes for non-VAX systems might include some (or all) of the following FORTRAN-77 constructs and VAX concepts:

- (1) Variable names with more than 6-characters.
- (2) Character strings delimited by single-quote characters (e.g., 'STRING'); also, character string concatenation (e.g., 'STRING1'//'STRING2').
- (3) Passing variable-length character strings in subroutine calls; e.g., CHARACTER*(*) passed length character arguments.
- (4) Suppression of arithmetic or exponential underflow messages; note that a VAX-11 result is automatically set to 0.0 after any underflow--which is assumed for this program package. If the target system does not set underflows to 0.0, and suppress warning messages, then a suitable conversion procedure must be used for proper operation of this program package.
- (5) Replacement of any special VAX-dependent CALLS or statements (e.g., CALL LIB\$INDEX, etc.)
- (6) VAX non-ANSI NAMELIST input and output statements.

Appendix 2.-- Test problem input/output listing

The following input files (FOR005 and FOR010) were used to run a test problem using a field data set from an IPR-11 receiver for program NLSTIP on a VAX system. The corresponding output file (FOR016) is listed following FOR010. In addition, file FOR016.DAT was used to plot the final observed (OBS) and calculated (CAL) curves using an external plotter. The symbol "O" represents Y(I) in the plot, and the solid line represents a curve drawn through the calculated (CAL) points.

FOR005

```
SAUDI STA.35/B3: MODEL=1 [B]
$PARMS N=10,M=1,K=4,SP=3,
NITER=50,IPRT=-2,IDER=1,IWT=2,IP=1,IB=1,
BL=.1E-7,0,2*.1E-7,
BH=1000,1,.1E5,1,
B= 1000.0,.5,1,.5$
(2G12.5,T1,G12.5)
$INIT MODEL=1,TP=2.0,NP= 2,REC=2.0$
```

FOR010

43.900	0.45000E-01
39.600	0.75000E-01
37.300	0.10500
24.700	0.13500
23.200	0.24000
17.000	0.42000
13.500	0.60000
11.200	0.87000
8.2000	1.2300
6.9000	1.5900

FOR016

<NLSTIP>: SAUDI STA.35/B3: MODEL=1 [B]

```
$INIT
MODEL      =          1,
ISTEP      =          0,
MAXPTS     =         5000,
EPS        = 1.0000000E-03,
TP         =  2.000000   ,  0.0000000E+00,
NP         =          2,
REC        =  2.000000   ,
IM         =          1,
IOPT       =          0
$END
```

PARAMETER ORDER & NAMES--

1	B(1)=	RO
2	B(2)=	m
3	B(3)=	Tau
4	B(4)=	c

```
{NLSOL}:      SAUDI STA.35/B3: MODEL=1 [B]
N=            10      K=            4      IP=            1      M=            1      IALT=         10
ISTOP=        1      IWT=           2      IDER=           1      IPRT=          -2      NITER=         50
IOUT=         1      SP=            3
```

PARAMETERS HELD FIXED: IB= 1

FMT=(2G12.5,T1,G12.5)

PARAMETER LOWER BOUNDS: BL=

0.99999999E-08 0.00000000E+00 0.99999999E-08 0.99999999E-08

INITIAL PARAMETERS: B=

0.10000000E+04 0.50000000E+00 0.10000000E+01 0.50000000E+00

PARAMETER HIGHER BOUNDS: BH=

0.10000000E+04 0.10000000E+01 0.10000000E+05 0.10000000E+01

PARAMETER INDEX: 1 2 3 4

REORDERED AS...: 2 3 4

REORDERED PARAMETERS:

0.50000000E+00 0.10000000E+01 0.50000000E+00

** NLITR (IDER=0) OR NL2SNO (IDER=1) CALLED: 1 **

I	INITIAL X(I)	D(I)
1	0.785398E+00	0.164E+03
2	0.100002E-01	0.140E+04
3	0.785398E+00	0.184E+03

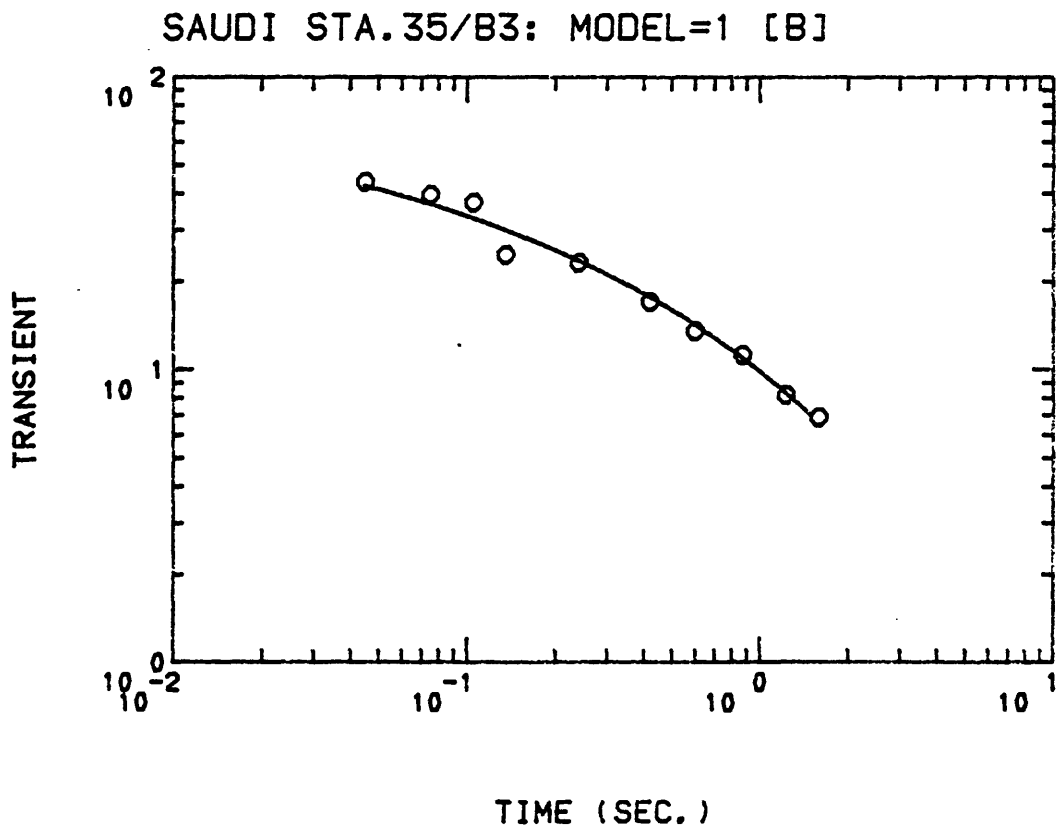
IT	NF	F	DF	COSMAX	VAR
0	1	0.225E+04		0.100E+01	
1	2	0.773E+02	0.217E+04	0.994E+00	0.700E+01
2	3	0.193E+01	0.753E+02	0.680E+00	0.693E+01
3	5	0.106E+01	0.870E+00	0.189E+00	0.209E+01
4	6	0.104E+01	0.200E-01	0.282E+00	0.305E+00
5	7	0.100E+01	0.409E-01	0.129E+00	0.119E+00
6	10	0.100E+01	-0.229E-02	0.129E+00	0.963E-04

***** VARIABILITY CONVERGENCE *****

FUNCTION	0.999781D+00	VARIABILITY	0.962956E-04
FUNC. EVALS	10	GRAD. EVALS	6
GRAD. NORM	0.245633E+02	COSMAX	0.128697E+00

I	FINAL X(I)	D(I)	G(I)
1	0.435899E+00	0.637E+02	-0.441E+00
2	0.697591E-02	0.313E+03	-0.246E+02
3	0.545296E+00	0.509E+02	-0.387E+00

COVARIANCE = SCALE * (J**T * J)**-1



Appendix 3.-- Source code availability and listing

Source Code Availability

The current version of the source code may be obtained by writing directly to the first author*, and enclosing a magnetic tape to be copied and returned. This method of releasing the source code was selected in order to satisfy requests for the latest (e.g., possibly updated) version. [The attached listing does not include the adaptive nonlinear least-squares algorithm (Dennis and others, 1979) due to its length; however, the complete algorithm is available on the distributed tape.]

Unless otherwise requested, the magnetic tape will be recorded in the following mode:

Industry compatible: 9-track, standard ANSI-labeled, ASCII-mode, odd-parity, 800-bpi density, 80-character card-image records (blocked 50-card images, or 4000-characters, per physical block), and contained on a file named "NLSTIP.VAX".

* present address is:

U.S. Geological Survey
Mail Stop 964
Box 25046, Denver Federal Center
Denver, CO 80225

Source Listing

The attached subprograms are listed in the following order:

```
00000010 [MAIN PROGRAM]
00000170 SUBROUTINE TIP_FCODE
00002010 REAL*8 FUNCTION FUN
00002160 SUBROUTINE FILTIP
00002670 SUBROUTINE TIP_SUBZ
00003770 SUBROUTINE TIP_SUBEND
00004590 SUBROUTINE DUMYPCODE
00004630 SUBROUTINE CPUTIME
00005270 REAL*8 FUNCTION DQSUBA
00006660 SUBROUTINE ERRMSG
00007000 SUBROUTINE NLSOL2
00013240 SUBROUTINE NLITR
00014300 SUBROUTINE INTRAN
00014890 SUBROUTINE CALCR
00015380 SUBROUTINE NONBLANK
00015510 SUBROUTINE PRENAM
00016090 SUBROUTINE PROCINFO
00016460 SUBROUTINE WARN
00016800 REAL FUNCTION ASINH
00016880 SUBROUTINE DQUAD
00020370 FUNCTION ERF
00020700 FUNCTION ERFINV
00021500 INTEGER FUNCTION LOC
00021610 SUBROUTINE NL2SOL
00026180 SUBROUTINE NL2SNO
00027730 SUBROUTINE NL2ITR
00034810 SUBROUTINE ASSESS
00038810 SUBROUTINE COVCLC
00042970 SUBROUTINE DFAULT
00043860 REAL FUNCTION DOTPRD
00044230 SUBROUTINE DUPDAT
00044810 SUBROUTINE GQTSTP
00050730 SUBROUTINE ITSMRY
00053030 SUBROUTINE LINVRT
00053460 SUBROUTINE LITVMU
00053780 SUBROUTINE LIVMUL
00054090 SUBROUTINE LMSTEP
00059200 SUBROUTINE LSQRT
00059850 REAL FUNCTION LSVMIN
00061640 SUBROUTINE LTSQAR
00062000 SUBROUTINE PARCHK
00063920 SUBROUTINE QAPPLY
00064820 SUBROUTINE QRFACT
00067210 SUBROUTINE RPTMUL
00067960 SUBROUTINE SLUPDT
00068580 SUBROUTINE SLVMUL
00069040 LOGICAL FUNCTION STOPX
```

```

00069270  SUBROUTINE VAXPY
00069400  SUBROUTINE VCOPY
00069530  SUBROUTINE VSCOPY
00069660  REAL FUNCTION V2NORM
00070210  INTEGER FUNCTION IMDCON
00070380  REAL FUNCTION RMDCON
00071420  FUNCTION TCHEB

```

```

C <NLSTIP>: COLE-COLE INVERSE TRANSIENT IP SOUNDINGS      <1/24/84>      00000010
C USING $INIT MODEL>=1 & <5 (IOPT=0; MODEL>1 & IOPT=-1 NOT AVAIL.); 00000020
C      NP=0 FOR SINGLE STEP RESPONSE (ON-OFF)                    00000030
C      >1 FOR BIPOLAR WAVEFORM WITH NP-PERIODS AND              00000040
C      TP(1)>0 IS 4*NP-1 STEPS PER NP, ETC.                      00000050
C (SEE DOCUMENTATION OF NLSTIP FOR DETAILED $INIT DEFINITIONS.) 00000060
C                                                                00000070
C--BY W.L.ANDERSON, U.S.GEOLOGICAL SURVEY, DENVER, COLORADO, USA. 00000080
C                                                                00000090
C                                                                00000100
C      EXTERNAL TIP_FCODE,TIP_SUBZ,DUMYPCODE,TIP_SUBEND          00000110
C      CALL SETTIME                                             00000120
C      CALL NLSOL2(TIP_FCODE,DUMYPCODE,TIP_SUBZ,TIP_SUBEND)    00000130
C      CALL CPUTIME(6,16)                                       00000140
C      CALL EXIT                                               00000150
C      END                                                       00000160
C      SUBROUTINE TIP_FCODE(Y,X,B,PRNT,F,IN,IDER)              00000170
C--FUNCTION EVALUATION FOR 'FWDTIP' OR 'NLSTIP' (SEE NOTES)    00000180
C                                                                00000190
C--PARAMETERS--                                              00000200
C                                                                00000210
C      Y=      OBSERVED DEPENDENT VARIABLE ARRAY (DIM. N)      00000220
C      X=      OBSERVED INDEPENDENT VARIABLE ARRAY (DIM. N,5)  00000230
C      B=      CURRENT PARAMETER ARRAY ESTIMATES (DIM. K)     00000240
C      PRNT=   WORK AND PRINT ARRAY (DIM. 5)                   00000250
C      F=      OUTPUT FUNCTION VALUE EVAL. FOR GIVEN Y,X,B AT  00000260
C      IN=     OBSERVATION NO. TO EVAL. F (1<=IN<=N)         00000270
C      IDER=   0 IF ANALYTIC DERIVATIVES ARE USED LATER (PCODE 00000280
C              1 IF ESTIMATED DERIVATIVES USED ONLY (PCODE NOT 00000290
C (NOTE THAT IDER=1 REQUIRED FOR THIS VERSION.)                00000300
C                                                                00000310
C      CHARACTER*3 ICHRS                                       00000320
C      REAL Y(1),X(500,5),B(1),PRNT(5),                       00000330
C      I BSAVE(20),W1(200),W2(200)                            00000340
C      REAL*8 DQSUBA,RAT,RELERR,SINA,COSA,A,PI,DEPS,XO        00000350
C      COMMON/PASS/RAT,SINA,COSA                              00000360
C      EXTERNAL FUN                                           00000370
C      COMMON/TIP/DEPS,BB(13),TMIN,TMAX,TP(2),                00000380
C      I MPARM,MODEL,ISTEP,IFIRST,NN,MAXPTS,NP,IOPT,IM       00000390
C      COMMON/TCOM/T(500),VSAVE(500)                          00000400
C      DATA PI/3.141592653589793D0/                          00000410
20 DO 30 J=1,5                                                00000420
30 PRNT(J)=X(IN,J)                                           00000430
   IF(IM.GT.1) GO TO 900  !!SPECIAL CASE IM>1 AT 900        00000440
   IF(IN.GT.1) GO TO 800                                     00000450
   IF(IDER.EQ.1) GO TO 8001                                  00000460

```



```

35   DO J=1,MPARM                                00000470
      BB(J)=B(J)                                00000480
      ENDDO                                     00000490
      A=PI*B(4)                                00000500
      COSA=DCOS(A)                             00000510
      SINA=DSIN(A)                             00000520
C--GET TRANSIENT V(T) FOR ALL T IN [TMIN,TMAX]. BACKWARD FROM TMAX 00000530
      IWARN=0                                   00000540
      IEND=1                                    00000550
36   DO 70 I=NN,IEND,-1                        00000560
      T(I)=X(I,1)                              00000570
      IF(IOPT.LE.0.AND.IEND.EQ.1) CALL FILTIP(T(I),TRANS,*71) 00000580
      IF(IWARN.EQ.1) GO TO 71                   00000590
      RAT=T(I)/B(3)                             00000600
      XO=87.DO/RAT                              00000610
C--NOW GET TRANSIENT INTEGRAL FROM 0 TO XO     00000620
      TRANS=.31830989*DQSUBA(0.0D0,XO,DEPS,NPTS,ITEM, 00000630
1     RELERR,FUN,MAXPTS)                       00000640
      IF(NPTS.GT.MAXPTS) THEN                  00000650
          ENCODE(3,69,ICHR) I                  00000660
69     FORMAT(I3)                              00000670
          IWARN=1                               00000680
          CALL WARN('NPTS>MAXPTS AT I=1 TO'//ICHR,0,6,16,*71) 00000690
      ENDIF                                    00000700
71     VSAVE(I)=TRANS                          00000710
70     CONTINUE                                00000720
C--CHECK IF NP>0 PERIODS SELECTED              00000730
      IF(NP.GT.0) THEN !! SEE ENDIF BELOW      00000740
          TSUM=0.0                              00000750
          DO INP=1,NP !! SEE ENDDO BELOW       00000760
              DO J=2,1,-1                      00000770
                  TSUM=TSUM+TP(J)             00000780
                  IWARN=0                     00000790
                  DO I=NN,IEND,-1             00000800
                      IF(IWARN.EQ.0) THEN     00000810
                          TI=X(I,1)+TSUM     00000820
                          IF(IOPT.LE.0.AND.IEND.EQ.1) CALL FILTIP(TI,TRANS,*72) 00000830
                          RAT=TI/B(3)         00000840
                          XO=87.DO/RAT       00000850
                          TRANS=.31830989*DQSUBA(0.0D0,XO,DEPS,NPTS,ITEM, 00000860
1                          RELERR,FUN,MAXPTS) 00000870
                          IF(NPTS.GT.MAXPTS) IWARN=1 00000880
                      ENDIF                   00000890
                          VSAVE(I)=VSAVE(I)-TRANS 00000900
72     ENDDO                                   00000910
          ENDDO                                00000920
          TSUM=TSUM+TP(2)                     00000930
          IWARN=0                              00000940
          DO I=NN,IEND,-1                     00000950
              IF(IWARN.EQ.0) THEN             00000960
                  TI=X(I,1)+TSUM            00000970
                  IF(IOPT.LE.0.AND.IEND.EQ.1) CALL FILTIP(TI,TRANS,*73) 00000980
                  RAT=TI/B(3)               00000990
                  XO=87.DO/RAT              00001000
                  TRANS=.31830989*DQSUBA(0.0D0,XO,DEPS,NPTS,ITEM, 00001010

```

```

1          RELERR,FUN,MAXPTS)                                00001020
          IF(NPTS.GT.MAXPTS) IWARN=1                        00001030
          ENDIF                                             00001040
73         VSAVE(I)=VSAVE(I)+TRANS                          00001050
          ENDDO                                             00001060
          IF(INP.LT.NP) THEN                                00001070
            TSUM=TSUM+TP(1)                                  00001080
            IWARN=0                                          00001090
            DO I=NN,IEND,-1                                  00001100
              IF(IWARN.EQ.0) THEN                            00001110
                TI=X(I,1)+TSUM                               00001120
                IF(IOPT.LE.0.AND.IEND.EQ.1) CALL FILTIP(TI,TRANS,*74) 00001130
                RAT=TI/B(3)                                   00001140
                XO=98.DO/RAT                                 00001150
                TRANS=.31830989*DQSUBA(0.ODO,XO,DEPS,NPTS,ITEM, 00001160
                RELERR,FUN,MAXPTS)                          00001170
                IF(NPTS.GT.MAXPTS) IWARN=1                  00001180
              ENDIF                                           00001190
            VSAVE(I)=VSAVE(I)+TRANS                          00001200
          ENDDO                                             00001210
          ENDIF                                             00001220
          ENDDO !! GET NEXT INP                               00001230
          ENDIF !! END OF "IF(NP.GT.0) THEN" ABOVE          00001240
          IF(IOPT.EQ.-1.AND.IEND.EQ.1) THEN                 00001250
            DO I=1,NN                                       00001260
              IF(VSAVE(I).LE.1.E-6) THEN                     00001270
                IEND=I                                        00001280
                IF(IEND.GT.1) GO TO 36                       00001290
              ENDIF                                           00001300
            ENDDO                                             00001310
          ENDIF                                             00001320
            DO I=2,NN                                       00001330
              IF(VSAVE(I).EQ.0.0) THEN                       00001340
                VSAVE(I)=VSAVE(I-1)                         00001350
              ENDIF                                           00001360
            ENDDO                                             00001370
            IF(ISTEP.EQ.1) THEN                                00001380
C--GET REVERSE STEP ONLY IF ISTEP=1                        00001390
            DO I=1,NN                                       00001400
              VSAVE(I)=ABS(B(1)-VSAVE(I))                   00001410
            ENDDO                                             00001420
          ENDIF                                             00001430
          IF(IDER.EQ.0) GO TO 600                            00001440
          IFIRST=0                                           00001450
          DO 80 J=1,MPARM                                     00001460
80         BSAVE(J)=B(J)                                     00001470
C--GET PRE-COMPUTED TRANSIENT                              00001480
600        F=VSAVE(IN)                                     00001490
          RETURN                                             00001500
800        IF(IDER.EQ.0) GO TO 600                          00001510
C--IDER=1 EST.DER.OPTION                                   00001520
8001       IF(IFIRST.EQ.1) GO TO 35                        00001530
          DO 802 J=1,MPARM                                   00001540
            IF(B(J).NE.BSAVE(J)) GO TO 35                   00001550
802        CONTINUE                                         00001560

```

```

          GO TO 600                                00001570
C                                                00001580
C--SPEICAL CASE IM>1; DO ONLY INPUT INDEX "IN" AND IOPT=0 FOR NOW. 00001590
C                                                00001600
900  DO J=1,MPARM                                00001610
      BB(J)=B(J)                                  00001620
      ENDDO                                       00001630
      A=PI*B(4)                                   00001640
      COSA=DCOS(A)                                00001650
      SINA=DSIN(A)                                00001660
      TP(1)=PRNT(2)                               00001670
      IF(IM.EQ.3) NP=IFIX(PRNT(3))                00001680
      IF(IM.EQ.4) THEN                            00001690
          TP(2)=PRNT(4)                           00001700
          IF(TP(2).LE.0.0) TP(2)=TP(1)            00001710
      ELSE                                         00001720
          TP(2)=TP(1)                              00001730
      ENDIF                                       00001740
      CALL FILTIP(X(IN,1),F,*910)                 00001750
910  IF(NP.GT.0) THEN !!! SEE ENDIF BELOW        00001760
      TSUM=0.0                                    00001770
      DO INP=1,NP !!! SEE ENDDO BELOW            00001780
          DO J=2,1,-1                              00001790
              TSUM=TSUM+TP(J)                     00001800
              TI=X(IN,1)+TSUM                     00001810
              CALL FILTIP(TI,TRANS,*920)          00001820
920  F=F-TRANS                                    00001830
      ENDDO                                       00001840
      TSUM=TSUM+TP(2)                             00001850
      TI=X(IN,1)+TSUM                             00001860
      CALL FILTIP(TI,TRANS,*930)                 00001870
930  F=F+TRANS                                    00001880
      IF(INP.LT.NP) THEN                          00001890
          TSUM=TSUM+TP(1)                         00001900
          TI=X(IN,1)+TSUM                         00001910
          CALL FILTIP(TI,TRANS,*940)             00001920
940  F=F+TRANS                                    00001930
      ENDIF                                       00001940
      ENDDO !!! GET NEXT INP                      00001950
      ENDIF !!! END OF "IF(NP.GT.0) THEN" ABOVE  00001960
      IF(ISTEP.EQ.1) F=ABS(B(1)-F)               00001970
      VSAVE(IN)=F                                 00001980
      RETURN                                      00001990
      END                                         00002000
      REAL*8 FUNCTION FUN(X)                      00002010
C--INTEGRAND FOR TRANSIENT INTEGRAL FROM 0 TO X0, WHERE 00002020
C X0 IS UPPER BOUND DETERMINED AS X0=87.DO/RAT, RAT=T(I)/TAU 00002030
C (USED ONLY IF IOPT=1)                          00002040
C                                                00002050
      IMPLICIT REAL*8 (A-H,O-Z)                  00002060
      REAL*4 B,TMIN,TMAX,TP                      00002070
      COMMON/PASS/RAT,SINA,COSA                  00002080
      COMMON/TIP/DEPS,B(13),TMIN,TMAX,TP(2),    00002090
      I,MPARM,MODEL,ISTEP,IFIRST,NN,MAXPTS,NP,IOPT,IM 00002100
      XC=X**B(4)                                  00002110

```

```

      FUN=B(1)*B(2)*XC*SINA*DEXP(-X*RAT)/
1 ( X*((1.DO+XC*COXA)**2+(XC*SINA)**2) )
      RETURN
      END
      SUBROUTINE FILTIP(T,V,*)
C--FILTER SOLUTION FOR V(T) FOR COLE-COLE IP USING REF 1
C (FILTIP USED ONLY IF IOPT=0 OR -1).
C
C REF 1: GUPTASARMA, D., 1982, GEOPHYSICS, V.47, N.11, P.1574-1576
C
C--PARMS:
C T=TIME IN SECONDS >0.0
C V=OUTPUT V(T) VIA FILTER
C *=OUTPUT LABEL RETURN (MUST BE GIVEN AS USED BELOW)
C
C--E.G., IF(IOPT.EQ.0) CALL FILTIP(T(I),TRANS,*71)
C
      COMPLEX Z,Z1,ZF,ONE
      DIMENSION A(21),W(21)
      REAL*8 DEPS
      COMMON/TIP/DEPS,B(13),TMIN,TMAX,TP(2),
1 MPARM,MODEL,ISTEP,IFIRST,NN,MAXPTS,NP,IOPT,IM
      DATA ONE/(1.0,0.0)/
      DATA PI2/1.570796327/
      DATA A/ -3.82704, -3.56608, -3.30512, -3.04416, -2.7832, -2.52224,
1 -2.26128, -2.00032, -1.73936, -1.4784, -1.21744, -.95648,
2 -.69552, -.43456, -.1736, .08736, .34832, .60928, .87024,
3 1.1312, 1.39216/
      DATA W/ .349998E-3, -.418371E-3, .772828E-3, -.171356E-3,
1 .1022172E-2, .897638E-3, .2208974E-2, .3844944E-2,
2 .680904E-2, .013029162, .022661391, .042972904, .075423603,
3 .139346367, .234486236, .366178323, .284615486, -.235691746,
4 .046994188, -.5901946E-2, .570165E-3/
C--FILTER SOLUTION FOR ANY T (REF 1)
      V=0.0
      DO I=1,21 !! SEE ENDDO BELOW
      OMEGA=10.**(A(I)-ALOG10(T))
      Z=(OMEGA*B(3))**B(4)
      Z1=Z*(CEXP(CMPLX(0.0,B(4)*PI2)))
      ZF=ONE-CMPLX(B(2),0.0)*(ONE-ONE/(ONE+Z1))
      IF(MODEL.EQ.1) GO TO 30
      DO IMODEL=2,MODEL
      I1=3*IMODEL-1
      I2=I1+1
      I3=I1+2
      Z=(OMEGA*B(I2))**B(I3)
      Z1=Z*(CEXP(CMPLX(0.0,B(I3)*PI2)))
      ZF=ZF*(ONE-CMPLX(B(I1),0.0)*(ONE-ONE/(ONE+Z1)))
      ENDDO
30 ZF=CMPLX(B(1),0.0)*ZF
      V=V+REAL(ZF)*W(I)
      ENDDO !! GET NEXT I
      V=B(1)-V
      RETURN 1
      END

```

```

SUBROUTINE TIP_SUBZ(Y,X,B,PRNT,NPRINT,N,TITLE,IOUT) 00002670
C-- INITIALIZATION ROUTINE (CALLED ONCE) FOR FWDTIP 00002680
C 00002690
C SUBZ IS CALLED AFTER THE DATA Y(I),X(I,5) ARE READ. 00002700
C SUBZ CHECKS FOR DATA ERRORS, READS ADDITIONAL $INIT 00002710
C PARAMETERS, AND LOADS SOME CONSTANTS IN COMMON STORAGE... 00002720
C 00002730
C--PARAMETERS-- 00002740
C Y,X,B,PRNT SAME AS IN SUBROUTINE FCODE. 00002750
C NPRNT= CONTROL PARAMETERS TO USE PRNT(NPRNT) ARRAY 00002760
C NPRNT REPRESENTS THE NO. X(I,NPRNT) VALUES 00002770
C N= NO. OBSERVATIONS GIVEN IN Y(N),X(N,5) 00002780
C TITLE= ALPHA TITLE ARRAY READ IN BY PGM IMSLMQ. 00002790
C IOUT= 1 IF UNIT 6 AND 16 PRINT FILES USED 00002800
C 0 IF ONLY UNIT 6 PRINT FILE USED. 00002810
C 00002820
CHARACTER*80 TITLE 00002830
CHARACTER*4 PARNAM(13) 00002840
REAL*8 DEPS 00002850
REAL Y(1),X(500,5),B(1),PRNT(1),TPSAVE(2) 00002860
NAMELIST/INIT/MODEL,ISTEP,MAXPTS,EPS,TP,NP,REC,IM,IOPT 00002870
COMMON/TIP/DEPS,BB(13),TMIN,TMAX,TP(2), 00002880
1 MPARM,MODEL,ISTEP,IFIRST,NN,MAXPTS,NP,IOPT,IM 00002890
DATA ISUBZ/0/,PARNAM/'RO','M','TAU','C','M2','TAU2','C2', 00002900
1 'M3','TAU3','C3','M4','TAU4','C4'/ 00002910
IF(ISUBZ.NE.0) THEN 00002920
TP(1)=TPSAVE(1) 00002930
TP(2)=TPSAVE(2) 00002940
NP=NPSAVE 00002950
GO TO 10 00002960
ENDIF 00002970
C--PRESET 00002980
ISUBZ=1 00002990
MODEL=1 00003000
MAXPTS=5000 00003010
ISTEP=0 00003020
EPS=.1E-2 00003030
NP=0 00003040
TP(1)=0.0 00003050
TP(2)=0.0 00003060
REC=0.0 00003070
IM=1 00003080
IOPT=0 00003090
10 READ(99,INIT) 00003100
CALL NONBLANK(TITLE, NONBLK) 00003110
WRITE(6,20) TITLE 00003120
20 FORMAT('1<NLSTIP>:',5X,A<NONBLK>/) 00003130
IF(IOUT.EQ.1) WRITE(16,20) TITLE 00003140
WRITE(6,INIT) 00003150
IF(IOUT.EQ.1) WRITE(16,INIT) 00003160
C--TEST $INIT PARMS 00003170
IF(MODEL.LT.1.OR.MODEL.GT.4) 00003180
1 CALL ERRMSG('MODEL<1 OR >4',0,6,16) 00003190
IF(IOPT.LT.-1.OR.IOPT.GT.1)CALL ERRMSG( 00003200
1 'IOPT<-1 OR >1',0,6,16) 00003210

```



```

SUBROUTINE TIP_SUBEND(Y,X,B,K,N,TITLE,IOUT)
C** SUBEND TERMINATION ROUTINE
C ALSO GIVES RESTART $PARMS ON UNIT=4 AS 'FOR005.TMP'
C
CHARACTER*132 LINE
CHARACTER*80 TITLE
CHARACTER*4 PARNAM(13)
DATA PARNAM/'R0','M','TAU','C','M2','TAU2','C2',
1 'M3','TAU3','C3','M4','TAU4','C4'/
CHARACTER*1 FLAG(19)
COMMON/FIXDAT/DUM(3020),IB(19),IP,IDUM(3)
REAL Y(1),X(500,5),B(1)
DO I=1,K
  FLAG(I)=' '
  IF(IP.GT.0) THEN
    DO J=1,IP
      IF(IB(J).NE.0) FLAG(IB(J))='*'
    ENDDO
  ENDIF
ENDDO
CALL NONBLANK(TITLE,NB)
WRITE(6,10) TITLE
10 FORMAT(//' ***** E N D *****',5X,A<NB>//
1 ' PARAMETER NAME',3X,'FINAL SOLUTION'/)
IF(IOUT.EQ.1) WRITE(16,10) TITLE
DO 30 I=1,K
  WRITE(6,20) I,FLAG(I),PARNAM(I),B(I)
20 FORMAT(1X,'B(',I2,')',2X,A1,2X,A,'=',E16.8)
  IF(IOUT.EQ.1) WRITE(16,20) I,FLAG(I),PARNAM(I),B(I)
30 CONTINUE
C** GENERATE RESTART $PARMS ON FOR005.TMP
60 REWIND 5
OPEN(UNIT=4,FILE='FOR005.TMP',STATUS='NEW',
1 CARRIAGECONTROL='LIST')
READ(5,65,END=999) LINE
65 FORMAT(A)
CALL NONBLANK(LINE,NB)
WRITE(4,66) LINE
66 FORMAT(A<NB>)
IDOL=0
70 READ(5,65,END=999) LINE
I=INDEX(LINE,'$')
IF(I.NE.0) THEN
  IF(IDOL.EQ.0) THEN
    IDOL=1
    J=INDEX(LINE(I+1:),'$')
    IF(J.NE.0) THEN
      IDOL=2
      LINE(J:J)=' ,'
    ENDIF
  ELSE
    IDOL=2
    LINE(I:I)=' ,'
  ENDIF
ENDIF
ENDIF

```

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00004160
00004170
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00004250
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00004290
00004300
00004310

```

CALL NONBLANK(LINE,NB) 00004320
WRITE(4,66) LINE 00004330
IF(IDOL.LT.2) GO TO 70 00004340
LINE(1:)= 'B=' 00004350
DO 80 I=1,K 00004360
ENCODE(16,90,LINE(3:18)) B(I) 00004370
90 FORMAT(G16.8) 00004380
IF(I.LT.K) THEN 00004390
LINE(19:19)= ' , ' 00004400
ELSE 00004410
LINE(19:19)= ' $ ' 00004420
ENDIF 00004430
CALL NONBLANK(LINE,NB) 00004440
WRITE(4,66) LINE 00004450
LINE(1:2)= ' ' 00004460
80 CONTINUE 00004470
100 READ(5,65,END=999) LINE 00004480
CALL NONBLANK(LINE,NB) 00004490
WRITE(4,66) LINE 00004500
GO TO 100 00004510
999 IF(IP.GT.0) THEN 00004520
WRITE(6,110) 00004530
110 FORMAT(/8X, '* FIXED' ) 00004540
IF(IOUT.EQ.1) WRITE(16,110) 00004550
ENDIF 00004560
RETURN 00004570
END 00004580
SUBROUTINE DUMYPCODE() 00004590
C--DUMMY PCODE FOR USE IN 'MARQRT' OR 'NLSOL' 00004600
CALL ERRMSG('IDER=0 NOT AVAILABLE IN THIS VERSION.',4,6,16) 00004610
END 00004620
SUBROUTINE CPUTIME(I1,I2) 00004630
C 00004640
C CPUTIME WRITES "ELAPSED & CPU" TIME FROM PREVIOUS "CALL SETTIME" ON 00004650
C FORTRAN UNITS I1 (IF NOT 0) AND I2 (IF NOT 0). 00004660
C 00004670
C WILL EJECT FIRST IF I1>0 (OR I2>0). 00004680
C DOUBLE SPACE FIRST IF I1<0 (OR I2<0). 00004690
C 00004700
C E.G., USE TO TIME ELAPSED & CPU TIME FOR PROGRAM OR CODE SEGMENTS AS: 00004710
C 00004720
C CALL SETTIME ! DON'T FORGET TO DO THIS! 00004730
C >>>> THE CODE TO TIME IS HERE <<<<< ! USUALLY A COMPLETE PROGRAM 00004740
C CALL CPUTIME(-6,16) ! OR USE I1 OR I2=0 TO OMIT WRITE. 00004750
C >>>> ALSO CAN USE CALL GETTIME(CPU) TO GET JUST THE CPU (SEC) 00004760
C SINCE THE LAST CALL SETTIME WAS DONE. 00004770
C 00004780
C 00004790
SAVE 00004800
INTEGER*4 ABSVAL(4),INCRVAL(4) 00004800
CALL PROCINFO(ABSVAL,INCRVAL) 00004810
TIMES=SECNDS(TIMEO) 00004820
MIN=TIMES/60.0 00004830
SEC=AMOD(TIMES,60.0) 00004840
CPUSEC=INCRVAL(1)*.01 00004850
IMIN=CPUSEC/60.0 00004860

```



```

CSEC=AMOD(CPUSEC,60.0)
PCPU=100.*(CPUSEC/TIMES)
IF(I1.NE.0) THEN
  IF(I1.GT.0) THEN
    J=1
  ELSE
    J=0
  ENDIF
  WRITE(IABS(I1),60) J,TIMES,MIN,SEC,CPUSEC,IMIN,CSEC,PCPU,
1 (INCRVAL(I),I=2,4)
60 FORMAT(I1,65('$')/' TOTAL "ELAPSED" TIME=',F16.2,' SEC. ('
1 I4,' MIN.',F6.2,' SEC.)/'
2 ' CPU_TIME=',F15.2,' SEC. (' ,I4,' M. ',F5.2,
1 ' S.) CPU % =',F6.2,' %'/
3 ' BUF.I/O_COUNT=',I10/
4 ' DIR.I/O_COUNT=',I10/
5 ' PAGE_FAULTS=',2X,I10/
6 ' ',65('$')//)
ENDIF
IF(I2.NE.0) THEN
  IF(I2.GT.0) THEN
    J=1
  ELSE
    J=0
  ENDIF
  WRITE(IABS(I2),60) J,TIMES,MIN,SEC,CPUSEC,IMIN,CSEC,PCPU,
1 (INCRVAL(I),I=2,4)
ENDIF
RETURN
C** ENTRY 'CALL SETTIME'--MUST BE DONE BEFORE 'CALL CPUTIME(I1,I2)'
ENTRY SETTIME()
TIMEO=SECNDS(0.0)
CALL PROCINFO(ABSVAL,INCRVAL)
RETURN
C** ENTRY 'CALL GETTIME(CPU)'--TO GET CPU(SEC) SINCE LAST CALL SETTIME
ENTRY GETTIME(CPU)
CALL PROCINFO(ABSVAL,INCRVAL)
CPU=INCRVAL(1)*.01
RETURN
END
REAL*8 FUNCTION DQSUBA(A, B, EPSIL, NPTS, ICHECK, RELERR, F,MEV)
C--DOUBLE-PRECISION VERSION BY W.L.ANDERSON-- 9/21/81.
IMPLICIT REAL*8 (A-H,O-Z)
C THIS FUNCTION ROUTINE PERFORMS AUTOMATIC INTEGRATION
C OVER A FINITE INTERVAL USING THE BASIC INTEGRATION
C ALGORITHM QUAD TOGETHER WITH, IF NECESSARY AN ADAPTIVE
C SUBDIVISION PROCESS. IT IS GENERALLY MORE EFFICIENT THAN
C THE NON-ADAPTIVE ALGORITHM QSUB BUT IS LIKELY TO BE LESS
C RELIABLE(SEE COMP.J.,14,189,1971).
C THE CALL TAKES THE FORM
C DQSUBA(A,B,EPSIL,NPTS,ICHECK,RELERR,F,MEV)
C AND CAUSES F(X) TO BE INTEGRATED OVER (A,B) WITH RELATIVE
C ERROR HOPEFULLY NOT EXCEEDING EPSIL. SHOULD QUAD CONVERGE
C (ICHECK=0) THEN DQSUBA WILL RETURN THE VALUE OBTAINED BY IT
C OTHERWISE SUBDIVISION WILL BE INVOKED AS A RESCUE

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00005000
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00005410

C OPERATION IN AN ADAPTIVE MANNER. THE ARGUMENT RELERR GIVES 00005420
C A CRUDE ESTIMATE OF THE ACTUAL RELATIVE ERROR OBTAINED. 00005430
C THE SUBDIVISION STRATEGY IS AS FOLLOWS 00005440
C AT EACH STAGE OF THE PROCESS AN INTERVAL IS PRESENTED FOR 00005450
C SUBDIVISION (INITIALLY THIS WILL BE THE WHOLE INTERVAL 00005460
C (A,B)). THE INTERVAL IS HALVED AND QUAD APPLIED TO EACH 00005470
C SUBINTERVAL. SHOULD QUAD FAIL ON THE FIRST SUBINTERVAL 00005480
C THE SUBINTERVAL IS STACKED FOR FUTURE SUBDIVISION AND THE 00005490
C SECOND SUBINTERVAL IMMEDIATELY EXAMINED. SHOULD QUAD FAIL 00005500
C ON THE SECOND SUBINTERVAL THE SUBINTERVAL IS 00005510
C IMMEDIATELY SUBDIVIDED AND THE WHOLE PROCESS REPEATED. 00005520
C EACH TIME A CONVERGED RESULT IS OBTAINED IT IS 00005530
C ACCUMULATED AS THE PARTIAL VALUE OF THE INTEGRAL. WHEN 00005540
C QUAD CONVERGES ON BOTH SUBINTERVALS THE INTERVAL LAST 00005550
C STACKED IS CHOSEN NEXT FOR SUBDIVISION AND THE PROCESS 00005560
C REPEATED. A SUBINTERVAL IS NOT EXAMINED AGAIN ONCE A 00005570
C CONVERGED RESULT IS OBTAINED FOR IT SO THAT A SPURIOUS 00005580
C CONVERGENCE IS MORE LIKELY TO SLIP THROUGH THAN FOR THE 00005590
C NON-ADAPTIVE ALGORITHM QSUB. 00005600
C THE CONVERGENCE CRITERION OF QUAD IS SLIGHTLY RELAXED 00005610
C IN THAT A PANEL IS DEEMED TO HAVE BEEN SUCCESSFULLY 00005620
C INTEGRATED IF EITHER QUAD CONVERGES OR THE ESTIMATED 00005630
C ABSOLUTE ERROR COMMITTED ON THIS PANEL DOES NOT EXCEED 00005640
C EPSIL TIMES THE ESTIMATED ABSOLUTE VALUE OF THE INTEGRAL 00005650
C OVER (A,B). THIS RELAXATION IS TO TRY TO TAKE ACCOUNT OF 00005660
C A COMMON SITUATION WHERE ONE PARTICULAR PANEL CAUSES 00005670
C SPECIAL DIFFICULTY, PERHAPS DUE TO A SINGULARITY OF SOME 00005680
C TYPE. IN THIS CASE QUAD COULD OBTAIN NEARLY EXACT 00005690
C ANSWERS ON ALL OTHER PANELS AND SO THE RELATIVE ERROR FOR 00005700
C THE TOTAL INTEGRATION WOULD BE ALMOST ENTIRELY DUE TO THE 00005710
C DELINQUENT PANEL. WITHOUT THIS CONDITION THE COMPUTATION 00005720
C MIGHT CONTINUE DESPITE THE REQUESTED RELATIVE ERROR BEING 00005730
C ACHIEVED. 00005740
C THE OUTCOME OF THE INTEGRATION IS INDICATED BY ICHECK. 00005750
C ICHECK=0 - CONVERGENCE OBTAINED WITHOUT INVOKING SUB- 00005760
C DIVISION. THIS WOULD CORRESPOND TO THE 00005770
C DIRECT USE OF QUAD. 00005780
C ICHECK=1 - RESULT OBTAINED AFTER INVOKING SUBDIVISION. 00005790
C ICHECK=2 - AS FOR ICHECK=1 BUT AT SOME POINT THE 00005800
C RELAXED CONVERGENCE CRITERION WAS USED. 00005810
C THE RISK OF UNDERESTIMATING THE RELATIVE 00005820
C ERROR WILL BE INCREASED. IF NECESSARY, 00005830
C CONFIDENCE MAY BE RESTORED BY CHECKING 00005840
C EPSIL AND RELERR FOR A SERIOUS DISCREPANCY. 00005850
C ICHECK NEGATIVE 00005860
C IF DURING THE SUBDIVISION PROCESS THE STACK 00005870
C OF DELINQUENT INTERVALS BECOMES FULL (IT IS 00005880
C PRESENTLY SET TO HOLD AT MOST 100 NUMBERS) 00005890
C A RESULT IS OBTAINED BY CONTINUING THE 00005900
C INTEGRATION IGNORING CONVERGENCE FAILURES 00005910
C WHICH CANNOT BE ACCOMMODATED ON THE STACK. 00005920
C THIS OCCURRENCE IS FLAGGED BY RETURNING 00005930
C ICHECK WITH NEGATIVE SIGN. 00005940
C THE RELIABILITY OF THE ALGORITHM WILL DECREASE FOR LARGE 00005950
C VALUES OF EPSIL. IT IS RECOMMENDED THAT EPSIL SHOULD 00005960


```

C SUBDIVISION RESULT                                00006520
  60 ICHECK = IC                                    00006530
    IF(DQSUBA.NE.0.0) THEN                          00006540
      RELERR=RELERR/DABS(DQSUBA)                    00006550
    ELSE                                             00006560
      RELERR=0.0D0                                  00006570
    ENDIF                                           00006580
  RETURN                                           00006590
C RELAXED CONVERGENCE                               00006600
  70 IC = ISIGN(2,IC)                               00006610
  GO TO 30                                          00006620
  80 IC = ISIGN(2,IC)                               00006630
  GO TO 50                                          00006640
  END                                              00006650
  SUBROUTINE ERRMSG(MSG,ISKIP,IUNIT1,IUNIT2)        00006660
C                                                    00006670
C GENERAL ERROR MESSAGE OUTPUT AND EXIT ON VAX-11/780 00006680
C                                                    00006690
C MSG*(*) = VARIABLE-LENGTH 'MESSAGE'              00006700
C ISKIP = 0 FOR NO BLANK LINE BEFORE OUTPUT TO IUNIT1 & IUNIT2 00006710
C > 0 FOR ONE BLANK LINE BEFORE.                  00006720
C IUNIT1 = 0 TO SUPPRESS OUTPUT ON IUNIT1 (>0 TO WRITE ON IUNIT1). 00006730
C IUNIT2 = 0 TO SUPPRESS OUTPUT ON IUNIT2 (>0 TO WRITE ON IUNIT2). 00006740
C                                                    00006750
C MESSAGES ARE WRITTEN IN THE FORM:                00006760
C                                                    00006770
C {ERRMSG}: _MSG_HERE_                             00006780
C                                                    00006790
C CHARACTER*(*) MSG                                00006800
C I=LEN(MSG)                                        00006810
C DO 1 J=1,2                                       00006820
C   IF(J.EQ.1) THEN                                00006830
C     JUNIT=IUNIT1                                  00006840
C   ELSE                                           00006850
C     JUNIT=IUNIT2                                  00006860
C   ENDIF                                           00006870
C   IF(JUNIT.GT.0) THEN                             00006880
C     IF(ISKIP.EQ.0) THEN                           00006890
C       WRITE(JUNIT,2) MSG                          00006900
C     ELSE                                           00006910
C       WRITE(JUNIT,3) MSG                          00006920
C     ENDIF                                           00006930
C   ENDIF                                           00006940
C CONTINUE                                         00006950
C CALL EXIT                                        00006960
C FORMAT(1X,'{ERRMSG}: ',A<I>)                     00006970
C FORMAT(/1X,'{ERRMSG}: ',A<I>)                    00006980
C END                                              00006990
C SUBROUTINE NLSOL2(FCODE,PCODE,SUBZ,SUBEND)        00007000
C                                                    00007010
C>> NLSOL2 IS A REVISED VERSION OF NLSOL WITHOUT CALL NAMELIST; 00007020
C I.E., NLSOL2 USES THE CURRENT VAX-11/780 VER 3.4 NAMELIST, AND 00007030
C SUBZ MUST BE CHANGED TO READ(99,INIT) FROM CALL NAMELIST(5,'$INIT'),00007040
C WHERE CALL PRENAM(5,99) IS USED TO ENSURE UNIT=5 NAMELIST IS IN 00007050
C PROPER FORMAT ON SCRATCH UNIT=99 (FOR099 DELETED ON RETURN TO VMS). 00007060

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```
C 00007070
C {NLSOL2}: GENERAL NONLINEAR LEAST-SQUARES SOLUTION {11/2/83} 00007080
C USING DENNIS ET AL (1979; SEE REF1 BELOW) ----- 00007090
C ADAPTIVE NONLINEAR LEAST-SQUARES ALGORITHM. 00007100
C 00007110
C** THIS IS AN INTERFACE ROUTINE WRITTEN FOR THE VAX-11/780 BY 00007120
C W.L.ANDERSON, U.S.GEOLOGICAL SURVEY, DENVER, COLORADO. 00007130
C 00007140
C** THIS INTERFACE (NLSOL) HAS ADDITIONAL OPTIONS (BESIDE REF1) TO: 00007150
C (1) PERFORM EITHER UNCONSTRAINED OR UP TO 4-TYPES OF CONSTRAINED 00007160
C ADAPTIVE NONLINEAR REGRESSION FOR ARBITRARY NONLINEAR PROBLEMS. 00007170
C (I.E., PARTIAL OR FULL LOWER/HIGHER PARAMETER BOUNDS, ETC.) 00007180
C (2) HOLDING CERTAIN PARAMETERS FIXED (I.E., AS CONSTANTS) IN THE 00007190
C LEAST-SQUARES (THIS IS ANOTHER FORM OF CONSTRAINING SOLUTION 00007200
C SPACE). 00007210
C (3) PROVIDE FOR WEIGHTED OBSERVATIONS (I.E., WEIGHTED LEAST-SQUARES) 00007220
C (4) OBJECT (RUN)-TIME CONTROL OF READING THE DATA MATRIX, PLUS 00007230
C MANY OTHER I/O OPTIONS, ETC. 00007240
C (5) OPTIONALLY, ONE CAN USE EITHER ESTIMATED PARTIAL DERIVATIVES, OR 00007250
C ANALYTICAL PARTIAL DERIVATIVES (IF SUBROUTINE PCODE AVAILABLE). 00007260
C 00007270
C** THE USER ONLY NEEDS TO WRITE SUBROUTINES FCODE, PCODE, SUBZ, AND 00007280
C SUBEND (SEE DETAILS BELOW) EXACTLY AS USED IN SUBROUTINE 'MARQRT' 00007290
C (SEE REF2) OR 'IMSLMQ' (SEE REF3). ALSO, THE SAME PARAMETER FILE 00007300
C FOR005 AND OBJECT (RUN)-TIME DATA MATRIX FILE FOR010 AS USED BY 00007310
C EITHER MARQRT OR IMSLMQ MAY BE USED IN 'NLSOL'. 00007320
C 00007330
C** NLSOL CALLS NLITR WHICH CALLS 'NL2ITR' AS PUBLISHED BY DENNIS ET AL, 00007340
C (SEE REF1, P. 38), OR 'NL2SNO' (SEE REF1, P. 35). 00007350
C 00007360
C** REF1: DENNIS, J.E., ET AL, 1979, AN ADAPTIVE NONLINEAR LEAST- 00007370
C SQUARES ALGORITHM, NTIS REPORT AD-A079-716. 00007380
C 00007390
C REF2: ANDERSON, W.L., 1980, PROGRAM MARQHXY: INVERSION OF HX AND HY 00007400
C FREQUENCY SOUNDINGS FROM A GROUNDED WIRE SOURCE, USGS OPEN- 00007410
C FILE REPT. 80-901. 00007420
C 00007430
C REF3: ANDERSON, W.L., 1980, PROGRAM IMSLEXY: INVERSION OF EX AND EY 00007440
C FREQUENCY SOUNDINGS FROM A GROUNDED WIRE SOURCE, USGS OPEN- 00007450
C FILE REPT. 80-1073. 00007460
C 00007470
C***** 00007480
C 00007490
C**** THE USER MUST DECLARE THE CALLING PARAMETERS AS EXTERNAL IN THE 00007500
C CALLING PROGRAM (ANY DESIRED NAMES MAY BE USED). 00007510
C E.G., 00007520
C 00007530
C [MAIN]: 00007540
C EXTERNAL MY_FCODE,MY_PCODE,MY_SUBZ,MY_SUBEND 00007550
C CALL NLSOL2(MY_FCODE,MY_PCODE,MY_SUBZ,MY_SUBEND) 00007560
C STOP !<OR USE>: CALL EXIT 00007570
C END 00007580
C [FCODE]: 00007590
C SUBROUTINE MY_FCODE(Y,X,B,W,F,IN,IDER) 00007600
C USER WRITTEN TO EVALUATE THE NONLINEAR OBJECTIVE FUNCTION (F) 00007610
```

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C      USED IN NLSOL AS THE WEIGHTED SUM OF (Y(IN)-F)**2, WHERE      00007620
C      Y= OBSERVED DEPENDENT VARIABLE ARRAY (DIM. N, WHERE N IS    00007630
C      GIVEN IN $PARMS NAMELIST INPUT--SEE BELOW).                00007640
C      X= OBSERVED INDEPENDENT VARIABLE ARRAY (DIM. N,M, WHERE    00007650
C      M IS IN $PARMS INPUT).                                     00007660
C      B= CURRENT PARAMETER ESTIMATES (DIM. K, WHERE              00007670
C      K IS IN $PARMS INPUT).                                     00007680
C      W= WORK ARRAY (DIM. 5)--MAY BE USED TO PASS DATA TO PCODE. 00007690
C      F= (OUTPUT) THE FUNCTION VALUE EVALUATED FOR THE GIVEN     00007700
C      Y,X, AND B ARRAYS AT THE OBSERVATION NO. 'IN'.            00007710
C      IN= (INPUT) OBSERVATION NO. TO EVALUATE F (1.LE.IN.LE.N),  00007720
C      WHICH IS CONTROLLED EXTERNALLY BY 'NLSOL'. USUALLY,      00007730
C      IN=1,2,...,N--BUT NOT ALWAYS.                             00007740
C      IDER= 0 IF ANALYTICAL DERIVATIVES ARE USED (PCODE CALLED   00007750
C      AFTER FCODE).                                             00007760
C      = 1 IF ESTIMATED DERIVATIVES ARE USED (PCODE NOT CALLED  00007770
C      AFTER FCODE).                                             00007780
C      DIMENSION Y(1),X(500,5),B(1),W(5)                        00007790
C>>>>> INSERT USER CODE HERE TO EVALUATE F <<<<<<            00007800
C      END                                                        00007810
C [PCODE]: >> PCODE MAY BE A DUMMY NAME IF ONLY IDER=1 IS TO BE USED. <<00007820
C      SUBROUTINE MY_PCODE(P,X,B,W,F,IN,IP,IB)                  00007830
C      USER WRITTEN TO EVALUATE THE ANALYTICAL PARTIAL DERIVATIVES OF 00007840
C      F WITH RESPECT TO B(J),J=1,2,...,K, AT OBSERVATION 'IN', WHERE 00007850
C      P= (OUTPUT) PARTIAL DERIVATIVE ARRAY (DIM. K, WHERE      00007860
C      K IS IN $PARMS INPUT).                                   00007870
C      X,B,W ARE THE SAME AS USED IN FCODE (SEE ABOVE).        00007880
C      F= LAST FUNCTION VALUE FROM FCODE AT OBSERVATION IN.    00007890
C      (NOTE THAT F MAY NOT BE NEEDED, BUT IS AVAILABLE ANYWAY) 00007900
C      IN= (INPUT) OBSERVATION NO. TO EVALUATE P ARRAY, WHICH IS 00007910
C      CONTROLLED EXTERNALLY BY 'NLSOL' (1.LE.IN.LE.N).       00007920
C      IP= (INPUT) THE NO. OF B-PARAMETERS HELD FIXED IN THE LEAST- 00007930
C      SQUARES (0.LE.IP.LE.K-1; USE IP=0 IF NONE).             00007940
C      IB= ARRAY OF B-PARAMETER INDICES HELD FIXED IF IP.GT.0. 00007950
C      NOTE THAT THE INDICES IN IB ARRAY MAY BE IN ANY ORDER,   00007960
C      BUT MUST BE BETWEEN 1 AND K (K IS IN $PARMS INPUT).    00007970
C      DIMENSION P(1),X(500,5),B(1),W(5),IB(1)                00007980
C>>>>> INSERT USER CODE HERE TO EVALUATE P <<<<<<            00007990
C      END                                                        00008000
C [SUBZ]:                                                       00008010
C      SUBROUTINE MY_SUBZ(Y,X,B,W,NW,N,TITLE,IOUT)              00008020
C      USER WRITTEN INITIALIZATION ROUTINE (CALLED ONCE BY 'NLSOL'). 00008030
C      SUBZ MAY BE USED TO CHECK Y(IN),X(IN,M) AFTER INPUT VIA  00008040
C      OBJECT (RUN)-TIME INPUT (SEE BELOW) ON UNIT IALT. ALSO, SUBZ 00008050
C      MAY BE USED TO READ ADDITIONAL $INIT PARAMETERS, AND TO LOAD 00008060
C      ANY COMMON BLOCKS IF NEEDED IN THE USERS FCODE,PCODE.   00008070
C      Y,X,B,W ARE THE SAME AS USED IN FCODE (SEE ABOVE).     00008080
C      NW= USE ANY DUMMY INTEGER VARIABLE (THIS IS              00008090
C      TO MAINTAIN COMPATIBILITY WITH 'MARQRT' OR 'IMSLMQ').   00008100
C      N= NO. OF OBSERVATIONS IN Y(N),X(N,M) ARRAYS, WHERE     00008110
C      K.GE.N.LE.500 (N,M,K ARE IN $PARMS INPUT).              00008120
C      TITLE= (INPUT) 80-CHARACTER HEADING (SEE INPUT FOR005 BELOW). 00008130
C      IOUT= 1 IF TO WRITE OUTPUT ON BOTH FOR006 AND FOR016.   00008140
C      = 0 IF TO WRITE OUTPUT ONLY ON FOR006.                  00008150
C      DIMENSION Y(1),X(500,5),B(1),W(5)                      00008160

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C      CHARACTER*80 TITLE                                00008170
C>>>> INSERT USER CODE HERE FOR ANY INITIALIZATION DESIRED <<<<< 00008180
C      END                                                00008190
C [SUBEND]:                                             00008200
C      SUBROUTINE MY SUBEND(Y,X,B,K,N,TITLE,IOUT)        00008210
C      USER WRITTEN TERMINATION ROUTINE (CALLED ONCE BY 'NLSOL'). 00008220
C      SUBEND MAY BE USED TO OUTPUT THE FINAL SOLUTION VECTOR B(I), 00008230
C      I=1,2,...,K, IN OTHER FORMS, ETC., AS DESIRED. [OR IT MAY BE A 00008240
C      DUMMY ROUTINE; I.E., JUST RETURNS.]              00008250
C      Y,X,K,N,TITLE,IOUT ARE THE SAME AS IN SUBZ AND FCODE.      00008260
C      B= (INPUT) IS THE FINAL SOLUTION VECTOR AS DETERMINED BY    00008270
C      'NLSOL' (SEE REFI FOR DETAILS).                    00008280
C      DIMENSION Y(1),X(500,5),B(1)                       00008290
C      CHARACTER*80 TITLE                                    00008300
C>>>> INSERT USER CODE HERE FOR ANY TERMINATION SUMMARY DESIRED <<<<<00008310
C      END                                                00008320
C                                                         00008330
C*****00008340
C                                                         00008350
C** INPUT ORDER ON FOR005 (PARAMETER FILE LOGICAL NAME): 00008360
C                                                         00008370
C 1. TITLE (MAX. 80-CHARACTERS--ALWAYS READ BEFORE $PARMS INPUT). 00008380
C 2. $PARMS -- POSSIBLE NAMES ARE: N,M,K,B(),IP,IB(),IALT,IWT,IDER, 00008390
C    BL(),BH(),IPRT,IOUT,NITER,SP, -- PLUS FOLLOWING PARAMETERS FROM 00008400
C    REFI (NL2SOL), P.31-35: IV(),V().                    00008410
C 3. (OBJECT-RUN-TIME FORMAT STATEMENT) TO DESCRIBE THE FORMAT OF THE 00008420
C    DATA MATRIX ROW Y(I),(X(I,J),J=1,M*) READ ON FILE IALT, WHERE 00008430
C    M*=M (IF IWT=0) OR M*=M+1 (IF IWT>0), M.LE.4, AND I=1,2,...,N. 00008440
C (3A). INSERT DATA MATRIX HERE ONLY IF IALT=5.         00008450
C 4. $INIT OPTIONAL NAMELIST USED FOR READING PROBLEM-DEPENDENT    00008460
C    PARAMETERS USED IN SUBROUTINE SUBZ (SEE ABOVE).         00008470
C 5. OPTIONALLY, REPEAT STEPS 1-4, IF PARAMETER ISTOP=0 WAS USED  00008480
C    IN THE LAST STEP 2.                                    00008490
C                                                         00008500
C** OUTPUT IS GIVEN ON FOR006 (ON-LINE USUALLY) AND ON FOR016(IF IOUT=1)00008510
C FOR016 CONTAINS ALL PRINTABLE OUTPUT SELECTED VIA $PARMS IPRT,IOUT. 00008520
C NOTE: IPRT=0 GIVES ABBREVIATED OUTPUT ON FOR006 (BUT MORE ON FOR016)00008530
C       IPRT=1 OR -2 GIVES DETAILED OUTPUT ON BOTH 6 AND 16.      00008540
C       IPRT=-1 GIVES MODERATE OUTPUT ON 6 (DETAILED ON 16).     00008550
C                                                         00008560
C** TO RUN ON VAX (ELIMINATE <> DELIMITERS IN SUBSTITUTIONS): 00008570
C                                                         00008580
C $ASSIGN <PARAMETER FILE NAME> FOR005                    00008590
C $ASSIGN <DATA MATRIX FILE NAME> FOR010                  00008600
C $RUN <MAIN NAME>                                        00008610
C                                                         00008620
C [NOTE: NLSOL2 USES SCRATCH UNIT FOR099 VIA CALL PRENAM(5,99)] 00008630
C                                                         00008640
C*****00008650
C                                                         00008660
C$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$00008670
C$$ CHANGE THE FOLLOWING FORTRAN-77 PARAMETER STATEMENT ONLY IF  00008680
C$$ INCREASING THE DEFAULT DIMENSIONS FOR NLSOL:              00008690
C    PARAMETER (NDIM=500,MDIM=5,KDIM=20)                    00008700
C$$ WHERE NDIM=MAX.OBS., MDIM=MAX.INDEP.VARS., KDIM=MAX.UNKNOWN PARS. 00008710

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CS$ DO NOT CHANGE THE FOLLOWING RELATED PARAMETER STATEMENT:          00008720
    PARAMETER (K1DIM=KDIM-1,K2DIM=KDIM+KDIM,M1DIM=MDIM-1,              00008730
    1 IVDIM=KDIM+60,NKVDIM=96+(KDIM+3)*NDIM+(KDIM*(7*KDIM+43))/2)    00008740
CS$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$ 00008750
C                                                                           00008760
    REAL*4 L                                                             00008770
    DIMENSION B(KDIM),SQWT(NDIM),IB(K1DIM),C(KDIM),INDEX(KDIM),      00008780
    1 IV(IVDIM),V(NKVDIM),CBOUND(K2DIM),                              00008790
    2 BL(KDIM),BH(KDIM),CL(KDIM),CH(KDIM),SE(KDIM),                  00008800
    3 W(KDIM),PARM(4),IRATIO(2),PRNT(5)                               00008810
    INTEGER SP,SCALEP,SY,SCALEY                                       00008820
    CHARACTER*3 CHAR3                                                  00008830
    CHARACTER*6 CALLED                                                00008840
    CHARACTER*80 TITLE                                                 00008850
    CHARACTER*132 LINE132                                             00008860
    CHARACTER*72 FMT                                                  00008870
    COMMON/FIXDAT/Y(NDIM),X(NDIM,MDIM),BFIX(KDIM),IIB(K1DIM),IIP,    00008880
    1 IDER,K,ISP                                                       00008890
    COMMON/BOUNDS/BL,BH                                               00008900
    COMMON/REVCOM/R(NDIM)                                             00008910
    EQUIVALENCE (SQWT(1),X(1,MDIM)),(N,NOBS),(K,KPARMS),(M,MVARS),  00008920
    1 (CL(1),CBOUND(1)),(CH(1),CBOUND(KDIM+1))                      00008930
    EXTERNAL FCODE,PCODE,CALCR                                        00008940
    NAMELIST/PARMS/N,M,K,B,IP,IB,IALT,IWT,IDER,IPRT,IOUT,NITER,SP,  00008950
    1 BL,BH,IV,V,ISTOP                                               00008960
C**                                                                       00008970
C PRENAM WILL ENSURE UNIT=5 NAMELIST IS IN PROPER FORMAT            00008980
C ON SCRATCH UNIT=99 (DELETED ON RETURN TO VMS). MAKE SURE SUBZ HAS  00008990
C BEEN MODIFIED TO READ(99,INIT) INSTEAD OF READ(5,INIT), ETC.    00009000
C                                                                           00009010
    CALL PRENAM(5,99)                                                 00009020
C                                                                           00009030
C** READ NLSOL TITLE LINE                                           00009040
C                                                                           00009050
    READ(99,10,ERR=9000,END=9010) TITLE                              00009060
10  FORMAT(A80)                                                       00009070
C                                                                           00009080
C**PRESET DEFAULT PARMS (SOME MUST BE GIVEN IN $PARMS ELSE AN ERROR) 00009090
C                                                                           00009100
    N=0                                                                00009110
    K=0                                                                00009120
    IP=0                                                                00009130
    M=0                                                                00009140
    IALT=10      !NOTE IALT=99 CANNOT BE USED                        00009150
    ISTOP=1                                             00009160
    ICALL=1                                             00009170
    IWT=0                                               00009180
    IDER=0                                              00009190
    IPRT=0                                              00009200
    NITER=10                                           00009210
    IOUT=1                                             00009220
    SP=0                                               00009230
    DO 20 I=1,KDIM                                    00009240
    IF(I.LT.KDIM) IB(I)=0                              00009250
    BL(I)=0.0                                          00009260

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        B(I)=0.0                                00009270
        BH(I)=0.0                               00009280
20      CONTINUE                               00009290
22      IV(1)=10                               00009300
C**                                           00009310
C PRESET NLITR                                00009320
C**                                           00009330
        CALL DFAULT(IV,V)                      00009340
C**                                           00009350
C** OVERRIDE FOR IV(15)=3 DEFAULT (MAY BE CHANGED VIA $PARMS INPUT) 00009360
C**                                           00009370
        IV(15)=3                               00009380
C**                                           00009390
C READ $PARMS ON FOR005 (VIA FOR099)          00009400
C**                                           00009410
C//30 CALL NAMELIST(5,'$PARMS',*9020) !! OLD NLSOL METHOD 00009420
30      READ(99,PARMS,END=9020)                00009430
C**                                           00009440
C SET EQUIVALENT PARAMETERS IN DIFFERENT COMMON'S 00009450
C**                                           00009460
        ISP=SP                                  00009470
        DO 32 I=1,KDIM                          00009480
        BFIX(I)=B(I)                            00009490
        IF(I.LT.KDIM) IIB(I)=IB(I)             00009500
32      CONTINUE                               00009510
        IIP=IP                                  00009520
C**                                           00009530
C TEST $PARMS BEFORE PROCEEDING              00009540
C**                                           00009550
        IF(IP.LT.0.OR.IP.GT.KIDIM)CALL ERRMSG('IP<0 OR IP>19',0,6,16) 00009560
        KIP=K-IP                                00009570
        IF(N.LT.1.OR.N.GT.NDIM.OR.N.LT.KIP)    00009580
1      CALL ERRMSG('N<1,N>500,OR N<K-IP',0,6,16) 00009590
        IF(K.LT.1.OR.K.GT.KDIM.OR.KIP.LT.1)    00009600
1      CALL ERRMSG('K<1,K>20,OR K-IP<1',0,6,16) 00009610
        IF(M.LT.1.OR.M.GT.MIDIM)CALL ERRMSG('M<1 OR M>4',0,6,16) 00009620
        IF(IALT.EQ.6.OR.IALT.EQ.13.OR.IALT.EQ.16.OR.IALT.EQ.4.OR. 00009630
1      IALT.EQ.99)                              00009640
1      CALL ERRMSG('IALT=4,6,13,16 OR 99',0,6,16) 00009650
        IF(ISTOP.EQ.0.AND.IALT.EQ.5)          00009660
1      CALL ERRMSG('ISTOP=0 BUT IALT=5',0,6,16) 00009670
        IF(IWT.LT.0.OR.IWT.GT.2)CALL ERRMSG('IWT<0 OR IWT>2',0,6,16) 00009680
        IF(IDER.LT.0.OR.IDER.GT.1)CALL ERRMSG('IDER<0 OR IDER>1',0,6,16) 00009690
        IF(SP.LT.0.OR.SP.GT.4)CALL ERRMSG('SP<0 OR SP>4',0,6,16) 00009700
        IF(IP.GT.0) THEN                        00009710
            DO J=1,IP                            00009720
                IF(IB(J).LT.1.OR.IB(J).GT.K) THEN 00009730
                    ENCODE(3,43,CHAR3) J        00009740
                    CALL ERRMSG('IP>0 AND IB(J)<1 OR IB(J)>K FOR J='// 00009750
1                    CHAR3,0,6,16)                00009760
                ENDIF                            00009770
            ENDDO                                00009780
        ENDIF                                  00009790
        IF(SP.EQ.0.OR.SP.EQ.2) GO TO 41         00009800
        DO 40 I=1,KPARMS                       00009810

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IF(SP.EQ.1) THEN
IF(IP.GT.0) THEN
DO 42 J=1,IP
IF(I.EQ.IB(J)) GO TO 40
42 CONTINUE
ENDIF
IF(B(I).LE.0.) THEN
ENCODE(3,43,CHAR3) I
43 FORMAT(I2,')
CALL ERRMSG('SP=1 AND B(I)<=0 FOR I='//CHAR3,0,6,16)
ENDIF
ELSE IF(SP.GT.2) THEN
IF(B(I).LT.BL(I).OR.B(I).GT.BH(I).OR.BL(I).GT.BH(I)) THEN
ENCODE(3,43,CHAR3) I
CALL ERRMSG('SP>2 AND B(I)<BL(I), '//
1 'B(I)>BH(I), OR BL(I)>BH(I)')//
2 ' FOR I='//CHAR3,0,6,16)
ENDIF
IF(BL(I).EQ.BH(I)) THEN
IF(IP.GT.0) THEN
DO 45 J=1,IP
IF(I.EQ.IB(J)) GO TO 40
45 CONTINUE
ENDIF
ENCODE(3,43,CHAR3) I
CALL ERRMSG('SP>2 AND BL(I)=BH(I) BUT B(I) NOT HELD '//
1 'FIXED FOR I='//CHAR3,0,6,16)
ENDIF
ENDIF
40 CONTINUE
41 IF(IV(1).EQ.10) THEN
C**
C NOTE CALL DFAULT(IV,V) WAS PRESET BEFORE $PARMS READ
C**
IV(18)=NITER
IF(IPRT.GT.-3.AND.IPRT.LT.1) THEN
IV(19)=-1
ELSE
IV(19)=IPRT
ENDIF
IF(IOUT.EQ.0) THEN
IV(21)=6
ELSE
IV(21)=16
ENDIF
ENDIF
IF(IP.GT.0) THEN
DO 50 I=1,IP
IF(IB(I).LE.0)CALL ERRMSG('IP>0 BUT SOME IB(I)<=0',0,6,16)
50 CONTINUE
ENDIF
C
C READ OBJECT(RUN)-TIME FORMAT FOR DATA MATRIX FROM FILE IALT.
C
READ(99,60,ERR=9000,END=9010) FMT

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60   FORMAT(A72)                                00010370
      IF(IWT.EQ.0) THEN                          00010380
          M1=MVARS                                00010390
      ELSE                                         00010400
          M1=MVARS+1                              00010410
      ENDIF                                       00010420
      DO 70 I=1,NOBS                             00010430
          IF(IALT.EQ.5) THEN                       00010440
              READ(99,FMT,ERR=9030,END=9040) Y(I),(X(I,J),J=1,M1) 00010450
          ELSE                                     00010460
              READ(IALT,FMT,ERR=9030,END=9040) Y(I),(X(I,J),J=1,M1) 00010470
          ENDIF                                   00010480
          IF(IWT.EQ.0.OR.X(I,M1).EQ.0.0) THEN     00010490
              SQWT(I)=1.0                         00010500
              GO TO 70                             00010510
          ELSE IF(IWT.EQ.1) THEN                  00010520
              SQWT(I)=1.0/X(I,M1)                 00010530
          ELSE                                     00010540
              SQWT(I)=1.0/SQRT(ABS(X(I,M1)))       00010550
          ENDIF                                   00010560
      CONTINUE                                    00010570
C
C INITIALIZE VIA CALL SUBZ (READ $INIT AND TEST, LOAD COMMON, ETC.) 00010580
C (AGAIN, MAKE SURE SUBZ USES A READ(99,INIT), ETC.) 00010590
C                                                    00010600
C CALL SUBZ(Y,X,BFIX,PRNT,NPRNT,N,TITLE,IOUT)    00010610
C *****                                           00010620
C                                                    00010630
C WRITE $PARMS ON FOR006 AND FOR016 (THE LATTER IF IOUT=1) 00010640
C                                                    00010650
C CALL NONBLANK(TITLE,NB)                          00010660
C WRITE(6,80) TITLE,N,K,IP,M,IALT,ISTOP,IWT,IDER,IPRT,NITER,IOUT,SP 00010670
80   FORMAT('1{NLSOL}:',8X,A<NB>/' N=',4X,I6,T18,'K=',4X,I6,T34,'IP=', 00010680
      1 3X,I6,T50,'M=',4X,I6,T66,'IALT=',1X,I6/' ISTOP=',I6,T18,'IWT=', 00010690
      2 2X,I6,T34,'IDER=',I7,T50,'IPRT=',I7,T66,'NITER=',I6/' IOUT=', 00010700
      3 5X,I2,T18,'SP=',3X,I6)                    00010710
      IF(IOUT.NE.0)                                00010720
          IWRITE(16,80)TITLE,N,K,IP,M,IALT,ISTOP,IWT,IDER,IPRT,NITER,IOUT,SP 00010730
          IF(IP.GT.0) THEN                          00010740
              WRITE(6,90) (IB(I),I=1,IP)          00010750
          FORMAT('/' PARAMETERS HELD FIXED: IB=',20I3) 00010760
          IF(IOUT.NE.0) WRITE(16,90) (IB(I),I=1,IP) 00010770
          ENDIF                                     00010780
          CALL NONBLANK(FMT,NB)                     00010790
          WRITE(6,100) FMT                          00010800
          FORMAT('/' FMT=',A<NB>/' )               00010810
          IF(IOUT.NE.0) WRITE(16,100) FMT          00010820
          IF(SP.GT.2) THEN                          00010830
              WRITE(6,111) (BL(I),I=1,KPARMS)     00010840
          FORMAT('/' PARAMETER LOWER BOUNDS: BL='/(5E16.8)) 00010850
          IF(IOUT.NE.0) WRITE(16,111) (BL(I),I=1,KPARMS) 00010860
          ENDIF                                     00010870
          WRITE(6,110) (B(I),I=1,KPARMS)          00010880
          FORMAT('/' INITIAL PARAMETERS: B='/(5E16.8)) 00010890
          IF(IOUT.NE.0) WRITE(16,110) (B(I),I=1,KPARMS) 00010900
          ENDIF                                     00010910

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IF(SP.GT.2) THEN
WRITE(6,112) (BH(I),I=1,KPARMS)
112  FORMAT('/ PARAMETER HIGHER BOUNDS: BH=//(5E16.8))
IF(IOUT.NE.0) WRITE(16,112) (BH(I),I=1,KPARMS)
ENDIF
DO 120 I=1,KDIM
120  INDEX(I)=I
IF(IP.EQ.0) THEN
DO 130 I=1,KPARMS
IF(SP.GT.2) THEN
CL(I)=BL(I)
CH(I)=BH(I)
ENDIF
130  C(I)=B(I)
ELSE
C
C REORDER B TO C WHEN IP>0 (AND BL,BH TO CL,CH, RESPECTIVELY)
C
IM=0
DO 150 I=1,KPARMS
DO 140 J=1,IP
IF(I.EQ.IB(J)) GO TO 150
140  CONTINUE
IM=IM+1
C(IM)=B(I)
IF(SP.GT.2) THEN
CL(IM)=BL(I)
CH(IM)=BH(I)
ENDIF
INDEX(IM)=I
150  CONTINUE
WRITE(6,160) (I,I=1,KPARMS)
160  FORMAT('/ PARAMETER INDEX:',20I3)
IF(IOUT.NE.0) WRITE(16,160) (I,I=1,KPARMS)
WRITE(6,170) (INDEX(I),I=1,KIP)
170  FORMAT(' REORDERED AS...:',20I3)
IF(IOUT.NE.0) WRITE(16,170) (INDEX(I),I=1,KIP)
WRITE(6,180) (C(I),I=1,KIP)
180  FORMAT('/ REORDERED PARAMETERS://(5E16.8))
IF(IOUT.NE.0) WRITE(16,180) (C(I),I=1,KIP)
ENDIF
C
C PERFORM INITIAL PARAMETER TRANSFORMS VIA SP (SCALEP)
C
IF(SP.EQ.0) GO TO 220
DO 210 I=1,KIP
GO TO (201,202,203,203),SP
201  C(I)=ALOG(C(I))
GO TO 210
202  C(I)=ASINH(C(I))
GO TO 210
203  TEM=(C(I)-CL(I))/(CH(I)-CL(I))
IF(SP.EQ.3) THEN
C(I)=ASIN(SQRT(TEM))
ELSE
00010920
00010930
00010940
00010950
00010960
00010970
00010980
00010990
00011000
00011010
00011020
00011030
00011040
00011050
00011060
00011070
00011080
00011090
00011100
00011110
00011120
00011130
00011140
00011150
00011160
00011170
00011180
00011190
00011200
00011210
00011220
00011230
00011240
00011250
00011260
00011270
00011280
00011290
00011300
00011310
00011320
00011330
00011340
00011350
00011360
00011370
00011380
00011390
00011400
00011410
00011420
00011430
00011440
00011450
00011460

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                C(I)=ERFINV(2.0*TEM-1.0)          00011470
            ENDIF                                00011480
210    CONTINUE                                00011490
C                                           00011500
C    INTERFACE WITH NL2ITR USING MARQRT FCODE AND PCODE (IF IDER=0) 00011510
C                                           00011520
220    ENCODE(6,222,CALLED) ICALL              00011530
222    FORMAT(I3,' **')                        00011540
        WRITE(6,221) CALLED                    00011550
221    FORMAT('0** NLITR (IDER=0) OR NL2SNO (IDER=1) CALLED:',A6/) 00011560
        IF(IOUT.NE.0) WRITE(16,221) CALLED      00011570
        IF(IDER.EQ.0) THEN                      00011580
            CALL NLITR(NOBS,KIP,C,IV,V,CBOUND,FCODE,PCODE) 00011590
            *****                             00011600
        ELSE                                    00011610
            CALL NL2SNO(NOBS,KIP,C,CALCR,IV,V,IDUMMY,CBOUND,FCODE) 00011620
            *****                             00011630
        ENDIF                                  00011640
C                                           00011650
C    GET INVERSE PARAMETER TRANSFORMATION OF SOLUTION VECTOR C    00011660
C                                           00011670
        IF(SP.EQ.0) GO TO 229                    00011680
        DO 228 I=1,KIP                          00011690
            GO TO (224,225,226,226),SP          00011700
224    C(I)=EXP(C(I))                          00011710
            GO TO 228                            00011720
225    C(I)=SINH(C(I))                        00011730
            GO TO 228                            00011740
226    TEM=CH(I)-CL(I)                        00011750
            IF(SP.EQ.3) THEN                      00011760
                C(I)=CL(I)+TEM*SIN(C(I))**2    00011770
            ELSE                                  00011780
                C(I)=CL(I)+0.5*TEM*(1.0+ERF(C(I))) 00011790
            ENDIF                                00011800
228    CONTINUE                                00011810
C                                           00011820
C    OUTPUT SELECTED RESULTS ON FOR006 (ALL RESULTS ON FOR016 IF IOUT=1) 00011830
C                                           00011840
229    IF(IOUT.NE.0.AND.IPRT.NE.0) THEN        00011850
        I=1                                      00011860
        REWIND 16                               00011870
230    READ(16,232,END=240) LINE132            00011880
232    FORMAT(A)                                00011890
        IF(I.EQ.1) THEN                          00011900
            C                                           00011910
C    VAX FUNCTION 'LIB$INDEX' USED TO DISTINGUISH FROM ARRAY 'INDEX' 00011920
C                                           00011930
            IF(LIB$INDEX(LINE132,'CALLED://CALLED').EQ.0) GO TO 230 00011940
            I=0                                   00011950
            GO TO 230                             00011960
        ENDIF                                    00011970
            IF(LIB$INDEX(LINE132,'OBS.Y(I)').NE.0) GO TO 236        00011980
            IF(LIB$INDEX(LINE132,'COVARIANCE = SCALE').NE.0) GO TO 236 00011990
            CALL NONBLANK(LINE132,J)              00012000
            IF(J.LE.0) GO TO 230                  00012010

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        WRITE(6,234) LINE132
234     FORMAT(A<J>)
        GO TO 230
236     READ(16,232,END=240) LINE132
        GO TO 236
    ENDIF
240     IF(IOUT.NE.0) WRITE(16,250)
250     FORMAT(/3X,'I',4X,'OBS.Y(I)',6X,'CAL',11X,'RES',8X,
1 'ZRES.ERR',6X,'X(I,1)',8X,
2 'X(I,2)',8X,'X(I,3)',8X,'X(I,4)',8X,'WT(I)')
    IF(IPRT.EQ.-2) WRITE(6,250)
    SUMF2=0.0
    IF(IDER.NE.0) IADR=IV(50)-1
    DO 270 I=1,NOBS
        IF(IDER.EQ.0) THEN
            F2=R(I)
        ELSE
            F2=V(IADR+I)
        ENDIF
        RES=F2/SQWT(I)
        CAL=Y(I)-RES
        IF(CAL.NE.0.0) THEN
            PERR=100.0*RES/ABS(CAL)
        ELSE
            PERR=0.0
        ENDIF
        WT=SQWT(I)**2
        SUMF2=SUMF2+RES**2
        IF(IPRT.EQ.-2)WRITE(6,260) I,Y(I),CAL,RES,PERR,
1 (X(I,J),J=1,4),WT
260     FORMAT(1X,I3,2E14.6,E11.3,6E14.6)
        IF(IOUT.NE.0) WRITE(16,260) I,Y(I),CAL,RES,PERR,
1 (X(I,J),J=1,4),WT
270     CONTINUE
        IF(NOBS.EQ.KIP) THEN
            RMSERR=0.0
        ELSE
            RMSERR=SQRT(SUMF2/(NOBS-KIP))
        ENDIF
        WRITE(6,280) RMSERR
280     FORMAT(/' ** RMSERR=',E16.8)
        IF(IOUT.NE.0) WRITE(16,280) RMSERR
        IF(IV(26).LE.0) GO TO 380
    C
    C A COVARIANCE MATRIX WAS COMPUTED (GET ADDITIONAL STATISTICS)
    C
        IADR=IV(26)-1
        IF(IPRT.LT.-1) WRITE(6,290)
290     FORMAT(/' COVARIANCE MATRIX')
        DO 320 I=1,KIP
        DO 300 J=1,I
300     W(J)=V(IADR+LOC(J,I))
        SE(I)=SQRT(ABS(W(I)))
        IF(IPRT.LT.-1) WRITE(6,310) INDEX(I),(W(J),J=1,I)
310     FORMAT(1X,I2,10E12.4/(3X,10E12.4))

```

```

320 CONTINUE                                00012570
C                                             00012580
C GET CORRELATION COEFFICIENT MATRIX        00012590
C                                             00012600
      IF(IOUT.NE.0) WRITE(16,330)           00012610
330 FORMAT(/' CORRELATION MATRIX')          00012620
      IF(IPRT.LT.0) WRITE(6,330)           00012630
      DO 350 I=1,KIP                         00012640
          IF(SE(I).EQ.0.0) THEN              00012650
              W(I)=1.0                       00012660
          ENDIF                               00012670
      DO 340 J=1,I                           00012680
          IF(SE(J).NE.0.0) W(J)=V(IADR+LOC(J,I))/(SE(I)*SE(J)) 00012690
340 CONTINUE                                00012700
      IF(IOUT.NE.0) WRITE(16,310) INDEX(I),(W(J),J=1,I) 00012710
      IF(IPRT.LT.0) WRITE(6,310) INDEX(I),(W(J),J=1,I) 00012720
350 CONTINUE                                00012730
C                                             00012740
C PRINT PARAMETER STANDARD ERRORS (SE) AND RELATIVE ERRORS 00012750
C                                             00012760
      WRITE(6,360)                          00012770
360 FORMAT(/' **PARAM_SOL.  STD_ERROR  REL_ERROR  % ERROR **'/) 00012780
      IF(IOUT.NE.0) WRITE(16,360)           00012790
      DO 370 I=1,KIP                         00012800
          RELERR=0.0                         00012810
          IF(C(I).NE.0.0) RELERR=SE(I)/C(I)  00012820
          PERR=100.*RELERR                   00012830
          WRITE(6,310) INDEX(I),C(I),SE(I),RELERR,PERR 00012840
          IF(IOUT.NE.0) WRITE(16,310) INDEX(I),C(I),SE(I),RELERR,PERR 00012850
370 CONTINUE                                00012860
C                                             00012870
C PUT SOLUTION C AND BFIX TOGETHER (IF IP>0) 00012880
C                                             00012890
380 DO 390 I=1,KIP                         00012900
390 W(I)=C(I)                               00012910
      IF(IP.EQ.0) GO TO 420                  00012920
      IM=0                                   00012930
      DO 410 I=1,KPARMS                     00012940
          W(I)=BFIX(I)                      00012950
      DO 400 J=1,IP                         00012960
          IF(I.EQ.IB(J)) GO TO 410          00012970
400 CONTINUE                                00012980
      IM=IM+1                               00012990
      W(I)=C(IM)                            00013000
410 CONTINUE                                00013010
420 CALL SUBEND(Y,X,W,K,N,TITLE,IOUT)      00013020
C *****                                     00013030
      IF(ISTOP.NE.1) THEN                   00013040
          READ(99,10,ERR=9000,END=9010) TITLE 00013050
          IF(IALT.NE.5) REWIND IALT          00013060
          ICALL=ICALL+1                    00013070
          GO TO 22                          00013080
      ENDIF                                  00013090
C                                             00013100
C** RETURN FROM NLSOL2                     00013110

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```

DATA NN/NDIM/                                00013670
C                                              00013680
C GET INVERSE PARAMETER TRANSFORMATION (C TO BIP) 00013690
C                                              00013700
10 CALL INTRAN(KIP,C,CBOUND,BIP)             00013710
C                                              00013720
C DETERMINE FROM IV(1) HOW TO CALL NL2ITR      00013730
  IV1=IV(1)                                    00013740
  DO 120 I=1,N                                  00013750
    CALL FCODE(Y,X,BIP,PRNT,F,I,IDER)         00013760
    *****                                     00013770
    IF(IV1.NE.2) R(I)=SQWT(I)*(Y(I)-F)       00013780
    IF(IV1.EQ.1) GO TO 120                     00013790
    CALL PCODE(PART,X,BIP,PRNT,F,I,IIP,IIB)   00013800
    *****                                     00013810
C                                              00013820
C SCALE PART(J) VIA SP AND THE DERIVATIVE CHAIN-RULE. 00013830
C                                              00013840
  IF(SP.EQ.0) GO TO 80
  IF(SP.EQ.1) THEN
    DO 11 K=1,KPARMS
      PART(K)=BIP(K)*PART(K)
11 ELSE IF(SP.EQ.2) THEN
    DO 12 K=1,KPARMS
      IF(PART(K).EQ.0.0) GO TO 12
      TEM=BIP(K)+SQRT(BIP(K)**2+1.0)
      PART(K)=0.5*(TEM+1.0/TEM)*PART(K)
12 CONTINUE
    ELSE IF (SP.EQ.3) THEN
      DO 13 K=1,KPARMS
        IF(PART(K).EQ.0.0) GO TO 13
        PART(K)=2.*PART(K)*SQRT((BIP(K)-BL(K))*
1 (BH(K)-BIP(K)))
13 CONTINUE
    ELSE IF(SP.EQ.4) THEN
      DO 14 K=1,KPARMS
        IF(PART(K).EQ.0.0) GO TO 14
        TEM=BH(K)-BL(K)
        PART(K)=0.56418958*PART(K)*TEM*EXP(-(ERFINV(2.*(BIP(K)-
1 BL(K))/TEM-1.))**2)
14 CONTINUE
  ENDIF
80 IF(IIP.EQ.0) THEN
  DO 90 J=1,KIP
90 JAC(I,J)=-SQWT(I)*PART(J)
  ELSE
  IM=0
  DO 110 K=1,KPARMS
  DO 100 J=1,IIP
    IF(K.EQ.IIB(J)) GO TO 110
100 CONTINUE
  IM=IM+1
  JAC(I,IM)=-SQWT(I)*PART(K)
110 CONTINUE
  ENDIF
00014210

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```
120    CONTINUE                                00014220
C                                             00014230
C                                             00014240
      CALL NL2ITR(D,IV,JAC,N,NN,KIP,R,V,C)    00014250
C *****                                00014260
      IF(IV(1).EQ.1.OR.IV(1).EQ.2) GO TO 10  00014270
      RETURN                                  00014280
      END                                     00014290
      SUBROUTINE INTRAN(KIP,C,CBOUND,BIP)    00014300
C                                             00014310
C**INVERSE PARAMETER TRANSFORMATION USED IN 'NLSOL','NLITR'. 00014320
C                                             00014330
C CALCUATES CONSTRAINED PARAMETERS FOR FCODE OR PCODE BACK FROM THE 00014340
C UNCONSTRAINED PARAMETERS IN 'NL2ITR' OR 'NL2SNO' 00014350
C                                             00014360
C    KIP = NO. ADJUSTABLE PARAMETERS = K-IIP (IIP IN COMMON/FIXDAT) 00014370
C    C() = INPUT UNCONSTRAINED VECTOR (DIM. KIP) 00014380
C    CBOUND = INPUT CONSTRAINED BOUNDS, IF ANY. 00014390
C    BIP() = OUTPUT CONSTRAINED VECTOR (DIM. KPARMS--IN COMMON). 00014400
C                                             00014410
C$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$ 00014420
C$$ CHANGE THE FOLLOWING FORTRAN-77 PARAMETER STATEMENT ONLY IF 00014430
C$$ INCREASING THE DEFAULT DIMENSIONS FOR NLSOL: 00014440
      PARAMETER (NDIM=500,MDIM=5,KDIM=20) 00014450
C$$ WHERE NDIM=MAX.OBS., MDIM=MAX.INDEP.VARS., KDIM=MAX.UNKNOWN PARMS. 00014460
C$$ DO NOT CHANGE THE FOLLOWING RELATED PARAMETER STATEMENT: 00014470
      PARAMETER (K1DIM=KDIM-1) 00014480
C$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$ 00014490
C                                             00014500
      INTEGER SP 00014510
      DIMENSION C(1),CBOUND(1),BIP(1),CTEM(KDIM) 00014520
      COMMON/FIXDAT/Y(NDIM),X(NDIM,MDIM),BFIX(KDIM),IIB(K1DIM),IIP, 00014530
      I IDER,KPARMS,SP 00014540
      IF(SP.EQ.0) THEN 00014550
        DO 10 I=1,KIP 00014560
10       CTEM(I)=C(I) 00014570
        ELSE 00014580
        DO 50 I=1,KIP 00014590
          GO TO (20,30,40,40),SP 00014600
20       CTEM(I)=EXP(C(I)) 00014610
          GO TO 50 00014620
30       CTEM(I)=SINH(C(I)) 00014630
          GO TO 50 00014640
40       DIF=CBOUND(KDIM+I)-CBOUND(I) 00014650
          IF(SP.EQ.3) THEN 00014660
            CTEM(I)=CBOUND(I)+DIF*SIN(C(I))**2 00014670
          ELSE 00014680
            CTEM(I)=CBOUND(I)+0.5*DIF*(1.0+ERF(C(I))) 00014690
          ENDIF 00014700
50       CONTINUE 00014710
        ENDIF 00014720
        IF(IIP.EQ.0) THEN 00014730
          DO 60 I=1,KIP 00014740
60       BIP(I)=CTEM(I) 00014750
        ELSE 00014760
```

```

IM=0 00014770
DO 80 I=1,KPARMS 00014780
  BIP(I)=BFIX(I) 00014790
DO 70 J=1,IIP 00014800
  IF(I.EQ.IIB(J)) GO TO 80 00014810
70 CONTINUE 00014820
  IM=IM+1 00014830
  BIP(I)=CTEM(IM) 00014840
80 CONTINUE 00014850
ENDIF 00014860
RETURN 00014870
END 00014880
SUBROUTINE CALCR(N,KIP,C,NF,R,LASTNF,CBOUND,FICODE) 00014890
C 00014900
C**CALCULATES RESIDUAL VECTOR R(N) FOR 'NL2SNO' WHEN IDER=1. 00014910
C 00014920
C N = NO. OBSERVATIONS <=500 (SEE NDIM BELOW) 00014930
C KIP = NO. ADJUSTABLE PARAMETERS =K-IIP WHERE 00014940
C K-TOTAL PARAMETERS, IIP=NO. PARAMETERS HELD FIXED 00014950
C IN IIB(IIP) VIA COMMON/FIXDAT/ 00014960
C C() = INPUT PARAMETER VECTOR (SUPPLIED BY NL2SNO) 00014970
C WHICH ARE THE UNCONSTRAINED PARAMETERS IN NL2SNO. 00014980
C NF = INVOCATION COUNT (INPUT)FOR USE BY NL2SNO OR NL2SOL. 00014990
C R() = OUTPUT WEIGHTED RESIDUAL VECTOR (DIM. N) 00015000
C LASTNF = LAST NF (ON EXIT FOR POSSIBLE USE IN CALCJ OR NL2SOL). 00015010
C CBOUND = INPUT ARRAY OF LOW AND HIGH BOUNDS USED ONLY WHEN SP>2. 00015020
C FICODE = EXTERNAL FUNCTION NAME (SAME AS USED IN 'MARQRT' OR 00015030
C 'IMSLMQ' TO COMPUTE THE NONLINEAR OBJECTIVE FUNCTION). 00015040
C 00015050
C**OTHER DATA IN COMMON/FIXDAT/ MUST BE PRESET. 00015060
C 00015070
C 00015080
C$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$00015090
C$$ CHANGE THE FOLLOWING FORTRAN-77 PARAMETER STATEMENT ONLY IF 00015100
C$$ INCREASING THE DEFAULT DIMENSIONS FOR NLSOL: 00015110
  PARAMETER (NDIM=500,MDIM=5,KDIM=20) 00015120
C$$ WHERE NDIM=MAX.OBS., MDIM=MAX.INDEP.VARS., KDIM=MAX.UNKNOWN PARMS. 00015130
C$$ DO NOT CHANGE THE FOLLOWING RELATED PARAMETER STATEMENT: 00015140
  PARAMETER (KDIM=KDIM-1) 00015150
C$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$$00015160
C 00015170
  INTEGER SP 00015180
  DIMENSION C(1),R(1),CBOUND(1),PRNT(5),SQWT(NDIM),BIP(KDIM) 00015190
  COMMON/FIXDAT/Y(NDIM),X(NDIM,MDIM),BFIX(KDIM),IIB(KDIM),IIP, 00015200
  1 IDER,KPARMS,SP 00015210
  EQUIVALENCE (SQWT(1),X(1,MDIM)) 00015220
C 00015230
C GET INVERSE PARAMETER TRANSFORMATION (C TO BIP) 00015240
C 00015250
  CALL INTRAN(KIP,C,CBOUND,BIP) 00015260
C 00015270
C COMPUTE RESIDUAL VECTOR R(N) USING BIP IN FICODE 00015280
C 00015290
  DO 10 I=1,N 00015300
    CALL FICODE(Y,X,BIP,PRNT,F,I,IDER) 00015310

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```
C          *****                                00015320
          R(I)=SQWT(I)*(Y(I)-F)                    00015330
10    CONTINUE                                    00015340
          LASTNF=NF                                00015350
          RETURN                                    00015360
          END                                        00015370
          SUBROUTINE NONBLANK(C,NB)                 00015380
C--DETERMINE NON-BLANK CHAR LENGTH (=NB ON EXIT) OF C*(*) 00015390
C NOTE THAT NB WILL BE IN [0,LEN(C)].            00015400
C
          CHARACTER*(*) C                          00015410
          L=LEN(C)                                  00015420
          DO 10 I=L,1,-1                            00015430
              NB=I                                  00015440
              IF(C(I:I).NE.' ') RETURN              00015450
10    CONTINUE                                    00015460
          NB=0                                      00015470
          RETURN                                    00015480
          END                                        00015490
          SUBROUTINE PRENAM(INUNIT,ITMP)           00015500
C--PRENAM CAN BE CALLED PRIOR TO READ(ITMP,NAME,...) TO SHIFT ALL 00015510
C NAMED LIST INPUT $NAME ... FROM COL.1 AND BEYOND ON INUNIT TO 00015520
C NAMED LIST INPUT $NAME ... FROM COL.2 AND BEYOND ON ITMP (UNIT=ITMP 00015530
C IS DELETED AFTER CLOSING OR END OF PROCESS). NOTE ITMP MAY BE 00015540
C ANY UNIT NUMBER NOT BEING USED (BUT CANNOT BE INUNIT OR 6). 00015550
C
C--USAGE:                                         00015560
C
C NAMED LIST/ANYNAME/...                          00015570
C ...                                              00015580
C CALL PRENAM(5,1)                                00015590
C ...                                              00015600
C READ(1,ANYNAME,END=99,ERR=999)                  00015610
C ...                                              00015620
C
C--NOTE: BECAUSE EARLIER VERSIONS (<3.0) OF VAX-11 FORTRAN-77 00015630
C DID NOT HAVE NAMED LIST AVAILABLE, A SIMULATED CALL NAMED LIST WAS 00015640
C USED BY MANY USERS. IN PARTICULAR, W.L.ANDERSON USED A 00015650
C SIMULATED CALL NAMED LIST(INUNIT,'$ANYNAM',*99) SUBROUTINE WHICH 00015660
C COULD CONTAIN $ANYNAM LISTS BEGINNING IN COL.1 TO 80; BUT 00015670
C SINCE VERSION 3.0 OF VAX-11 FORTRAN-77 REQUIRES THE INPUT 00015680
C $ANYNAM LIST TO BEGIN IN COL.2 OR BEYOND, SUBROUTINE PRENAM 00015690
C CAN BE USED ONCE TO MEET THIS REQUIREMENT, AND BECOMES 00015700
C TRANSPARENT TO THE END USER'S INPUT FILE PREPARATION (COL.1-ON) 00015710
C
C CHARACTER*200 C                                  00015720
C IF(ITMP.EQ.6.OR.ITMP.EQ.INUNIT) CALL ERRMSG( 00015730
1  '{PRENAM}: ITMP=6 OR ITMP=INUNIT VIOLATION',0,6,0) 00015740
C OPEN(UNIT=ITMP,STATUS='SCRATCH',FILE='PRENAM.TMP',ERR=999) 00015750
C NONAME=0                                         00015760
10    READ(INUNIT,20,END=99,ERR=888) C            00015770
20    FORMAT(A)                                    00015780
          CALL NONBLANK(C,NC)                      00015790
          IF(NC.EQ.0) NC=1                         00015800
          IF(NONAME.EQ.0) THEN                      00015810
```

```

        I=INDEX(C,'$')
        IF(I.EQ.0) THEN
30          WRITE(ITMP,30) C
            FORMAT(A<NC>)
        ELSE
            NONAME=1
            WRITE(ITMP,40) C(I:NC)
40          FORMAT(IX,A)
            I=INDEX(C(I+1:NC),'$')
            IF(I.NE.0) NONAME=0
        ENDIF
        ELSE
            WRITE(ITMP,40) C(1:NC)
            I=INDEX(C,'$')
            IF(I.NE.0) NONAME=0
        ENDIF
        GO TO 10
99      REWIND ITMP
        RETURN
888     CALL ERRMSG('{PRENAM}: ERROR IN READING INUNIT',0,6,0)
999     CALL ERRMSG('{PRENAM}: CANNOT OPEN UNIT=ITMP',0,6,0)
        END
        SUBROUTINE PROCINFO(ABS_VALUES,INCR_VALUES)
C
C** SUBROUTINE TO OBTAIN ABSOLUTE AND INCREMENTAL VALUES OF PROCESS
C   PARAMETERS: CPU TIME, BUFFERED I/O COUNT, DIRECT I/O COUNT, AND
C   PAGE FAULTS.
C
        IMPLICIT INTEGER*2(W),INTEGER*4(L)
        PARAMETER (JPI$_CPUMTIM = '00000407'X,
1  JPI$_BUFIO = '0000040C'X,JPI$_DIRIO = '0000040B'X,
2  JPI$_PAGEFLTS= '0000040A'X)
        INTEGER*4 ABS_VALUES(4),INCR_VALUES(4),LCL_VALUES(4)
        COMMON/ITEMLIST/
1  W_LEN1,W_CODE1,L_ADDR1,L_LENADDR1,
2  W_LEN2,W_CODE2,L_ADDR2,L_LENADDR2,
3  W_LEN3,W_CODE3,L_ADDR3,L_LENADDR3,
4  W_LEN4,W_CODE4,L_ADDR4,L_LENADDR4,
5  W_LEN5,W_CODE5
        DATA W_LEN1,W_LEN2,W_LEN3,W_LEN4,W_LEN5/5*4/
        DATA W_CODE1/JPI$_CPUMTIM/,
1  W_CODE2/JPI$_BUFIO/,
2  W_CODE3/JPI$_DIRIO/,
3  W_CODE4/JPI$_PAGEFLTS/,
4  W_CODE5/0/
        DATA L_LENADDR1,L_LENADDR2,L_LENADDR3,L_LENADDR4/4*0/
        L_ADDR1=ZLOC(LCL_VALUES(1))
        L_ADDR2=ZLOC(LCL_VALUES(2))
        L_ADDR3=ZLOC(LCL_VALUES(3))
        L_ADDR4=ZLOC(LCL_VALUES(4))
C** PERFORM THE SYSTEM SERVICE CALL
        CALL SYS$GETJPI(,,W_LEN1,,)
C** ASSIGN THE NEW VALUES TO THE ARGUMENTS
        DO I=1,4
            INCR_VALUES(I)=LCL_VALUES(I)-ABS_VALUES(I)

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00015870
00015880
00015890
00015900
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00015970
00015980
00015990
00016000
00016010
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00016030
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00016100
00016110
00016120
00016130
00016140
00016150
00016160
00016170
00016180
00016190
00016200
00016210
00016220
00016230
00016240
00016250
00016260
00016270
00016280
00016290
00016300
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00016320
00016330
00016340
00016350
00016360
00016370
00016380
00016390
00016400
00016410

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        ABS_VALUES(I)=LCL_VALUES(I)          00016420
    END DO                                    00016430
    RETURN                                    00016440
    END                                        00016450
    SUBROUTINE WARN(MSG,ISKIP,IUNIT1,IUNIT2,*) 00016460
C
C GENERAL WARNING MESSAGE OUTPUT AND RETURN 1 ON VAX-11/780 00016470
C
C MSG*(*) = VARIABLE-LENGTH 'MESSAGE'        00016480
C ISKIP = 0 FOR NO BLANK LINE BEFORE OUTPUT TO IUNIT1 & IUNIT2 00016490
C > 0 FOR ONE BLANK LINE BEFORE.            00016500
C IUNIT1 = 0 TO SUPPRESS OUTPUT ON IUNIT1 (>0 TO WRITE ON IUNIT1). 00016510
C IUNIT2 = 0 TO SUPPRESS OUTPUT ON IUNIT2 (>0 TO WRITE ON IUNIT2). 00016520
C
C MESSAGES ARE WRITTEN IN THE FORM:          00016530
C
C {WARN}: _MSG_HERE_                         00016540
C
C CHARACTER*(*) MSG                           00016550
C I=LEN(MSG)                                  00016560
C DO 1 J=1,2                                  00016570
C     IF(J.EQ.1) THEN                          00016580
C         JUNIT=IUNIT1                          00016590
C     ELSE
C         JUNIT=IUNIT2                          00016600
C     ENDIF
C     IF(JUNIT.GT.0) THEN                       00016610
C         IF(ISKIP.EQ.0) THEN                   00016620
C             WRITE(JUNIT,2) MSG                00016630
C         ELSE
C             WRITE(JUNIT,3) MSG                00016640
C         ENDIF
C     ENDIF
C
C CONTINUE                                    00016650
C RETURN 1                                    00016660
C
C 1  FORMAT(1X,'{WARN}: ',A<I>)                00016670
C 2  FORMAT(/1X,'{WARN}: ',A<I>)                00016680
C 3  END                                        00016690
C
C REAL FUNCTION ASINH(X)                       00016700
C--INVERSE HYPERBOLIC SIN FUNCTION             00016710
C
C REAL*8 X2                                    00016720
C X2=X                                         00016730
C ASINH=DLOG(X2+DSQRT(X2*X2+1.0D0))            00016740
C RETURN                                       00016750
C END                                          00016760
C
C SUBROUTINE DQUAD(A,B,RESULT,K,EPSIL,NPTS,ICHECK,F,MEV) 00016770
C--DOUBLE-PRECISION VERSION BY W.L.ANDERSON-- 9/21/81. 00016780
C IMPLICIT REAL*8 (A-H,O-Z)                   00016790
C DIMENSION FUNCT(127),P(381),RESULT(8)      00016800
C THIS SUBROUTINE ATTEMPTS TO CALCULATE THE INTEGRAL OF F(X) 00016810
C OVER THE INTERVAL *A* TO *B* WITH RELATIVE ERROR NOT 00016820
C EXCEEDING *EPSIL*.                           00016830
C THE RESULT IS OBTAINED USING A SEQUENCE OF 1,3,7,15,31,63, 00016840
C 127, AND 255 POINT INTERLACING FORMULAE(NO INTEGRAND 00016850
00016860
00016870
00016880
00016890
00016900
00016910
00016920
00016930
00016940
00016950
00016960
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C EVALUATIONS ARE WASTED) OF RESPECTIVE DEGREE 1,5,11,23, 00016970
C 47,95,191 AND 383. THE FORMULAE ARE BASED ON THE OPTIMAL 00016980
C EXTENSION OF THE 3-POINT GAUSS FORMULA. DETAILS OF 00016990
C THE FORMULAE ARE GIVEN IN *THE OPTIMUM ADDITION OF POINTS 00017000
C TO QUADRATURE FORMULAE* BY T.N.L. PATTERSON,MATHS.COMP. 00017010
C VOL 22,847-856,1968. 00017020
C *** INPUT *** 00017030
C A LOWER LIMIT OF INTEGRATION. 00017040
C B UPPER LIMIT OF INTEGRATION. 00017050
C EPSIL RELATIVE ACCURACY REQUIRED. WHEN THE RELATIVE 00017060
C DIFFERENCE OF TWO SUCCESSIVE FORMULAE DOES NOT 00017070
C EXCEED *EPSIL* THE LAST FORMULA COMPUTED IS TAKEN 00017080
C AS THE RESULT. 00017090
C F F(X) IS THE INTEGRAND. 00017100
C *** OUTPUT *** 00017110
C RESULT THIS ARRAY,WHICH SHOULD BE DECLARED TO HAVE AT 00017120
C LEAST 8 ELEMENTS, HOLDS THE RESULTS OBTAINED BY 00017130
C THE 1,3,7, ETC., POINT FORMULAE. THE NUMBER OF 00017140
C FORMULAE COMPUTED DEPENDS ON *EPSIL*. 00017150
C K RESULT(K) HOLDS THE VALUE OF THE INTEGRAL TO THE 00017160
C SPECIFIED RELATIVE ACCURACY. 00017170
C NPTS NUMBER INTEGRAND EVALUATIONS. 00017180
C ICHECK ON EXIT NORMALLY ICHECK=0. HOWEVER IF CONVERGENCE 00017190
C TO THE ACCURACY REQUESTED IS NOT ACHIEVED ICHECK=1 00017200
C ON EXIT. 00017210
C MEV MAX.ALLOWABLE EVALUATIONS BEFORE ACCEPTING RESULT 00017220
C WITH NPTS>=MEV... 00017230
C ABCISSAE AND WEIGHTS OF QUADRATURE RULES ARE STACKED IN 00017240
C ARRAY *P* IN THE ORDER IN WHICH THEY ARE NEEDED. 00017250
DATA 00017260
* P( 1),P( 2),P( 3),P( 4),P( 5),P( 6),P( 7), 00017270
* P( 8),P( 9),P(10),P(11),P(12),P(13),P(14), 00017280
* P(15),P(16),P(17),P(18),P(19),P(20),P(21), 00017290
* P(22),P(23),P(24),P(25),P(26),P(27),P(28)/ 00017300
* 0.77459666924148337704D 00,0.555555555555555556D 00, 00017310
* 0.8888888888888888889D 00,0.26848808986833344073D 00, 00017320
* 0.96049126870802028342D 00,0.10465622602646726519D 00, 00017330
* 0.43424374934680255800D 00,0.40139741477596222291D 00, 00017340
* 0.45091653865847414235D 00,0.13441525524378422036D 00, 00017350
* 0.51603282997079739697D-01,0.20062852937698902103D 00, 00017360
* 0.99383196321275502221D 00,0.17001719629940260339D-01, 00017370
* 0.88845923287225699889D 00,0.92927195315124537686D-01, 00017380
* 0.62110294673722640294D 00,0.17151190913639138079D 00, 00017390
* 0.22338668642896688163D 00,0.21915685840158749640D 00, 00017400
* 0.22551049979820668739D 00,0.67207754295990703540D-01, 00017410
* 0.25807598096176653565D-01,0.10031427861179557877D 00, 00017420
* 0.84345657393211062463D-02,0.46462893261757986541D-01, 00017430
* 0.85755920049990351154D-01,0.10957842105592463824D 00/ 00017440
DATA 00017450
* P(29),P(30),P(31),P(32),P(33),P(34),P(35), 00017460
* P(36),P(37),P(38),P(39),P(40),P(41),P(42), 00017470
* P(43),P(44),P(45),P(46),P(47),P(48),P(49), 00017480
* P(50),P(51),P(52),P(53),P(54),P(55),P(56)/ 00017490
* 0.99909812496766759766D 00,0.25447807915618744154D-02, 00017500
* 0.981531114955374010687D 00,0.16446049854387810934D-01, 00017510
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* 0.92965485742974005667D 00,0.35957103307129322097D-01, 00017520
* 0.83672593816886873550D 00,0.56979509494123357412D-01, 00017530
* 0.70249620649152707861D 00,0.76879620499003531043D-01, 00017540
* 0.53131974364437562397D 00,0.93627109981264473617D-01, 00017550
* 0.33113539325797683309D 00,0.10566989358023480974D 00, 00017560
* 0.11248894313318662575D 00,0.11195687302095345688D 00, 00017570
* 0.11275525672076869161D 00,0.33603877148207730542D-01, 00017580
* 0.12903800100351265626D-01,0.50157139305899537414D-01, 00017590
* 0.42176304415588548391D-02,0.23231446639910269443D-01, 00017600
* 0.42877960025007734493D-01,0.54789210527962865032D-01, 00017610
* 0.12651565562300680114D-02,0.82230079572359296693D-02, 00017620
* 0.17978551568128270333D-01,0.28489754745833548613D-01/ 00017630
DATA 00017640
* P(57),P(58),P(59),P(60),P(61),P(62),P(63), 00017650
* P(64),P(65),P(66),P(67),P(68),P(69),P(70), 00017660
* P(71),P(72),P(73),P(74),P(75),P(76),P(77), 00017670
* P(78),P(79),P(80),P(81),P(82),P(83),P(84)/ 00017680
* 0.38439810249455532039D-01,0.46813554990628012403D-01, 00017690
* 0.52834946790116519862D-01,0.55978436510476319408D-01, 00017700
* 0.99987288812035761194D 00,0.36322148184553065969D-03, 00017710
* 0.99720625937222195908D 00,0.25790497946856882724D-02, 00017720
* 0.98868475754742947994D 00,0.61155068221172463397D-02, 00017730
* 0.97218287474858179658D 00,0.10498246909621321898D-01, 00017740
* 0.94634285837340290515D 00,0.15406750466559497802D-01, 00017750
* 0.91037115695700429250D 00,0.20594233915912711149D-01, 00017760
* 0.86390793819369047715D 00,0.25869679327214746911D-01, 00017770
* 0.80694053195021761186D 00,0.31073551111687964880D-01, 00017780
* 0.73975604435269475868D 00,0.36064432780782572640D-01, 00017790
* 0.66290966002478059546D 00,0.40715510116944318934D-01, 00017800
* 0.57719571005204581484D 00,0.44914531653632197414D-01, 00017810
* 0.48361802694584102756D 00,0.48564330406673198716D-01/ 00017820
DATA 00017830
* P( 85),P( 86),P( 87),P( 88),P( 89),P( 90),P( 91), 00017840
* P( 92),P( 93),P( 94),P( 95),P( 96),P( 97),P( 98), 00017850
* P( 99),P(100),P(101),P(102),P(103),P(104),P(105), 00017860
* P(106),P(107),P(108),P(109),P(110),P(111),P(112)/ 00017870
* 0.38335932419873034692D 00,0.51583253952048458777D-01, 00017880
* 0.27774982202182431507D 00,0.53905499335266063927D-01, 00017890
* 0.16823525155220746498D 00,0.55481404356559363988D-01, 00017900
* 0.56344313046592789972D-01,0.56277699831254301273D-01, 00017910
* 0.56377628360384717388D-01,0.16801938574103865271D-01, 00017920
* 0.64519000501757369228D-02,0.25078569652949768707D-01, 00017930
* 0.21088152457266328793D-02,0.11615723319955134727D-01, 00017940
* 0.21438980012503867246D-01,0.27394605263981432516D-01, 00017950
* 0.63260731936263354422D-03,0.41115039786546930472D-02, 00017960
* 0.89892757840641357233D-02,0.14244877372916774306D-01, 00017970
* 0.19219905124727766019D-01,0.23406777495314006201D-01, 00017980
* 0.26417473395058259931D-01,0.27989218255238159704D-01, 00017990
* 0.18073956444538835782D-03,0.12895240826104173921D-02, 00018000
* 0.30577534101755311361D-02,0.52491234548088591251D-02/ 00018010
DATA 00018020
* P(113),P(114),P(115),P(116),P(117),P(118),P(119), 00018030
* P(120),P(121),P(122),P(123),P(124),P(125),P(126), 00018040
* P(127),P(128),P(129),P(130),P(131),P(132),P(133), 00018050
* P(134),P(135),P(136),P(137),P(138),P(139),P(140)/ 00018060
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* 0.77033752332797418482D-02,0.10297116957956355524D-01, 00018070
* 0.12934839663607373455D-01,0.15536775555843982440D-01, 00018080
* 0.18032216390391286320D-01,0.20357755058472159467D-01, 00018090
* 0.22457265826816098707D-01,0.24282165203336599358D-01, 00018100
* 0.25791626976024229388D-01,0.26952749667633031963D-01, 00018110
* 0.27740702178279681994D-01,0.28138849915627150636D-01, 00018120
* 0.99998243035489159858D 00,0.50536095207862517625D-04, 00018130
* 0.99959879967191068325D 00,0.37774664632698466027D-03, 00018140
* 0.99831663531840739253D 00,0.93836984854238150079D-03, 00018150
* 0.99572410469840718851D 00,0.16811428654214699063D-02, 00018160
* 0.99149572117810613240D 00,0.25687649437940203731D-02, 00018170
* 0.98537149959852037111D 00,0.35728927835172996494D-02, 00018180
* 0.97714151463970571416D 00,0.46710503721143217474D-02, 00018190
* 0.96663785155841656709D 00,0.58434498758356395076D-02/ 00018200
DATA 00018210
* P(141),P(142),P(143),P(144),P(145),P(146),P(147), 00018220
* P(148),P(149),P(150),P(151),P(152),P(153),P(154), 00018230
* P(155),P(156),P(157),P(158),P(159),P(160),P(161), 00018240
* P(162),P(163),P(164),P(165),P(166),P(167),P(168)/ 00018250
* 0.95373000642576113641D 00,0.70724899954335554680D-02, 00018260
* 0.93832039777959288365D 00,0.83428387539681577056D-02, 00018270
* 0.92034002547001242073D 00,0.96411777297025366953D-02, 00018280
* 0.89974489977694003664D 00,0.10955733387837901648D-01, 00018290
* 0.87651341448470526974D 00,0.12275830560082770087D-01, 00018300
* 0.85064449476835027976D 00,0.13591571009765546790D-01, 00018310
* 0.82215625436498040737D 00,0.14893641664815182035D-01, 00018320
* 0.79108493379984836143D 00,0.16173218729577719942D-01, 00018330
* 0.75748396638051363793D 00,0.17421930159464173747D-01, 00018340
* 0.72142308537009891548D 00,0.18631848256138790186D-01, 00018350
* 0.68298743109107922809D 00,0.19795495048097499488D-01, 00018360
* 0.64227664250975951377D 00,0.20905851445812023852D-01, 00018370
* 0.59940393024224289297D 00,0.21956366305317824939D-01, 00018380
* 0.55449513263193254887D 00,0.22940964229387748761D-01/ 00018390
DATA 00018400
* P(169),P(170),P(171),P(172),P(173),P(174),P(175), 00018410
* P(176),P(177),P(178),P(179),P(180),P(181),P(182), 00018420
* P(183),P(184),P(185),P(186),P(187),P(188),P(189), 00018430
* P(190),P(191),P(192),P(193),P(194),P(195),P(196)/ 00018440
* 0.50768775753371660215D 00,0.23854052106038540080D-01, 00018450
* 0.45913001198983233287D 00,0.24690524744487676909D-01, 00018460
* 0.40897982122988867241D 00,0.25445769965464765813D-01, 00018470
* 0.35740383783153215238D 00,0.26115673376706097680D-01, 00018480
* 0.30457644155671404334D 00,0.26696622927450359906D-01, 00018490
* 0.25067873030348317661D 00,0.27185513229624791819D-01, 00018500
* 0.19589750271110015392D 00,0.27579749566481873035D-01, 00018510
* 0.14042423315256017459D 00,0.27877251476613701609D-01, 00018520
* 0.84454040083710883710D-01,0.28076455793817246607D-01, 00018530
* 0.28184648949745694339D-01,0.28176319033016602131D-01, 00018540
* 0.28188814180192358694D-01,0.84009692870519326354D-02, 00018550
* 0.32259500250878684614D-02,0.12539284826474884353D-01, 00018560
* 0.10544076228633167722D-02,0.58078616599775673635D-02, 00018570
* 0.10719490006251933623D-01,0.13697302631990716258D-01/ 00018580
DATA 00018590
* P(197),P(198),P(199),P(200),P(201),P(202),P(203), 00018600
* P(204),P(205),P(206),P(207),P(208),P(209),P(210), 00018610
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* P(211),P(212),P(213),P(214),P(215),P(216),P(217), 00018620
* P(218),P(219),P(220),P(221),P(222),P(223),P(224)/ 00018630
* 0.31630366082226447689D-03,0.20557519893273465236D-02, 00018640
* 0.44946378920320678616D-02,0.71224386864583871532D-02, 00018650
* 0.96099525623638830097D-02,0.11703388747657003101D-01, 00018660
* 0.13208736697529129966D-01,0.13994609127619079852D-01, 00018670
* 0.90372734658751149261D-04,0.64476204130572477933D-03, 00018680
* 0.15288767050877655684D-02,0.26245617274044295626D-02, 00018690
* 0.38516876166398709241D-02,0.51485584789781777618D-02, 00018700
* 0.64674198318036867274D-02,0.77683877779219912200D-02, 00018710
* 0.90161081951956431600D-02,0.10178877529236079733D-01, 00018720
* 0.11228632913408049354D-01,0.12141082601668299679D-01, 00018730
* 0.12895813488012114694D-01,0.13476374833816515982D-01, 00018740
* 0.13870351089139840997D-01,0.14069424957813575318D-01, 00018750
* 0.25157870384280661489D-04,0.18887326450650491366D-03, 00018760
* 0.46918492424785040975D-03,0.84057143271072246365D-03/ 00018770
DATA 00018780
* P(225),P(226),P(227),P(228),P(229),P(230),P(231), 00018790
* P(232),P(233),P(234),P(235),P(236),P(237),P(238), 00018800
* P(239),P(240),P(241),P(242),P(243),P(244),P(245), 00018810
* P(246),P(247),P(248),P(249),P(250),P(251),P(252)/ 00018820
* 0.12843824718970101768D-02,0.17864463917586498247D-02, 00018830
* 0.23355251860571608737D-02,0.29217249379178197538D-02, 00018840
* 0.35362449977167777340D-02,0.41714193769840788528D-02, 00018850
* 0.48205888648512683476D-02,0.54778666939189508240D-02, 00018860
* 0.61379152800413850435D-02,0.67957855048827733948D-02, 00018870
* 0.74468208324075910174D-02,0.80866093647888599710D-02, 00018880
* 0.87109650797320868736D-02,0.93159241280693950932D-02, 00018890
* 0.98977475240487497440D-02,0.10452925722906011926D-01, 00018900
* 0.10978183152658912470D-01,0.11470482114693874380D-01, 00018910
* 0.11927026053019270040D-01,0.12345262372243838455D-01, 00018920
* 0.12722884982732382906D-01,0.13057836688353048840D-01, 00018930
* 0.13348311463725179953D-01,0.13592756614812395910D-01, 00018940
* 0.13789874783240936517D-01,0.13938625738306850804D-01, 00018950
* 0.14038227896908623303D-01,0.14088159516508301065D-01/ 00018960
DATA 00018970
* P(253),P(254),P(255),P(256),P(257),P(258),P(259), 00018980
* P(260),P(261),P(262),P(263),P(264),P(265),P(266), 00018990
* P(267),P(268),P(269),P(270),P(271),P(272),P(273), 00019000
* P(274),P(275),P(276),P(277),P(278),P(279),P(280)/ 00019010
* 0.99999759637974846462D 00,0.69379364324108267170D-05, 00019020
* 0.99994399620705437576D 00,0.53275293669780613125D-04, 00019030
* 0.99976049092443204733D 00,0.13575491094922871973D-03, 00019040
* 0.99938033802502358193D 00,0.24921240048299729402D-03, 00019050
* 0.99874561446809511470D 00,0.38974528447328229322D-03, 00019060
* 0.99780535449595727456D 00,0.55429531493037471492D-03, 00019070
* 0.99651414591489027385D 00,0.74028280424450333046D-03, 00019080
* 0.99483150280062100052D 00,0.94536151685852538246D-03, 00019090
* 0.99272134428278861533D 00,0.11674841174299594077D-02, 00019100
* 0.99015137040077015918D 00,0.14049079956551446427D-02, 00019110
* 0.98709252795403406719D 00,0.16561127281544526052D-02, 00019120
* 0.98351865757863272876D 00,0.19197129710138724125D-02, 00019130
* 0.97940628167086268381D 00,0.21944069253638388388D-02, 00019140
* 0.97473445975240266776D 00,0.24789582266575679307D-02/ 00019150
DATA 00019160
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* P(281),P(282),P(283),P(284),P(285),P(286),P(287), 00019170
* P(288),P(289),P(290),P(291),P(292),P(293),P(294), 00019180
* P(295),P(296),P(297),P(298),P(299),P(300),P(301), 00019190
* P(302),P(303),P(304),P(305),P(306),P(307),P(308)/ 00019200
* 0.96948465950245923177D 00,0.27721957645934509940D-02, 00019210
* 0.96364062156981213252D 00,0.30730184347025783234D-02, 00019220
* 0.95718821610986096274D 00,0.33803979910869203823D-02, 00019230
* 0.95011529752129487656D 00,0.36933779170256508183D-02, 00019240
* 0.94241156519108305981D 00,0.40110687240750233989D-02, 00019250
* 0.93406843615772578800D 00,0.43326409680929828545D-02, 00019260
* 0.92507893290707565236D 00,0.46573172997568547773D-02, 00019270
* 0.91543758715576504064D 00,0.49843645647655386012D-02, 00019280
* 0.905140358813261159519D 00,0.53130866051870565663D-02, 00019290
* 0.89418456833555902286D 00,0.56428181013844441585D-02, 00019300
* 0.88256884024734190684D 00,0.59729195655081658049D-02, 00019310
* 0.87029305554811390585D 00,0.63027734490857587172D-02, 00019320
* 0.85735831088623215653D 00,0.66317812429018878941D-02, 00019330
* 0.84376688267270860104D 00,0.69593614093904229394D-02/ 00019340
DATA 00019350
* P(309),P(310),P(311),P(312),P(313),P(314),P(315), 00019360
* P(316),P(317),P(318),P(319),P(320),P(321),P(322), 00019370
* P(323),P(324),P(325),P(326),P(327),P(328),P(329), 00019380
* P(330),P(331),P(332),P(333),P(334),P(335),P(336)/ 00019390
* 0.82952219463740140018D 00,0.72849479805538070639D-02, 00019400
* 0.81462878765513741344D 00,0.76079896657190565832D-02, 00019410
* 0.79909229096084140180D 00,0.79279493342948491103D-02, 00019420
* 0.78291939411828301639D 00,0.82443037630328680306D-02, 00019430
* 0.76611781930376009072D 00,0.85565435613076896192D-02, 00019440
* 0.74869629361693660282D 00,0.88641732094824942641D-02, 00019450
* 0.73066452124218126133D 00,0.91667111635607884067D-02, 00019460
* 0.71203315536225203459D 00,0.94636899938300652943D-02, 00019470
* 0.69281376977911470289D 00,0.97546565363174114611D-02, 00019480
* 0.67301883023041847920D 00,0.10039172044056840798D-01, 00019490
* 0.65266166541001749610D 00,0.10316812330947621682D-01, 00019500
* 0.63175643771119423041D 00,0.10587167904885197931D-01, 00019510
* 0.61031811371518640016D 00,0.10849844089337314099D-01, 00019520
* 0.58836243444766254143D 00,0.11104461134006926537D-01/ 00019530
DATA 00019540
* P(337),P(338),P(339),P(340),P(341),P(342),P(343), 00019550
* P(344),P(345),P(346),P(347),P(348),P(349),P(350), 00019560
* P(351),P(352),P(353),P(354),P(355),P(356),P(357), 00019570
* P(358),P(359),P(360),P(361),P(362),P(363),P(364)/ 00019580
* 0.56590588542365442262D 00,0.11350654315980596602D-01, 00019590
* 0.54296566649831149049D 00,0.11588074033043952568D-01, 00019600
* 0.51955966153745702199D 00,0.11816385890830235763D-01, 00019610
* 0.49570640791876146017D 00,0.12035270785279562630D-01, 00019620
* 0.47142506587165887693D 00,0.12244424981611985899D-01, 00019630
* 0.44673538766202847374D 00,0.12443560190714035263D-01, 00019640
* 0.42165768662616330006D 00,0.12632403643542078765D-01, 00019650
* 0.39621280605761593918D 00,0.12810698163877361967D-01, 00019660
* 0.37042208795007823014D 00,0.12978202239537399286D-01, 00019670
* 0.34430734159943802278D 00,0.13134690091960152836D-01, 00019680
* 0.31789081206847668318D 00,0.13279951743930530650D-01, 00019690
* 0.29119514851824668196D 00,0.13413793085110098513D-01, 00019700
* 0.26424337241092676194D 00,0.13536035934956213614D-01, 00019710
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* 0.23705884558982972721D 00,0.13646518102571291428D-01/
DATA
* P(365),P(366),P(367),P(368),P(369),P(370),P(371),
* P(372),P(373),P(374),P(375),P(376),P(377),P(378),
* P(379),P(380),P(381)/
* 0.20966523824318119477D 00,0.13745093443001896632D-01,
* 0.18208649675925219825D 00,0.13831631909506428676D-01,
* 0.15434681148137810869D 00,0.13906019601325461264D-01,
* 0.12647058437230196685D 00,0.13968158806516938516D-01,
* 0.98482396598119202090D-01,0.14017968039456608810D-01,
* 0.70406976042855179063D-01,0.14055382072649964277D-01,
* 0.42269164765363603212D-01,0.14080351962553661325D-01,
* 0.14093886410782462614D-01,0.14092845069160408355D-01,
* 0.14094407090096179347D-01/
ICHECK = 0
C CHECK FOR TRIVIAL CASE.
IF (A.EQ.B) GO TO 70
C SCALE FACTORS.
SUM = (B+A)/2.0D0
DIFF = (B-A)/2.0D0
C 1-POINT GAUSS
FZERO = F(SUM)
RESULT(1) = 2.0D0*FZERO*DIFF
I = 0
IOLD = 0
INEW = 1
K = 2
ACUM =0.0D0
GO TO 30
10 IF (K.EQ.8) GO TO 50
IF(INEW+IOLD.GE.MEV) GO TO 60
K = K + 1
ACUM =0.0D0
C CONTRIBUTION FROM FUNCTION VALUES ALREADY COMPUTED.
DO 20 J=1,IOLD
I = I + 1
ACUM = ACUM + P(I)*FUNCT(J)
20 CONTINUE
C CONTRIBUTION FROM NEW FUNCTION VALUES.
30 IOLD = IOLD + INEW
DO 40 J=INEW,IOLD
I = I + 1
X = P(I)*DIFF
FUNCT(J) = F(SUM+X) + F(SUM-X)
I = I + 1
ACUM = ACUM + P(I)*FUNCT(J)
40 CONTINUE
INEW = IOLD + 1
I = I + 1
RESULT(K) = (ACUM+P(I)*FZERO)*DIFF
C CHECK FOR CONVERGENCE.
IF(DABS(RESULT(K)-RESULT(K-1))-EPSIL*DABS(RESULT(K)))
1 60,60,10
C CONVERGENCE NOT ACHIEVED.
50 ICHECK = 1

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00020000
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00020160
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00020180
00020190
00020200
00020210
00020220
00020230
00020240
00020250
00020260

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C NORMAL TERMINATION.                                00020270
  60 NPTS = INEW + IOLD                                00020280
  RETURN                                              00020290
C TRIVIAL CASE                                        00020300
  70 K = 2                                           00020310
  RESULT(1) =0.000                                    00020320
  RESULT(2) =0.000                                    00020330
  NPTS = 0                                           00020340
  RETURN                                              00020350
  END                                                00020360
  FUNCTION ERF(X)                                     00020370
C                                                    00020380
C ERF COMPUTES THE ERROR FUNCTION TO ABOUT 7-PLACES. 00020390
C SEE MATH. OF COMP., V.22,N.101,JAN,1968.         00020400
C ALSO, SEE ERFINV(X).                              00020410
C                                                    00020420
  DIMENSION A1(19),A2(19)                            00020430
  DATA A1/.70322500,.33050152,.20133975,.10863025,  00020440
  1 .46775523E-1,.15398573E-1,.38015077E-2,.69718379E-3, 00020450
  2 .94490927E-4,.94328117E-5,.69192752E-6,.37225234E-7, 00020460
  3 .14666061E-8,.42261614E-10,.88978652E-12,.13676044E-13, 00020470
  4 .15334234E-15,.12536751E-17,.74517E-20/          00020480
  DATA A2/.24725517,.14422723,.86989455E-1,.43977338E-1, 00020490
  1 .17243963E-1,.50790696E-2,.11086065E-2,.17822802E-3, 00020500
  2 .21040458E-4,.18206632E-5,.11533099E-6,.53427503E-8, 00020510
  3 .18084859E-9,.44696823E-11,.80606884E-13,.10601364E-14, 00020520
  4 .10164928E-16,.710005E-19,0.0/                   00020530
  IF(X.EQ.0.0) THEN                                  00020540
    ERF=0.0                                           00020550
    RETURN                                            00020560
  ENDIF                                              00020570
  B=2.*X/5.                                          00020580
  S=SIN(B)                                           00020590
  C=COS(B)                                           00020600
  C2=C+C                                             00020610
  ALP=C2*C-1.                                        00020620
  SUM=0.0                                           00020630
  DO 10 N=1,19                                       00020640
    SUM=SUM+(A1(N)+C2*A2(N))*ALP**(N-1)             00020650
10 CONTINUE                                         00020660
  ERF=B/3.1415927+S*SUM                             00020670
  RETURN                                             00020680
  END                                                00020690
  FUNCTION ERFINV(Y)                                 00020700
C                                                    00020710
C ERFINV COMPUTES THE INVERSE ERROR FUNCTION TO ABOUT 7-PLACES. 00020720
C SEE MATH. OF COMP., V.22,N.101,JAN,1968.         00020730
C ALSO, SEE ERF(X).                                 00020740
C                                                    00020750
  CHARACTER*16 XX                                    00020760
  DIMENSION T3(1:38),T4(0:26),T5(0:37),T6(0:25)    00020770
  DATA T3/.12046752,.16078199E-1,.26867044E-2,.49963473E-3, 00020780
  1 .98898219E-4,.20391813E-4,.43272716E-5,.93808141E-6, 00020790
  2 .20673472E-6,.46159699E-7,.10416680E-7,.23715100E-8, 00020800
  3 .54392841E-9,.12554899E-9,.29138180E-10,.67949422E-11, 00020810
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4 .15912343E-11,.37402505E-12,.88208776E-13,.20865090E-13, 00020820
5 .49488041E-14,.11766395E-14,.28038557E-15,.66950664E-16, 00020830
6 .16016550E-16,.38382583E-17,.9212851E-18,.2214615E-18, 00020840
7 .533091E-19,.128488E-19,.31006E-20,.7491E-21,.1812E-21, 00020850
8 .439E-22,.106E-22,.26E-23,.6E-24,.2E-24/ 00020860
DATA T4/.91215880,-.16266282E-1,.43355647E-3,.21443857E-3, 00020870
1 .26257511E-5,-.30210911E-5,-.12406061E-7,.62406609E-7, 00020880
2 -.54012479E-9,-.14232079E-8,.34384028E-10,.33584870E-10, 00020890
3 -.14584289E-11,-.81021743E-12,.52532409E-13,.19711541E-13, 00020900
4 -.17494334E-14,-.48005966E-15,.55730299E-16,.11632605E-16, 00020910
5 -.17262489E-17,-.2784973E-18,.524481E-19,.65270E-20, 00020920
6 -.15707E-20,-.1475E-21,.450E-22/ 00020930
DATA T5/.95667971,-.23107004E-1,-.43742361E-2,-.57650342E-3, 00020940
1 -.10961022E-4,.25108547E-4,.10562336E-4,.27544123E-5, 00020950
2 .43248450E-6,-.20530336E-7,-.43891537E-7,-.17684010E-7, 00020960
3 -.39912890E-8,-.18693241E-9,.27292274E-9,.13281721E-9, 00020970
4 .31834248E-10,.16700608E-11,-.20364650E-11,-.96484681E-12, 00020980
5 -.21956727E-12,-.95689813E-14,.13703257E-13,.62538505E-14, 00020990
6 .14584615E-14,.10781240E-15,-.70922999E-16,-.39141178E-16, 00021000
7 -.11165921E-16,-.15770366E-17,.2853149E-18,.2716662E-18, 00021010
8 .957770E-19,.176835E-19,-.9828E-21,-.20464E-20,-.802E-21, 00021020
9 -.1650E-21/ 00021030
DATA T6/.98857506,.10857705E-1,-.17511651E-2,.21196993E-4, 00021040
1 .15664871E-4,-.51904169E-5,-.37135790E-7,.12174309E-8, 00021050
2 -.17681155E-9,-.11937218E-10,.38025054E-12,-.66018832E-13, 00021060
3 -.87917055E-14,-.35068693E-15,-.69722150E-16,-.10956794E-16, 00021070
4 -.11536390E-17,-.1326235E-18,-.263938E-19,.5341E-21, 00021080
5 -.2261E-20,.9552E-21,-.525E-21,.2487E-21,-.1134E-21,.42E-22/ 00021090
X=Y 00021100
X1=ABS(X) 00021110
IF(X1.GE.1.0) THEN 00021120
  ENCODE(16,1,XX) X1 00021130
  FORMAT(E16.8) 00021140
  IF(X1.GT.1.000001)CALL ERRMSG('ABS(X)='//XX// 00021150
  ' >1.000001 IN [ERFINV]',0,6,0) 00021160
  CALL WARN('ABS(X)='//XX// 00021170
  '>=1.0 IN [ERFINV]; X=0.9999998*SIGN(1.,X) USED.',0,6,0,*2) 00021180
  X=0.9999998*SIGN(1.,X) 00021190
ENDIF 00021200
X1=1.-X 00021210
IF(X.GE.0.8.AND.X.LE.0.9975) THEN 00021220
  BETA=SQRT(-ALOG(1.-X*X)) 00021230
  R=0.0 00021240
  DO 10 N=0,26 00021250
    R=R+T4(N)*TCHEB(N,-1.54881304*BETA+2.5654901) 00021260
    ERFINV=BETA*R 00021270
  ELSE IF(X1.GE.5E-16.AND.X1.LE.25E-4) THEN 00021280
    BETA=SQRT(-ALOG(1.-X*X)) 00021290
    R=0.0 00021300
    DO 20 N=0,37 00021310
      R=R+T5(N)*TCHEB(N,-.55945763*BETA+2.2879157) 00021320
      ERFINV=BETA*R 00021330
    ELSE IF(X1.LT.5E-16) THEN 00021340
      BETA=SQRT(-ALOG(1.-X*X)) 00021350
      SBETA=SQRT(BETA) 00021360
```

```

      R=0.0
      DO 30 N=0,25
30     R=R+T6(N)*TCHEB(N,-9.1999924/SBETA+2.7949908)
      ERFINV=BETA*R
      ELSE
      R=0.0
      A=X*X/.32-1.
      DO 40 N=1,38
40     R=R+T3(N)*TCHEB(N,A)
      ERFINV=X*(.99288538+R)
      ENDIF
      RETURN
      END
      INTEGER FUNCTION LOC(I,J)
C--GETS ACTUAL ADDR OF A(I,J)=A(J,I) SYMMETRIC MATRIX
C STORED AS THE VECTOR A(LOC(I,J)) OF N*(N+1)/2 ELEMENTS--
C WHERE ANY I,J.LE.N MAY BE USED (N NOT EXPLICITLY NEEDED)...
C
      IF(I-J) 10,20,20
10     LOC=I+(J*J-J)/2
      RETURN
20     LOC=J+(I*I-I)/2
      RETURN
      END
      SUBROUTINE NL2SOL(N, P, X, CALCR, CALCJ, IV, V, UIPARM, URPARM,
1          UFPARM)
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00021380
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00021500
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00021520
00021530
00021540
00021550
00021560
00021570
00021580
00021590
00021600
00021610
00021620
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\$\$\$ Because of the length of NL2SOL and related subprograms, the rest of the listing has been suppressed; however, the complete code is available on the distributed tape.