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FINAL REPORT

PROJECT A-740

STUDY OF METHODS FOR THE NUMERICAL SOLUTION
OF ORDINARY DIFFERENTIAL EQUATIONS

By

H. L. DURHAM, JR., O. B. FRANCIS, JR., L. J. GALLAHER,
H. G. HALE, JR., AND I. E. PERLIN

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GEORGE C. MARSHALL SPACE FLIGHT CENTER
HUNTSVILLE, ALABAMA

Memorandum

THRU Mr. Robert L. Wesson, R-COMP-M

Mr. McMurray, 842-2378
DATE March 4, 1965

TO Mr. Audie E. Anderson, R-COMP-RD

FROM Chief, Contract Administration Section, PR-EC

N65-20106

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I. INTRODUCTION

The object of this study is to test a series of methods for integrating nonlinear coupled differential equations. By applying each method to the same set of equations and by programming all on the same computer (the Burroughs B-5000) a comparison in terms of speed and accuracy of the different methods is obtained.

The set of differential equations chosen for the test are the equations of motion of an earth-moon satellite, using the simplifying assumptions that the earth to moon distance is constant and that the satellite remains in the plane of the lunar orbit. The advantage of these particular equations and conditions is that periodic orbits are known for this system and a check for periodicity will give a gauge for the accuracy of a method.

The methods to be used are the following:

- (A) the single step Lie Series method of Groebner
- (B) the predictor-corrector multistep method of Cowell
- (C) the predictor-corrector multistep method of Adams
- (D) the single step method of Runge, Kutta, and Fehlberg
- (E) the single step method of Runge, Kutta, and Shanks

Each of these methods is described in detail in separate sections.

II. ABSTRACT

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This study was an examination of various methods for integrating non-linear coupled differential equations. The methods used were the following:

- A. the single step Lie Series method,
- B. the multistep Cowell method,
- C. the multistep Adams method,
- D. the single step Runge-Kutta-Fehlberg method,
- E. the single step Runge-Kutta-Shanks method.

Each of the methods is discussed in detail in this report.

The above methods were applied to the restricted three body problem. In particular, Arenstorf orbits of the restricted three body problem were used. The error in the methods was checked by noting the degree by which the initial conditions failed to be reproduced at the end of one complete period.

Programs for each method were written in double precision floating point arithmetic (23 decimal places) in Extended Algol for the B5000. A series of runs were made on three different Arenstorf orbits at various orders from 7 to 16 and accuracies from 10^{-12} to 10^{-16} . These results are presented in Tables V, VI, and VII.

The conclusions reached were that each of the methods, except that of Cowell, could be considered effective, but the methods of Runge-Kutta-Shanks and Runge-Kutta-Fehlberg were the best. At the highest accuracies and orders, where Runge-Kutta-Shanks formulas are not available, the Runge-Kutta-Fehlberg method was superior.

Author

III. THE RESTRICTED THREE-BODY PROBLEM

The various methods are applied to a particular problem known as the restricted three-body problem. Here three masses are assumed to attract each other by an inverse square force but one of the masses is considered small enough so that its influence on the motion of the other two can be neglected. It is also assumed that the motion takes place in a plane and that the distance between the two massive bodies remains fixed. This problem is of special interest since Arenstorf [1] showed the existence of periodic orbits for this system. Many of these orbits are known and can be used as a check on the accuracy of the integration method. In the rotating coordinate system in which the two massive bodies appear to be at rest, the equations of motion for the restricted three-body problem are

$$\ddot{x} = x + 2\dot{y} - \mu' \frac{(x + \mu)}{((x+\mu)^2 + y^2)^{3/2}} - \mu \frac{(x - \mu')}{((x-\mu')^2 + y^2)^{3/2}} ,$$

$$\ddot{y} = y - 2\dot{x} - \mu' \frac{y}{((x+\mu)^2 + y^2)^{3/2}} - \mu \frac{y}{((x-\mu')^2 + y^2)^{3/2}} .$$

Here the two massive bodies are located on the x axis with the center of mass of the system at the origin, μ is the ratio of the mass of the body located on the positive x axis to the mass of the entire system, and μ' is the ratio of the mass of the body located on the negative x axis to the mass of the entire system ($\mu + \mu' = 1$). The units of distance here are chosen so that the distance between the two massive bodies is unity, and the unit of time is chosen so that the angular velocity of the rotating reference frame is unity (period = 2π).

In this project μ was selected as about 0.012, the approximate value for the earth-moon system. The three orbits that were used to test the various methods are pictured in Figures 1, 2, and 3, and will be referred to as orbits 1, 2, and 3, respectively. Orbit 1 is an example of an orbit that comes relatively close to the earth but not close to the moon, while orbits 2 and 3 both come close to the moon but not so close to the earth.

The initial conditions for the Arenstorf orbits are obtained by trial and error correcting of half orbit runs. The periodic orbits are known to be symmetric with respect to the x-axis. Starting with initial conditions of $x = x_0$, $y = 0$ and $\dot{x} = 0$, \dot{y}_0 is varied so as to make $\dot{x} \approx 0$ (reduce $|\dot{x}|$ below some preassigned value) at some particular x-axis crossing.

Both the Adams and the Shanks methods were used to obtain initial conditions for each orbit. The two methods agreed with each other on what the initial conditions should be in each case to 19 significant figures. An average of the initial conditions obtained by the two methods was then used and is probably good to 20 significant figures for each orbit. It should be noted that even if the starting values are correct to 20 significant figures the error at the end of a complete orbit may be larger than this; for example, in orbits 2 and 3 a change of 10^{-19} in the initial values produces a change of 10^{-17} in the final values. In any case the initial conditions were at least good enough to allow a return to the starting conditions to within better than 5×10^{-17} for orbits 2 and 3, and 5×10^{-19} for orbit 1, independent of the method used for the integration.

Figure 1. Orbit Number 1.

The initial conditions and parameters for this orbit are:

$$x_0 = 1.2 \quad ,$$

$$y_0 = 0 \quad ,$$

$$\dot{x}_0 = 0 \quad ,$$

$$\dot{y}_0 = - 1.04935750983031990726 \quad ,$$

$$\mu = 0.0121285627653123104912068 \quad ,$$

$$\text{period} = 6.19216933131963970674 \quad .$$

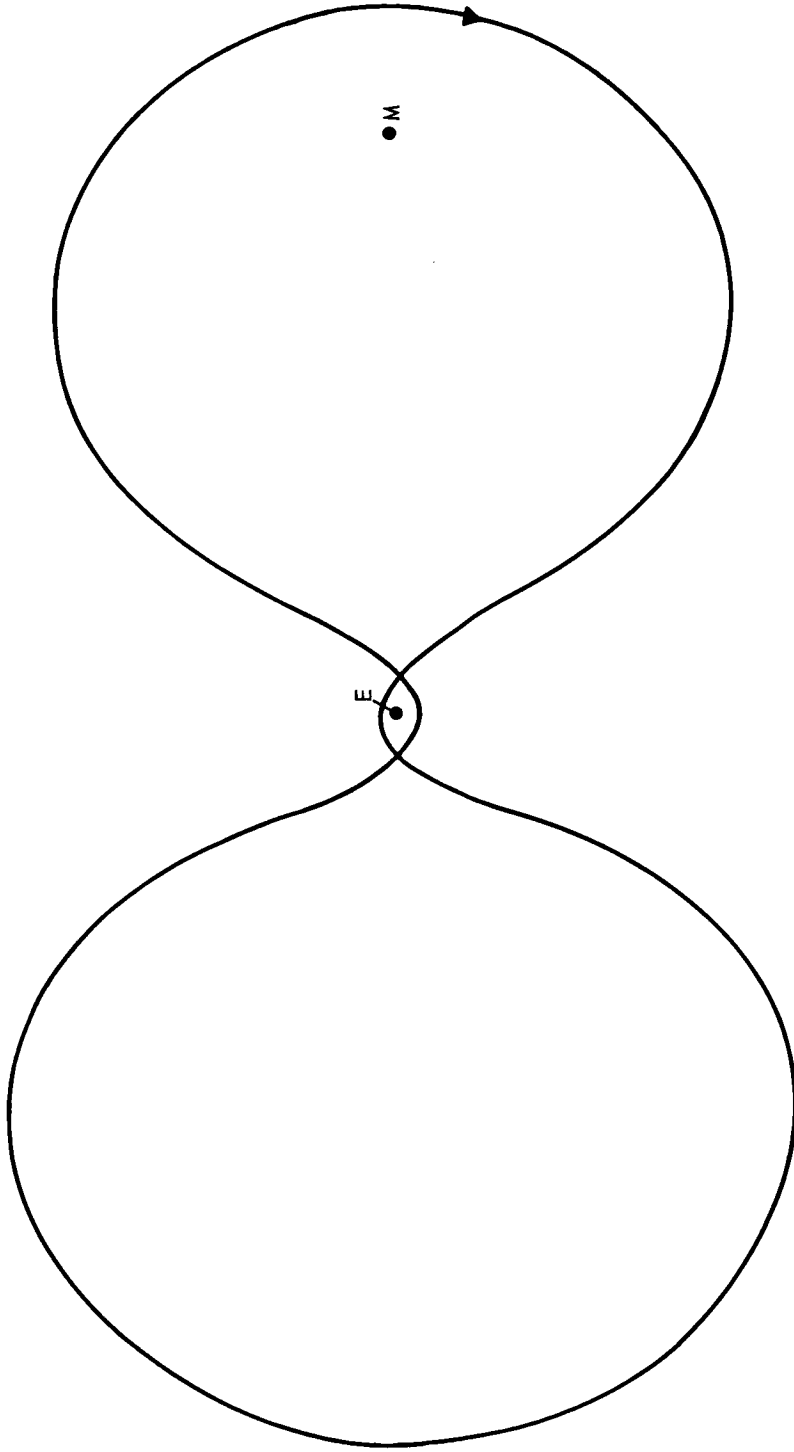


Figure 1. Orbit Number 1.

Figure 2. Orbit Number 2.

The initial conditions and parameters for this orbit are:

$$x_0 = 0.994 \quad ,$$

$$y_0 = 0 \quad ,$$

$$\dot{x}_0 = 0 \quad ,$$

$$\dot{y}_0 = - 2.03173262955733683566 \quad ,$$

$$\mu = 0.012277471 \quad ,$$

$$\text{period} = 11.124340337266085135070 \quad .$$

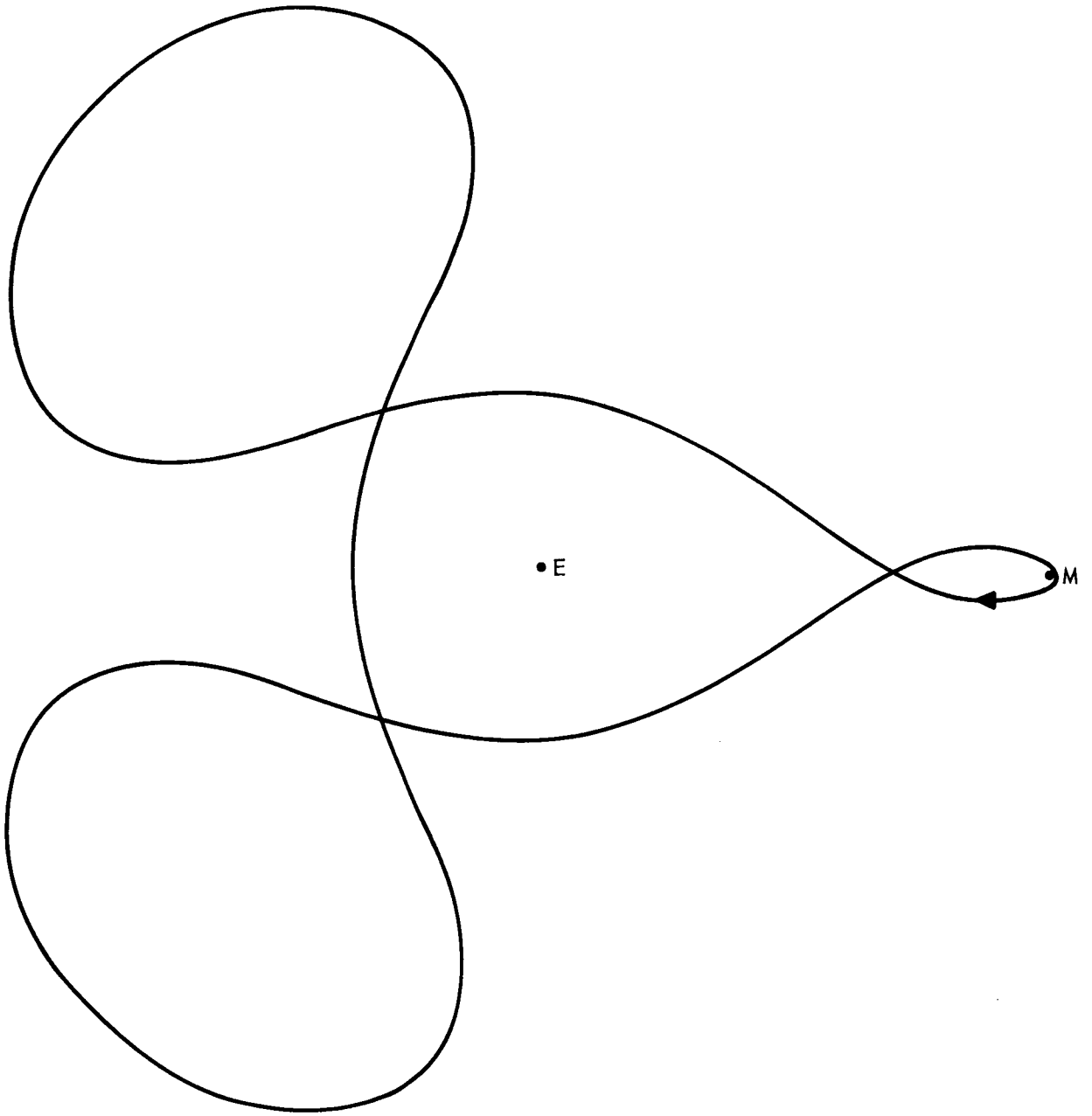


Figure 2. Orbit Number 2.

Figure 3. Orbit Number 3.

The initial conditions and parameters for this orbit are:

$$x_0 = 0.994 \quad ,$$

$$y_0 = 0 \quad ,$$

$$\dot{x}_0 = 0 \quad ,$$

$$\dot{y}_0 = - 2.11389879669450266823 \quad ,$$

$$\mu = 0.012277471 \quad ,$$

$$\text{period} = 5.43679543926018996897945 \quad .$$

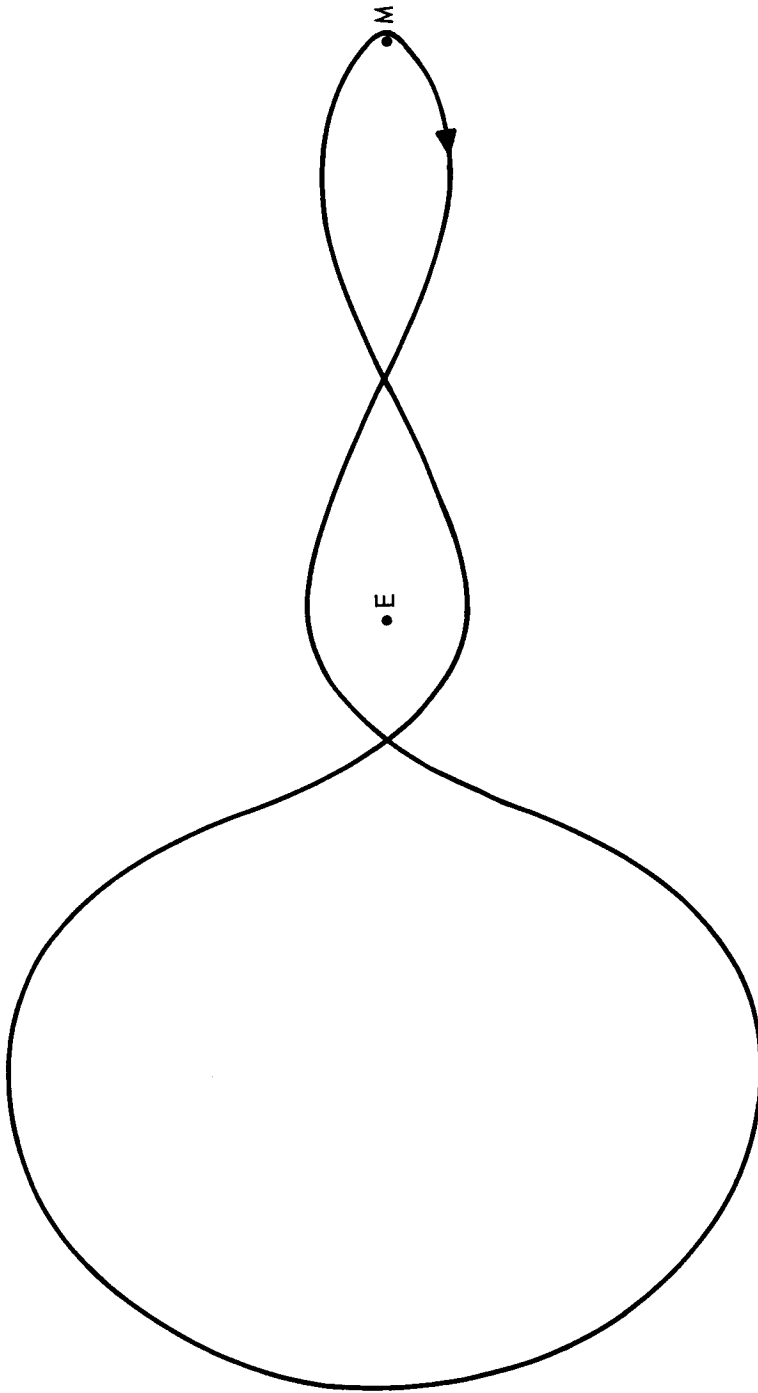


Figure 3. Orbit Number 3.

IV. INTEGRATION METHODS

A. The Lie Series Method of Groebner

1. Description of the Method

The differential equations of the restricted three-body problem in the rotating coordinate system are

$$\ddot{x} = x + 2\dot{y} - \mu' \frac{(x + \mu)}{((x+\mu)^2 + y^2)^{3/2}} - \mu \frac{(x - \mu')}{((x-\mu')^2 + y^2)^{3/2}} ,$$

$$\ddot{y} = y - 2\dot{x} - \mu' \frac{y}{((x+\mu)^2 + y^2)^{3/2}} - \mu \frac{y}{((x-\mu')^2 + y^2)^{3/2}} ,$$

where $\mu' = 1 - \mu$.

The initial conditions will be written as

$$x(0) \equiv x_0 \quad \dot{x}(0) \equiv \dot{x}_0 ,$$

$$y(0) \equiv y_0 \quad \dot{y}(0) \equiv \dot{y}_0 .$$

It is convenient to introduce the following vector notation:

$$\vec{x} \equiv \begin{pmatrix} x \\ y \end{pmatrix} \quad \vec{u} \equiv \begin{pmatrix} \dot{x} \\ \dot{y} \end{pmatrix} \quad \vec{\theta} \equiv \begin{pmatrix} \ddot{x} \\ \ddot{y} \end{pmatrix} ,$$

$$\vec{e} \equiv \begin{pmatrix} 1 \\ 0 \end{pmatrix} \quad \vec{u}^+ \equiv \begin{pmatrix} \dot{y} \\ -\dot{x} \end{pmatrix} \quad \vec{\theta}^+ \equiv \begin{pmatrix} \ddot{y} \\ -\ddot{x} \end{pmatrix} ,$$

$$\vec{a} \equiv \vec{x} + \mu \vec{e} \quad \vec{b} \equiv \vec{x} - \mu' \vec{e} ,$$

$$a \equiv |\vec{a}| \quad b \equiv |\vec{b}| .$$

The equations of motion are then written

$$\vec{\theta} = \vec{x} + 2\vec{u} + -\mu' \frac{\vec{a}}{a^3} - \mu \frac{\vec{b}}{b^3} ,$$

with initial conditions

$$\vec{x}(0) \equiv \vec{x}_0 \quad \text{and} \quad \vec{u}(0) \equiv \vec{u}_0 .$$

To express the Lie Series it is further convenient to introduce the operations

$$D_1 \equiv \vec{u} \cdot \frac{\partial}{\partial \vec{x}} + \vec{\theta} \cdot \frac{\partial}{\partial \vec{u}} + \frac{\partial}{\partial t} ,$$

$$D_2 \equiv \vec{\delta} \cdot \frac{\partial}{\partial \vec{u}} ,$$

$$D \equiv D_1 + D_2 ,$$

where

$$\vec{\delta} \equiv \vec{\theta} - \vec{\theta}$$

and $\vec{\theta}$ is yet to be chosen. The derivatives of interest are of the form

$D^\alpha \vec{x}$ and $D_2 D^\alpha \vec{x}$ which for α from 0 to 3 are:

$$D^0 \vec{x} = \vec{x} ,$$

$$D^1 \vec{x} = \vec{u} ,$$

$$D^2 \vec{x} = \vec{\theta} ,$$

$$D^3 \vec{x} = \vec{u} + 2\vec{\theta} + -\frac{\mu'}{a^3} (\vec{u} - \mathfrak{J} \hat{a} \cdot \vec{u} \hat{a}) + \frac{\mu}{b^3} (\vec{u} - \mathfrak{J} \hat{b} \cdot \vec{u} \hat{b}) ,$$

and

$$\begin{aligned}
 D_2 D^0 \vec{x} &= 0 , \\
 D_2 D^1 \vec{x} &= \vec{\delta} , \\
 D_2 D^2 \vec{x} &= 2\vec{\delta}^+ , \\
 D_2 D^3 \vec{x} &= -3\vec{\delta} - \frac{\mu}{a} [\vec{\delta} - \gamma \hat{a} \cdot \vec{\delta} \hat{a}] \\
 &\quad - \frac{\mu}{b} [\vec{\delta} - \gamma \hat{b} \cdot \vec{\delta} \hat{b}] \equiv \vec{\eta} ,
 \end{aligned}$$

where

$$\vec{\delta}^+ = \begin{pmatrix} \delta_2 \\ -\delta_1 \end{pmatrix} , \quad \hat{a} = \frac{\vec{a}}{a} , \quad \hat{b} = \frac{\vec{b}}{b} .$$

The Lie Series solution can then be written

$$\begin{aligned}
 \vec{x}^* (t') &= \vec{x}_a(t') + \sum_{\alpha=1} \int_{t_0}^{t'} \frac{(t'-\tau)^\alpha}{\alpha!} \left[D_2 D^\alpha \vec{x}_a(t) \right]_{t=\tau} d\tau , \\
 \vec{u}^* (t') &= \vec{u}_a(t') + \sum_{\alpha=1} \int_{t_0}^{t'} \frac{(t'-\tau)^{\alpha-1}}{(\alpha-1)!} \left[D_2 D^\alpha \vec{x}_a(t) \right]_{t=\tau} d\tau ,
 \end{aligned}$$

where

$$\begin{aligned}
 \vec{x}_a(t) &= \vec{x}(t_0) + \sum_{\alpha=1} \frac{(t-t_0)^\alpha}{\alpha!} \left[D^\alpha \vec{x}(t) \right]_{t=t_0} , \\
 \vec{u}_a(t) &= \vec{u}(t_0) + \sum_{\alpha=2} \frac{(t-t_0)^{\alpha-1}}{(\alpha-1)!} \left[D^\alpha \vec{x}(t) \right]_{t=t_0} .
 \end{aligned}$$

Written out explicitly for α running up to 3 this gives

$$\vec{x}^*(t') = \vec{x}_a(t') + \int_{t_0}^{t'} \left[(t'-\tau) \vec{\delta}_a(\tau) + \frac{(t'-\tau)^2}{2!} 2\vec{\delta}_a^+(\tau) + \frac{(t'-\tau)^3}{3!} \vec{\eta}_a(\tau) \right] d\tau ,$$

$$\vec{u}^*(t') = \vec{u}_a(t') + \int_{t_0}^{t'} \left[\vec{\delta}_a(\tau) + (t'-\tau) 2\vec{\delta}_a^+(\tau) + \frac{(t'-\tau)^2}{2!} \vec{\eta}_a(\tau) \right] d\tau ,$$

$$\vec{x}_a(t) = \vec{x}(t_0) + (t-t_0) \vec{u}(t_0) + \frac{(t-t_0)^2}{2!} \left[D^2 \vec{x}(t) \right]_{t=t_0} + \frac{(t-t_0)^3}{3!} \left[D^3 \vec{x}(t) \right]_{t=t_0} ,$$

$$\vec{u}_a(t) = \vec{u}(t_0) + (t-t_0) \left[D^2 \vec{x}(t) \right]_{t=t_0} + \frac{(t-t_0)^2}{2!} \left[D^3 \vec{x}(t) \right]_{t=t_0} .$$

It should be noted here that $\vec{\delta}_a(\tau)$ and $\vec{\eta}_a(\tau)$ are $\vec{\delta}$ and $\vec{\eta}$ evaluated at $\vec{x}_a(\tau)$.

As yet $\vec{\vartheta}$ is undefined; it is to be chosen so as to give the best possible first approximation to $\vec{\vartheta}$. In this work $\vec{\vartheta}$ was chosen as

$$\vec{\vartheta}(t') = \left[D^2 \vec{x}(t) \right]_{t=t_0} + (t'-t_0) \left[D^3 \vec{x}(t) \right]_{t=t_0}$$

1.1. Evaluation of the Integrals

The evaluation of the integrals in the Lie Series was accomplished by approximating

$$\int_{t_0}^t \frac{(t-\tau)^\alpha}{\alpha!} g_\alpha(\tau) d\tau$$

by

$$\frac{(t-t_0)^{\alpha+1}}{(\alpha+1)!} \sum_{k=0}^{\sigma} C_{k\alpha}^\sigma g_\alpha(t_0 + k(t-t_0)/\sigma) ,$$

where

$$C_{k\alpha}^\sigma = \sum_{v=k}^{\sigma} \frac{v!}{(v-k)!k!} A_{v\alpha}^\sigma (-1)^{v+k} ,$$

and the $A_{v\alpha}^\sigma$ are given by

$$A_{0\alpha}^\sigma = 1 ,$$

$$A_{1\alpha}^\sigma = \frac{\sigma}{(\alpha+2)} ,$$

$$A_{2\alpha}^\sigma = \frac{\sigma}{2} \frac{2\sigma - (\alpha+3)}{(\alpha+2)(\alpha+3)} ,$$

$$A_{3\alpha}^\sigma = \frac{\sigma}{3} \frac{3\sigma^2 - 3\sigma(\alpha+4) + (\alpha+3)(\alpha+4)}{(\alpha+2)(\alpha+3)(\alpha+4)} ,$$

$$A_{4\alpha}^\sigma = \frac{\sigma}{12} \frac{12\sigma^3 - 18\sigma^2(\alpha+5) + 11\sigma(\alpha+4)(\alpha+5) - 3(\alpha+3)(\alpha+4)(\alpha+5)}{(\alpha+2)(\alpha+3)(\alpha+4)(\alpha+5)} .$$

This is equivalent to a Newton-Cotes integration of degree σ . For example, when $\sigma = 2$ it is equivalent to Simpson's rule.

1.2. Error Estimates

The estimate of the error in $\bar{\theta}$ is given by

$$\vec{P}(t) = \vec{\theta}^*(t) - \vec{\theta}_a(t) - \int_{t_0}^t \sum_{\alpha=2} \frac{(t-\tau)^{\alpha-2}}{(\alpha-2)!} \left[D_2 D^\alpha \vec{x}_a(t) \right]_{t=\tau} d\tau ,$$

or

$$\vec{P}(t) = \vec{\theta}^*(t) - \vec{\theta}(t) - \int_{t_0}^t \left[2\vec{\delta}_a^+(\tau) + (t-\tau) \vec{\eta}_a(t) \right] d\tau ,$$

where again $\vec{\theta}_a(\tau)$, $\vec{\delta}_a^+(\tau)$ and $\vec{\eta}_a(\tau)$ are to be evaluated at $\vec{x}_a(\tau)$. The estimated error in the velocity and position are respectively

$$\vec{q}(t) = \frac{(t-t_0)}{4} \vec{P}(t) \text{ and } \vec{p}(t) = \frac{(t-t_0)^2}{20} \vec{P}(t) .$$

The integrals in the error terms are carried out in the same way as described in the previous paragraph on integration.

1.3. Step Size Control

The step size control is based on the set of constants γ , γ_1 , γ_2 , γ^* , γ_k and γ_{\max} .

At the end of a step no change is made in Δt if

$$p \leq \gamma_1 \quad \text{and} \quad q \leq \gamma_2$$

and either $p \geq \gamma$ or $q \geq \gamma$.

Otherwise the step size is changed by the relation

$$\Delta t_{\text{next}} = \frac{\Delta t_{\text{last}}}{4} \left(3 + \frac{\gamma^*}{R+\gamma} \right) .$$

In the above criterion

$$p = |\vec{p}|, \quad q = |\vec{q}|, \quad ,$$

$$\gamma = (\gamma_1 + \gamma_2)/2, \quad ,$$

$$\gamma^* = \gamma + \gamma_k, \quad ,$$

$$\gamma_k = \begin{cases} \gamma_1 & \text{if } p \geq q \\ \gamma_2 & \text{if } p < q \end{cases}, \quad ,$$

and $R = \text{maximum of } p \text{ and } q$. This results in the maximum increase or decrease in Δt at any step being $\frac{3}{2}$ or $\frac{3}{4}$ respectively of the previous Δt .

The constants γ_1 and γ_2 are selected on the first step by halving the step size until $|\vec{P}| < \gamma_{\text{max}}$ and assigning $\gamma_1 = p$ and $\gamma_2 = q$. The constant γ_{max} is an input constant.

While there is some theoretical foundation for this system of step size control it is to a large extent empirical.

2. The Lie Series Computer Program

The program itself is written in double precision (23 decimal places) arithmetic for the Burroughs B-5000 in a language called "Extended Algol for the B-5000." This language is close to Algol-60 except that all double precision arithmetic is written in Polish prefix notation. There are no unusual hardware requirements. The program will run on a minimum B-5000 system.

The program assumes that all orbits will start on the x -axis (axis of symmetry for the orbit) with the x component of velocity zero, and will return reasonably close to the starting point.

2.1. Closing an Orbit

The orbit is completed by first running to the end of the period (as given on input data card no. 7) and then interpolating to a time that would

give $y = 0$. The error in closing the orbit can then be taken as either the error in x, y, \dot{x} , and \dot{y} or the error in x, \dot{x}, \dot{y} and the period.

2.2. Searching for Improved Initial Conditions

At a time close to the half period (as given by the input data) a search is made for a crossing of the x axis in a direction specified by data input card no. 4. The time interval is then reduced until a value of y is found such that $|y| < \gamma_1/16$. The value of \dot{x} at this point and the value of \dot{x} on the previous half orbit are used together with the initial \dot{y} of this and the previous orbit to do a linear interpolation for a new initial \dot{y} that will further reduce the magnitude of \dot{x} . Half orbits are run until $|\dot{x}| < 16\gamma_2$.

2.3. Data Output

The following is a description of the output:

The first line printed is the information on the first six cards of the data input together with identification of each item. Here σ is referred to as SIGMA, γ_{\max} as GMAX, and Δt , the initial trial step size as DT.

The orbit information is printed at every N steps, where N is indicated on the data input card no. 5, including the zeroth step (initial values). The information printed out is:

- the step number (labeled STEP),
- the processor time in seconds (labeled TIME),
- the estimated error in $\vec{\theta}$ (labeled P),
- Δt for the step just taken (labeled DT),
- the x position coordinate (labeled X),
- the y position coordinate (labeled Y),
- the time, t , for this position (labeled T),
- the velocity, \dot{x} (labeled U),
- the velocity, \dot{y} (labeled V).

At the final step (at the end of the time interval equal to the period specified on input data card no. 7) the orbit information is also printed. An estimate is then made of the Δt which would make $y = \text{zero}$ ($\Delta t = -y/\dot{y}$), and the interpolated value of \dot{x} calculated ($\dot{x}_{\text{int}} = \dot{x}_{\text{final}} + \Delta t \ddot{x}$). The errors for the orbit closure are then printed out in this order:

the differences between the initial and final value of x (labeled DX),
the value of y at the end of the period given on input data card no. 7 (labeled DY),

the value of \dot{x} at the end of the period given on input data card no. 7 (labeled DU),

the difference between the initial and final value of \dot{y} (labeled DV),
the time interval necessary to interpolate y to zero (labeled DT),
the interpolated value of \dot{x} at the time when y is zero (labeled DU).

If a search for improved initial conditions is called for by the input data this additional information is printed:

the orbit information at half orbit,
the new period based on this half orbit (labeled PERIOD),
the new value of the initial \dot{y} (labeled V NEW),
the difference between this starting value of \dot{y} and that of the last half orbit (labeled DV),

the difference between this ending value of \dot{x} and that of the last half orbit (labeled DU).

2.4. Data Input

The following is a description of the data input cards and an explanation of the function of the information on each card.

Card No. 1:

The value of σ to be used in the integration scheme. The value of σ can vary from 1 to 4 and gives the polynomial degree of the numerical integration. For example, $\sigma = 1$ is equivalent to trapezoid integration, $\sigma = 2$ Simpson's rule, etc. Note that $\sigma = 2$ and $\sigma = 3$ have the same order truncation error. This number must be a free field integer followed by a comma.

Card No. 2:

The value of γ_{\max} , the error to be associated with $\vec{\theta}$. This number must be a free field single precision real number followed by a comma.

Card No. 3:

A "YES" or a "NO" to indicate if a search is to be made for improved initial conditions or not. This entry must be a three character free field literal followed by a comma.

Card No. 4:

A +1 or a -1 indicating the direction of the x axis crossing at half orbit. If the half orbit crossing is in the +y direction (\dot{y} positive) then +1, if in the -y direction then -1. This information is used in searching for improved initial conditions, but must also be present in the input data even if card no. 3 is "NO". This number must be free field integer followed by a comma.

Card No. 5:

This card contains an integer to indicate how often orbit information is to be printed out. A 1 causes a print at every step, a 2 causes print every other step, a 3 causes a print every third step, etc. Regardless of the value of this number a print out will take place at the beginning and end of every orbit or at the end of every half orbit if a search for improved initial conditions is being made. This number must be a free field integer followed by a comma.

Card No. 6:

An initial trial value for Δt , the time step size. If this trial value of Δt produces too large an error (i.e. $|\vec{P}| > \gamma_{\max}$), the step size will be halved until $|\vec{P}| < \gamma_{\max}$ before the first step is accepted. This number must be a free field single precision real number followed by a comma.

Card No. 7:

This card contains the period of the orbit to be run. This number must be a free field double precision real number not followed by a comma.

Card No. 8:

This card contains the value of μ . This number must be a free field double precision real number not followed by a comma.

Card No. 9:

This card contains the initial value of the x coordinate. This number must be a free field double precision real number not followed by a comma.

Card No. 10:

This card contains the initial value of the y coordinate. If zero it must be so punched. This number must be a free field double precision real number not followed by a comma.

Card No. 11:

This card contains the initial value of \dot{x} or U, the x component of the velocity. If zero it must be so punched. This number must be a free field double precision real number not followed by a comma.

Card No. 12:

This card contains the initial value of \dot{y} or V, the y component of the velocity. This number must be a free field double precision real number not followed by a comma.

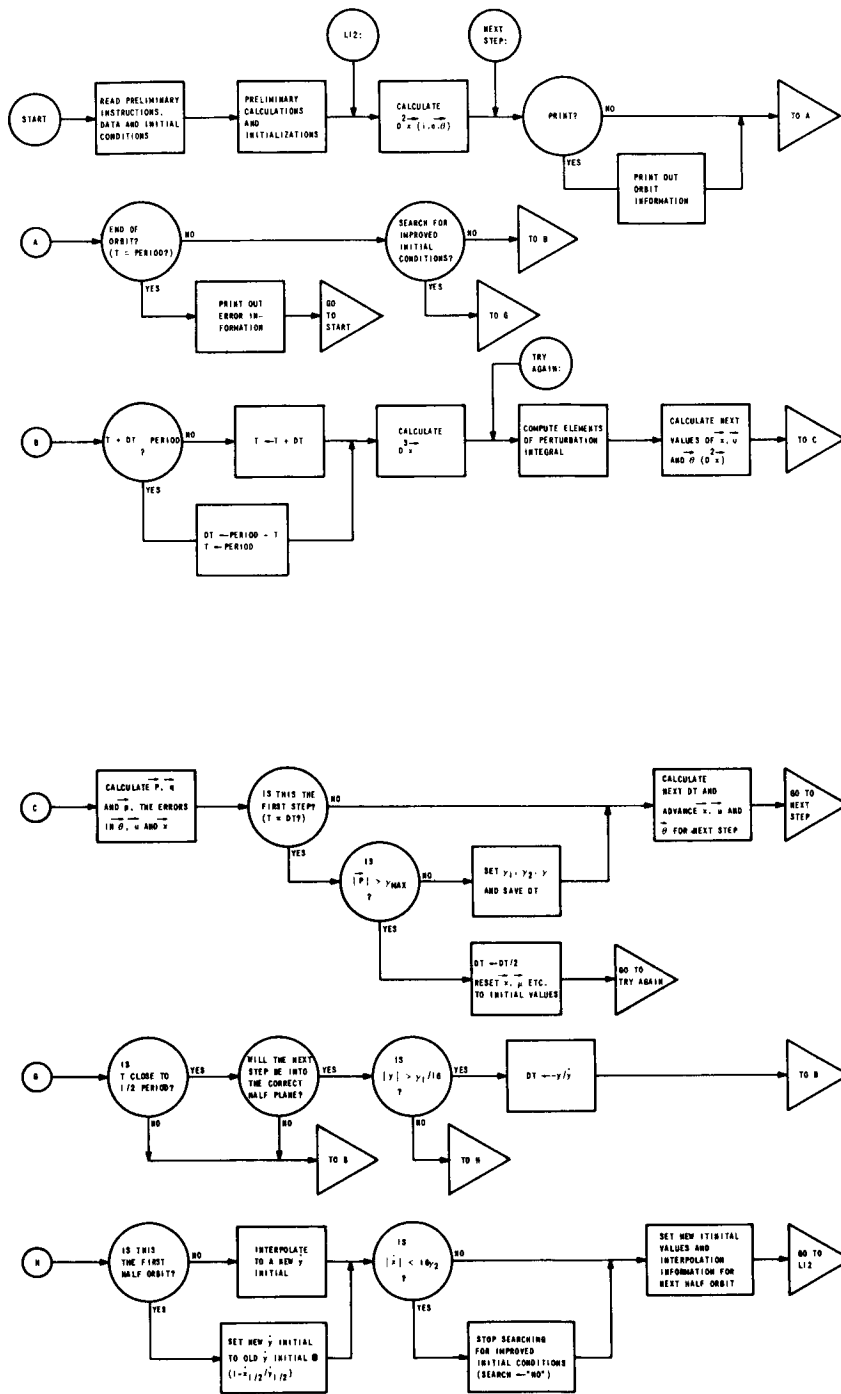


Figure 4. The Flow Diagram for the Lie Series Method.

Comments may be put on the data cards by observing the following rules. For free field integers and single precision real numbers a slash, /, indicates that the remainder of the card is to be ignored. For double precision real numbers an asterisk, *, indicates that the remainder of the card is to be ignored. Comments can then be written on the data cards following the slash or the asterisk.

3. The Flow Diagram for the Lie Series Method

Figure 4 gives a detailed flow diagram of the computer program for the Lie Series method. The symbols and terminology used in the flow diagram correspond to those in the above discussion and in the program listing.

4. The Program Listing for the Lie Series Method

The following 18 pages list the program for the Lie Series Method.

LABEL 00000000XXXXXX0010000001

```
BEGIN
COMMENT GALLAHER L J ;
FILE IN FILEIN (3,10);
FILE OUT FILEOUT 4(3,15);
COMMENT HERE PUT IN DPOP AND DREAD;
DEFINE CARD =FILEIN #,PRINT =FILEOUT #;
LABEL LAST;
DEFINE F =FILEOUT #;
ALPHA ARRAY A(0:77);
INTEGER EVER,NEVER ;
INTEGER ARRAY NOTUSE1[0:80],NOTUSE2[0:9];
REAL ARRAY NOTUSE3[0:68],NOTUSE4[0:68];
PROCEDURE DREAD(AH,AL);
REAL AH,AL ;

BEGIN
INTEGER K,T1 ;
REAL TH,TL ;
BOOLEAN DF,MF ;
LABEL ER,L1,L2,L3,L4,L5,L6,L7 ;
FORMAT OUT FRC(/"DATA CARD ERROR",X105);
STREAM PROCEDURE EC(S,D);

BEGIN
SI :=S ;
DI :=D ;
DS :=8 LIT "0";
2(40(DS :=7 LIT "0");
DS :=1 CHR));

END ;
PROCEDURE GN ;

BEGIN
LABEL L1 ;
IF NEVER S80 THEN GO TO L1 ELSE IF NEVER >81 THEN
BEGIN
READ (CARD,10,NOTUSE2[*])[LAST];
```

00000000
00001000
00002000
00003000
00004000
00005000
00006000
00007000
00008000
00009000
00010000
00011000
00012000
00013000
00014000
00015000
00016000
00017000
00018000
00019000
00020000
00021000
00022000
00023000
00024000
00025000
00026000
00027000
00028000
00029000
00030000
00031000
00032000
00033000
00034000
00035000
00036000
00037000
00038000

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00039000
00040000
00041000
00042000
00043000
00044000
00045000
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00047000
00048000
00049000
00050000
00051000
00052000
00053000
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00055000
00056000
00057000
00058000
00059000
00060000
00061000
00062000
00063000
00064000
00065000
00066000
00067000
00068000
00069000
00070000
00071000
00072000
00073000
00074000
00075000
00076000
00077000
00078000

EC(NOTUSE2,NOTUSE1);
NEVER :=1 ;
L1:EVER :=NOTUSE1[NEVER];
IF EVER ="*"THEN
BEGIN
NEVER :=81 ;
EVER :=* "END ELSE
END ELSE EVER :=* ";
NEVER :=NEVER +1 ;

END ;
L1:GN ;
IF EVER =* "THEN GO TO L1 ;
DF :=FALSE ;
K :=0 ;
TH :=0 ;
TL :=0 ;
IF EVER =* "THEN MF :=TRUE ELSE
BEGIN
MF :=FALSE ;
IF EVER #* "THEN GO TO L3 ELSE
END ;
L2:GN ;
L3:IF EVER <10 THEN
BEGIN
DF :=TRUE ;
DOUBLE(,10,TH,TL,x,EVER,0,+;:=,TH,TL);
GO TO L2
END ;
IF EVER =* "THEN
BEGIN
L4:GN ;
IF EVER <10 THEN
BEGIN
K :=K -1 ;
DF :=TRUE ;
DOUBLE(,10,TH,TL,x,EVER,0,+;:=,TH,TL);
GO TO L4
END ELSE
END ;

```

```

IF MF THEN DOUBLE(,0,TH,TL,=,=,TH,TL);
IF NOT OF THEN
BEGIN
ER:WRITE(PRINT,FR);
GU TO LAST
END ;
IF EVER = " THEN GO TO L7 ;
IF EVER # " THEN GO TO ER ;
GN ;
T1 :=0 ;
DF :=FALSE ;
IF EVER = " THEN MF :=TRUE ELSE
BEGIN
MF :=FALSE ;
IF EVER # " THEN GO TO L6 ELSE
END ;
L5:GN ;
L6:IF EVER <10 THEN
BEGIN
DF :=TRUE ;
T1 :=T1 x10 +EVER ;
GO TO L5
END ;
IF NOT OF THEN GO TO ER ;
IF EVER # " THEN GO TO ER ;
IF MF THEN K :=K -T1 ELSE K :=K +T1 ;
L7:IF K <0 THEN DOUBLE(TH,TL,NOTUSE3[-K],NOTUSE4[-K],/,:=,AH,AL
)ELSE DOUBLE(TH,TL,NOTUSE3[K],NOTUSE4[K],x,:=,AH,AL);
END ;
PROCEDURE DPOP(A1,A2,ALF );
VALUE A1,A2 ;
REAL A1,A2 ;
ALPHA ARRAY ALF[0];
BEGIN
STREAM PROCEDURE PRINT(X,Y,N,F,A,ALF);
VALUE X,Y,N ;
BEGIN
00079000
00080000
00081000
00082000
00083000
00084000
00085000
00086000
00087000
00088000
00089000
00090000
00091000
00092000
00093000
00094000
00095000
00096000
00097000
00098000
00099000
00100000
00101000
00102000
00103000
00104000
00105000
00106000
00107000
00108000
00109000
00110000
00111000
00112000
00113000
00114000
00115000
00116000
00117000
00118000

```

```

LOCAL V1,V11,V2,V22,V3,V4,ST,RP ;
DI ←LOC V22;
SI ←LOC X ;
SI ←SI+1 ;
SKIP 3 SB ;
13(DS ←3 RESET ;
3(IF SB THEN DS ←SET ELSE DS ←RESET ;
SKIP 1 SB));
SI ←LOC Y ;
SI ←SI+1 ;
SKIP 3 SB ;
13(DS ←3 RESET ;
3(IF SB THEN DS ←SET ELSE DS ←RESET ;
SKIP 1 SB));
DI ←LOC RP ;
DS ←8 LIT"00000000";
DI ←LOC ST ;
SI ←F ;
DS ←WDS ;
DI ←ST ;
SI ←LOC X ;
SKIP 1 SB ;
IF SB THEN DS ←8 LIT" -0."ELSE DS ←8 LIT" 0." ;
3(DS ←8 LIT"00000000");
11(DS ←8 LIT" ");
SI ←A ;
V4 ←SI ;
SI ←LOC V22;
V3 ←SI ;
26(DI ←LOC RP ;
DI ←DI +7 ;
DS ←CHR ;
SI ←V4 ;
DI ←ST ;
DI ←DI+8 ;
RP(DS ←24 ADD ;
DI ←DI -24 ;
SI ←SI -24);
SI ←SI +24 ;
V4 ←SI ;

```

```

00119000
00120000
00121000
00122000
00123000
00124000
00125000
00126000
00127000
00128000
00129000
00130000
00131000
00132000
00133000
00134000
00135000
00136000
00137000
00138000
00139000
00140000
00141000
00142000
00143000
00144000
00145000
00146000
00147000
00148000
00149000
00150000
00151000
00152000
00153000
00154000
00155000
00156000
00157000
00158000

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00159000
00160000
00161000
00162000
00163000
00164000
00165000
00166000
00167000
00168000
00169000
00170000
00171000
00172000
00173000
00174000
00175000
00176000
00177000
00178000
00179000
00180000
00181000
00182000
00183000
00184000
00185000
00186000
00187000
00188000
00189000
00190000
00191000
00192000
00193000
00194000
00195000
00196000
00197000
00198000

```

SI ←V3 ;
SI ←SI+1 ;
V3 ←SI) ;
DI ←DI +24 ;
SI ←LOC N ;
SKIP 1 SB ;
IF SB THEN DS ←2 LIT "a" ELSE DS ←2 LIT "e" ;
SI ←LOC N ;
DS ←2 DEC ;
DI ←DI-1 ;
2(DS ←RESET) ;
DI ←ALF ;
SI ←ST ;
SI ←SI +5 ;
DI ←DI +2 ;
DS ←CHR ;
SI ←SI +2 ;
DS ←CHR ;
DS ←1 LIT "." ;
DS ←3 CHR ;
4(DI ←DI +2 ;
DS ←6 CHR) ;

```

```

END ;
STREAM PROCEDURE SHIFT(A,B,C) ;
VALUE A,B ;

```

```

BEGIN
SI ←LOC A ;
DI ←C ;
DS ←CHR ;
SKIP 3 SB ;
DI ←DI +1 ;
36(IF SB THEN DS ←SET ELSE DS ←RESET ;
SKIP 1 SB) ;
SKIP 9 DB ;
3(IF SB THEN DS ←SET ELSE DS ←RESET ;
SKIP 1 SB) ;
SI ←LOC B ;
SKIP 9 SB ;

```



```

36(IF SB THEN DS ←SET ELSE DS ←RESET )
SKIP 1 SB))
END ;
INTEGER Y,I ;
REAL T1,T2,HT ,LT ;
ARRAY T[0:1] ;
LABEL L1,L2,L3 ;
IF A1 =0 THEN
BEGIN
T1 ←T2 ←0 ;
GO TO L2
END ;
HT ←1 ;
LT ←0 ;
Y ←0.90309 ×(IF BOOLEAN(A1.[2:1]))THEN 13 -A1.[3:6]ELSE 13 +A1.[3:6]
)) ;
FOR I ←1 STEP 1 UNTIL ABS(Y)DO DOUBLE(HT,LT,10×←←HT,LT) ;
IF Y>0 THEN DOUBLE(A1,A2,HT,LT,←←T1,T2)ELSE DOUBLE(A1,A2,HT,LT,×←←T1,T2) ;
Y ←Y-1 ;
L1:IF T1.[3:6]<13 THEN
BEGIN
DOUBLE(T1,T2,10.0,←←←T1,T2) ;
Y ←Y+1
END ELSE IF T1.[3:6]>13 THEN
BEGIN
DOUBLE(T1,T2,10.0,×←←←T1,T2) ;
Y ←Y-1
END ELSE GO TO L2 ;
IF T1.[3:6]=14 THEN
BEGIN
SHIFT(T1,T2,T) ;
PRINT(T[0],T[1],Y,F,A,ALF) ;
GO TO L3
END ELSE GO TO L1 ;
L2:PRINT(T1,T2,Y,F,A,ALF ) ;
L3 ;
END ;
FILL A[←]WITH "12500000", "00000000", "00000000", "01562500", "00000000"00238000

```

```

00199000
00200000
00201000
00202000
00203000
00204000
00205000
00206000
00207000
00208000
00209000
00210000
00211000
00212000
00213000
00214000
00215000
00216000
00217000
00218000
00219000
00220000
00221000
00222000
00223000
00224000
00225000
00226000
00227000
00228000
00229000
00230000
00231000
00232000
00233000
00234000
00235000
00236000
00237000
00238000

```

```

, "00000000", "00195312", "50000000", "00000000", "00024414", "06250000", "00239000
000000", "00003051", "75781250", "00000000", "0000381", "46972656", "25000000240000
00", "00000047", "68371582", "03125000", "00000005", "96046447", "75390625", "000241000
000000", "74505805", "96923828", "00000000", "09313225", "74615479", "000000000242000
0", "01164153", "21826935", "00000000", "00145519", "15228367", "00000000", "0000243000
018189", "89403546", "00000000", "00002273", "73675443", "00000000", "000028400244000
", "21709430", "00000000", "00000035", "52713679", "00000000", "00000004", "44000245000
89210", "00000000", "00000000", "55511151", "00000000", "00000000", "06938894", "00246000
, "00000000", "00000000", "00867362", "00000000", "00000000", "00108420", "00247000
00000000", "00000000", "00013553", "00000000", "00000000", "00001694", "00000000248000
00", "00000000", "0 000212", "00000000", "00000000", "00000026", "00000000", "000249000
000000", "00000003";
BEGIN
  INTEGER I ;
  DOUBLE(,1, :=, NOTUSE3[0], NOTUSE4[0]) ;
  FOR I := 1 STEP 1 UNTIL 33 DO DOUBLE(,10, NOTUSE3[I - 1], NOTUSE4[I - 1], NOTUSE4[I - 1], NOTUSE4[I - 1]) ;
  J, x, :=, NOTUSE3[I], NOTUSE4[I] ;
  FOR I := 1 STEP 1 UNTIL 35 DO DOUBLE(NOTUSE3[33], NOTUSE4[33],
  NOTUSE3[I], NOTUSE4[I], x, :=, NOTUSE3[I + 33], NOTUSE4[I + 33]) ;
  NEVER := 82 ;
END ;
BEGIN
  PROCEDURE MON(A, H, L) ;
  REAL H, L ;
  ALPHA A ;
BEGIN
  ALPHA ARRAY ALEPH[0:4] ;
  INTEGER J ;
  FORMAT FM(A6, X5, 5A6) ;
  DPOP(H, L, ALEPH) ;
  WRITE(FILEOUT, FM, A, FOR J := 0 STEP 1 UNTIL 4 DO ALEPH[J]) ;
END ;
INTEGER KA, SIGMA, PRFLAG ;
REAL GAM, GAM1, GAM2, GAMK, GMAX, T2, HPERIOD, HDT, HMU, HXIN, HYIN, HUIIN,
HVIN, HMP, LPERIOD, LOT, LMU, LXIN, LYIN, LVIN, LMP, GAMSQ, GAM1SQ,

```

```

00279000
00280000
00281000
00282000
00283000
00284000
00285000
00286000
00287000
00288000
00289000
00290000
00291000
00292000
00293000
00294000
00295000
00296000
00297000
00298000
00299000
00300000
00301000
00302000
00303000
00304000
00305000
00306000
00307000
00308000
00309000
00310000
00311000
00312000
00313000
00314000
00315000
00316000
00317000
00318000

GAM2SQ,GMAXSQ;
ALPHA SEARCH;
COMMENT DEFINITIONS FOR BLOCK 1;
DEFINE XIN =HXIN ,LXIN #,PERIOD =HPERIOD ,LPERIOD #,YIN =HYIN ,
LYIN #,DT =HDT ,LDT #,UIN =HUIN ,LUIN #,MU =HMU ,LMU #,VIN =HVIN
,LVIN #,MP =HMP ,LMP #;
LABEL START,FINISH;
START;
BEGIN
COMMENT READ PRELIMINARY DATA AND INITIAL CONDITIONS;
FORMAT FMPRELIM(/,,"SIGMA =" ,I2," GMAX =" ,E10.2
," SEARCH: " ,A3,I3," PRINT EVERY" ,I5," STEPS DT =" ,E13.5
/);
LIST LSTPRELIM (SIGMA,GMAX,SEARCH,KAPRFLAG,HDT);
T2 :=TIME(2);
LDT :=0;
READ (FILEIN,/ ,LSTPRELIM)[FINISH];
WRITE(FILEOUT,FMPRELIM,LSTPRELIM);
DREAD(PERIOD);
DREAD(MU);
DREAD(XIN);
DREAD(YIN);
DREAD(UIN);
DREAD(VIN);

END;

BEGIN
COMMENT DECLARATIONS FOR BLOCK 2;
INTEGER A,J,STEPSCOUNT;
REAL HDTP,HT,HTAU,HTAU2,HTAU3,R,HTEMP,LDT,LTAU,LTAU2,LTAU3,
LTEMP,HSUMX1,HSUMU1,HNEXTX1,HNEXTU1,HNEXTTHETA1,LSUMX1,LSUMU1,
LNEXTX1,LNEXTU1,LNEXTTHETA1,HSUMX2,HSUMU2,HNEXTX2,HNEXTU2,
HNEXTTHETA2,LSUMX2,LSUMU2,LNEXTX2,LNEXTU2,LNEXTTHETA2,HA1,HB1,
HAU1,HBU1,HTEMPX1,HTEMPU1,HALPH,HALPHSQ,HALPHCUBE,LA1,LB1,LAU1,
LBU1,LTEMPX1,LTEMPU1,LALPH,LALPHSQ,LALPHCUBE,LA2,LB2,LAU2,LBU2,
HTEMPX2,HTEMPU2,HBETA,HBETASQ,HBETACUBE,LA2,LB2,LAU2,LBU2,
LTEMPX2,LTEMPU2,LBETA,LBETASQ,LBETACUBE,HMPDIVALPHCUBE,HAUDOTU3
,HAUDOTDELTA3,HCAP1,P1,Q1,PSQ,HD3X1,LMPDIVALPHCUBE,LAUDOTU3,
LAUDOTDELTA3,LCAP1,LD3X1,HMUODIVBETACUBE,HBUODOTU3,HBUODOTDELTA3,

```

```

HCAP2,P2,Q2,QSQ,HD3X2,L,MUDIVBETACUBE,LBUDOTU3,LBUDOTDELTA3,LCAP200319000
,LD3X2,
ARRAY HCS,LCS[0:SIGMA,0:3],HG1,LG1,HG2,LG2[0:3,0:SIGMA],HX1A,
HU1A,HTHETA1A,H01A,HDELTA1A,HETA1A,LX1A,LU1A,LHETA1A,LO1A,
LDELTA1A,LETA1A,HK2A,HU2A,HTHETA2A,H02A,HDELTA2A,HETA2A,LX2A,
LU2A,LHETA2A,LO2A,LDELTA2A,LETA2A[0:SIGMA],
LABEL NEXTSTEP,TRYAGAIN,
COMMENT DEFINITIONS,FOR BLOCK 2,
DEFINE MPDIVALPHCUBE=HMPDIVALPHCUBE,LMPDIVALPHCUBE#,SUMX1=HSUMX100327000
,LSUMX1#,MUDIVBETACUBE=HMUDIVBETACUBE,LMUDIVBETACUBE#,SUMX2
=HSUMX2,LSUMX2#,AUDOTU3=HAUDOTU3,LAUDOTU3 #,SUMU1=HSUMU1,
LSUMU1#,BUDOTU3=HBUDOTU3,LBUDOTU3 #,SUMU2=HSUMU2,LSUMU2#,
AUDOTDELTA3=HAUDOTDELTA3,LAUDOTDELTA3 #,DTP=HDTP,LDTP #,
BUDOTDELTA3=HBUDOTDELTA3,LBUDOTDELTA3 #,T=HT,LT #,TEMPX1
=HTEMPX1,LTEMPX1 #,TAU=HTAU,LTAU #,TEMPX2=HTEMPX2,LTEMPX2 #00333000
,TAU2=HTAU2,LTAU2 #,TEMPU1=HTEMPU1,LTEMPU1 #,TAU3=HTAU3,
LTAU3 #,TEMPU2=HTEMPU2,LTEMPU2 #,ALPHSQ=HALPHSQ #,ALPHSQ #,A100335000
=HA1,LA1 #,BETASQ=HBETASQ,LBETASQ #,A2=HA2,LA2 #,ALPHCUBE
=HALPHCUBE,LALPHCUBE #,B1=HB1,LB1 #,BETACUBE=HBETACUBE,
LBETACUBE #,B2=HB2,LB2 #,NEXTX1=HNEXTX1,LNEXTX1 #,AU1=HAU1
,LAU1 #,NEXTX2=HNEXTX2,LNEXTX2 #,AU2=HAU2,LAU2 #,NEXTU1
=HNEXTU1,LNEXTU1 #,BU1=HBU1,LBU1 #,NEXTU2=HNEXTU2,LNEXTU2 #00340000
,BU2=HBU2,LBU2 #,NEXTTHETA1=HNEXTTHETA1,LNEXTTHETA1 #,ALPH
=HALPH,LALPH #,NEXTTHETA2=HNEXTTHETA2,LNEXTTHETA2 #,BETA
=HBETA,LBETA #,CAP1=HCAP1,LCAP1 #,D3X1=HD3X1,LD3X1 #,CAP2
=HCAP2,LCAP2 #,D3X2=HD3X2,LD3X2 #,
DEFINE CSJA=HCS[J,A],LCS[J,A] #,X1AJ=HX1A[J],LX1A[J] #,G1AJ=HG100345000
[A,J],LG1[A,J] #,X2AJ=HX2A[J],LX2A[J] #,G2AJ=HG2[A,J],LG2[A,J] #
,U1AJ=HU1A[J],LU1A[J] #,DELTA1AJ=HDELTA1A[J],LDELTA1A[J] #,U2AJ
=HU2A[J],LU2A[J] #,DELTA2AJ=HDELTA2A[J],LDELTA2A[J] #,O1AJ=HU1A
[J],LO1A[J] #,CSJA1=HCS[J,A-1],LCS[J,A-1] #,O2AJ=HO2A[J],LU2A[J]00348000
 #,THETA1AJ=HTHETA1A[J],LTHETA1A[J] #,ETA1AJ=HETA1A[J],LETA1A[J]00350000
 #,THETA2AJ=HTHETA2A[J],LTHETA2A[J] #,ETA2AJ=HETA2A[J],LETA2A[J]00351000
 #,DELTA1AJ=HDELTA1A[J],LDELTA1A[J] #,X1AJ=HX1A[J],LX1A[J] #,
DELTA2AJ=HDELTA2A[J],LDELTA2A[J] #,X2AJ=HX2A[J],LX2A[J] #,
THETA1AJ=HTHETA1A[J],LTHETA1A[J] #,U1AJ=HU1A[J],LU1A[J] #,
THETA2AJ=HTHETA2A[J],LTHETA2A[J] #,U2AJ=HU2A[J],LU2A[J] #,ETA1AJ=HETA1A[J],
LETA1A[J] #,O1AJ=HO1A[J],LO1A[J] #,ETA2AJ=HETA2A[J],
LETA2A[J] #,O2AJ=HO2A[J],LO2A[J] #,TEMP=HTEMP,LTEMP #,
DEFINE X=X1AJ #,U=U1AJ #,Y=X2AJ #,V=U2AJ #,X=X1 #,U1=U #,

```

```

X2 = Y #, U2 = V #, THETA1 = THETA1A0 #, US1 = U2 #, THETA2 = THETA2A0 # 00359000
US2 = -U1 #, D2X1 = THETA1 #, US1AJ = U2AJ #, D2X2 = THETA2 #, US2AJ = 00360000
-U1AJ #, THS1 = THETA2 #, NEXTUS1 = NEXTU2 #, THS2 = THETA1 #, NEXTUS2 = 00361000
=-NEXTU1 #, O1 = O1A0 #, DELS1 = DELTA2 #, O2 = O2A0 #, DELS2 = -DELTA1 00362000
#, DELTA1 = DELTA1A0 #, DELS1AJ = DELTA2AJ #, DELTA2 = DELTA2A0 #, 00363000
DELS2AJ = -DELTA1AJ #, ETA1 = ETA1A0 #, D = DOUBLE #, ETA2 = ETA2A0 #; 00364000
DEFINE CALCABALPHBETAETC = 00365000
BEGIN 00366000
  D(TEMPX1, MU, +, +, A1); 00367000
  D(TEMPX2, +, +, A2); 00368000
  D(TEMPX1, MP, +, +, B1); 00369000
  D(TEMPX2, +, +, B2); 00370000
  D(A1, A1, X, A2, A2, X, +, +, ALPHSQ); 00371000
  D(B1, B1, X, B2, B2, X, +, +, BETASQ); 00372000
  D(SQRT(HALPHSQ), 0, +, +, ALPH); 00373000
  D(ALPHSQ, ALPH, /, ALPH, +, +, 2, /, +, +, ALPH); 00374000
  D(SQRT(HBETASQ), 0, +, +, BETA); 00375000
  D(BETASQ, BETA, /, BETA, +, +, 2, /, +, +, BETA); 00376000
  D(A1, ALPH, /, +, +, AU1); 00377000
  D(A2, ALPH, /, +, +, AU2); 00378000
  D(B1, BETA, /, +, +, BU1); 00379000
  D(B2, BETA, /, +, +, BU2); 00380000
  D(ALPH, ALPHSQ, X, +, +, ALPHCUBE); 00381000
  D(BETA, BETASQ, X, +, +, BETACUBE); 00382000
  D(MP, ALPHCUBE, /, +, +, MPDIVALPHCUBE); 00383000
  D(MU, BETACUBE, /, +, +, MUDIVBETACUBE); 00384000
  00385000
  00386000
END #; 00387000
FORMAT FMOUT1("STEP = ", I5, " TIME = ", F8.2, " SEC P = ", E10.2 ); 00388000
LIST LSTOUT1(STEPCOUNT, (TIME(2)-T2)/60, SQRT(HCAP1*2+HCAP2*2)); 00389000
FORMAT FMOUT2("MDT = ", 5A6, " X = ", 5A6, " Y = ", 5A6); 00390000
FORMAT FMOUT3("T = ", 5A6, " U = ", 5A6, " V = ", 5A6, "/"); 00391000
ALPHA ARRAY ALEPH1, ALEPH2, ALEPH3[0:4];
DEFINE PRINT = 00392000
BEGIN 00393000
  WRITE(FILEOUT, FMOUT1, LSTOUT1); 00394000
  DPOP(OTR, ALEPH1); 00395000
  DPOP(X, ALEPH2); 00396000
  DPOP(Y, ALEPH3); 00397000
  WRITE(FILEOUT, FMOUT2, LSTOUT2); 00398000

```

```

DPOP(T,ALEPH1);
DPOP(U,ALEPH2);
DPOP(V,ALEPH3);
WRITE(FILEOUT,FMOUT3,LSTOUT2);

END #;
LIST LSTOUT2(FOR J :=0 STEP 1 UNTIL 4 DO ALEPH1[J],FOR J :=0
STEP 1 UNTIL 4 DO ALEPH2[J],FOR J :=0 STEP 1 UNTIL 4 DO ALEPH3[
J]);
REAL HVINLAST,HDY,HVINNEW,HUHALVELAST,HDU,HDTIN,LVINLAST,LDY,
LVINNEW,LUHALVELAST,LDU,LDTIN;
DEFINE VINTHIS =VIN #,VINLAST =HVINLAST #,DY =HDY #,LDY =LDY #,
# ,UHALVELAST =HUHALVELAST,LUHALVELAST #,DU =HDU #,LVINNEW
=HVINNEW #,LVINNEW #,DTIN =HDTIN,LDTIN #;
LABEL L12;
FORMAT FMHALVE("PERIOD =",SA6," V NEW =",SA6,"/,"DV =",E19.11,"
DU ="E19.11,//);
LIST LSTHALVE(FOR J :=0 STEP 1 UNTIL 4 DO ALEPH1[J],FOR J :=0
STEP 1 UNTIL 4 DO ALEPH2[J],HDY,HDU );
DEFINE SEARCHHALVEPOINT =
BEGIN
IF ABS(HX2A[0])>GAM1/16 THEN HDT :=-HX2A[0]/HU2A[0]ELSE
BEGIN
IF HVINLAST #0 THEN
BEGIN
D(VINTHIS,VINLAST,#,DY);
D(U,UHALVELAST,#,DU);
D(-UHALVELAST,DY,X,DU,/,VINLAST,+,+,VINNEW);
END ELSE D(VINTHIS,,1,U,V,/,= ,X,+,VINNEW);
PRINT;
D(T,+,+,PERIOD);
DPOP(PERIOD,ALEPH1);
DPOP(VINNEW,ALEPH2);
WRITE(FILEOUT,FMHALVE,LSTHALVE);
D(U,+,UHALVELAST);
IF ABS(HU1A[0])<GAM2*16 THEN SEARCH :=" ND";
D(VINTHIS,+,VINLAST);
D(VINNEW,+,VINTHIS);
D(VINTHIS,+,V);

```

```

D(UIN,←,U)}
D(YIN,←,Y)}
D(XIN,←,X)}
D(DTIN,←,DTP)}
D(DTP,←,DT)}
D(←,0,←,T)}
STEPCOUNT :=-1}
GO TO L12}

END}

END #}
COMMENT END OF DECLARATIONS BLOCK 2, START PRELIMINARY
CALCULATIONS}

BEGIN
INTEGER S,NU}
ARRAY FACT[0:SIGMA],HASIG,LASIG[0:SIGMA,0:3]}
DEFINE ASIGNUA =HASIG[NU,A],LASIG[NU,A]}
STEPCOUNT :=-1}
GMAXSQ :=GMAX*2}
D(←,1,←,MU,←,←,MP)}
D(←,0,←,←,CAP1)}
D(←,0,←,←,CAP2)}
D(←,0,←,←,T)}
D(DT,←,←,DTP)}
D(XIN,←,←,X)}
D(YIN,←,←,Y)}
D(UIN,←,←,U)}
D(VIN,←,←,V)}
COMMENT HERE COMPUTE CS[J,AJARRAY}
S :=SIGMA}
FOR A :=3,2,1,0 DO
BEGIN
NU :=0}
D(←,1,←,←,ASIGNUA)}
NU :=1}
D(S,←,0,←,A+2,←,←,←,ASIGNUA)}
NU :=2}
IF S≥2 THEN D(S*(2*S-(A+3)),←,0,(A+2)*(A+3)*2,←,←,←,ASIGNUA)}
00439000
00440000
00441000
00442000
00443000
00444000
00445000
00446000
00447000
00448000
00449000
00450000
00451000
00452000
00453000
00454000
00455000
00456000
00457000
00458000
00459000
00460000
00461000
00462000
00463000
00464000
00465000
00466000
00467000
00468000
00469000
00470000
00471000
00472000
00473000
00474000
00475000
00476000
00477000
00478000

```

```

NU :=3;
IF S<3 THEN D(S*(3*S*2-3*S*(A+4)+(A+3)*(A+4)),0,(A+2)*(A+3)*(A+4)*3,0,/,ASIGNUA);
(A+4)*3,0,/,ASIGNUA);
NU :=4;
IF S<4 THEN D(S*(12*S*3-18*S*2*(A+5)+11*S*(A+4)*(A+5)-3*(A+300483000
)*(A+4)*(A+5)),0,(A+2)*(A+3)*(A+4)*(A+5)*12,0,/,ASIGNUA);
00484000
00485000
00486000
00487000
00488000
00489000
00490000
00491000
00492000
00493000
00494000
00495000
00496000
00497000
00498000
00499000
00500000
00501000
00502000
00503000
00504000
00505000
00506000
00507000
00508000
00509000
00510000
00511000
00512000
00513000
00514000
00515000
00516000
00517000
00518000

END;
FACT[0]:=1;
FOR J :=1 STEP 1 UNTIL SIGMA DO FACT[J]:=J*FACT[J-1];
FOR A :=3,2,1,0 DO FOR J :=0 STEP 1 UNTIL SIGMA DO
BEGIN
D(,0,/,TEMP);
FOR NU :=J STEP 1 UNTIL SIGMA DO D(FACT[NU]*(-1)*NU,0,FACT
[NU-J],0,/,ASIGNUA,x,TEMP,+,/,TEMP);
D((-1)*J,0,TEMP,x,FACT[J],0,/,/,CSJA);
END;

END;
L12:COMMENT CALCULATE D2X INITIAL;

BEGIN
D(X1,/,TEMPX1);
D(X2,/,TEMPX2);
CALCABALPHBETAETC;
D(X1,US1,+,US1,+,MPDIVALPHCUBE,A1,x,/,MUDIVBETACUBE,B1,x,/,/,
D2X1);
D(X2,US2,+,US2,+,MPDIVALPHCUBE,A2,x,/,MUDIVBETACUBE,B2,x,/,/,
D2X2);
NEXTSTEP:D(T,PERIOD,/,/,TEMP);
IF (STEPCOUNT :=STEPCOUNT+1)MOD PRFLAG =0 OR HTEMP =0 THEN
PRINT;
IF HTEMP =0 THEN
BEGIN
FORMAT FMEND(//,MDX =,E10.2,X10,MDY =,E10.2,X10,MDU =,
E10.2,X10,MDV =,E10.2 /X24,MDT =,E10.2,X10,MDU =,E10.2);
D(X,XIN,/,/,TEMPX1);
D(Y,YIN,/,/,TEMPX2);
D(U,UIN,/,/,TEMPU1);

```



```

00519000
00520000
00521000
00522000
00523000
00524000
00525000
00526000
00527000
00528000
00529000
00530000
00531000
00532000
00533000
00534000
00535000
00536000
00537000
00538000
00539000
00540000
00541000
00542000
00543000
00544000
00545000
00546000
00547000
00548000
00549000
00550000
00551000
00552000
00553000
00554000
00555000
00556000
00557000
00558000

D(V,VIN,TEMPU2);
D(-Y,V,X,DT);
D(DT,THETA1,X,U,TEMP);
WRITE(FILEOUT,FMEND,HTEMPX1,HTEMPX2,HTEMPU1,HTEMPU2,HDT,
HTEMP);
GO TO START;

END;
IF SEARCH ="YES" THEN
BEGIN
D(ABS(HDT),LDT,U2,X,X2,KA,0,X,TEMPX2);
IF ABS(HT -HPERIOD/2)<.9 +ABS(HDT)AND HTEMPX2>0 THEN
SEARCHHALVEPOINT;
END;
DCT,DT,PERIOD,TEMP);
IF HTEMP >= 0 THEN
BEGIN
D(PERIOD,T,DT);
D(PERIOD,T);
END ELSE D(T,DT,T);
COMMENT CALCULATE D3X;
BEGIN
D(AU1,U1,X,AU2,U2,X,3,X,AUDOTU3);
D(BU1,U1,X,BU2,U2,X,3,X,BUDOTU3);
D(U1,THS1,THS1,MPDIVALPHCUBE,U1,AUDOTU3,AU1,X,MPX,
MUDIVBETACUBE,U1,BUDOTU3,BU1,X,MPX,D3X1);
D(U2,THS2,THS2,MPDIVALPHCUBE,U2,AUDOTU3,AU2,X,MPX,
MUDIVBETACUBE,U2,BUDOTU3,BU2,X,MPX,D3X2);
END;
TRYAGAIN;
BEGIN
COMMENT COMPUTE ELEMENTS OF PERTURBATION INTERVAL;
FOR J =0 STEP 1 UNTIL SIGMA DO
BEGIN

```

```

00559000
00560000
00561000
00562000
00563000
00564000
00565000
00566000
00567000
00568000
00569000
00570000
00571000
00572000
00573000
00574000
00575000
00576000
00577000
00578000
00579000
00580000
00581000
00582000
00583000
00584000
00585000
00586000
00587000
00588000
00589000
00590000
00591000
00592000
00593000
00594000
00595000
00596000
00597000
00598000

COMMENT PRELIMJ;
D(J,0,DT,X,SIGMA,0,/,TAU);
D(TAU,2,/,TAU2);
D(TAU,3,/,TAU3);
IF J #0 THEN
BEGIN
COMMENT CALCULATE XACJAND UA[J];
D(D3X1,TAU3,X,D2X1,+,TAU2,X,U1,+,TAU,X,X1,+,X1AJ);
D(D3X2,TAU3,X,D2X2,+,TAU2,X,U2,+,TAU,X,X2,+,X2AJ);
D(D3X1,TAU2,X,D2X1,+,TAU,X,U1,+,U1AJ);
D(D3X2,TAU2,X,D2X2,+,TAU,X,U2,+,U2AJ);
COMMENT MORE PRELIMJ;
D(X1AJ,TEMPX1);
D(X2AJ,TEMPX2);
CALCABALPHBETAETC;
COMMENT CALCULATE THETA[A][J];
D(X1AJ,US1AJ,+,US1AJ,+,MPDIVALPHCUBE,A1,X,=,MUDIVBETACUBE
,B1,X,=,THETA1AJ);
D(X2AJ,US2AJ,+,US2AJ,+,MPDIVALPHCUBE,A2,X,=,MUDIVBETACUBE
,B2,X,=,THETA2AJ);
END;
COMMENT CALCULATE OA[J];
D(D3X1,TAU,X,D2X1,+,O1AJ);
D(D3X2,TAU,X,D2X2,+,O2AJ);
COMMENT CALCULATE DELTAA[J];
D(THETA1AJ,O1AJ,=,DELTA1AJ);
D(THETA2AJ,O2AJ,=,DELTA2AJ);
IF J =0 THEN
BEGIN
D(O,ETA1);
D(O,ETA2);
END ELSE
BEGIN
COMMENT CALCULATE ETA[J];
D(AU1,DELTA1AJ,X,AU2,DELTA2AJ,X,+,3,X,+,AUDOTDELTA3);
D(BU1,DELTA1AJ,X,BU2,DELTA2AJ,X,+,3,X,+,BUDDOTDELTA3);
D(=3,DELTA1AJ,X,MPDIVALPHCUBE,DELTA1AJ,AUDOTDELTA3,AU1,X,=,
=,MUDIVBETACUBE,DELTA1AJ,BUDDOTDELTA3,BU1,X,=,

```

```

ETA1AJ);
D(,3,DELTA2AJ,x,MPDIVALPHCUBE,DELTA2AJ,AUDOTDELTA3,AU2,x,
,x,MUDIVBETACUBE,DELTA2AJ,BUDOTDELTA3,BU2,x,,x,,x,
ETA2AJ);
00599000
00600000
00601000
00602000
00603000
00604000
00605000
00606000
00607000
00608000
00609000
00610000
00611000
00612000
00613000
00614000
00615000
00616000
00617000
00618000
00619000
00620000
00621000
00622000
00623000
00624000
00625000
00626000
00627000
00628000
00629000
00630000
00631000
00632000
00633000
00634000
00635000
00636000
00637000
00638000

END;

END;

BEGIN
COMMENT CALCULATE NEXT X,U AND THETA;
FOR J :=0 STEP 1 UNTIL SIGMA DO
BEGIN
A :=1;
D(DELTA1AJ,←G1AJ);
D(DELTA2AJ,←G2AJ);
A :=2;
D(DELS1AJ,DELS1AJ,←G1AJ);
D(DELS2AJ,DELS2AJ,←G2AJ);
A :=3;
D(ETA1AJ,←G1AJ);
D(ETA2AJ,←G2AJ);

END;
D(,0,←SUMX1);
D(,0,←SUMX2);
D(,0,←SUMU1);
D(,0,←SUMU2);
FOR A:=3,2,1 DO
BEGIN
D(,0,←TEMPX1);
D(,0,←TEMPX2);
D(,0,←TEMPU1);
D(,0,←TEMPU2);
FOR J :=0 STEP 1 UNTIL SIGMA DO
BEGIN
D(G1AJ,CSJA,x,TEMPX1,←TEMPX1);
D(G2AJ,CSJA,x,TEMPX2,←TEMPX2);
D(G1AJ,CSJA1,x,TEMPU1,←TEMPU1);
D(G2AJ,CSJA1,x,TEMPU2,←TEMPU2);

```

00639000
00640000
00641000
00642000
00643000
00644000
00645000
00646000
00647000
00648000
00649000
00650000
00651000
00652000
00653000
00654000
00655000
00656000
00657000
00658000
00659000
00660000
00661000
00662000
00663000
00664000
00665000
00666000
00667000
00668000
00669000
00670000
00671000
00672000
00673000
00674000
00675000
00676000
00677000
00678000

```

END;
D(SUMX1,TEMPX1,DT,X,A+1,0,/,SUMX1);
D(SUMX2,TEMPX2,DT,X,A+1,0,/,SUMX2);
D(SUMU1,TEMPU1,DT,X,A,0,/,SUMU1);
D(SUMU2,TEMPU2,DT,X,A,0,/,SUMU2);

```

END;

BEGIN

```

J:=SIGMA;
D(SUMX1,DT,X,X1AJ,+,NEXTX1);
D(SUMX2,DT,X,X2AJ,+,NEXTX2);
D(SUMU1,U1AJ,+,NEXTU1);
D(SUMU2,U2AJ,+,NEXTU2);
COMMENT CALCULATE NEXT THETA;
D(NEXTX1,TEMPX1);
D(NEXTX2,TEMPX2);
CALCABALPHBETAETC;
D(NEXTX1,NEXTU1,+,NEXTUS1,+,MPDIVALPHCUBE,A1,X,-,
MUDIVBETACUBE,B1,X,-,NEXTTHETA1);
D(NEXTX2,NEXTU2,+,NEXTUS2,+,MPDIVALPHCUBE,A2,X,-,
MUDIVBETACUBE,B2,X,-,NEXTTHETA2);

```

END;

END;

END;
COMMENT CALCULATE CAP;

BEGIN

```

FOR J:=0 STEP 1 UNTIL SIGMA DO

```

BEGIN

```

A:=0;
D(DELS1AJ,DELS1AJ,+,G1AJ);
D(DELS2AJ,DELS2AJ,+,G2AJ);

```

A:=1;

```

D(ETA1AJ,ETA1AJ);
D(ETA2AJ,ETA2AJ);

```

00679000
00680000
00681000
00682000
00683000
00684000
00685000
00686000
00687000
00688000
00689000
00690000
00691000
00692000
00693000
00694000
00695000
00696000
00697000
00698000
00699000
00700000
00701000
00702000
00703000
00704000
00705000
00706000
00707000
00708000
00709000
00710000
00711000
00712000
00713000
00714000
00715000
00716000
00717000
00718000

```

END;
D(,0,←,SUMX1);
D(,0,←,SUMX2);
FOR A :=1,0 DO
BEGIN
  D(,0,←,TEMPX1);
  D(,0,←,TEMPX2);
  FOR J :=0 STEP 1 UNTIL SIGMA DO
  BEGIN
    D(G1AJ,CSJA,x,TEMPX1,+←,TEMPX1);
    D(G2AJ,CSJA,x,TEMPX2,+←,TEMPX2);
  END;
  D(SUMX1,TEMPX1,+←,DT,x,A+1,0,/,←,SUMX1);
  D(SUMX2,TEMPX2,+←,DT,x,A+1,0,/,←,SUMX2);
END;
J :=SIGMA;
D(NEXTTHETA1,THETA1AJ,-←,SUMX1,-←,CAP1);
D(NEXTTHETA2,THETA2AJ,-←,SUMX2,-←,CAP2);
END;
COMMENT CALCULATE P,Q,PSQ,QSQ;
BEGIN
  Q1 :=HCAP1×HDT/4;
  Q2 :=HCAP2×HDT/4;
  P1 :=Q1×HDT/5;
  P2 :=Q2×HDT/5;
  PSQ :=P1*2 +P2*2;
  QSQ :=Q1*2 +Q2*2;
END;
D(T,DT,-←,TEMP);
IF HTEMP =0 THEN
BEGIN
  IF HCAP1*2 +HCAP2*2 >GMAXSQ THEN
  BEGIN
    INTEGER K;

```

```

D(DT,2,←←DT);
D(DT,←←T);
D(X1,←←TEMPX1);
D(X2,←←TEMPX2);
CALCABALPHBETAETC;
GO TO TRYAGAIN;

END ELSE
BEGIN
  GAM1SQ :=PSQ;
  GAM2SQ :=QSQ;
  GAM1 :=SQRT(GAM1SQ);
  GAM2 :=SQRT(GAM2SQ);
  GAM :=(GAM1 +GAM2)/2;
  GAMSQ :=GAM*2;
  D(DT,←←DTIN);
END;

END;
D(DT,←←DTP);
IF PSQ≤GAM1SQ AND QSQ≤GAM2SQ AND (PSQ≥GAMSQ OR QSQ≥GAMSQ) THEN
  HDT :=HDT ELSE
BEGIN
  IF PSQ≥QSQ THEN
  BEGIN
    GAMK :=GAM1;
    R :=SQRT(PSQ);
  END ELSE
  BEGIN
    GAMK :=GAM2;
    R :=SQRT(QSQ);
  END;
  HDT :=HDT/4*(3+(GAM+GAMK)/(GAM+R));
END;
COMMENT MOVE X,U AND THETA;

```

```

00719000
00720000
00721000
00722000
00723000
00724000
00725000
00726000
00727000
00728000
00729000
00730000
00731000
00732000
00733000
00734000
00735000
00736000
00737000
00738000
00739000
00740000
00741000
00742000
00743000
00744000
00745000
00746000
00747000
00748000
00749000
00750000
00751000
00752000
00753000
00754000
00755000
00756000
00757000
00758000

```

00759000
00760000
00761000
00762000
00763000
00764000
00765000
00766000
00767000
00768000
00769000
00770000
00771000
00772000
00773000
00774000

```
BEGIN
  D(NEXTX1, X1);
  D(NEXTX2, X2);
  D(NEXTU1, U1);
  D(NEXTU2, U2);
  D(NEXTTHETA1, THETA1);
  D(NEXTTHETA2, THETA2);
END;
GO TO NEXTSTEP;

END;
FINISH;
END;
LAST;
END.
30      END-OF-FILE CARD
LABEL  00000000FILEIN 00100000001
```

B. Cowell's Method

1. General

The term "Cowell's Method" as it applies here refers to a class of multi-step algorithms derived from Bessel's central difference interpolation polynomial and applied to the numerical solution of ordinary differential systems. The method originates with Cowell and Crommelin [9] and is described in some detail by Herrick [10]. These versions, as such, shall be referred to in this paper as the "conventional" Cowell method. A variation of the conventional method, discussed in [11] forms the basis for the "modified" Cowell method wherein the necessity for the continued maintenance of a difference table as the integration progresses is eliminated. An amplification of these results is the intent of the treatment to be presented here.

In broad plan, two general algorithms will be developed, one applicable to the special first order equation $\dot{y} = f(t,y)$, the other to the special second order equation $\ddot{y} = f(t,y)$. Here the "dot" signifies differentiation with respect to t . It will then be shown how a combination of these results can be applied to the general second order equation $\ddot{y} = f(t,y,\dot{y})$. The extension of the technique to include systems of equations follows naturally.

At the outset it is assumed that a table of differences for the function $f(t,y(t))$ has been furnished by some starting procedure. The principal technique of the modified Cowell method then consists in manipulating the difference table in such a way that a general algorithm (derived from Bessel's formula) is made to yield a set of predictor-corrector formulas suitable for extending the tabulation. These formulas are expressed as linear combinations of the current and previously computed values of $f(t,y(t))$ in which the coefficients are permanent. That is, the coefficients depend only

upon the order of differences used and can be computed once and for all prior to an application.

2. The First Order Case

2.1. The General Algorithm

Let $f(t, y(t))$ be tabulated over an equipartition of step size h by means of some starting procedure which produces the $2M+1$ points

$$\left\{ t_{n-i}, f_{n-i} \right\}, \quad i = 0, 1, 2, \dots, 2M,$$

where

$$\begin{cases} t_k = t_0 + kh \\ f_k = f(t_k, y_k) \end{cases}$$

Under these circumstances and with the introduction of the change of variable

$$t = hs + t_n, \quad s = (t - t_n)/h,$$

Bessel's interpolation polynomial of degree $2M$ for $f(t, y(t))$ takes the form

$$\begin{aligned} I_{2M}(x) &= I_{2M}(hs + x_n), \\ &= \sum_{i=0}^M \left\{ \frac{1}{2} \left(\Delta^{2i} f_{n-i+1} + \Delta^{2i} f_{n-i} \right) B_{2i}(s) \right. \\ &\quad \left. + \Delta^{2i+1} f_{n-i} B_{2i+1}(s) \right\}, \end{aligned} \quad (2.1-1)$$

where Δ denotes the conventional forward difference operator, and the polynomial coefficients $B_k(s)$ are given by

$$B_0(s) = 1 \quad , \quad (2.1-2a)$$

$$B_{2i}(s) = \frac{1}{(2i)!} s (s-1)(s+1)(s-2)(s+2) \dots$$

$$\dots (s-i)(s+i-1) \dots \quad (2.1-2b)$$

$$B_{2i+1}(s) = \frac{1}{(2i+1)!} (s - \frac{1}{2}) B_{2i}(s) \quad . \quad (2.1-2c)$$

It will be noted for later convenience that the polynomials $B_{2i+1}(s)$ are symmetric with respect to the point $s = \frac{1}{2}$ over the interval $0 \leq s \leq 1$.

The interpolation polynomial (2.1-1) can be put in a more convenient operational form by introducing the displacement operator E , the central difference operator δ , and the averaging operator μ defined as follows:

$$Eg(x) = g(x+h) \quad , \quad (2.1-3a)$$

$$\delta g(x) = (E^{\frac{1}{2}} - E^{-\frac{1}{2}}) g(x) = g(x+h/2) - g(x-h/2) \quad , \quad (2.1-3b)$$

$$\mu g(x) = \frac{1}{2} (E^{\frac{1}{2}} + E^{-\frac{1}{2}}) g(x) = \frac{1}{2} \left\{ g(x+h/2) + g(x-h/2) \right\} \quad . \quad (2.1-3c)$$

It can then be shown that the following relations hold:

$$\Delta = E - 1 = E\nabla = \nabla E \quad , \quad (2.1-4a)$$

$$\nabla = 1 - E^{-1} = E^{-1} \Delta = \Delta E^{-1} \quad , \quad (2.1-4b)$$

$$\delta = E^{\frac{1}{2}} - E^{-\frac{1}{2}} \quad , \quad (2.1-4c)$$

$$\mu = \frac{1}{2} (E^{\frac{1}{2}} + E^{-\frac{1}{2}}) \quad , \quad (2.1-4d)$$

$$\mu\delta = \frac{1}{2} (E - E^{-1}) = \frac{1}{2} (\Delta + \nabla) , \quad (2.1-4e)$$

$$= \frac{1}{2} (\Delta + \Delta E^{-1}) , \quad (2.1-4f)$$

$$= \frac{1}{2} (\nabla E + \nabla) . \quad (2.1-4g)$$

Formal manipulation of these operators now yields the set of conversion formulas

$$\Delta f_j = f_{j+1} - f_j = \nabla f_{j+1} , \quad (2.1-5a)$$

$$\nabla f_j = f_j - f_{j-1} = \Delta f_{j-1} , \quad (2.1-5b)$$

$$\delta f_j = f_{j+\frac{1}{2}} - f_{j-\frac{1}{2}} , \quad (2.1-5c)$$

$$\mu f_j = \frac{1}{2} (f_{j+\frac{1}{2}} + f_{j-\frac{1}{2}}) , \quad (2.1-5d)$$

$$\mu\delta f_j = \frac{1}{2} (\Delta f_j + \Delta f_{j-1}) , \quad (2.1-5e)$$

$$= \frac{1}{2} (\nabla f_{j+1} + \nabla f_j) , \quad (2.1-5f)$$

$$\delta^k f_j = \Delta^k f_{j-k/2} = \nabla^k f_{j+k/2} , \quad (2.1-5g)$$

$$\mu\delta^k f_j = \frac{1}{2} \left\{ \Delta^k f_{j-(k-1)/2} + \Delta^k f_{j-(k+1)/2} \right\} , \quad (2.1-5h)$$

$$= \frac{1}{2} \left\{ \nabla^k f_{j+(k+1)/2} + \nabla^k f_{j+(k-1)/2} \right\} , \quad (2.1-5i)$$

$$\Delta^k f_j = \delta^k f_{j+k/2} = \nabla^k f_{j+k/2} , \quad (2.1-5j)$$

$$\frac{1}{2} \left\{ \Delta^k f_j + \Delta^k f_{j-1} \right\} = \mu^k f_{j+(k-1)/2} . \quad (2.1-5k)$$

Setting $k = 2i + 1$ and $j = n - i$ in (2.1-5j) gives

$$\Delta^{2i+1} f_{n-i} = \delta^{2i+1} f_{n+1/2} \quad (2.1-6a)$$

Similarly, setting $k = 2i$ and $j = n - i + 1$ in (2.1-5k) gives

$$\frac{1}{2} (\Delta^{2i} f_{n-i+1} + \Delta^{2i} f_{n-i}) = \mu \delta^{2i} f_{n+1/2} \quad (2.1-6b)$$

Hence, substituting these last two results into (2.1-1) yields the operational form of Bessel's formula

$$I_{2M}(hs + t_n) = \sum_{i=0}^M \left\{ B_{2i}(s) \mu \delta^{2i} + B_{2i+1}(s) \delta^{2i+1} \right\} f_{n+1/2} \quad (2.1-7)$$

Now, from the differential equation one can write

$$\int_{t_n}^{t_{n+1}} y'(t) dx = \int_{t_n}^{t_{n+1}} f(t, y(t)) dx \quad (2.1-8)$$

Replacing $f(t, y(t))$ by the interpolating polynomial (2.1-7) in this expression then yields the approximation

$$y_{n+1} - y_n \approx h \int_0^1 I_{2M}(hs + t_n) ds \quad (2.1-9)$$

which can be written in the form

$$\delta y_{n+1/2} \approx h \sum_{i=0}^M (\gamma_{2i} \mu \delta^{2i} + \gamma_{2i+1} \delta^{2i+1}) f_{n+1/2} \quad (2.1-10)$$

where

$$\gamma_{2i} = \int_0^1 B_{2i}(s) ds , \quad (2.1-11)$$

$$\gamma_{2i+1} = \int_0^1 B_{2i+1}(s) ds .$$

But, from the aforementioned symmetry of the polynomials $B_{2i+1}(s)$ it follows that $\gamma_{2i+1} = 0$ for all values of i . Hence (2.1-10) reduces to

$$\delta y_{n+1/2} \approx \left\{ \sum_{i=0}^M \gamma_{2i} \mu \delta^{2i} \right\} hf_{n+1/2} . \quad (2.1-12)$$

Replacing n by $n - 1/2$ and formally multiplying (2.1-12) by the inverse operator δ^{-1} yields the final form of the general algorithm for the first order case, namely

$$y_n \approx \left\{ \sum_{i=0}^M \gamma_{2i} \mu \delta^{2i-1} \right\} hf_n . \quad (2.1-13)$$

As a formal approximate solution of the differential equation, this can be written

$$y \approx \left\{ \sum_{i=0}^M \gamma_{2i} \mu \delta^{2i-1} \right\} hy' . \quad (2.1-14)$$

It will be noted that (2.1-13) is an implicit (closed type) formula since the sought-for value $y_n = y(t_n)$ also appears in the function $f_n = f(t_n, y_n)$ on the right side of the equation.

2.2. Evaluation of the Coefficients

A simple way to evaluate the coefficients γ_{2i} defined by (2.1-11) can be developed by writing (2.1-2b) in the form

$$(2i)! B_{2i}(s) = s(s-1)(s+1)\dots(s-i)(s+i-1) , \quad (2.2-1a)$$

$$= \sum_{j=0}^{2i-1} A_{2i,j} s^{2i-j}, \quad i \geq 1 . \quad (2.2-1b)$$

It will be noted from (2.2-1a) that the leading coefficient $A_{2i,0}$ is unity for all i . Also, it can be shown that the sum of the roots of the polynomial (2.2-1a) is i . Hence, from elementary theory of equations it follows that $A_{2i,0} = 1$ and $A_{2i,1} = -i$ for all i . A recursion formula which affords an easy construction of the integer coefficients $A_{2i,j}$ can be derived by replacing i by $i+1$ in (2.2-1a) to get

$$\begin{aligned} (2i+2)! B_{2i+2}(s) &= s(s-1)(s+1)\dots(s-i-1)(s+i) , \\ &= (s-i-1)(s+i) \sum_{j=0}^{2i-1} A_{2i,j} s^{2i-j} . \end{aligned} \quad (2.2-2a)$$

On the other hand, replacing i by $i+1$ in (2.2-1b) gives

$$(2i+2)! B_{2i+2}(s) = \sum_{j=0}^{2i+1} A_{2i+2,j} s^{2i+2-j} . \quad (2.2-2b)$$

From these relations it follows that

$$\sum_{j=0}^{2i+1} A_{2i+2,j} s^{2i+2-j} = (s-i-1)(s+i) \sum_{j=0}^{2i-1} A_{2i,j} s^{2i-j} . \quad (2.2-3)$$

Equating coefficients in this expression then yields the set of recursion formulas

$$A_{2i,0} = 1, \quad A_{2i,1} = -i \quad i = 0, 1, 2, \dots , \quad (2.2-4a)$$

$$A_{2i,j} = A_{2i-2,j} - A_{2i-2,j-1} - i(i-1) A_{2i-2,j-2}$$

$$i = 2, 3, \dots; j = 2, 3, \dots, 2i - 1. \quad (2.2-4b)$$

It will be noted from these relations that after using (2.2-4a) to fill the first two columns of the matrix

$$A = (A_{2i,j}) \quad i = 1, 2, 3, \dots, M; j = 0, 1, 2, \dots, 2i-1, \quad (2.2-5)$$

each row after the first generates its successor in accordance with (2.2-4b).

A convenient check on the process is the relation

$$\sum_{j=0}^{2i-1} A_{2i,j} = 0, \quad (2.2-6)$$

that is, the sum of the entries in each row after the first must vanish.

Having constructed the matrix A, it follows immediately from (2.1-2a), (2.2-1b), and the definition (2.1-11) that

$$\begin{aligned} \gamma_0 &= 1, \\ \gamma_{2i} &= \frac{1}{(2i)!} \sum_{j=0}^{2i-1} \frac{1}{(2i-j+1)} A_{2i,j}, \quad i \geq 1. \end{aligned} \quad (2.2-7)$$

A few values of the coefficients γ_{2i} are given in a rational form in Table I.

TABLE I
THE γ COEFFICIENTS (RATIONAL FORM)

<u>2i</u>	<u>γ_{2i}</u>
0	1
2	-1/12
4	11/720
6	-191/60480
8	2497/3628800
10	-14797/95800320
12	92427157/2615348736000
14	-257184391/31384184832000
16	61430943169/32011868528640000
18	-23133945892303/51090942167709440000

3. The Second Order Case

3.1. The General Algorithm

By purely formal manipulations the result (2.1-14) for the first order case can be made to yield a general algorithm applicable to the special second order equation. To do this y can be replaced by \dot{y} in (2.1-14) to get

$$\dot{y} = \left\{ \sum_{i=0}^M \gamma_{2i} \mu \delta^{2i-1} \right\} h \ddot{y} \quad (3.1-1)$$

Substitution of this expression into the right member of (2.1-14) then gives

$$y = \mu^2 \left\{ \sum_{i=0}^M \gamma_{2i} \mu \delta^{2i-1} \right\}^2 h^2 \ddot{y} \quad (3.1-2)$$

It is easy to show by (2.1-4c,d) that

$$\mu^2 = 1 + \frac{\delta^2}{4} . \quad (3.1-3)$$

Hence, putting this result into (3.1-2) leads to

$$y = \left\{ \left(\sum_{i=0}^M \gamma_{2i} \delta^{2i-1} \right)^2 + \frac{1}{4} \left(\sum_{i=0}^M \gamma_{2i} \delta^{2i} \right)^2 \right\} h^2 \ddot{y} . \quad (3.1-4)$$

Formally expanding the squared operators in this expression, collecting terms, and truncating the result to include differences of order $2M$ yields the formal approximate solution of the special second order equation

$$y = \left\{ \sum_{i=0}^{M+1} \gamma_{2i}^* \delta^{2i-2} \right\} h^2 \ddot{y} , \quad (3.1-5)$$

which, when written as an algorithm, becomes

$$y_n = \left\{ \sum_{i=0}^{M+1} \gamma_{2i}^* \delta^{2i-2} \right\} h^2 f_n , \quad (3.1-6)$$

or

$$\delta^2 y_n = \left\{ \sum_{i=0}^M \gamma_{2i}^* \delta^{2i} \right\} h^2 f_n , \quad (3.1-7)$$

where

$$\delta^2 y_n = y_{n+1} - 2y_n + y_{n-1} . \quad (3.1-8)$$

3.2. Evaluation of the Coefficients

The coefficients γ^* appearing in the general algorithm (3.1-6) can be evaluated in terms of the γ 's by the brute strength expedient of expanding (3.1-4) and collecting terms according to powers of δ . The result is collected below in the set of relations:

$$\gamma_0^* = 1, \quad (3.2-1a)$$

$$\left\{ \begin{aligned} \gamma_{2i}^* &= 2 \sum_{j=0}^{(i-1)/2} \gamma_{2j} \gamma_{2(i-j)} + \frac{1}{2} \sum_{j=0}^{(i-3)/2} \gamma_{2j} \gamma_{2(i-j-1)} + \frac{1}{4} \gamma_{i-1}^2 \\ i &= 1, 3, 5, 7, \dots \end{aligned} \right. \quad (3.2-1b)$$

$$\left\{ \begin{aligned} \gamma_{2i}^* &= 2 \sum_{j=0}^{(i-2)/2} \gamma_{2j} \gamma_{2(i-j)} + \frac{1}{2} \sum_{j=0}^{(i-2)/2} \gamma_{2j} \gamma_{2(i-j-1)} + \gamma_i^2 \\ i &= 2, 4, 6, 8, \dots \end{aligned} \right. \quad (3.2-1c)$$

A few values of the coefficients γ_{2i}^* are given in rational form in Table II. Decimal equivalents to high precision for both γ_{2i} and γ_{2i}^* are given in Table III.

TABLE II
THE γ^* COEFFICIENTS (RATIONAL FORM)

<u>2i</u>	<u>γ_{2i}^*</u>
0	1
2	1/12
4	-1/240
6	31/60480
8	-289/3628800
10	317/22809600
12	-6803477/2615348736000
14	69429517/56491532697600

4. The Starting Table of Differences

Both the conventional and modified versions of Cowell's method require a starting table of differences. It is assumed that the order of differences to be used is $2M$, where M is a positive integer, and that values for the quantities

$$\left\{ t_{M-i}, y_{M-i}, f_{M-i} \right\}, \quad i = 0, 1, 2, \dots, 2M, \quad (4-1)$$

$$\delta^{-2}f, \delta^{-1}f_{\frac{1}{2}}, \delta^{-1}f_{-\frac{1}{2}}, \quad (4-2)$$

have been furnished by means of some starting procedure (to be discussed later) based on a given set of initial conditions for the differential system. From these values a table of differences is then constructed out to and including differences of order $2M$ and back to and including inverse differences of order -2 of the function f . An illustration of such a table written in central difference notation is shown for the case $2M = 4$ in the bounded region of Figure 5. Within this region the starting values are further separated by dashed lines.

Having given the above starting table of differences, the principal distinguishing feature of Cowell's method is the extension of the table using estimated differences obtained under the assumption that differences of order $2M$ are constant. The extension is carried out down to and including all differences associated with the entry f_{M+1} by reversing the normal table construction procedure. The results of this process for the case $2M = 4$ is shown as the unbounded region of Figure 5. In the discussion to follow, this portion of the figure shall be referred to as the estimated table of differences.

It should be kept in mind that although central difference notation is used in the illustration, the entries represent nothing more than forward or

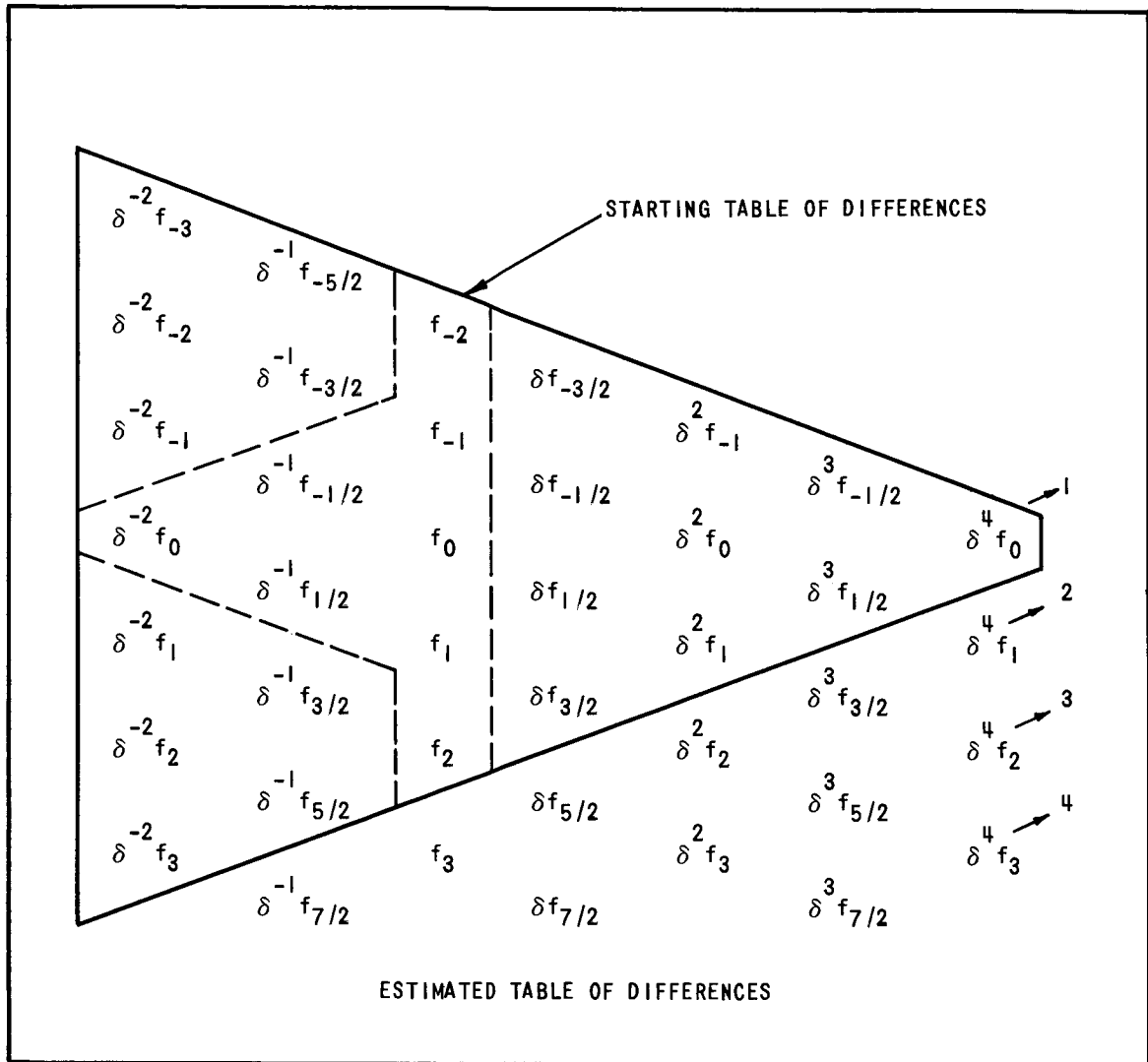


Figure 5. The Starting Table of Differences for the Cowell Method.

backward differences (depending on viewpoint) based on the tabulated values of the function f . In an actual numerical case the numbers are the same regardless of viewpoint.

4.1. The modified Cowell Method

In the modified (or expanded) version of Cowell's method the necessity for maintaining a current difference table during the integration is eliminated by rewriting the central differences appearing in the general algorithms (2.1-13) and (3.1-6) in terms of the tabulated values of the function f . The results of such a process offer particular time saving advantages in applications calling for frequent changes in stepsize. The breakdown is performed in two ways. The first expansion produces predictor formulas which give y_n entirely in terms of previously computed information. The second expansion produces corrector formulas which give y_n in terms of the current value $f_n = f(t_n, y_n)$ as well as previously computed values. The results of such a process are summarized in the form of general expanded algorithms in the sections to follow. Specific illustrations of the breakdown process are given in Section 7.

5.1. Predictor-Corrector Formulas for the First Order Case

Under the first expansion the general algorithm (2.1-13) takes the matrix form

$$y_n = \left\{ \sum_{i=0}^M \gamma_{2i} \mu \delta^{2i-1} \right\} h f_n = h (\gamma_0 \delta^{-1} f_{n-\frac{1}{2}} + P f) , \quad (5.1-1)$$

where f is the column vector of tabulated values

$$f = \left\{ f_{n-1}, f_{n-2}, \dots, f_{n-2M-1} \right\} , \quad (5.1-2)$$

and P is the row vector of constant coefficients defined by the matrix equation

$$P = \frac{1}{2} \gamma DB = (P_1, P_2, P_3, \dots, P_{2M+1}) \quad (5.1-3)$$

In this last expression γ denotes the row vector

$$\gamma = (\gamma_0, \gamma_2, \gamma_4, \dots, \gamma_{2M}) \quad (5.1-4)$$

B denotes the square matrix of signed binomial coefficients

$$B \left[B_{i,j} \right] = \left[(-1)^j \binom{i}{j} \right] \quad i, j = 0, 1, 2, \dots, 2M \quad (5.1-5)$$

and D represents a rectangular matrix with integer entries defined as follows:

$$D = [D_{i,j}] \quad i = 0, 1, 2, \dots, M; j = 0, 1, 2, \dots, 2M \quad (5.1-6)$$

$$D_{0,j} = 1, \quad j = 0, 1, 2, \dots, 2M \quad (5.1-7a)$$

$$D_{1,j} = \begin{cases} 0, & j = 0 \\ j + 1, & j = 1, 2, 3, \dots, 2M \end{cases} \quad (5.1-7b)$$

$$D_{i,j} = 0 \quad i = 2, 3, 4, \dots, M; j = 0, 1, 2, \dots, 2i - 2 \quad (5.1-7c)$$

$$D_{i,j} = \frac{(j+1)}{i!} (j-i)(j-i-1)(j-i-2)\dots(j-2i+2) \quad (5.1-7d)$$

$$i = 2, 3, 4, \dots, M; j = 2i-1, 2i, 2i+1, \dots, 2M \quad (5.1-7d)$$

In expanded form (5.1-1) becomes the predictor formula

$$y_n = h \left\{ \gamma_0 \delta^{-1} f_{n-\frac{1}{2}} + \sum_{j=1}^{2M+1} P_j f_{n-j} \right\}, \quad (5.1-8)$$

in which the coefficients P_j are defined by (5.1-3). In the subsequent discussion this expression shall be referred to as the general predictor formula for the first order case. A detailed illustration of the derivation of (5.1-8) for the case $2M = 4$ is given in section 7.

Under the second expansion process (5.1-13) takes the matrix form

$$y_n = h (\gamma_0 \delta^{-1} f_{n-\frac{1}{2}} + Cf) , \quad (5.1-9)$$

where f is the column vector

$$f = (f_n, f_{n-1}, f_{n-2}, \dots, f_{n-2M}) , \quad (5.1-10)$$

and C is the row vector of constants defined by

$$C = \frac{1}{2} \gamma EB = (C_1, C_2, C_3, \dots, C_{2M+1}) . \quad (5.1-11)$$

In this expression γ and B are the same as previously defined and E denotes a rectangular matrix with integer entries given as follows:

$$E = [E_{i,j}] \quad i = 0, 1, 2, \dots, M; \quad j = 0, 1, 2, \dots, 2M , \quad (5.1-12)$$

$$E_{0,j} = \begin{cases} 1, & j = 0 \\ 0, & j = 1, 2, 3, \dots, 2M \end{cases} , \quad (5.1-13a)$$

$$E_{1,j} = \begin{cases} 0, & j = 0 \\ 2, & j = 1 \\ 1, & j = 2, 3, 4, \dots, 2M \end{cases} , \quad (5.1-13b)$$

$$E_{2,j} = \begin{cases} 0, & j = 0, 1, 2 \\ j-1, & j = 3, 4, 5, \dots, 2M \end{cases} , \quad (5.1-13c)$$

$$E_{i,j} = 0 \quad i = 3, 4, 5, \dots, M; \quad j = 0, 1, 2, \dots, 2i-2 \quad , \quad (5.1-13d)$$

$$E_{i,j} = \frac{(j-1)}{(i-1)!} (j-i-1)(j-i-2)\dots(j-2i+2)$$

$$i = 3, 4, 5, \dots, M; \quad j = 2i-1, 2i, 2i+1, \dots, 2M \quad (5.1-13e)$$

In expanded form (5.1-9) becomes the corrector formula

$$y_n = h \left\{ \gamma_0 \delta^{-1} f_{n-\frac{1}{2}} + \sum_{j=1}^{2M+1} C_j f_{n-j+1} \right\} , \quad (5.1-14)$$

where the coefficients C_j are calculated from (5.1-11). This is the general corrector formula for the first order case (see Section 7).

5.2. Predictor-Corrector Formulas for the Second Order Case

Under the first expansion the general algorithm (3.1-6) becomes

$$y_n = \left\{ \sum_{i=0}^{M+1} \gamma_{2i}^* \delta^{2i-2} \right\} h^2 f_n = h^2 (\gamma_0^* \delta^{-2} f_n + P^* f) , \quad (5.2-1)$$

in which

$$f = \left\{ f_{n-1}, f_{n-2}, f_{n-3}, \dots, f_{n-2M-1} \right\} , \quad (5.2-2)$$

$$P^* = \gamma^* D^* B = (P_1^*, P_2^*, P_3^*, \dots, P_{2M+1}^*) \quad (5.2-3)$$

$$\gamma^* = (\gamma_2^*, \gamma_4^*, \gamma_6^*, \dots, \gamma_{2M+2}^*) , \quad (5.2-4)$$

and D^* is a rectangular array with integer entries defined as follows:

$$D^* = [D_{i,j}^*] \quad i = 0, 1, 2, \dots, M; \quad j = 0, 1, 2, \dots, 2M \quad (5.2-5a)$$

$$D_{0,j}^* = 1, \quad j = 0, 1, 2, \dots, 2M, \quad (5.2-5b)$$

$$D_{1,j}^* = \begin{cases} 0, & j = 0, 1 \\ j-1, & j = 2, 3, \dots, 2M \end{cases}, \quad (5.2-5c)$$

$$D_{i,j}^* = 0 \quad i = 2, 3, \dots, M; \quad j = 0, 1, 2, \dots, 2i-1, \quad (5.2-5d)$$

$$D_{i,j}^* = \frac{(j-i)}{i!} (j-i-1)(j-i-2)\dots(j-2i+1) \\ i = 2, 3, \dots, M; \quad j = 2i, 2i+1, \dots, 2M. \quad (5.2.5e)$$

In expanded form (5.2-1) becomes the predictor formula

$$y_n = h^2 \left\{ \gamma_0^* \delta^{-2} f_n + \sum_{j=1}^{2M+1} P_j^* f_{n-j} \right\}, \quad (5.2-6)$$

where the coefficients P_j^* are calculated from (5.2-3). This is the general predictor formula for the second order case (see Section 7.3).

Under the second expansion (3.1-6) takes the matrix form

$$y_n = h^2 \left\{ \gamma_0^* \delta^{-2} f_n + C^* f \right\}, \quad (5.2-7)$$

where

$$f = \left\{ f_n, f_{n-1}, f_{n-2}, \dots, f_{n-2M} \right\}, \quad (5.2-8)$$

$$C^* = \gamma^* E^* B = (C_1^*, C_2^*, C_3^*, \dots, C_{2M+1}^*) , \quad (5.2-9)$$

and E^* is a rectangular matrix with elements defined by

$$E^* = [E_{i,j}^*] \quad i = 0, 1, 2, \dots, M; \quad j = 0, 1, 2, \dots, 2M \quad , \quad (5.2-10a)$$

$$E_{0,j}^* = \begin{cases} 1, & j = 0 \\ 0, & j = 1, 2, 3, \dots, 2M \end{cases} \quad , \quad (5.2-10b)$$

$$E_{1,j}^* = \begin{cases} 0, & j = 0, 1 \\ 1, & j = 2, 3, 4, \dots, 2M \end{cases} \quad , \quad (5.2-10c)$$

$$E_{2,j}^* = \begin{cases} 0, & j = 0, 1, 2, 3 \\ j-3, & j = 4, 5, 6, \dots, 2M \end{cases} \quad , \quad (5.2-10d)$$

$$E_{i,j}^* = 0 \quad i = 3, 4, 5, \dots, M; \quad j = 0, 1, 2, \dots, 2i-1 \quad , \quad (5.2-10e)$$

$$E_{i,j}^* = \frac{(j-i-1)}{(i-1)!} (j-i-2) \dots (j-2i+1) \quad ,$$

$$i = 3, 4, 5, \dots, M; \quad j = 2i, 2i+1, \dots, 2M \quad . \quad (5.2-10f)$$

The expanded form of (5.2-7) becomes the general corrector formula for the second order case, namely

$$y_n = h^2 \left\{ \gamma_0^* \delta^{-2} f_n + \sum_{j=1}^{2M+1} C_j^* f_{n-j+1} \right\} . \quad (5.2-11)$$

5.3. Mid-Range Formulas

The formulas to be developed here find application in the construction of the starting difference table wherein a knowledge of the quantities $\delta^{-1} f_{M-\frac{1}{2}}$, $\delta^{-1} f_{M+\frac{1}{2}}$, and $\delta^{-2} f_M$ is required. They are also needed in a test criterion for change in step size to be described later.

Returning to the general algorithm for the first order case, (2.1-13), and setting $n = M$ gives

$$y_M = h \left\{ \gamma_0 \mu \delta^{-1} f_M + \sum_{i=1}^M \gamma_{2i} \mu \delta^{2i-1} f_M \right\}, \quad (5.3-1)$$

which, upon substituting from (2.1-5i), becomes

$$y_M = h \left\{ \gamma_0 \mu \delta^{-1} f_M + \frac{1}{2} \sum_{i=1}^M \gamma_{2i} \left(\nabla^{2i-1} f_{M+1} + \nabla^{2i-1} f_{M+i-1} \right) \right\}. \quad (5.3-2)$$

Making use of the identity

$$\gamma_0 \mu \delta^{-1} f_M = \gamma_0 \delta^{-1} f_{M-\frac{1}{2}} + \frac{1}{2} \gamma_0 f_M, \quad (5.3-3)$$

and also breaking down the backward differences into terms of function values by means of the relation

$$\nabla^k f_j = \sum_{r=0}^k (-1)^r \binom{k}{r} f_{j-r}, \quad (5.3-4)$$

finally converts (5.3-2) into the matrix form

$$y_M = h \left\{ \gamma_0 \delta^{-1} f_{M-\frac{1}{2}} + \frac{1}{2} \gamma_0 f_M + Rf \right\}, \quad (5.3-5)$$

where f is the column vector

$$f = \left\{ f_{2M} + f_{2M-1}, f_{2M-1} + f_{2M-2}, \dots, f_1 + f_0 \right\}, \quad (5.3-6)$$

and R is the row vector defined by the matrix equation

$$R = \frac{1}{2} \gamma \bar{B}, \quad (5.3-7)$$

in which

$$\gamma = (\gamma_2, \gamma_4, \gamma_6, \dots, \gamma_{2M}) , \quad (5.3-8)$$

and \bar{B} is the $M \times 2M$ rectangular matrix formed by extracting the rows of odd index $i = 1, 3, 5, \dots, 2M-1$ from the matrix B of signed binomial coefficients, defined previously, and writing them in pyramidal form. For example, if differences of order $2M = 6$ are used, then $M = 3$ and \bar{B} takes the form

$$\bar{B} = \begin{bmatrix} 0 & 0 & 1 & 1 & 0 & 0 \\ 0 & 1 & -3 & 3 & -1 & 0 \\ 1 & -5 & 10 & -10 & 5 & -1 \end{bmatrix} . \quad (5.3-9)$$

In a similar manner, beginning with the general algorithm for the second order case, (3.1-6), and setting $n = M$ gives

$$y_M = h^2 \left\{ \gamma_0^* \delta^{-2} f_M + \sum_{i=1}^{M+1} \gamma_{2i}^* \delta^{2i-2} f_M \right\}, \quad (5.3-10)$$

which, upon making use of the relation

$$\delta^k f_j = \nabla^k f_{j+k/2} , \quad (5.3-11)$$

becomes

$$y_M = h^2 \left\{ \gamma_0^* \delta^{-2} f_M + \sum_{i=1}^{M+1} \gamma_{2i}^* \nabla^{2i-2} f_{M+i-1} \right\}. \quad (5.3-12)$$

Application of (5.3-4) to break the differences down then yields the matrix form

$$y_M = h^2 \left\{ \gamma_0^* \delta^{-2} f_M + R^* f \right\} , \quad (5.3-13)$$

where f is the column vector

$$f = f_{2M}, f_{2M-1}, \dots, f_0, \quad (5.3-14)$$

and R^* is a row vector defined by the matrix equation

$$R^* = \gamma^* \tilde{B}, \quad (5.3-15)$$

in which

$$\gamma^* = (\gamma_2^*, \gamma_4^*, \dots, \gamma_{2M+2}^*) , \quad (5.3-16)$$

and \tilde{B} is the $(M+1) \times (2M+1)$ rectangular matrix formed by extracting the rows of even index $i = 0, 2, 4, \dots, 2M$ from the matrix B and writing them in pyramidal form. Thus, in case differences of order $2M = 6$ are used, \tilde{B} takes the form

$$\tilde{B} = \begin{bmatrix} 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & -2 & 1 & 0 & 0 \\ 0 & 1 & -4 & 6 & -4 & 1 & 0 \\ 1 & -6 & 15 & -20 & 15 & -6 & 1 \end{bmatrix} . \quad (5.3-17)$$

In application it is convenient to expand and collect terms in (5.3-5)

to get

$$y_M = h \left\{ \gamma_0 \delta^{-1} f_{M-\frac{1}{2}} + \sum_{j=1}^{2M+1} M_j f_{2M-j+1} \right\} , \quad (5.3-18)$$

where the constants M_j are obtained by equating coefficients in the expression

$$\sum_{j=1}^{2M+1} M_j f_{2M-j+1} = \frac{1}{2} \gamma_0 f_M + Rf , \quad (5.3-19)$$

with f given by (5.3-6). Similarly, (5.3-13) can be written

$$y_M = h^2 \left\{ \gamma_0^* \delta^{-2} f_M + \sum_{j=1}^{2M+1} M_j^* f_{2M-j+1} \right\}, \quad (5.3-20)$$

where the constants M_j^* are obtained from

$$\sum_{j=1}^{2M+1} M_j^* f_{2M-j+1} = R^* f, \quad (5.3-21)$$

in which f is now defined by (5.3-14).

A tabulation of the coefficients P, C, P^*, C^*, M, M^* to high precision is included in Table IV.

6. A General Description of an Application of Cowell's Method to the Simplest Second Order Initial Value Problem

The discussion that follows concerns the modified Cowell method as applied to the initial value problem

$$\begin{aligned} \ddot{y} &= F(t, y, \dot{y}), \\ y(t_0) &= y_0, \quad \dot{y}(t_0) = \dot{y}_0, \end{aligned} \quad (6.0-1)$$

where again the conventional "dot" notation signifies differentiation with respect to the independent variable t . Extension of the technique to include systems of equations will follow easily. For convenience in referencing, the principal algorithms developed in the preceding sections are rewritten here as follows. Formulas (5.1-8) and (5.2-6) become, respectively,

$$\dot{y}_n = h \left\{ \gamma_0 \delta^{-1} F_{n-\frac{1}{2}} + \sum_{j=1}^{2M+1} P_j F_{n-j} \right\}, \quad (6.0-2a)$$

$$y_n = h^2 \left\{ \gamma_0^* \delta^{-2} F_n + \sum_{j=1}^{2M+1} P_j^* F_{n-j} \right\}, \quad (6.0-2b)$$

TABLE 4
 PREDICTOR-CORRECTOR AND MIDRANGE FORMULA COEFFICIENTS
 CORRESPONDING TO DIFFERENCES OF ORDER 6

FIRST ORDER CASE

I	PREDICTOR	CORRECTOR
	P(I)	C(I)
1	2.58995535714285714285707e+00	3.04224537037037037037041e-01
2	-6.93525132275132275132285e+00	4.60383597883597883597891e-01
3	1.11192873677248677248676e+01	-5.46536044973544973544987e-01
4	-1.09084656084656084656085e+01	4.71428571428571428571430e-01
5	6.47118882275132275132274e+00	-2.60606812169312169312164e-01
6	-2.14093915343915343915339e+00	8.24735449735449735449724e-02
7	3.04224537037037037037041e-01	-1.13673941798941798941794e-02

SECOND ORDER CASE

	PREDICTOR	CORRECTOR
I	P*(I)	C*(I)
1	5.25879354056437389770717e-01	6.54957561728395061728395e-02
2	-1.48604662698412698412696e+00	6.74090608465608465608419e-02
3	2.29672205687830687830690e+00	-1.10635747354497354497339e-01
4	-2.35234237213403880070545e+00	1.04370590828924162257476e-01
5	1.39480406746031746031744e+00	-5.99909060846560846560744e-02
6	-4.61178902116402116402116e-01	1.93931878306878306878270e-02
7	6.54957561728395061728395e-02	-2.70860890652557319223937e-03

MIDRANGE

FIRST ORDER CASE

SECOND ORDER CASE

	M(T)	M*(T)
1	-1.57903439153439153439157e-03	-7.96406525573192239858255e-05
2	1.39550264550264550264547e-02	9.90410052910052910052693e-04
3	-6.48396164021164021164030e-02	-7.41154100529100529100502e-03
4	5.00000000000000000000000e-01	9.63348765432098765432082e-02
5	6.48396164021164021164030e-02	-7.41154100529100529100502e-03
6	-1.39550264550264550264547e-02	9.90410052910052910052693e-04
7	1.57903439153439153439157e-03	-7.96406525573192239858255e-05

TABLE 4
 PREDICTOR-CORRECTOR AND MIDRANGE FORMULA COEFFICIENTS
 CORRESPONDING TO DIFFERENCES OF ORDER 10

FIRST ORDER CASE	
PREDICTOR	CORRECTOR
P(T)	C(T)
1 3.72625394048788146010380e+00	2.74265540031599059376847e-01
2 -1.65594926655777350221791e+01	7.09333000140291506958440e-01
3 4.77756026503878066378079e+01	-1.47488706383978675645326e+00
4 -9.37072615289802789802789e+01	2.52178854517396184062823e+00
5 1.29779502646755250921922e+02	-3.23963331855258938592236e+00
6 -1.28822597402597402597404e+02	3.06882315215648548981827e+00
7 9.15353025480499438832767e+01	-2.11191790799863716530341e+00
8 -4.55893618476430976430983e+01	1.02767433762225428892075e+00
9 1.51506311158459595959600e+01	-3.35547742429252845919443e-01
10 -3.02284499675992731548284e+00	6.60264141080113302335345e-02
11 2.74265540031599059376847e-01	-5.92405641233766233766011e-03

SECOND ORDER CASE

	PREDICTOR	CORRECTOR
T	P*(I)	C*(I)
1	7.65936625977744942692044e-01	5.76036258374531357335649e-02
2	-3.52581218605410487024253e+00	1.33296741765760449622824e-01
3	1.01575287982072766298961e+01	-3.57612764994182404896457e-01
4	-1.98709683747047338317191e+01	6.52930535027509233857916e-01
5	2.74408771866475859531434e+01	-8.61771848345199039642657e-01
6	-2.71876211590300131966813e+01	8.28002049744237244236357e-01
7	1.92904817892209385264955e+01	-5.74746022126664487774919e-01
8	-9.59681703992839905538407e+00	2.81285262861403734419258e-01
9	3.18640088965749308011243e+00	-9.22187767486316593458240e-02
10	-6.35276822497907980712278e-01	1.82014685975706147663571e-02
11	5.76036258374531357335649e-02	-1.63693828592348764306209e-03

MIDRANGE

	FIRST ORDER CASE	SECOND ORDER CASE
T	M(I)	M*(I)
1	-7.72283432873710651488411e-05	-2.60136512823351447690095e-06
2	9.61879876810432365987927e-04	3.99113084091589382594838e-05
3	-5.72851844336219336219338e-03	-3.07883340342417723370163e-04
4	2.24787307599807599807603e-02	1.69170826784914086501405e-03
5	-7.28999506473464806798147e-02	-8.73609648132217576662075e-03
6	5.0000000000000000000000e-01	9.79632565544023877357199e-02
7	7.28999506473464806798147e-02	-8.73609648132217576662075e-03
8	-2.24787307599807599807603e-02	1.69170826784914086501405e-03
9	5.72851844336219336219338e-03	-3.07883340342417723370163e-04
10	-9.61879876810432365987927e-04	3.99113084091589382594838e-05
11	7.72283432873710651488411e-05	-2.60136512823351447690096e-06

TABLE 4

PREDICTOR-CORRECTOR AND MIDRANGE FORMULA COEFFICIENTS

CORRESPONDING TO DIFFERENCES OF ORDER 14

FIRST ORDER CASE

	PREDICTOR	CORRECTOR
T	P(T)	C(T)
1	4.77678002833012693365979@+00	2.56309496574389152514176@-01
2	-2.96611322621874112725087@+01	9.31437579714289645947268@-01
3	1.23634181301356812631200@+02	-2.74863512187655025852106@+00
4	-3.63989983932857306975479@+02	7.01336036000974823725819@+00
5	7.91976268825727851869435@+02	-1.41275211088161137936502@+01
6	-1.31040734647652510995771@+03	2.22788506128372268693955@+01
7	1.67617874961607409704927@+03	-2.75783161217074016242986@+01
8	-1.66978339718756649973589@+03	2.68271391598799006206140@+01
9	1.29488724830408138924389@+03	-2.04317847313723033072140@+01
10	-7.75105863583125866800939@+02	1.20582379492636809104905@+01
11	3.51645587210195203454016@+02	-5.40844537023524180090600@+00
12	-1.17028540678203459288125@+02	1.78312438615401027217365@+00
13	2.69702886862948328687710@+01	-4.07719736856394894175447@-01

14 -3.84846934816904917213567e+00 5.77915459e3971854783072e-02

15 2.56309496574389152514176e-01 -3.82689955321188442329427e-03

SECOND ORDER CASE

	PREDICTOR	CORRECTOR
T	P*(T)	C*(T)
1	9.83897827394538410759211e-01	5.24602476802487648116648e-02
2	-6.23171371127658322440847e+00	1.96994112190806938584232e-01
3	2.58139636189318823096497e+01	-7.23387704850462919183616e-01
4	-7.56056145908750055660728e+01	1.94455092441869432034169e+00
5	1.63906960992115147923573e+02	-3.99737650733544159815242e+00
6	-2.70495312586102436898886e+02	6.36883720832810719414028e+00
7	3.45328097902946345073966e+02	-7.93177294645736901650812e+00
8	-3.43497863889592187291603e+02	7.74640408054554351090432e+00
9	2.66062265327160168924018e+02	-5.91617006719138572853933e+00
10	-1.59109869558210445162074e+02	3.49872568751510104163487e+00
11	7.21270761756231265704207e+01	-1.57174577442340443264871e+00
12	-2.39881669978872691215594e+01	5.18838092083562602496709e-01
13	5.52517263669427171004256e+00	-1.18754303374101132251813e-01
14	-7.88020061268449089289597e-01	1.68466302681514048177876e-02
15	5.24602476802487648116648e-02	-1.11634606471761711461156e-03

MIDRANGE

FIRST ORDER CASE

SECOND ORDER CASE

I	M(I)	M*(I)
1	-4.09735540968662110537414e-06	-1.03590601155729637677948e-07
2	6.68384049873798551047228e-05	1.96066864118995272382534e-06
3	-5.20257845628405455345478e-04	-1.81529125335217650616037e-05
4	2.59161596515542723655599e-03	1.11304702080487220932302e-04
5	-9.42999932194319801793348e-03	-5.23865581601445405879279e-04
6	2.77379911660596735552643e-02	2.15174476274273180883073e-03
7	-7.69901746074925741757755e-02	-9.45141603480054420326420e-03
8	5.000000000000000000000000e-01	9.87903893054778495760429e-02
9	7.69901746074925741757755e-02	-9.45141603480054420326420e-03
10	-2.77379911660596735552643e-02	2.15174476274273180883073e-03
11	9.42999932194319801793348e-03	-5.23865581601445405879279e-04
12	-2.59161596515542723655599e-03	1.11304702080487220932302e-04
13	5.20257845628405455345478e-04	-1.81529125335217650616037e-05
14	-6.68384049873798551047228e-05	1.96066864118995272382534e-06
15	4.09735540968662110537414e-06	-1.03590601155729637677948e-07

and serve as predictors corresponding to a first integration and complete integration of (6.0-1). Similarly, formulas (5.1-14) and (5.2-11) take the respective forms

$$\dot{y}_n = h \left\{ \gamma_0 \delta^{-1} F_{n-\frac{1}{2}} + \sum_{j=1}^{2M+1} C_j F_{n-j+1} \right\}, \quad (6.0-3a)$$

$$y_n = h^2 \left\{ \gamma_0^* \delta^{-2} F_n + \sum_{j=1}^{2M+1} C_j^* F_{n-j+1} \right\}, \quad (6.0-3b)$$

and serve as correctors. The mid-range formulas (5.3-18) and (5.3-20) become, respectively,

$$\dot{y}_M = h \left\{ \gamma_0 \delta^{-1} F_{M-\frac{1}{2}} + \sum_{j=1}^{2M+1} M_j F_{2M+1-j} \right\}, \quad (6.0-4a)$$

$$y_M = h^2 \left\{ \gamma_0^* \delta^{-2} F_M + \sum_{j=1}^{2M+1} M_j^* F_{2M+1-j} \right\}. \quad (6.0-4b)$$

Two additional relations necessary for constructing a starting table of differences can be deduced directly from Figure 6. They are

$$\delta^{-1} F_{M+l+\frac{1}{2}} = \delta^{-1} F_{M+l-\frac{1}{2}} + F_{M+l} \quad l = -M, -M+1, -M+2, \dots, M \quad (6.0-5a)$$

and

$$\delta^{-2} F_{M+l} = \delta^{-2} F_{M+l-1} + \delta^{-1} F_{M+l-\frac{1}{2}} \quad l = -M, -M+1, -M+2, \dots, M+1 \quad (6.0-5b)$$

With the above collection of formulas at hand, the essential steps involved in applying Cowell's method to (6.0-1) can be sequenced as shown in the simple flow diagram of Figure 6 and described below:

1. Set $Q = 2M$, the prescribed even order of differences which determines the dimensions of the starting table of central differences.

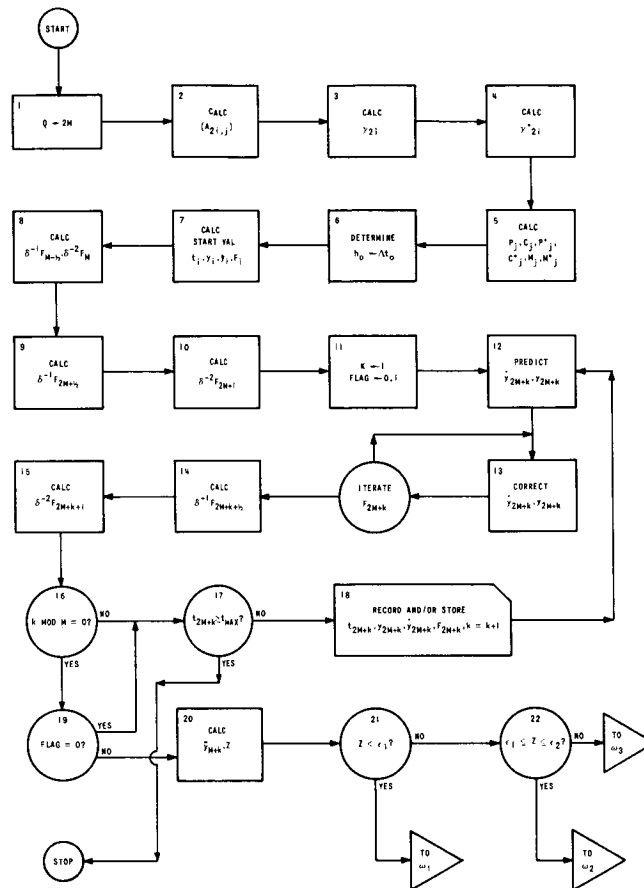


Figure 6. The Flow Diagram for the Cowell Method.

2. Calculate the coefficients

$$A_{2i,j} \quad i = 0,1,2,\dots,M+1 \quad j = 0,1,2,\dots,2i-1$$

using relations (2.2-4).

3. Calculate the coefficients

$$\delta_{2i} \quad i = 0,1,2,\dots,M+2$$

using relations (2.2-7).

4. Calculate the coefficients

$$\delta_{2i}^* \quad i = 0,1,2,\dots,M+1$$

using relations (3.2-1).

5. Calculate the coefficients

$$P_j, C_j, P_j^*, C_j^*, M_j, M_j^* \quad j = 1,2,3,\dots,2M+1$$

using relations (5.1-3), (5.1-11), (5.2-3), (5.2-9), (5.3-19), and (5.3-21) with f replaced by F .

6. In accordance with some predetermined accuracy criterion, select an initial step size $h_0 = \Delta t_0$.

7. Using some appropriate starting procedure tabulate (compute and store) the starting values

$$t_i, y_i, \dot{y}_i, F_i \quad i = 0,1,2,\dots,2M,$$

where $t_i = t_0 + ih$, $h = h_0$, and F_i is calculated from (6.0-1).

8. Calculate the quantities

$$\delta_{M-\frac{1}{2}}^{-1} F, \delta_M^{-2} F$$

from formulas (6.0-4).

9. Compute the quantity

$$\delta^{-1}F_{2M+\frac{1}{2}} \equiv \delta^{-1}F_{2M+1-\frac{1}{2}}$$

by successively applying (6.0-5a) with $\ell = 0, 1, 2, \dots, M$.

10. Compute the quantity

$$\delta^{-2}F_{2M+1}$$

by successively applying (6.0-5b) with $\ell = 1, 2, 3, \dots, M+1$.

11. Set $k = 1$ and Flag = 0 or 1, depending on a predetermined mode of integration. (See Step 19).

12. Predict

$$\dot{y}_{2M+k}, y_{2M+k}$$

by using formulas (6.0-2) with $n = 2M+k$. Calculate F_{2M+k} from (6.0-1).

13. Correct

$$\dot{y}_{2M+k}, y_{2M+k}$$

by using formulas (6.0-3) with $n = 2M+k$. Recalculate F_{2M+k} from (6.0-1).

Re-enter step 13 until F_{2M+k} is stable.

14. Calculate

$$\delta^{-1}F_{2M+k+\frac{1}{2}}$$

by using (6.0-5a) with $\ell = M+k$.

15. Calculate

$$\delta^{-2} F_{2M+k+1}$$

from (6.0-5b) with $\ell = M+k+1$.

16. Branch Decision:

Is $k \text{ Mod } M = 0$?

a. No. Continue.

b. Yes. Go to step 19.

17. Termination Decision:

Is $t_{2M+k} \geq t_{\max}$?

a. No. Continue.

b. Yes. Stop.

18. Record

$$t_{2M+k}, y_{2M+k}, \dot{y}_{2M+k}, F_{2M+k}$$

and set $k = k+1$ and re-enter step 12.

19. Branch Decision:

Is $\text{Flag} = 0$?

a. No. Continue.

b. Yes. Re-enter step 17.

20. Compute \bar{y}_{M+k} by using (6.0-4b) with y_M replaced by \bar{y}_{M+k} , F_M replaced by F_{M+k} , and F_{2M-j+1} replaced by F_{2M+k-j} . Compute

$$Z = |y_{M+k} - \bar{y}_{M+k}|$$

21. Is $Z \leq \epsilon$?

a. No. Continue.

b. Yes. Go to ω_1 .

22. Is $\epsilon_1 < Z \leq \epsilon_2$?

a. No. Go to ω_3 .

b. Yes. Go to ω_2 .

In the sections immediately following certain stages included in the flow diagram of Figure 6 are discussed in greater detail.

6.1. The Starting Procedure and Initial Step Size Determination

For the purpose of this report, the starting procedure selected was the classical Runge-Kutta 4th order one-step algorithm. As a preliminary to its use, however, the initial value problem (6.0-1) must be converted to a first order system. The substitutions

$$u_1 = y \tag{6.1-1}$$

$$u_2 = \dot{y}$$

when applied to (6.0-1), yield the system

$$\dot{u}_1 = u_2 = f_1(t, u_1, u_2) \tag{6.1-2}$$

$$\dot{u}_2 = F(t, u_1, u_2) = f_2(t, u_1, u_2)$$

with initial conditions

$$u_1(t_0) = y_0, u_2(t_0) = \dot{y}_0 \tag{6.1-3}$$

The classical Runge-Kutta equations then take the form

$$\begin{aligned}
k_{i1} &= f_i(t_0, y_0, \dot{y}_0) \\
k_{i2} &= f_i(t_0 + \frac{h}{2}, y_0 + \frac{h}{2} k_{i1}, \dot{y}_0 + \frac{h}{2} k_{i2}) \\
k_{i3} &= f_i(t_0 + \frac{h}{2}, y_0 + \frac{h}{2} k_{i2}, \dot{y}_0 + \frac{h}{2} k_{i3}) \\
k_{i4} &= f_i(t_0 + h, y_0 + hk_{i3}, \dot{y}_0 + hk_{i4}) \\
\Phi_i &= \frac{1}{6} \left\{ k_{i1} + 2(k_{i2} + k_{i3}) + k_{i4} \right\} \quad i = 1, 2 \\
u_i(t_0+h) &= u_i(t_0) + h\Phi_i
\end{aligned}
\tag{6.1-4}$$

Successive applications of (6.1-4) yield the required starting tabulation

$$\left\{ t_i, y_i, \dot{y}_i, F_i \right\} \quad i = 0, 1, 2, \dots, 2M$$

once the initial increment

$$h = h_0 = \Delta t_0$$

is prescribed.

The technique applied here for determining h_0 , step 6, is detailed flow-wise as follows (see Figure 7).

6a. Select an arbitrary initial value for h , say

$$h = (t_{\max} - t_0)/2^p, \tag{6.1-5}$$

with $p = 3$.

6b. Apply (6.1-4) once to get the vector

$$U(t_0+h) = (u_1(t_0+h), u_2(t_0+h))$$

in one step and calculate

$$z_1 = \sqrt{u_1^2 + u_2^2} .$$

6c. Replace h by $h/2$ and apply (6.1-4) twice to get $U(t_0+2h)$ in two steps. Calculate

$$z_2 = \sqrt{u_1^2 + u_2^2} .$$

6d. Calculate

$$z = |z_2 - z_1| .$$

6e. Test:

Is $z > \epsilon_0$?

a. Yes. Continue.

b. No. Go to step 6.7.

6f. Set $p = p + 1$. Calculate

$$h = (t_{\max} - t_0)/2^p$$

and re-enter step 6b.

6g. Set $h_0 = 2h$.

The above procedure has been found to work well as an initializing routine in conjunction with Cowell's method. It also finds convenient application as a restart procedure in modes of integration calling for intermediate

step size control. This option is provided for in Figure 6 by setting Flag = 1 in step 11.

6.2. Intermediate Step Size Control

The option of step size control is exercised by setting a variable Flag in step 11 of Figure 6. If Flag = 0, the integration proceeds until termination using the constant step size $h = h_0$. If Flag = 1, the integration proceeds for M steps. After completion of the M-th step, the current mid-range value of the dependent variable is tested against a step-change criterion which comprises steps 20, 21, and 22 of Figure 6. If the agreement between the current mid-range value y_{M+k} yielded by Cowell's method and a comparison value \bar{y}_{M+k} computed from mid-range formula (6.0-4b) is sufficiently good, i.e., if their relative difference is less in absolute value than a prescribed minimum tolerance ϵ_1 , this is taken as an indication that the step size h should be increased. In this case, the technique used in the present application calls for a doubling of the step size which is achieved at branch point ω_1 as indicated in step 21 (see Figure 6). If the above-mentioned agreement is not as good as ϵ_1 but is still at least as good as a prescribed maximum tolerance ϵ_2 , this is taken as an indication that the step size can remain unchanged. However, in a computer implemented application some re-orientation in the arrays containing the tabulated variables may be necessary. This is provided for at branch point ω_2 as indicated in step 22 (see Figure 6). If both of the tolerances ϵ_1 and ϵ_2 are exceeded, a decrease in step size is indicated. In the present application this calls for a restart at the mid-range point which includes a new step size determination. That is, the last M points yielded by Cowell's method are rejected and steps 6 and 7 are repeated with $t_0 = t_{M+k}$, $y_0 = y_{M+k}$, and $\dot{y}_0 = \dot{y}_{M+k}$. This is provided for at branch point ω_3 as indicated in step 22 (see Figure 6).

Table IV contains a listing of high precision values of the coefficients P , C , P^* , C^* , M , and M^* corresponding to differences of orders $Q = 2M = 6, 10,$ and 14 .

7. Predictor-Corrector Formulas (Expanded Form)

7.1. First Order Case - Predictor

To demonstrate the expansion process in terms of the differences appearing in Figure 5 for a simple case set $n = 3$ and $2M = 4$ in (2.1-13) to get

$$\begin{aligned}
 y_3 &= h \sum_{i=0}^2 \gamma_{2i} \mu \delta^{2i-1} f_3, \\
 &= h \left\{ \gamma_0 \mu \delta^{-1} + \gamma_2 \mu \delta + \gamma_4 \mu \delta^3 \right\} f_3, \\
 &= h \left\{ \frac{1}{2} (\delta^{-1} f_{5/2} + \delta^{-1} f_{7/2}) \gamma_0 \right. \\
 &\quad + \frac{1}{2} (\delta f_{5/2} + \delta f_{7/2}) \gamma_2 \\
 &\quad \left. + \frac{1}{2} (\delta^3 f_{5/2} + \delta^3 f_{7/2}) \gamma_4 \right\}. \tag{7.1-1}
 \end{aligned}$$

The objective now is to express each of the central differences in (7.1-1) entirely in terms of the function values

$$\left\{ f_{2-i} \right\}, \quad i = 0, 1, 2, 3, 4.$$

This is conveniently done in two stages. The first stage consists in writing each estimated difference appearing in Figure 5 in terms of the known differences on the diagonal joining f_2 to $\delta^4 f_0$ (diagonal 1 in the figure). Use is then made of the fact that on this diagonal the entries are simply the backward differences of f_2 . That is,

$$\delta^k f_r = \nabla^k f_2, \quad (7.1-2)$$

independent of r . This allows the estimated differences to be restated in terms of backward differences, and hence the algorithm (7.1-1) can be so expressed. The second stage consists in making use of the relation

$$\nabla^k f_i = \sum_{j=0}^k (-1)^j \binom{k}{j} f_{i-j} \quad (7.1-3)$$

to break the backward differences down into terms of function values.

Collecting terms then yields the required expanded formula (5.1-8).

Making use of the manner in which the table of differences was constructed, the first stage begins with writing

$$\begin{aligned} \delta^4 f_1 &= \delta^4 f_0, \\ \delta^3 f_{3/2} &= \delta^3 f_{1/2} + \delta^4 f_1, \\ \delta^2 f_2 &= \delta^2 f_1 + \delta^3 f_{3/2}, \\ \delta f_{5/2} &= \delta f_{3/2} + \delta^2 f_2, \\ f_3 &= f_2 + \delta f_{5/2}, \\ \delta^{-1} f_{7/2} &= \delta^{-1} f_{5/2} + f_3. \end{aligned} \quad (7.1-4)$$

Adding these relations m at a time for $m = 1, 2, \dots, 6$ and using (7.1-2) then gives the set of equivalents

$$\begin{aligned}
\delta^4 f_1 &= \nabla^4 f_2 , \\
\delta^3 f_{3/2} &= \nabla^3 f_2 + \nabla^4 f_2 , \\
\delta^2 f_2 &= \nabla^2 f_2 + \nabla^3 f_2 + \nabla^4 f_2 , \\
\delta f_{5/2} &= \nabla f_2 + \nabla^2 f_2 + \nabla^3 f_2 + \nabla^4 f_2 , \\
f_3 &= f_2 + \nabla f_2 + \nabla^2 f_2 + \nabla^3 f_2 + \nabla^4 f_2 , \\
\delta^{-1} f_{7/2} &= \delta^{-1} f_{5/2} + f_2 + \nabla f_2 + \nabla^2 f_2 + \nabla^3 f_2 + \nabla^4 f_2 ,
\end{aligned}
\tag{7.1-5}$$

which serves to express each entry on diagonal 2 of Figure 5 in terms of the backward differences on diagonal 1. Diagonal 3 is treated in the same manner relative to diagonal 2, the final reduction being achieved through relations (7.1-5). Thus,

$$\begin{aligned}
\delta^4 f_2 &= \delta^4 f_1 , \\
\delta^3 f_{5/2} &= \delta^3 f_{3/2} + \delta^4 f_2 , \\
\delta^2 f_3 &= \delta^2 f_2 + \delta^3 f_{5/2} , \\
\delta f_{7/2} &= \delta f_{5/2} + \delta^2 f_3 ,
\end{aligned}
\tag{7.1-6}$$

from which, upon adding m at a time for $m = 1, 2, 3, 4$,

$$\begin{aligned}
\delta^4 f_2 &= \delta^4 f_1 , \\
\delta^3 f_{5/2} &= \delta^3 f_{3/2} + \delta^4 f_1 , \\
\delta^2 f_3 &= \delta^2 f_2 + \delta^3 f_{3/2} + \delta^4 f_1 , \\
\delta f_{7/2} &= \delta f_{5/2} + \delta^2 f_2 + \delta^3 f_{3/2} + \delta^4 f_1 .
\end{aligned}
\tag{7.1-7}$$

Using relations (7.1-5) in these equations then gives the result

$$\begin{aligned}
\delta^4 f_2 &= \nabla^4 f_2 , \\
\delta^3 f_{5/2} &= \nabla^3 f_2 + 2\nabla^4 f_2 , \\
\delta^2 f_3 &= \nabla^2 f_2 + 2\nabla^3 f_2 + 3\nabla^4 f_2 , \\
\delta f_{7/2} &= \nabla f_2 + 2\nabla^2 f_2 + 3\nabla^3 f_2 + 4\nabla^4 f_2 .
\end{aligned}
\tag{7.1-8}$$

Finally, for diagonal 4 relative to diagonal 3 one can write

$$\begin{aligned}
\delta^4 f_3 &= \delta^4 f_2 , \\
\delta^3 f_{7/2} &= \delta^3 f_{5/2} + \delta^4 f_3 ,
\end{aligned}
\tag{7.1-9}$$

from which

$$\delta^4 f_3 = \nabla^4 f_2 ,$$

$$\delta^3 f_{7/2} = \delta^3 f_{5/2} + \delta^4 f_2 , \quad (7.1-10)$$

$$= \nabla^3 f_2 + 3\nabla^4 f_2 .$$

Substituting from (7.1-5,8,10) into (7.1-1) now leads to the relations

$$\begin{aligned} \mu \delta^{-1} f_3 &= \frac{1}{2} (\delta^{-1} f_{5/2} + \delta^{-1} f_{7/2}) , \\ &= \delta^{-1} f_{5/2} + \frac{1}{2} (f_2 + \nabla f_2 + \nabla^2 f_2 + \nabla^3 f_2 + \nabla^4 f_2) , \end{aligned} \quad (7.1-11)$$

$$\begin{aligned} \mu \delta f_3 &= \frac{1}{2} (\delta f_{5/2} + \delta f_{7/2}) , \\ &= \frac{1}{2} (2\nabla f_2 + 3\nabla^2 f_2 + 4\nabla^3 f_2 + 5\nabla^4 f_2) , \end{aligned} \quad (7.1-12)$$

$$\begin{aligned} \mu \delta^3 f_3 &= \frac{1}{2} (\delta^3 f_{5/2} + \delta^3 f_{7/2}) , \\ &= \frac{1}{2} (2\nabla^3 f_2 + 5\nabla^4 f_2) , \end{aligned} \quad (7.1-13)$$

so that (7.1-1) takes the form

$$\begin{aligned} y_3 &= \left\{ h \right. \\ &\quad \gamma_0 \delta^{-1} f_{5/2} \\ &\quad + \frac{1}{2} \left[(f_2 + \nabla f_2 + \nabla^2 f_2 + \nabla^3 f_2 + \nabla^4 f_2) \gamma_0 \right. \\ &\quad + (2\Delta f_2 + 3\Delta^2 f_2 + 4\Delta^3 f_2 + 5\Delta^4 f_2) \gamma_2 \\ &\quad \left. \left. + (2\nabla^3 f_2 + 5\nabla^4 f_2) \gamma_4 \right] \right\} , \end{aligned}$$

$$\begin{aligned}
&= h \left\{ \gamma_0 \delta^{-1} f_{5/2} + \frac{1}{2} \left[\gamma_0 f_2 + (\gamma_0 + 2\gamma_2) \nabla f_2 \right. \right. \\
&\quad + (\gamma_0 + 3\gamma_2) \nabla^2 f_2 + (\gamma_0 + 4\gamma_2 + 2\gamma_4) \nabla^3 f_2 \\
&\quad \left. \left. + (\gamma_0 + 5\gamma_2 + 5\gamma_4) \nabla^4 f_2 \right] \right\}. \tag{7.1-14}
\end{aligned}$$

This completes the first stage of the reduction. The second stage is achieved by substituting from (7.1-3) into (7.1-14) to get

$$\begin{aligned}
y_3 = h \left\{ \gamma_0 \delta^{-1} f_{5/2} \right. \\
&\quad + \frac{1}{2} \left[\gamma_0 f_2 + (\gamma_0 + 2\gamma_2)(f_2 - f_1) \right. \\
&\quad + (\gamma_0 + 3\gamma_2)(f_2 - 2f_1 + f_0) \\
&\quad + (\gamma_0 + 4\gamma_2 + 2\gamma_4)(f_2 - 3f_1 + 3f_0 - f_{-1}) \\
&\quad \left. \left. + (\gamma_0 + 5\gamma_2 + 5\gamma_4)(f_2 - 4f_1 + 6f_0 - 4f_{-1} + f_{-2}) \right] \right\},
\end{aligned}$$

which, after multiplying out and collecting terms, can be written in the convenient matrix form

$$y_3 = h \left\{ \gamma_0 \delta^{-1} f_{5/2} + P f \right\}, \tag{7.1-15}$$

where P is the row vector defined by

$$P = \frac{1}{2} \gamma DB, \tag{7.1-16}$$

in which γ is the row vector

$$\gamma = (\gamma_0, \gamma_2, \gamma_4), \tag{7.1-17}$$

D is the 3x5 rectangular matrix

$$D = \begin{bmatrix} 1 & 1 & 1 & 1 & 1 \\ 0 & 2 & 3 & 4 & 5 \\ 0 & 0 & 0 & 2 & 5 \end{bmatrix}, \quad (7.1-18)$$

B is the 5x5 triangular matrix of signed binomial coefficients

$$B = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 1 & -1 & 0 & 0 & 0 \\ 1 & -2 & 1 & 0 & 0 \\ 1 & -3 & 3 & -1 & 0 \\ 1 & -4 & 6 & -4 & 1 \end{bmatrix}, \quad (7.1-19)$$

and f is the column vector of function values

$$f = \left\{ f_2, f_1, f_0, f_{-1}, f_{-2} \right\}. \quad (7.1-20)$$

In expanded form (7.1-15) becomes

$$y_3 = h \left\{ \gamma_0 \delta^{-1} f_{5/2} + \sum_{j=1}^5 P_j f_{3-j} \right\}, \quad (7.1-21)$$

wherein the coefficients P_j are rational numbers given by (7.1-16).

7.2. First Order Case - Corrector

Here the objective is to express each of the central differences in (7.1-1) entirely in terms of the function values

$$\left\{ f_{3-i} \right\}, \quad i = 0, 1, 2, 3, 4.$$

The first stage of the process consists in writing each estimated difference appearing below diagonal 2 of Figure 5 in terms of the differences on

diagonal 2. Use is then made of the fact that on diagonal 2 the entries are equivalent to backward differences of f_3 . That is,

$$\delta^k f_r = \nabla^k f_3 , \quad (7.2-1)$$

independent of r . Proceeding directly to equations (7.1-7) and using (7.2-1) gives the desired result for diagonal 3 relative to diagonal 2. The results obtained are as follows:

$$\begin{aligned} \delta^4 f_2 &= \nabla^4 f_3 , \\ \delta^3 f_{5/2} &= \nabla^3 f_3 + \nabla^4 f_3 , \\ \delta^2 f_3 &= \nabla^2 f_3 + \nabla^3 f_3 + \nabla^4 f_3 , \\ \delta f_{7/2} &= \nabla f_3 + \nabla^2 f_3 + \nabla^3 f_3 + \nabla^4 f_3 . \end{aligned} \quad (7.2-2)$$

Adding equations (7.1-9) gives

$$\begin{aligned} \delta^4 f_3 &= \delta^4 f_2 , \\ \delta^3 f_{7/2} &= \delta^3 f_{5/2} + \delta^4 f_2 , \end{aligned} \quad (7.2-3)$$

so that application of (7.2-1) and (7.2-2) yields

$$\begin{aligned} \delta^4 f_3 &= \nabla^4 f_3 , \\ \Delta^3 f_{7/2} &= \nabla^3 f_3 + 2\nabla^4 f_3 . \end{aligned} \quad (7.2-4)$$

Finally,

$$\delta^{-1}f_{7/2} = \delta^{-1}f_{5/2} + f_3 \quad . \quad (7.2-5)$$

Substitution from (7.2-2), (7.2-4), and (7.2-5) now gives

$$\mu\delta^{-1}f_3 = \frac{1}{2} (\delta^{-1}f_{5/2} + \delta^{-1}f_{7/2}) = \delta^{-1}f_{5/2} + \frac{1}{2} f_3 \quad , \quad (7.2-6a)$$

$$\mu\delta f_3 = \frac{1}{2} (\delta f_{5/2} + \delta f_{7/2}) = \frac{1}{2} (2\nabla f_3 + \nabla^2 f_3 + \nabla^3 f_3 + \nabla^4 f_3) \quad , \quad (7.2-6b)$$

$$\mu\delta^3 f_3 = \frac{1}{2} (\delta^3 f_{5/2} + \delta^3 f_{7/2}) = \frac{1}{2} (2\nabla^3 f_3 + 3\nabla^4 f_3) \quad , \quad (7.2-6c)$$

so that (7.1-1) becomes

$$\begin{aligned} y_3 &= h \left\{ \left(\delta^{-1}f_{5/2} + \frac{1}{2} f_3 \right) \gamma_0 \right. \\ &\quad + \frac{1}{2} (2\nabla f_3 + \nabla^2 f_3 + \nabla^3 f_3 + \nabla^4 f_3) \gamma_2 \\ &\quad \left. + \frac{1}{2} (2\nabla^3 f_3 + 3\nabla^4 f_3) \gamma_4 \right\} \quad , \\ &= h \left\{ \gamma_0 \delta^{-1}f_{5/2} + \frac{1}{2} \left[\gamma_0 f_3 + 2\gamma_2 \nabla f_3 + \gamma_2 \nabla^2 f_3 \right. \right. \\ &\quad \left. \left. + (\gamma_2 + 2\gamma_4) \nabla^3 f_3 + (\gamma_2 + 3\gamma_4) \nabla^4 f_3 \right] \right\} \quad . \quad (7.2-7) \end{aligned}$$

The second stage is now completed by applying (7.1-3) in (7.2-7) to get

$$\begin{aligned}
y_3 = h \left\{ \gamma_0 \delta^{-1} f_{5/2} + \frac{1}{2} \left[\gamma_0 f_3 + 2\gamma_2 (f_3 - f_2) \right. \right. \\
+ \gamma_2 (f_3 - 2f_2 + f_1) \\
+ (\gamma_2 + 2\gamma_4)(f_3 - 3f_2 + 3f_1 - f_0) \\
\left. \left. + (\gamma_2 + 3\gamma_4)(f_3 - 4f_2 + 6f_1 - 4f_0 + f_{-1}) \right] \right\}, \quad (7.2-8)
\end{aligned}$$

which, upon collecting terms, can be put in the matrix form

$$y_3 = h \left\{ \gamma_0 \delta^{-1} f_{5/2} + C f \right\}, \quad (7.2-9)$$

where C is the row vector defined by the matrix product

$$C = \frac{1}{2} \gamma E B, \quad (7.2-10)$$

in which γ and B are the same as defined in Section 7.1; E is the 3x5 rectangular matrix

$$E = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 2 & 1 & 1 & 1 \\ 0 & 0 & 0 & 2 & 3 \end{bmatrix}, \quad (7.2-11)$$

and f is the column vector

$$f = \left\{ f_3, f_2, f_1, f_0, f_{-1} \right\}. \quad (7.2-12)$$

In expanded form (7.2-9) becomes

$$y_3 = h \left\{ \gamma_0 \delta^{-1} f_{5/2} + \sum_{j=1}^5 C_j f_{3-j+1} \right\}, \quad (7.2-13)$$

where the coefficients C_j are given by (7.2-10).

7.3. Second Order Case - Predictor

Setting $n = 3$ and $2M = 4$ in general algorithm (3.1-6) gives

$$y_3 = \left\{ \sum_{i=0}^3 \gamma_{2i}^* \delta^{2i-2} \right\} h^2 f_3 ,$$

$$= h^2 (\gamma_0^* \delta^{-2} f_3 + \gamma_2^* f_3 + \gamma_4^* \delta^2 f_3 + \gamma_6^* \delta^4 f_3) , \quad (7.3-1)$$

which is to be re-expressed in terms of the function values

$$\left\{ f_{2-i} \right\} , \quad i = 0, 1, 2, 3, 4 .$$

This is readily done by referring to (7.1-5), (7.1-8), and (7.1-10) to get

$$f_3 = f_2 + \nabla f_2 + \nabla^2 f_2 + \nabla^3 f_2 + \nabla^4 f_2 ,$$

$$\delta^2 f_3 = \nabla^2 f_2 + 2\nabla^3 f_2 + 3\nabla^4 f_2 , \quad (7.3-2)$$

$$\delta^4 f_3 = \nabla^4 f_2 .$$

Substitution into (7.3-1) then gives after rearrangement

$$y_3 = h^2 \left\{ \gamma_0^* \delta^{-2} f_3 + \gamma_2^* f_2 + \gamma_2^* \nabla f_2 \right.$$

$$+ (\gamma_2^* + \gamma_4^*) \nabla^2 f_2 + (\gamma_2^* + 2\gamma_4^*) \nabla^3 f_2$$

$$\left. + (\gamma_2^* + 3\gamma_4^* + \gamma_6^*) \nabla^4 f_2 \right\} , \quad (7.3-3)$$

which completes the first stage. Application of (7.1-3) and collecting terms according to function values finally yields the expanded algorithm which can be written

$$y_3 = h^2 \left\{ \gamma_0^* \delta^{-2} f_3 + P^* f \right\}, \quad (7.3-4)$$

where

$$P^* = \gamma^* D^* B, \quad (7.3-5)$$

$$\gamma^* = (\gamma_2^*, \gamma_4^*, \gamma_6^*) , \quad (7.3-6)$$

$$D^* = \begin{bmatrix} 1 & 1 & 1 & 1 & 1 \\ 0 & 0 & 1 & 2 & 3 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix}, \quad (7.3-7)$$

and B and f are the same as defined by (7.1-19) and (7.1-20), respectively. In expanded form (7.3-4) becomes the predictor formula

$$y_3 = h^2 \left\{ \gamma_0^* \delta^{-2} f_3 + \sum_{j=1}^5 P_j^* f_{3-j} \right\}, \quad (7.3-8)$$

wherein the coefficients P_j^* are given by (7.3-5).

7.4. Second Order Case - Corrector

The objective here is to express (7.3-1) in terms of the function values

$$\left\{ f_{3-i} \right\}, \quad i = 0, 1, 2, 3, 4 .$$

This is easily done by referring to (7.2-2) and (7.2-4) to get

$$\delta^2 f_3 = \nabla^2 f_3 + \nabla^3 f_3 + \nabla^4 f_3 , \quad (7.4-1)$$

$$\delta^4 f_3 = \nabla^4 f_3 ,$$

so that (7.3-1) takes the form

$$y_3 = h^2 \left\{ \gamma_0^* \delta^{-2} f_3 + \gamma_2^* f_3 + \gamma_4^* \nabla^2 f_3 + \gamma_4^* \nabla^3 f_3 + (\gamma_4^* + \gamma_6^*) \nabla^4 f_3 \right\} . \quad (7.4-2)$$

Applying (7.1-3) and collecting terms then yields the matrix form

$$y_3 = h^2 \left\{ \gamma_0^* \delta^{-2} f_3 + C^* f \right\} , \quad (7.4-3)$$

where

$$C^* = \gamma^* E^* B , \quad (7.4-4)$$

$$\gamma^* = (\gamma_2^* , \gamma_4^* , \gamma_6^*) , \quad (7.4-5)$$

$$E^* = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix} , \quad (7.4-6)$$

$$f = f_3 , f_2 , f_1 , f_0 , f_{-1} , \quad (7.4-7)$$

and B is the matrix of signed binomial coefficients defined by (7.1-19).

In expanded form (7.4-3) becomes the corrector formula

$$y_3 = h^2 \left\{ \gamma_0^* \delta^{-2} f_3 + \sum_{j=1}^5 C_j^* f_{3-j+1} \right\} , \quad (7.4-8)$$

in which the coefficients C_j^* are calculated from (7.4-4).

8. The Computer Program

8.1. The Initial Value Problem

The Cowell's method computer program outlined here is specifically adapted for tabulating certain periodic orbits associated with the restricted three-body problem. These orbits are solutions of the special second order system

$$\ddot{x} = x + 2\dot{y} - \mu' \frac{(x + \mu)}{((x+\mu)^2 + y^2)^{3/2}} - \mu \frac{(x - \mu')}{((x-\mu')^2 + y^2)^{3/2}} , \quad (8.1-1)$$

$$\ddot{y} = y - 2\dot{x} - \mu' \frac{y}{((x+\mu)^2 + y^2)^{3/2}} - \mu \frac{y}{((x-\mu')^2 + y^2)^{3/2}} ,$$

where $\mu' = (1 - \mu)$, and μ is a parameter representing the relative mass of the Moon compared to that of the Earth plus Moon. Initial conditions peculiar to each orbit are given in the form

$$\begin{aligned} x(0) &= x_0, \quad \dot{x}(0) = \dot{x}_0 , \\ y(0) &= y_0, \quad \dot{y}(0) = \dot{y}_0 , \end{aligned} \quad (8.1-2)$$

and it can be assumed that in each case the period is known with fair precision (15 to 20 decimal places). A typical set of initial values is listed below:

$$x_0 = 0.994 ,$$

$$y_0 = 0 ,$$

$$\dot{x}_0 = 0 ,$$

$$\dot{y}_0 = -2.03173262955733683566 ,$$

$$\mu = 0.012277471 ,$$

$$\text{Period} = 11.124340337266085135070 .$$

8.2. Operating Instructions

The subject program was written in Extended Algol 60 as implemented by the Burroughs B-5000 data processor. There are no unusual hardware requirements and the program will run on a minimum B-5000 system with no unusual accessories. It makes use of double precision floating point arithmetic which retains 23 decimal digits in all computations. Provision is made for the application of Cowell's method to the initial value problem (8.1-1) using predictor-corrector formulas corresponding to differences of even order

$$Q = 2M, M = 3, 4, 5, \dots, 10$$

where Q is an input parameter to be specified by the user.

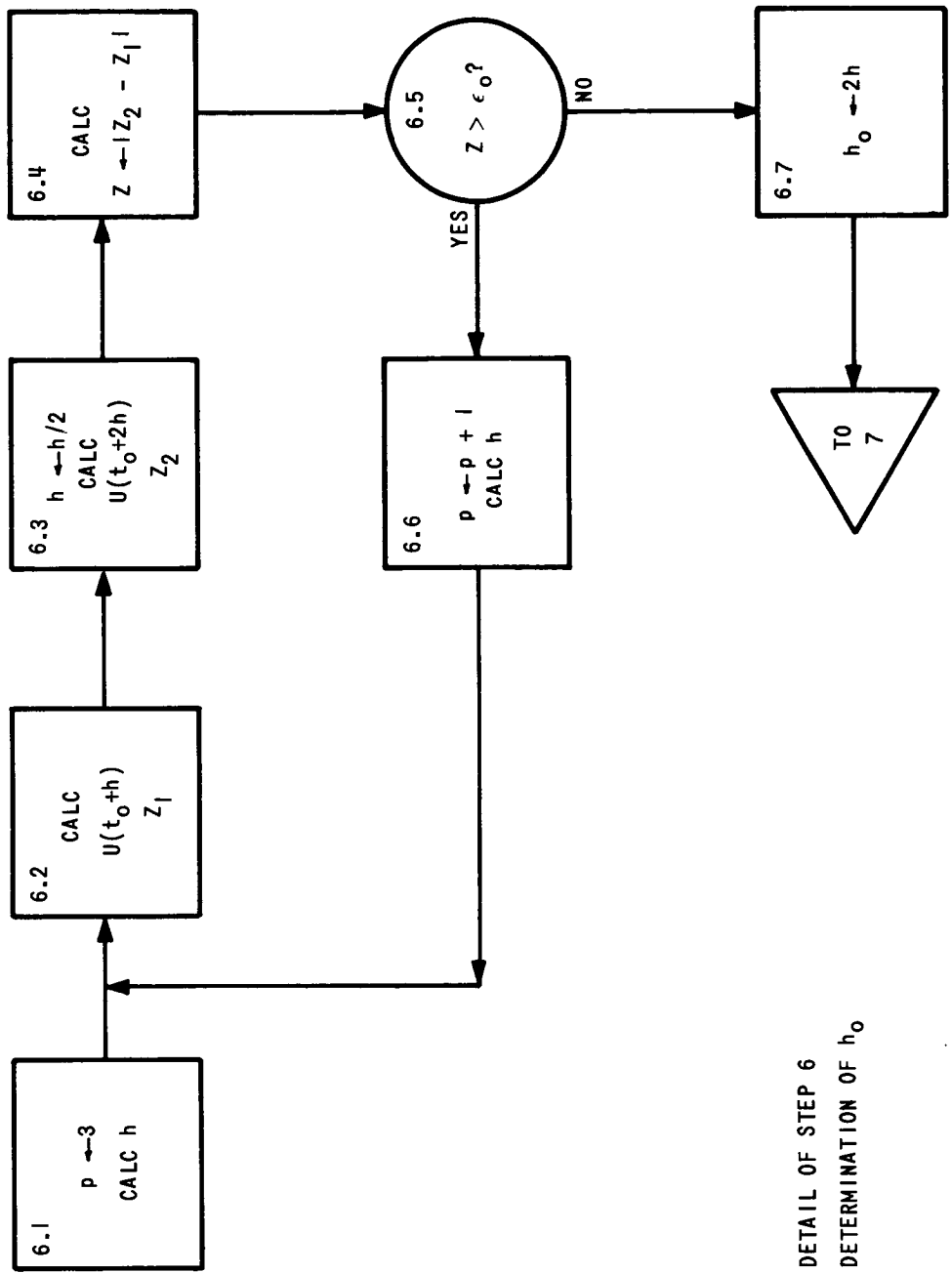
The running of a single orbit requires a total of 11 input data cards which are simple to prepare. Data entries can be in any one of a choice of formats and separate data-sets can be sequenced indefinitely. This particular feature is implemented by a special double precision free field read procedure. A typical data-set is described below.

<u>Card</u>	<u>Contains</u>
1	$x_0 = 0.994$
2	$y_0 = 0$
3	$\dot{x}_0 = 0$
4	$\dot{y}_0 = -2.03173262955733683566$
5	$\mu = 0.012277471$

<u>Card</u>	<u>Contains</u>
6	period = 11.12434033726608513507
7	Q = 10
8	$\epsilon_0 = 5.0@-16$
9	$\epsilon_1 = 5.0@-14$
10	$\epsilon_2 = 5.0@-9$
11	0, or 1,

If it is desired to identify a card with comments, this can be done by putting an asterisk (*) after the number. Entries following the * are ignored by the card read routine. The quantities ϵ_0 , ϵ_1 , and ϵ_2 on cards 8-10 are concerned with error tolerances in the initial stepsize selection routine, step 6 in Figure 6; the predictor-corrector iteration, step 13; and the stepsize change criterion, steps 20, 21, and 22. These are discussed in more detail in subsequent sections. In Card 11 a 0, indicates that more data sets are to follow. The entry 1, indicates termination of the card read procedure, i.e., no more data sets will be processed.

As concerns the frequency and format of the line printer output, the current program provides for a print out of the integration results every Q steps. The tabulation includes current double precision values of the variables t, x, and y as well as integer values of certain counters designated by STEP, P, ITER, and START. The column headed STEP gives the number of accepted integration steps which have survived error tolerances and subsequent restarts. The column headed P indicates that the current stepsize is $\text{Period}/2^P$. ITER indicates the number of times the corrector was entered in order to stabilize the current values of the dependent variables. START indicates the number of restarts that have been necessary to reach the current stage of the



DETAIL OF STEP 6
DETERMINATION OF h₀

Figure 7. The Flow Diagram for the Initial Step Size Determination.

integration, i.e., it gives the number of times the stepsize change criterion has been exercised. A sample input is included in the accompanying program listing.

To operate the program place one or more data-sets at the end of the program deck provided. When compilation has been completed, runs will take place and continue until the file of data-sets is exhausted.

8.3. Error Control

The basic error control technique used in the subject program hinges upon reducing the second order system (8.1-1) to a first order system by the change in variables

$$\begin{aligned}x &= u_1, & y &= u_2, \\ \dot{x} &= u_3, & \dot{y} &= u_4.\end{aligned}$$

The first order system takes the form

$$\begin{aligned}\dot{u}_1 &= u_3 = f_1(\vec{u}), \\ \dot{u}_2 &= u_4 = f_2(\vec{u}), \\ \dot{u}_3 &= f(u_1, u_2, u_4) = f_3(\vec{u}), \\ \dot{u}_4 &= g(u_1, u_2, u_3) = f_4(\vec{u}),\end{aligned}$$

where

$$\vec{u} = (u_1, u_2, u_3, u_4) = (x, y, \dot{x}, \dot{y}).$$

This must be done in order to make use of the Runge-Kutta starting procedure. Control is then applied to the length of the vector \vec{u} given by

$$u = \sqrt{u_1^2 + u_2^2 + u_3^2 + u_4^2}$$

the process has already been described and flow diagrammed in Figure 7 for the initial stepsize determination routine. For the stepsize change criterion, the process runs as follows (see Figure 6).

20.1. Assume that the integration has been successfully carried on for $Q = 2M$ steps, the successive vectors u and the accelerations f_3, f_4 being stored sequentially. Continue the process for $M = Q/2$ additional steps.

20.2. Drop back M steps and compute a vector \vec{u}_{2M} using the mid-range formulas.

20.3. Calculate the relative difference

$$Z = \left| \frac{u_{2M} - \bar{u}_{2M}}{u_{2M}} \right|$$

20.4. If $Z \leq \epsilon_1$, or $\epsilon_1 < Z \leq \epsilon_2$ then continue the integration M more steps and retest in step 21. If $\epsilon_2 < Z$ go to step ω_3 .

21. Retest. If $Z \leq \epsilon_1$, go to step ω_1 , otherwise go to step 22.

22. If $\epsilon_1 < Z \leq \epsilon_2$, go to step ω_2 , otherwise go to step ω_3 .

Step ω_1

Build a new table of differences using the stored values

$$u_{2i}, (f_3)_{2i}, (f_4)_{2i} \quad i = 0, 2, 4, \dots, Q = 2M$$

and continue the integration with doubled stepsize.

Step ω_2

Build a new table using the values

$$u_{2M+i}, (f_3)_{2M+i}, (f_4)_{2M+i} \quad i = 0, 1, 2, \dots, Q = 2M$$

and continue the integration with stepsize unchanged.

Step ω_3

Drop back M steps and do a complete restart which includes a new initial stepsize determination and table construction.

In the predictor-corrector iteration control is maintained on the acceleration vector

$$\vec{a} = (\ddot{u}_3, \ddot{u}_4) = (\ddot{x}, \ddot{y}) .$$

This runs as follows (see Figure 6):

12.1 Predict \vec{u}

12.2 Calculate \vec{a} and $Z_1 = \sqrt{\ddot{p}^2 + \ddot{p}^2}$

13.1 Correct \vec{u}

13.2 Calculate \vec{a} and $Z_2 = \sqrt{\ddot{e}^2 + \ddot{e}^2}$

13.3 Test. If $|(Z_2 - Z_1)/Z_2| \leq \epsilon_0$, then go to step 14, otherwise set $Z_1 = Z_2$ and re-enter step 13.1.

9. Program Listing for Cowell's Method

The following 42 pages lists the program for Cowell's Method.


```

00039000
00040000
00041000
00042000
00043000
00044000
00045000
00046000
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00049000
00050000
00051000
00052000
00053000
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00067000
00068000
00069000
00070000
00071000
00072000
00073000
00074000
00075000
00076000
00077000
00078000

END#;
DEFINE DROOT =
BEGIN
  INTEGER T ;
  REAL X, Y ;
  LABEL EXIT ;
  IF SUMH = 0 THEN
  BEGIN
    RH ← RL ← 0 ;
    GO TO EXIT ;
  END ;
  X ←SUMH x1.0 ;
  T ← 0 ;
  T ←X.[8:2];
  T.[45:1]←X.[2:1];
  Y ←X ;
  Y.[3:6]←Y.[2:6];
  Y ←Y xCON[T];
  Y ←(X/Y +Y)x0.5 ;
  Y ←(X/Y +Y)x0.5 ;
  Y ←(X/Y +Y)x0.5 ;
  Y ←(X/Y +Y)x0.5 ;
  DOUBLE(SUMH,SUML,Y,0,/,Y,0,-,0.5,X,Y,0,+,,RH,RL);
  EXIT;
END#;
FILE OUT PRINT 4(3,15);
FORMAT TITLE (X40,"COWELL METHOD INTEGRATION");//);
FORMAT CWHD ("STEP",X15,"T",X31,"X",X31,"Y",X18,"MP ITER START");//);
FORMAT FINAL ("INTEGRATION COMPLETED");//);
FORMAT OUT CWFMT (I4,3(X2,5A6),I3,I5 //X36, 2(X2,5A6)//X36, 2(X2,5A6)/
/);
FORMAT OUT STFMT (I4,3(X2,5A6),I3,I11 //X36,2(X2,5A6)//);
FORMAT OUT FMTM1 ("REAL TIME = ",F7.2," SEC.");//);
FORMAT OUT FMTM2 ("PROC TIME = ",F7.2," SEC.");//);
FORMAT OUT FMTM3 ("IPOP TIME = ",F7.2," SEC.");//);
FORMAT OUT FOFMT ("COMPLETE ORBIT: PERIOD IS ",5A6," " //);
FORMAT OUT IOFMT (//ORDER OF DIFFERENCES =",I3,X2,"DEL = ",E8.1,X2,
DIL = ",E8.1,X2, "DOL = ",E8.1//I5,3(X2,5A6)//X37,2(X2,5A6)//I5, 3(X2,

```



```

5A6)//X372(X2,5A6),I11//X5, "RUN NO.",I3//), ORBFMT (//X5, "I0 = ",5A600079000
,X2, "T = ",5A6//X5, " X0 = ",5A6,X2, " X = ",5A6//X5, " Y0 = ",5A6,X2, " Y = ",5A6000000
="5A6//X5, "X0D = ",5A6,X2, "XD = ",5A6//X5, "Y0D = ",5A6,X2, "YD = ",5A6)
;
LIST CWOUT (CTR,J04DO ALPHA1[J],J04DO ALPHA2[J],J04DO ALPHA3[J],P,ITER00083000
,J04DO ALPHA4[J],J04DO ALPHA5[J],J04DO ALPHA6[J],J04DO ALPHA7[J]);
LIST STOUT (CTR,I04DO ALPHA1[I],I04DO ALPHA2[I],I04DO ALPHA3[I],P,
RSTR,I04DO ALPHA4[I],I04DO ALPHA5[I]);
LYST MPOUT (J04DO ALPHA1[J]);
LIST IOLST (Q[S],DEL,DIL,DOL,CTR-1,J04DO ALPHA1[J],J04DO ALPHA2[J],
J04DO ALPHA3[J],J04DO ALPHA7[J],J04DO ALPHA8[J],CTR,J04DO ALPHA4[J],
J04DO ALPHA5[J],J04DO ALPHA6[J],J04DO ALPHA9[J],J04DO ALPHA10[J],
RSTR,RUN),ORBLST (J04DO ALPHA1[J],J04DO ALPHA2[J],J04DO ALPHA3 [J],
J04DO ALPHA4[J],J04DO ALPHA5[J],J04DO ALPHA6[J],J04DO ALPHA7[J],
J04DO ALPHA8[J],J04DO ALPHA9[J],J04DO ALPHA10[J]);
FORMAT CHED (//X39, "TABLE 3",//X34, "GAMMA COEFFICIENTS",//X35, "(00094000
HIGH PRECISION)",//X8, "2I",X13, "GAMMA(2I)",X23, "GAMMA*(2I)");
FORMAT OUT CFMT (//X8, I2, 2(X2, 5A6));
LIST CLST (2*(I-1),J04DO ALPHA1[J],J04DO ALPHA2[J]);
DEFINE DPOPG =
BEGIN
WRITE (PRINT,PAGE1);
WRITE (PRINT,CHED);
FOR I ← 1 STEP 1 UNTIL (Q(7)+2)/2 DO
BEGIN
DPOP(GH[1,I],GL[1,I],PRINT,ALPHA1,A);
DPOP(GH[2,I],GL[2,I],PRINT,ALPHA2,A);
WRITE (PRINT,CFMT,CLST);
END;
END #;
LIST LST1 (I,J04DO ALPHA1[J],J04DO ALPHA2[J]), LST2 (I,J04DO
ALPHA1[J],J04DO ALPHA2[J]), LST3 (I,J04DO ALPHA1[J],J04DO ALPHA2
[J]), LST4 (Q[S]);
FORMAT HED1 (//X35, "FIRST ORDER CASE",//X22, "PREDICTOR",X23, "CORREC00114000
TOR",//X9, "I",X14, "P(I)",X28, "C(I)"), HED2 (//X34, "SECOND ORDER CASE00115000
",//X22, "PREDICTOR",X23, "CORRECTOR",//X9, "I",X14, "P*(I)",X27, "C*(I)"), 00116000
, HED3 (//X38, "MIDRANGE",//X18, "FIRST ORDER CASE",X16, "SECOND ORDER00117000
CASE",//X9, "I",X14, "M(I)",X28, "M*(I)");

```

```

FORMAT OUT FMT1 (//I10, 2(X2, 5A6)) , FMT2 (//I10, 2(X2, 5A6)) , FMT3 00119000
(//I10, 2(X2, 5A6)) , FMT4 (//X38 , "TABLE 4"//X15 , "PREDICTOR-CORREC00120000
TOR AND MIDRANGE FORMULA",X1 , "COEFFICIENTS"//X22 , "CORRESPONDING TO D00121000
IFFERENCES OF ORDER ",I2) ;
DEFINE DISPLAY =
BEGIN
WRITE (PRINT[PAGE]) ;
WRITE (PRINT,FMT4,LST4) ;
WRITE (PRINT,HED1) ;
FOR I ← 1 STEP 1 UNTIL Q[S]+1 DO
BEGIN
DPOP(PCCH[S,I,1],PCCL[S,I,1],PRINT,ALPHA1,A) ;
DPOP(PCCH[S,I,2],PCCL[S,I,2],PRINT,ALPHA2,A) ;
WRITE (PRINT,FMT1,LST1) ;
END ;
WRITE (PRINT[PAGE]) ;
WRITE (PRINT,HED2) ;
FOR I ← 1 STEP 1 UNTIL Q[S]+1 DO
BEGIN
DPOP(PCCH[S,I,3],PCCL[S,I,3],PRINT,ALPHA1,A) ;
DPOP(PCCH[S,I,4],PCCL[S,I,4],PRINT,ALPHA2,A) ;
WRITE (PRINT,FMT2,LST2) ;
END ;
WRITE (PRINT[PAGE]) ;
WRITE (PRINT,HED3) ;
FOR I ← 1 STEP 1 UNTIL Q[S]+1 DO
BEGIN
DPOP(PCCH[S,I,5],PCCL[S,I,5],PRINT,ALPHA1,A) ;
DPOP(PCCH[S,I,6],PCCL[S,I,6],PRINT,ALPHA2,A) ;
WRITE (PRINT,FMT3,LST3) ;
END ;
END # ;
DEFINE D = DOUBLE # ;
DEFINE HOLD = FOR MASK ← 1 # ;
DEFINE HACK1 = TM1 ← TIME(1) # ,HACK2 = TM2 ← TIME(2) # ,HACK3 = TM3 ←
TIME(3) # ,CHECK1 = WRITE (PRINT,FMTM1,(TIME(1)-TM1)/60) # ,CHECK2 =

```

```

WRITE (PRINT,FMTM2,(TIME(2)-TM2)/60) # ,CHECK3 = WRITE (PRINT,FMTM3,
(TIME(3)-TM3)/60) # ,CLOCKALL =
BEGIN
  CHECK1 ;
  HACK1 ;
  CHECK2 ;
  HACK2 ;
  CHECK3 ;
  HACK3 ;

END # ;
PROCEDURE DPOP(A1,A2,F,ALF,A);
VALUE A1,A2 ;
REAL A1,A2 ;
FILE F ;
ALPHA ARRAY A,ALF[0];

BEGIN
  STREAM PROCEDURE PRINT(X,Y,N,F,A,ALF);
  VALUE X,Y,N ;

BEGIN
  LOCAL V1,V11,V2,V22,V3,V4,ST,RP ;
  DI ←LOC V22;
  SI ←LOC X ;
  SI ←SI+1 ;
  SKIP 3 SB ;
  13(DS ←3 RESET ;
  3(IF SB THEN DS ←SET ELSE DS ←RESET ;
  SKIP 1 SB));
  SI ←LOC Y ;
  SI ←SI+1 ;
  SKIP 3 SB ;
  13(DS ←3 RESET ;
  3(IF SB THEN DS ←SET ELSE DS ←RESET ;
  SKIP 1 SB));
  DI ←LOC RP ;
  DS ←8 LIT"00000000";
  DI ←LOC ST ;
  SI ←F ;

```

```

00159000
00160000
00161000
00162000
00163000
00164000
00165000
00166000
00167000
00168000
00169000
00170000
00171000
00172000
00173000
00174000
00175000
00176000
00177000
00178000
00179000
00180000
00181000
00182000
00183000
00184000
00185000
00186000
00187000
00188000
00189000
00190000
00191000
00192000
00193000
00194000
00195000
00196000
00197000
00198000

```

```

DS ←WDS ;
DI ←ST ;
SI ←LOC X ;
SKIP 1 SB ;
IF SB THEN DS ←8 LIT"      -0."ELSE DS ←8 LIT"      0." ;
3(CDS ←8 LIT"00000000") ;
11(CDS ←8 LIT"      ") ;
SI ←A ;
V4 ←SI ;
SI ←LOC V22 ;
V3 ←SI ;
26(DI ←LOC RP ;
DI ←DI +7 ;
DS ←CHR ;
SI ←V4 ;
DI ←ST ;
DI ←DI+8 ;
RP(CDS ←24 ADD ;
DI ←DI -24 ;
SI ←SI -24) ;
SI ←SI +24 ;
V4 ←SI ;
SI ←V3 ;
SI ←SI+1 ;
V3 ←SI) ;
DI ←DI +24 ;
SI ←LOC N ;
SKIP 1 SB ;
IF SB THEN DS ←2 LIT "e"ELSE DS ←2 LIT "e+" ;
SI ←LOC N ;
DS ←2 DEC ;
DI ←DI-1 ;
2(CDS ←RESET) ;
DI ←ALF ;
SI ←ST ;
SI ←SI +5 ;
DI ←DI +2 ;
DS ←CHR ;
SI ←SI +2 ;
DS ←CHR ;

```

```

00199000
00200000
00201000
00202000
00203000
00204000
00205000
00206000
00207000
00208000
00209000
00210000
00211000
00212000
00213000
00214000
00215000
00216000
00217000
00218000
00219000
00220000
00221000
00222000
00223000
00224000
00225000
00226000
00227000
00228000
00229000
00230000
00231000
00232000
00233000
00234000
00235000
00236000
00237000
00238000

```

```

DS ←1 LIT"0";
DS ←3 CHR ;
4(DI ←DI +2 ;
DS ←6 CHR);
END ;
STREAM PROCEDURE SHIFT(A,B,C);
VALUE A,B ;
BEGIN
SI ←LOC A ;
DI ←C ;
DS ←CHR ;
SKIP 3 SB ;
DI ←DI +1 ;
36(IF SB THEN DS ←SET ELSE DS ←RESET ;
SKIP 1 SB);
SKIP 9 DB ;
3(IF SB THEN DS ←SET ELSE DS ←RESET ;
SKIP 1 SB);
SI ←LOC B ;
SKIP 9 SB ;
36(IF SB THEN DS ←SET ELSE DS ←RESET ;
SKIP 1 SB);
END ;
INTEGER Y,I ;
REAL T1,T2,HT,LT;
ARRAY TIO:1;
LABEL L1,L2,L3 ;
IF A1 =0 THEN
BEGIN
T1 ←T2 ←0 ;
GO TO L2
END ;
HT ←1 ;
LT ←0 ;
Y ←0.90309 x(IF BOOLEAN(A1.[2:1]))THEN 13 -A1.[3:6]ELSE 13 +A1.[3:6];
FOR I ←1 STEP 1 UNYIL ABS(Y)DO DOUBLE(HT,LT,10*x,←HT,LT);

```

```

00239000
00240000
00241000
00242000
00243000
00244000
00245000
00246000
00247000
00248000
00249000
00250000
00251000
00252000
00253000
00254000
00255000
00256000
00257000
00258000
00259000
00260000
00261000
00262000
00263000
00264000
00265000
00266000
00267000
00268000
00269000
00270000
00271000
00272000
00273000
00274000
00275000
00276000
00277000
00278000

```

```

IF Y>0 THEN DOUBLE(A1,A2,HT,LT,/,/,T1,T2)ELSE DOUBLE(A1,A2,HT,LT,x,/,00279000
,T1,T2);
Y ←Y-1 ;
L1:IF T1.[3:6]<13 THEN
BEGIN
DOUBLE(T1,T2,,10.0,/,/,T1,T2);
Y ←Y+1
END ELSE IF T1.[3:6]>13 THEN
BEGIN
DOUBLE(T1,T2,,10.0,x,/,T1,T2);
Y ←Y-1
END ELSE GO TO L2 ;
IF T1.[3:6]=14 THEN
BEGIN
SHIFT(T1,T2,T);
PRINT(T[0],T[1],Y,F,A,ALF);
GO TO L3
END ELSE GO TO L1 ;
L2:PRINT(T1,T2,Y,F,A,ALF ) ;
L3:
END ;
INTEGER EVER,NEVER ;
INTEGER ARRAY NOTUSE1[0:80],NOTUSE2[0:9];
REAL ARRAY NOTUSE3[0:68],NOTUSE4[0:68];
PROCEDURE DREAD(AH,AL);
REAL AH,AL ;
BEGIN
INTEGER K,T1 ;
REAL TH,TL ;
BOOLEAN DF,MF ;
LABEL ER,L1,L2,L3,L4,L5,L6,L7 ;
FORMAT OUT FR("DATA CARD ERROR",X105);
STREAM PROCEDURE EC(S,D);
BEGIN
SI :=S ;
DI :=D ;
DS :=8 LIT "0";
2(40(CDS :=7 LIT "0");

```

```

00319000
00320000
00321000
00322000
00323000
00324000
00325000
00326000
00327000
00328000
00329000
00330000
00331000
00332000
00333000
00334000
00335000
00336000
00337000
00338000
00339000
00340000
00341000
00342000
00343000
00344000
00345000
00346000
00347000
00348000
00349000
00350000
00351000
00352000
00353000
00354000
00355000
00356000
00357000
00358000

DS (=#1 CHR)) ;
END ;
PROCEDURE GN ;
BEGIN
  LABEL L1 ;
  IF NEVER ≤80 THEN GO TO L1 ELSE IF NEVER >81 THEN
  BEGIN
    READ (CARD,10,NOTUSE2[*])([LAST]) ;
    EC(NOTUSE2,NOTUSE1) ;
    NEVER :=1 ;
    L1:EVER :=NOTUSE1[NEVER] ;
    IF EVER =**" THEN
      BEGIN
        NEVER :=81 ;
        EVER :=" "END ELSE
        END ELSE EVER :=" " ;
        NEVER :=NEVER +1 ;
      END ;
    L1:GN ;
    IF EVER =" " THEN GO TO L1 ;
    DF :=FALSE ;
    K :=0 ;
    TH :=0 ;
    TL :=0 ;
    IF EVER =**" THEN MF :=TRUE ELSE
      BEGIN
        MF :=FALSE ;
        IF EVER #**" THEN GO TO L3 ELSE
        END ;
        L2:GN ;
        L3:IF EVER <10 THEN
        BEGIN
          DF :=TRUE ;
          DOUBLE(C,10,TH,TL,X,EVER,0,+,*,:=,TH,TL) ;
          GO TO L2
        END ;
        IF EVER =**" THEN

```

```

00359000
00360000
00361000
00362000
00363000
00364000
00365000
00366000
00367000
00368000
00369000
00370000
00371000
00372000
00373000
00374000
00375000
00376000
00377000
00378000
00379000
00380000
00381000
00382000
00383000
00384000
00385000
00386000
00387000
00388000
00389000
00390000
00391000
00392000
00393000
00394000
00395000
00396000
00397000
00398000

BEGIN
  L4:GN ;
  IF EVER <10 THEN
    BEGIN
      K :=K -1 ;
      DF :=TRUE ;
      DOUBLE(,10,TH,TL,X,EVER,0,+ ,:=,TH,TL) ;
      GO TO L4
    END ELSE
  END ;
  IF MF THEN DOUBLE(,0,TH,TL,- ,:=,TH,TL) ;
  IF NOT DF THEN
    BEGIN
      ER:WRITE(PRINT,FR) ;
      GO TO LAST
    END ;
  IF EVER = " " THEN GO TO L7 ;
  IF EVER # " " THEN GO TO ER ;
  GN ;
  T1 :=0 ;
  DF :=FALSE ;
  IF EVER = " " THEN MF :=TRUE ELSE
    BEGIN
      MF :=FALSE ;
      IF EVER # " " THEN GO TO L6 ELSE
    END ;
  L5:GN ;
  L6:IF EVER <10 THEN
    BEGIN
      DF :=TRUE ;
      T1 :=T1 x10 +EVER ;
      GO TO L5
    END ;
  IF NOT DF THEN GO TO ER ;
  IF EVER # " " THEN GO TO ER ;
  IF MF THEN K :=K -T1 ELSE K :=K +T1 ;
  L7:IF K <0 THEN DOUBLE(TH,TL,NOTUSE3[-K],NOTUSE4[-K],/, :=, AH, AL
)ELSE DOUBLE(TH,TL,NOTUSE3[K],NOTUSE4[K],X, :=, AH, AL) ;
END ;

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DEFINE CLEARA =
BEGIN
  FOR I ← 0 STEP 1 UNTIL 25 DO FOR J ← 0 STEP 1 UNTIL 25 DO AH[I,J]
  ← AL[I,J] ← 0 ;
END # ;
DEFINE DPOPIO =
BEGIN
  DPOP(TNH[M],TNL[M],PRINT,ALPHA1,A) ;
  DPOP(VNH[1,M],VNL[1,M],PRINT,ALPHA2,A) ;
  DPOP(VNH[2,M],VNL[2,M],PRINT,ALPHA3,A) ;
  DPOP(VNH[3,M],VNL[3,M],PRINT,ALPHA7,A) ;
  DPOP(VNH[4,M],VNL[4,M],PRINT,ALPHA8,A) ;
  DPOP(TNH[M+1],TNL[M+1],PRINT,ALPHA4,A) ;
  DPOP(VNH[1,M+1],VNL[1,M+1],PRINT,ALPHA5,A) ;
  DPOP(VNH[2,M+1],VNL[2,M+1],PRINT,ALPHA6,A) ;
  DPOP(VNH[3,M+1],VNL[3,M+1],PRINT,ALPHA9,A) ;
  DPOP(VNH[4,M+1],VNL[4,M+1],PRINT,ALPHA10,A) ;
  WRITE (PRINT,IOFMT,IOLST) ;
  CHECK2 ;
END # ;
DEFINE DPOPORB =
BEGIN
  DPOP(TOH,TOL,PRINT,ALPHA1,A) ;
  DPOP(TMH,TML,PRINT,ALPHA2,A) ;
  DPOP(UOH[1],UOL[1],PRINT,ALPHA3,A) ;
  DPOP(UMH[1],UML[1],PRINT,ALPHA4,A) ;
  DPOP(UOH[2],UOL[2],PRINT,ALPHA5,A) ;
  DPOP(UMH[2],UML[2],PRINT,ALPHA6,A) ;
  DPOP(UOH[3],UOL[3],PRINT,ALPHA7,A) ;
  DPOP(UMH[3],UML[3],PRINT,ALPHA8,A) ;
  DPOP(UOH[4],UOL[4],PRINT,ALPHA9,A) ;
  DPOP(UMH[4],UML[4],PRINT,ALPHA10,A) ;
  WRITE (PRINT,ORBFMT,ORBLST) ;
  CHECK2 ;
END # ;
DEFINE DPOPFO =
BEGIN

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DPOP(PRDH,PRDL, PRINT, ALPHA, A) ;
WRITE (PRINT, FOFMT, MPOUT) ;
END # ;
DEFINE SETOUT =
BEGIN
  INTEGER I ;
  DC(0,←,TOH,TOL) ;
  NV ← 2 ;
  NU ← 2xNV ;
  FOR I ← 1 STEP 1 UNTIL NU DO D(ICH[I],ICL[I],←,UOH[I],UOL[I]) ;
  D(ICH[5],ICL[5],←,MUH,MUL) ;
  D(1,0,MUH,MUL,←,←,MPH,MPL) ;
  D(ICH[6],ICL[6],←,PRDH,PRDL) ;
  S ← ENTIER((ICH[7]/2)-3) ;
  DEL ← ICH[8] ;
  DIL ← ICH[9] ;
  DOL ← ICH[10] ;
  DAL ← DEL ;
  DCTOH,TOL,←,TMH,TML) ;
  FOR I ← 1 STEP 1 UNTIL NU DO D(UOH[I],UOL[I],←,UMH[I],UML[I]) ;
  FLAG ← TRUE ;
  PRNT ← TRUE ;
  TAB ← TRUE ;
  BL1 ← TRUE ;
  RUN ← (Q[S]-2)/4 ;
  P ← 10 ;
END # ;
DEFINE READIN =
BEGIN
  INTEGER I, STOP ;
  IF DONE THEN GO TO FINISH ;
  FOR I ← 1 STEP 1 UNTIL 10 DO DREAD(ICH[I],ICL[I]) ;
  READ (CARD,/,STOP) ;
  IF STOP = 1 THEN DONE ← TRUE ELSE DONE ← FALSE ;
  IF DONE THEN CLOSE(CARD,RELEASE) ;
  SETOUT ;
END # ;
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DEFINE REFINE =
BEGIN
  LABEL HOME ;
  IF TNH[M] ≥ PRDH THEN M ← M-1 ;
  IF VNH[NV,M] < 0 THEN
  BEGIN
    FOR MSK ← 1 WHILE VNH[NV,M] < 0 DO M ← M-1 ;
  END ;
  D(TNH[M],TNL[M],TMH,TML) ;
  D(TMH,TML,TH,TL) ;
  JNUDO
  BEGIN
    D(VNH[J,M],VNL[J,M],UMH[J],UML[J]) ;
    D(UMH[J],UML[J],UH[J],UL[J]) ;
  END ;
  IF ABS(PRDH-TH) ≤ MINH THEN GO TO HOME ELSE
  BEGIN
    D(MINH,MINL,HH,HL) ;
    FOR MSK ← 1 WHILE TMH < (PRDH-HH) DO
    BEGIN
      JNUDO D(UMH[J],UML[J],UH[J],UL[J]) ;
      D(TMH,TML,TH,TL) ;
      D(TMH,TML,HH,HL,UMH,UML,FUNCTION) ;
      RNKUT(NU,HH,HL,RKH,RKL,UMH,UML,FUNCTION) ;
    END ;
  END ;
  HOME: D(PRDH,PRDL,TH,TL,HH,HL) ;
  WH ← 1.0 ;
  D(TH,TL,HH,HL,RKH,RKL,UH,UL,FUNCTION) ;
  RNKUT(NU,HH,HL,RKH,RKL,UH,UL,FUNCTION) ;
  D(TH,TL,TMH,TML) ;
  JNUDO D(UH[J],UL[J],UMH[J],UML[J]) ;
  DPOPORB ;
END # ;
DEFINE HOMESAFE =

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BEGIN
CHECK2 ;
REFINE ;
DPOFFO ;
CLOCKALL ;

END # ;
DEFINE HACKALL =
BEGIN
HACK1 ;
HACK2 ;
HACK3 ;

END # ;
DEFINE CHECKALL =
BEGIN
CHECK1 ;
CHECK2 ;
CHECK3 ;

END # ;
DEFINE PREP =
BEGIN
D(UZH[1],UZL[1],MUH,MUL,+,+,H1,L1) ;
D(H1,L1,1,0,"",+,H2,L2) ;
D(H1,L1,H1,L1,x,UZH[2],UZL[2],UZH[2],UZL[2],x,+,+,SUMH,
SURL) ;
DROOT ;
D(SUMH,SURL,RH,RL,x,+,R1H,R1L) ;
D(H2,L2,H2,L2,x,UZH[2],UZL[2],UZH[2],UZL[2],x,+,+,SUMH,
SURL) ;
DROOT ;
D(SUMH,SURL,RH,RL,x,+,R2H,R2L) ;
D(2,0,UZH[4],UZL[4],x,MPH,MPL,H1,L1,x,R1H,R1L,/,MUH,MUL
,H2,L2,x,R2H,R2L,/,UZH[1],UZL[1],+,+,F3H,F3L) ;
D(2,0,UZH[3],UZL[3],x,MPH,MPL,UZH[2],UZL[2],x,R1H,R1L,/,
MUH,MUL,UZH[2],UZL[2],x,R2H,R2L,/,UZH[2],UZL[2],+,+,
F4H,F4L) ;

END # ;

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DEFINE EVAL =
BEGIN
  GO TO SW[J] ;
  SW1: DCUZH[3],UZL[3], ← ZH,ZL) ;
  GO TO SW5 ;
  SW2: DCUZH[4],UZL[4], ← ZH,ZL) ;
  GO TO SW5 ;
  SW3: DCF3H,F3L, ← ZH,ZL) ;
  GO TO SW5 ;
  SW4: DCF4H,F4L, ← ZH,ZL) ;
  GO TO SW5 ;
  SW5:
END # ;
PROCEDURE FUNCTION(S,UZH,UZL,ZH,ZL) ;
VALUE S ;
INTEGER S ;
REAL ZH,ZL ;
REAL ARRAY UZH,UZL[0] ;

BEGIN
  LABEL SW1, SW2, SW3, SW4, SW5 ;
  SWITCH SW ← SW1, SW2, SW3, SW4 ;
  INTEGER J ;
  J ← S ;
  IF J=3 THEN PREP ;
  EVAL ;

END FUNCTION ;
PROCEDURE RNKUT(NU,HH,HL,RKH,RKL,UH,UL,FUNCTION) ;
VALUE NU,HH,HL ;
INTEGER NU ;
REAL HH,HL ;
REAL ARRAY RKH,RKL,UH,UL[0] ;
PROCEDURE FUNCTION ;

BEGIN
  INTEGER I,J ;
  REAL ZH,ZL ;
  REAL ARRAY UZH,UZL[0:25],BZH,BZL[0:4,0:25] ;
  DEFINE JNUDDO =FOR J ←1 STEP 1 UNTIL NU DO # ;

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JNUDDO DOUBBLE(UH[J],UL[J],←,UZH[J],UZL[J]) ;
JNUDDO
BEGIN
FUNCTION(J,UZH,UZL,ZH,ZL) ;
DOUBLE(ZH,ZL,←,BZH[1,J],BZL[1,J]) ;

END ;
FOR I ←2 STEP 1 UNTIL 4 DO
BEGIN
JNUDDO DOUBLE(HH,HL,RKH[I],RKL[I],←,BZH[I=1,J],BZL[I=1,J],←,UH[J],
,UL[J],←,UZH[J],UZL[J]) ;
JNUDDO
BEGIN
FUNCTION(J,UZH,UZL,ZH,ZL) ;
DOUBLE(ZH,ZL,←,BZH[I,J],BZL[I,J]) ;

END ;

END ;
JNUDDO DOUBLE(BZH[2,J],BZL[2,J],BZH[3,J],BZL[3,J],←,2,←,0,←,BZH[1,J],
,BZL[1,J],BZH[4,J],BZL[4,J],←,←,HH,HL,←,6,←,0,←,UH[J],UL[J],←,←,UH[
],UL[J]) ;

END RNKUT ;
CONTROL: TAB1 ← TRUE ;
TAB2 ← TRUE ;
TAB3 ← TRUE ;
TAB4 ← TRUE ;
TAB5 ← TRUE ;
TAB6 ← TRUE ;
PRNT ← TRUE ;
DONE ← FALSE ;
HACKALL ;
GO TO ASSIGN ;
RETO: GO TO GAMMA ;
RETI: READIN ;
RET2: GO TO PCCOEFF ;
RET3: CHECKALL ;
IF BL1 THEN GO TO COWELL ;
RET4: GO TO RET1 ;

```



```

DOUBLE(J,0,1,0,+,+,DH[2,J+1],DL[2,J+1])
END ;
FOR I ←2 STEP 1 UNTIL N/2 DO
BEGIN
FOR J ←2×I-1 STEP 1 UNTIL N DO
BEGIN
DOUBLE(J,0,1,0,+,+,PRODH,PRODL);
FOR M ←I STEP 1 UNTIL 2×I-2 DO DOUBLE(J,0,M,0,=,PRODH,PRODL,+,+,
+,PRODH,PRODL);
DOUBLE(PRODH,PRODL,FH[I],FL[I],/+,+,DH[I+1,J+1],DL[I+1,J+1])
END ;
END ;
GO TO MATRIX ;
PP3:GO TO VECTR ;
PP4:N ←Q[S];
SN ←2 ;
GO TO CLEAR ;
PP5:DOUBLE(,1,0,+,+,DH[1,1],DL[1,1]);
DOUBLE(,2,0,+,+,DH[2,2],DL[2,2]);
DOUBLE(,1,0,+,+,DH[2,3],DL[2,3]);
FOR J ←3 STEP 1 UNTIL N DO
BEGIN
DOUBLE(,1,0,+,+,DH[2,J+1],DL[2,J+1]);
DOUBLE(J,0,1,0,=,+,+,DH[3,J+1],DL[3,J+1])
END ;
FOR I ←3 STEP 1 UNTIL N/2 DO
BEGIN
FOR J ←2×I-1 STEP 1 UNTIL N DO
BEGIN
DOUBLE(J,0,1,0,=,+,+,PRODH,PRODL);
FOR M ←I+1 STEP 1 UNTIL 2×I-2 DO DOUBLE(J,0,M,0,=,PRODH,PRODL,
+,+,PRODH,PRODL);
DOUBLE(PRODH,PRODL,FH[I-1],FL[I-1],/+,+,DH[I+1,J+1],DL[I+1,J+1])
)
END ;
END ;
GO TO MATRIX ;
PP6:GO TO VECTR ;

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X, ← PROD, PRODL) ;
DOUBLE(PRODH, PRODL, FH[I-1], FL[I-1], /, ← DH[I+1, J+1], DL[I+1, J+1])
)
END ;
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GO TO MATRIX ;
PP12:GO TO VECTR ;
PP13:N ← Q[S] ;
SN ← 2 ;
CLEARA ;
GO TO BINOM ;
PP14:FOR I ← 2 STEP 2 UNTIL N DO FOR J ← 1 STEP 1 UNTIL I DO DOUBLE
(AH[I, J], AL[I, J], GH[1, I/2+1], GL[1, I/2+1], X, ← AH[I, J], AL[I, J]) ;
FOR I ← 2 STEP 2 UNTIL N DO
BEGIN
K ← I ;
J ← 1 ;
DOUBLE(AH[K, J], AL[K, J], 2, 0, /, ← SUMH, SUML) ;
FOR MSK ← 1 WHILE K < N DO
BEGIN
K ← K+2 ;
J ← J+1 ;
DOUBLE(AH[K, J], AL[K, J], 2, 0, /, ← SUMH, SUML, ← SUMH, SUML) ;
END ;
DOUBLE(SUMH, SUML, ← PCCH[S, (N-I+2)/2, 5], PCCL[S, (N-I+2)/2, 5]) ;
DOUBLE(← 0, SUMH, SUML, ← PCCH[S, (N+I+2)/2, 5], PCCL[S, (N+I+2)/2, 5])
)
END ;
FOR I ← 4 STEP 2 UNTIL N DO
BEGIN
K ← I ;
J ← 1 ;
DOUBLE(AH[K, J], AL[K, J], 2, 0, /, ← SUMH, SUML) ;
FOR MSK ← 1 WHILE K < N DO
BEGIN
K ← K+2 ;
J ← J+1 ;
DOUBLE(AH[K, J], AL[K, J], 2, 0, /, ← SUMH, SUML, ← SUMH, SUML) ;
END ;

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DOUBLE(PCCH[S,(N-I+4)/2,5],PCCL[S,(N-I+4)/2,5],SUMH,SUML,+,+,+ 00879000
PCCH[S,(N-I+4)/2,5],PCCL[S,(N-I+4)/2,5]] 00880000
DOUBLE(PCCH[S,(N+I)/2,5],PCCL[S,(N+I)/2,5],SUMH,SUML,-,-,PCCH[S, 00881000
(N+I)/2,5],PCCL[S,(N+I)/2,5]) 00882000
END 00883000
DOUBLE(,0.5,PCCH[S,(N+2)/2,5],PCCL[S,(N+2)/2,5]) 00884000
SN ← 3 00885000
CLEAR 00886000
GO TO BINOM 00887000
PP15:FOR I ← 1 STEP 2 UNTIL N+1 DO FOR J ← 1 STEP 1 UNTIL I DO 00888000
DOUBLE(AH[I,J],AL[I,J],GH[2,(I+3)/2],GL[2,(I+3)/2],X,+,AH[I,J],AL 00889000
[I,J]) 00890000
FOR I ← 1 STEP 2 UNTIL N+1 DO 00891000
BEGIN 00892000
K ← I 00893000
J ← 1 00894000
DOUBLE(AH[I,J],AL[I,J],+,SUMH,SUML) 00895000
FOR MSK ← 1 WHILE K < N+1 DO 00896000
BEGIN 00897000
K ← K+2 00898000
J ← J+1 00899000
DOUBLE(AH[K,J],AL[K,J],SUMH,SUML,+,+,SUMH,SUML) 00900000
END 00901000
DOUBLE(SUMH,SUML,+,PCCH[S,(N-I+3)/2,6],PCCL[S,(N-I+3)/2,6]) 00902000
DOUBLE(SUMH,SUML,+,PCCH[S,(N+I+1)/2,6],PCCL[S,(N+I+1)/2,6]) 00903000
END 00904000
IF PRNT THEN DISPLAY 00905000
GO TO RET3 00906000
BINOM: 00907000
BEGIN 00908000
LABEL SW1,SW2,SW3 00909000
SWITCH SW ← SW1,SW2,SW3 00910000
DOUBLE(,1,0,+,AH[I,1],AL[I,1]) 00911000
FOR I ← 2 STEP 1 UNTIL N+1 DO 00912000
BEGIN 00913000
DOUBLE(,1,0,+,AH[I,1],AL[I,1]) 00914000
FOR J ← 2 STEP 1 UNTIL I DO DOUBLE(AH[I-1,J],AL[I-1,J],AH[I-1,J 00915000
-1],AL[I-1,J-1],+,+,AH[I,J],AL[I,J]) 00916000
END 00917000
GO TO SW[SN] 00918000

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SW1:GO TO PPI ;
SW2:GO TO PPI4 ;
SW3:GO TO PPI5 ;

END BINOM ;
CLEAR:
BEGIN
  LABEL SW1,SW2,SW3,SW4 ;
  SWITCH SW ←SW1,SW2,SW3,SW4 ;
  FOR I ←1 STEP 1 UNTIL (N+2)/2 DO FOR J ←1 STEP 1 UNTIL (N+2)DO
    DOUBLE(,0,←,DH[I,J],DL[I,J]) ;
    GO TO SW[SN] ;
  SW1:GO TO PP2 ;
  SW2:GO TO PP5 ;
  SW3:GO TO PP8 ;
  SW4:GO TO PP11 ;

END CLEAR ;
MATRIX:
BEGIN
  LABEL SW1,SW2,SW3,SW4 ;
  SWITCH SW ←SW1,SW2,SW3,SW4 ;
  FOR I ←1 STEP 1 UNTIL (N+2)/2 DO FOR J ←1 STEP 1 UNTIL (N+1)DO
    BEGIN
      DOUBLE(,0,←,SUMH,SUML) ;
      FOR M ←1 STEP 1 UNTIL (N+1)DO DOUBLE(DH[I,M],DL[I,M],AH[M,J],
        ALL[M,J],←,SUMH,SUML,←,←,SUMH,SUML) ;
      DOUBLE(SUMH,SUML,←,PCMH[I,J],PCML[I,J])
    END ;
    GO TO SW[SN] ;
  SW1:GO TO PP3 ;
  SW2:GO TO PP6 ;
  SW3:GO TO PP9 ;
  SW4:GO TO PP12 ;

END MATRIX ;
VECTR:
BEGIN
  LABEL SW1,SW2,SW3,SW4 ;
  SWITCH SW ←SW1,SW2,SW3,SW4 ;

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FOR J ← 1 STEP 1 UNTIL (N+1) DO
BEGIN
DOUBLE(0, ← SUMH, SUML) ;
IF SN < 3 THEN
BEGIN
FOR I ← 1 STEP 1 UNTIL (N+2)/2 DO DOUBLE(GH[1, I], GL[1, I], PCMH)
[[I, J], PCML[I, J], ← SUMH, SUML, ← ← SUMH, SUML) ;
DOUBLE(SUMH, SUML, 2, 0, /, ← ← SUMH, SUML)
END ELSE
BEGIN
FOR I ← 1 STEP 1 UNTIL (N+2)/2 DO DOUBLE(GH[2, I+1], GL[2, I+1],
PCMH[I, J], PCML[I, J], ← SUMH, SUML, ← ← SUMH, SUML)
END ;
DOUBLE(SUMH, SUML, ← ← PCCH[S, J, SN], PCCL[S, J, SN])
END ;
GO TO SW[SN] ;
SW1: GO TO PP4 ;
SW2: GO TO PP7 ;
SW3: GO TO PP10 ;
SW4: GO TO PP13 ;

END VECTR ;

END PCCOEFF ;
COWELL ;
BEGIN
INTEGER MSK1, MSK2 ;
LABEL INITIATE, INTERPOLATE2, INTEGRATE ;
LABEL PP16, PP17, PP18, PP19, PP20, PP21 ;
LABEL EXIT1, EXIT2, LAST1, LAST2 ;

BEGIN
WRITE (PRINT[PAGE]) ;
WRITE (PRINT[TITLE]) ;
WRITE (PRINT[CWHD]) ;

END ;
SNI ← 1 ;
GO TO INITIATE ;
PP16: D(CHH, HL, ← ← MINH, MINL) ;

```

```

FOR SNI ← 1 WHILE TNH[M+1] ≤ PRDH DO
BEGIN
  GO TO INTEGRATE ;
  PP17:
  END ;
  GO TO PP18 ;
  PP18: DPOPIO ;
  PP20: GO TO INTERPOLATE2 ;
  PP21: PP19: GO TO RET4 ;
  INITIATE:
  BEGIN
    INTEGER MASK ;
    LABEL STEPSIZE1, START1, TABLE1 ;
    LABEL PT1, PT2, PT3 ;
    LABEL SW1, SW2 ;
    SWITCH SW ← SW1, SW2 ;
    DOUBLE(TM, TML, ←, TNH[1], TNL[1]) ;
    JNUDO DOUBLE(U, UH[J], UML[J], ←, UH[J], UL[J]) ;
    L ← CTR ← RSCTR ← 0 ;
    M ← Q[S] ;
    SN ← 1 ;
    GO TO STEPSIZE1 ;
    PT1: GO TO START1 ;
    PT2: GO TO TABLE1 ;
    PT3: DOUBLE(Q[S], 0, HH, HL, X, TNH[1], TNL[1], ←, ←, T1H, T1L) ;
    DOUBLE(T1H, T1L, ←, TH, TL) ;
    GO TO SW[SN] ;
    SW1: GO TO PP16 ;
    SW2: GO TO PP19 ;
    STEPSIZE1:
    BEGIN
      INTEGER MASK ;
      LABEL CYCLE ;
      LABEL PP26, PP27 ;
      P1 ← P ;
      DOUBLE(TNH[1], TNL[1], ←, T2H, T2L) ;
      JNUDO
      BEGIN
        DOUBLE(UH[J], UL[J], ←, U1H[J], U1L[J]) ;
        DOUBLE(UH[J], UL[J], ←, U2H[J], U2L[J]) ;

```



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01039000
01040000
01041000
01042000
01043000
01044000
01045000
01046000
01047000
01048000
01049000
01050000
01051000
01052000
01053000
01054000
01055000
01056000
01057000
01058000
01059000
01060000
01061000
01062000
01063000
01064000
01065000
01066000
01067000
01068000
01069000
01070000
01071000
01072000
01073000
01074000
01075000
01076000
01077000
01078000

END ;
SNS ← 1 ;
POWER ;
DOUBLE(PRDH,PRDL,ZH,ZL / ← H1H,H1L) ;
GO TO CYCLE ;
PP26: SNS ← 2 ;
FOR MASK ← 1 WHILE ABS(Z3H) ≥ DEL DO
BEGIN
  P1 ← P1 + 1 ;
  D(H2H,H2L ← H1H,H1L) ;
  JNUDD
  BEGIN
    DOUBLE(UH[J],UL[J] ← U1H[J],U1L[J]) ;
    DOUBLE(UH[J],UL[J] ← U2H[J],U2L[J])
  END ;
  GO TO CYCLE ;
PP27:
END ;
P ← P1 ;
DOUBLE(H1H,H1L ← HH,HL) ;
GO TO PT1 ;
CYCLE:
BEGIN
  INTEGER K ;
  REAL ZH,ZL,TZH,TZL ;
  LABEL CY1,CY2,CY3,RNKUT1,RNKUT2,RADICAL ;
  LABEL SW1,SW2 ;
  SWITCH SW ← SW1,SW2 ;
  DOUBLE(H1H,H1L,2 ← 0 ← ← H2H,H2L) ;
  RNKUT(NU,H1H,H1L,RKH,RKL,U1H,U1L,FUNCTION) ;
  CY1: FOR K ← 1 STEP 1 UNTIL 2 DO
  BEGIN
    DOUBLECK ← 0 ← 1 ← 0 ← ← H2H,H2L ← ← H2H,T2L ← ← ← TZH,TZL) ;
    RNKUT(NU,H2H,H2L,RKH,RKL,U2H,U2L,FUNCTION) ;
    CY2:
  END ;
  GO TO RADICAL ;
  CY3: GO TO SW(SNS) ;
  SW1: GO TO PP26 ;
  SW2: GO TO PP27 ;

```

```

RADICAL;
BEGIN
  INTEGER J;
  REAL SUMH,SUML,RH,RL;
  SUMH ← SUML ← 0;
  FOR J ← 1 STEP 1 UNTIL NU DO
  BEGIN
    DOUBLE(U2H[J],U2L[J],U1H[J],U1L[J],Z2H,Z2L);
    DOUBLE(Z2H,Z2L,Z2H,Z2L,X,SUMH,SUML);
  END;
  DROOT;
  DOUBLE(RH,RL,Z3H,Z3L);
  GO TO CY3;
END RADICAL;
END CYCLE;
END STEPSIZE1;
START1;
BEGIN
  DOUBLE(TNH[1],TNL[1],TZH,TZL);
  JNU DO DOUBLE(UH[J],UL[J],VNH[J,1],VNL[J,1]);
  INVDO
  BEGIN
    K ← I + NV;
    FUNCTION(K,UH,UL,ZH,ZL);
    DOUBLE(ZH,ZL,FNH[I,1],FNL[I,1]);
  END;
  FOR J ← 1 STEP 1 UNTIL Q[S]DO
  BEGIN
    DOUBLE(J,0,1,0,HH,HL,X,TNH[1],TNL[1],TZH,TZL);
    DOUBLE(J,0,HH,HL,X,TNH[1],TNL[1],TNH[J+1],TNL[J+1]);
    RNKUT(NU,HH,HL,RKH,RKE,UH,UL,FUNCTION);
    INVDO DOUBLE(UH[I],UL[I],VNH[I,J+1],VNL[I,J+1]);
  END;
  BEGIN
    K ← I + NV;

```

```

01079000
01080000
01081000
01082000
01083000
01084000
01085000
01086000
01087000
01088000
01089000
01090000
01091000
01092000
01093000
01094000
01095000
01096000
01097000
01098000
01099000
01100000
01101000
01102000
01103000
01104000
01105000
01106000
01107000
01108000
01109000
01110000
01111000
01112000
01113000
01114000
01115000
01116000
01117000
01118000

```



```

END ;
GO TO PT3 ;

END TABLE1 ;

END INITIATE ;
INTEGRATE:
BEGIN
  INTEGER MASK ;
  LABEL PREDICT,CORRECT,TEST ;
  LABEL PP21,PP22,PP23,AHEAD ;
  LABEL SW1,SW2 ;
  SWITCH SW ←SW1,SW2 ;
  NT←Q(S)/2 ;
  CTR ←CTR+1 ;
  L ←L+1 ;
  M ←M+1 ;
  DOUBLE(L,0,HH,HL,X,T1H,T1L,+,←,TNH[M+1],TNL[M+1]) ;
  DOUBLE(L,0,1,0,→,HH,HL,X,T1H,T1L,+,←,TH,TL) ;
  GO TO PREDICT ;
  PP21:SN ←1 ;
  GO TO CORRECT ;
  PP22:SN ←2 ;
  ITER ←1 ;
  FOR MASK ←1 WHILE ABS(Z3H)≥DAL DO
  BEGIN
    ITER ←ITER+1 ;
    FOR J ← 1 STEP 1 UNTIL NV DO DOUBLE(U2H[J],U2L[J],←,U1H[J],U1L
    [J]) ;
    GO TO CORRECT ;
  PP23:
  END ;
  TAB6 ← FALSE ;
  IF TAB THEN
  BEGIN
    DPOP(TNH[M+1],TNL[M+1],PRINT,ALPHA1,A) ;
    DPOP(VNH[1],M+1],VNL[1],M+1],PRINT,ALPHA2,A) ;
    DPOP(VNH[2],M+1],VNL[2],M+1],PRINT,ALPHA3,A) ;
    DPOP(VNH[3],M+1],VNL[3],M+1],PRINT,ALPHA4,A) ;
    DPOP(VNH[4],M+1],VNL[4],M+1],PRINT,ALPHA5,A) ;
  END ;

```

```

DPOP(FNH[1,M+1],FNL[1,M+1],PRINT,ALPHA6,A) ;
DPOP(FNH[2,M+1],FNL[2,M+1],PRINT,ALPHA7,A) ;
WRITE (PRINT,CWFMT,CWDOUT);
CHECK2 ;

END ;
JNVDO
BEGIN
  DOUBLE(FRSTH[J,M+1],FRSTL[J,M+1],FNH[J,M+1],FNL[J,M+1],+*,*)
  FRSTH[J,M+2],FRSTL[J,M+2]);
  DOUBLE(SCNDH[J,M+1],SCNDL[J,M+1],FRSTH[J,M+2],FRSTL[J,M+2],+*,+*)
  ,SCNDH[J,M+2],SCNDL[J,M+2])
END ;
GO TO TEST ;
IF L MOD NT #0 THEN GO TO AHEAD ELSE GO TO TEST ;
AHEAD:GO TO SW[SN1];
SW1:GO TO PP17 ;
SW2:GO TO PP20 ;
PREDICT:
BEGIN
  LABEL PR1,RADICAL ;
  INVDO
  BEGIN
    DOUBLE(FRSTH[I,M+1],FRSTL[I,M+1],SUM1H,SUM1L);
    DOUBLE(SCNDH[I,M+1],SCNDL[I,M+1],SUM2H,SUM2L);
    FOR J ←0 STEP 1 UNTIL Q[IS]DO
      BEGIN
        DOUBLE(PCCH[S,J+1],PCCL[S,J+1],FNH[I,M=J],FNL[I,M=J],*01213000
          ,SUM1H,SUM1L,+*,+*,SUM1H,SUM1L);
        DOUBLE(PCCH[S,J+1],PCCL[S,J+1,3],FNH[I,M=J],FNL[I,M=J],*01215000
          ,SUM2H,SUM2L,+*,+*,SUM2H,SUM2L)
        END ;
        DOUBLE(SUM1H,SUM1L,HH,HL,**,VNH[I+NV,M+1],VNL[I+NV,M+1]) ;
        DOUBLE(SUM2H,SUM2L,HH,HL,**,VNH[HL,**,VNH[I,M+1]],VNL[I,M+1]);
        DOUBLE(VNH[I,M+1],VNL[I,M+1],**,UZH[I],UZL[I]);
        DOORLE(VNH[I+NV,M+1],VNL[I+NV,M+1],**,UZH[I+NV] ,UZL[I+NV] )
        END ;
        END ;
        INVDO
        BEGIN
          01191090
          01191100
          01191110
          01191120
          01191130
          01191140
          01192000
          01193000
          01194000
          01195000
          01196000
          01197000
          01198000
          01199000
          01200000
          01201000
          01202000
          01203000
          01204000
          01205000
          01206000
          01207000
          01208000
          01209000
          01210000
          01211000
          01212000
          01213000
          01214000
          01215000
          01216000
          01217000
          01218000
          01219000
          01220000
          01221000
          01222000
          01223000
          01224000
          01225000
        END ;
      END ;
    END ;
  END ;

```

```

K ← I + NV ;
FUNCTION(K,UZH,UZL,ZH,ZL) ;
DOUBLE(ZH,ZL) ← FNH[I,M+1],FNL[I,M+1] ;
END ;
INVDO DOUBLE(FNH[I,M+1],FNL[I,M+1],U1H[I],U1L[I]) ;
PR1:GO TO PP21 ;
RADICAL:
BEGIN
INTEGER J ;
REAL SUMH,SUML,RH,RL ;
SUMH ← SUML ← 0 ;
FOR J ← 1 STEP 1 UNTIL NV DO DOUBLE(UZH[J],UZL[J],UZH[J],UZL
[J],SUMH,SUML,+,SUMH,SUML) ;
DROOT ;
DOUBLE(RH,RL) ← Z1H,Z1L ;
GO TO PR1 ;
END RADICAL ;
END PREDICT ;
CORRECT:
BEGIN
INTEGER MASK ;
LABEL CR1,RADICAL ;
LABEL SW1,SW2 ;
SWITCH SW ← SW1,SW2 ;
INVDO
BEGIN
DOUBLE(FRSTH[I,M+1],FRSTL[I,M+1],SUM1H,SUM1L) ;
DOUBLE(SCNDH[I,M+1],SCNDL[I,M+1],SUM2H,SUM2L) ;
FOR J ← 0 STEP 1 UNTIL Q[SJDO
BEGIN
;
DOUBLE(PCCH[S,J+1,2],PCCL[S,J+1,2],FNH[I,M+1-J],FNL[I,M+1
-J],SUM1H,SUM1L,+,SUM1H,SUM1L) ;
DOUBLE(PCCH[S,J+1,4],PCCL[S,J+1,4],FNH[I,M+1-J],FNL[I,M+1
-J],SUM2H,SUM2L,+,SUM2H,SUM2L)
END ;
DOUBLE(SUM1H,SUM1L,HH,HL) ← VNH[I+NV,M+1],VNL[I+NV,M+1] ;

```

```

01226000
01227000
01228000
01229000
01230000
01231000
01232000
01233000
01234000
01235000
01236000
01237000
01238000
01239000
01240000
01241000
01242000
01243000
01244000
01245000
01246000
01247000
01248000
01249000
01250000
01251000
01252000
01253000
01254000
01255000
01256000
01257000
01258000
01259000
01260000
01261000
01262000
01263000
01264000
01265000

```

```

DOUBLE(SUM2H, SUM2L, HH, HL, X, HH, HL, X, HH, HL, X, HH, HL, X, VNH[I, M+1], VNL[I, M+1]) ; 01266000
DOUBLE(VNH[I, M+1], VNL[I, M+1], UZH[I], UZL[I]) ; 01267000
DOUBLE(VNH[I+NV, M+1], VNL[I+NV, M+1], UZH[I+NV], UZL[I+NV]) ; 01268000
END ; 01269000
INVDD 01270000
BEGIN 01271000
K ← I + NV ; 01272000
FUNCTION(K, UZH, UZL, ZH, ZL) ; 01273000
DOUBLE(ZH, ZL, FNH[I, M+1], FNL[I, M+1]) ; 01274000
END ; 01275000
INVDD 01276000
DOUBLE(FNH[I, M+1], FNL[I, M+1], U2H[I], U2L[I]) ; 01277000
GO TO RADICAL ; 01278000
CR1: GO TO SW[SN] ; 01279000
SW1: GO TO PP22 ; 01280000
SW2: GO TO PP23 ; 01281000
RADICAL: 01282000
BEGIN 01283000
INTEGER J ; 01284000
REAL SUMH, SUML, RH, RL ; 01285000
SUMH ← 0 ; 01286000
FOR J ← 1 STEP 1 UNTIL NV DO 01287000
BEGIN 01288000
DOUBLE(U2H[J], U2L[J], U1H[J], U1L[J], Z2H, Z2L) ; 01289000
DOUBLE(Z2H, Z2L, Z2H, Z2L, X, SUMH, SUML, X, SUMH, SUML) ; 01290000
END ; 01291000
DROOT ; 01292000
DOUBLE(RH, RL, Z3H, Z3L) ; 01293000
GO TO CR1 ; 01294000
END RADICAL ; 01295000
END CORRECT ; 01296000
TEST ; 01297000
BEGIN 01298000
INTEGER NZ ; 01299000
LABEL BYPASS ; 01300000
REAL Z ; 01301000
LABEL TS1, RADICAL ; 01302000
01303000
01304000
01305000

```



```

END ;
DROOT ;
DOUBLE(RH,RL,←,Z3H,Z3L) ;
GO TO TS1 ;

END RADICAL ;
SHIFT1 ;
BEGIN
  INTEGER MASK ;
  LABEL TABLE2 ;
  DEFINE NZ =M+1+J-Q[S]# ;
  FLAG ← FALSE ;
  FOR J ←0 STEP 1 UNTIL Q[S]DO
  BEGIN
    INUDO DOUBLE(VNH[I,NZ],VNL[I,NZ],←,VNH[I,J+1],VNL[I,J+1]) ;
    INVDO DOUBLE(FNH[I,NZ],FNL[I,NZ],←,FNH[I,J+1],FNL[I,J+1]) ;
    INVDO
    BEGIN
      D(FRSTH[I,NZ],FRSTL[I,NZ],←,FRSTH[I,J+1],FRSTL[I,J+1]) ;
      D(SCNDH[I,NZ],SCNDL[I,NZ],←,SCNDH[I,J+1],SCNDL[I,J+1]) ;
    END ;
    DOUBLE(TNH[NZ],TNL[NZ],←,TNH[J+1],TNL[J+1])
  END ;
  INVDO
  BEGIN
    D(FRSTH[I,M+2],FRSTL[I,M+2],←,FRSTH[I,Q[S]+2],FRSTL[I,Q[S]+2]) ;
    D(SCNDH[I,M+2],SCNDL[I,M+2],←,SCNDH[I,Q[S]+2],SCNDL[I,Q[S]+2]) ;
  END ;
  L ←0 ;
  M ←Q[S] ;
  DOUBLE(Q[S],O,HH,HL,←,TNH[1],TNL[1],←,←,TIH,TIL) ;
  DOUBLE(TIH,TIL,←,TH,TL) ;
  GO TO AHEAD ;
END SHIFT1 ;
SHIFT2 ;

```

```

01386000
01387000
01388000
01389000
01390000
01391000
01392000
01393000
01394000
01395000
01396000
01397000
01398000
01399000
01400000
01401000
01402000
01403000
01404000
01405000
01406000
01407000
01408000
01409000
01410000
01411000
01412000
01413000
01414000
01415000
01416000
01417000
01418000
01419000
01420000
01421000
01422000
01423000
01424000
01425000

BEGIN
INTEGER MASK ;
REAL ZH,ZL ;
LABEL TABLE3 ;
FLAG ← FALSE ;
P1 ← P-1 ;
D(2,0,HH,HL,x,←,HH,HL) ;
FOR J ← 0 STEP 1 UNTIL Q[S]DO
BEGIN
INUDO DOUBLE(VNH[I,2×J+1],VNL[I,2×J+1],←,VNH[I,J+1],VNL[I,
,J+1]);
INVDO DOUBLE(FNH[I,2×J+1],FNL[I,2×J+1],←,FNH[I,J+1],FNL[I,
,J+1]);
DOUBLE(TNH[2×J+1],TNL[2×J+1],←,TNH[J+1],TNL[J+1])
END ;
L ← 0 ;
M ← Q[S] ;
DOUBLE(Q[S],0,HH,HL,x,TNH[1],TNL[1],←,←,T1H,T1L);
DOURLE(T1H,T1L,←,TH,TL);
GO TO TABLE3 ;
TABLE3:
BEGIN
N ← Q[S] ;
INVDO
BEGIN
DOUBLE(0,←,SUM1H,SUM1L);
DOUBLE(0,←,SUM2H,SUM2L);
FOR J ← 0 STEP 1 UNTIL N DO
BEGIN
DOUBLE(PCCH[S,J+1,5],PCCL[S,J+1,5],FNH[I,N-J+1],FNL[I,
,N-J+1],x,SUM1H,SUM1L,←,←,SUM1H,SUM1L);
DOUBLE(PCCH[S,J+1,6],PCCL[S,J+1,6],FNH[I,N-J+1],FNL[I,
,N-J+1],x,SUM2H,SUM2L,←,←,SUM2H,SUM2L)
END ;
DOUBLE(VNH[I+NV,N/2+1],VNL[I+NV,N/2+1],HH,HL,←,SUM1H,
SUM1L,←,←,FRSTH[I,N/2+1],FRSTL[I,N/2+1]);
DOUBLE(VNH[I,N/2+1],VNL[I,N/2+1],HH,HL,←,HH,HL,←,SUM2H,
SUM2L,←,←,SCNDH[I,N/2+1],SCNDL[I,N/2+1]);
DOUBLE(FRSTH[I,(N+2)/2],FRSTL[I,(N+2)/2],FNH[I,(N+2)/2],
FNL[I,(N+2)/2],←,←,FRSTH[I,(N+4)/2],FRSTL[I,(N+4)/2]);

```

```

FOR J ← (N+6)/2 STEP 1 UNTIL N+2 DO DOUBLE(FRSTH[I,J-1],
FRSTL[I,J-1],FNH[I,J-1],FNL[I,J-1],+,,FRSTH[I,J],FRSTL
[I,J])
FOR J ← N/2 STEP -1 UNTIL 1 DO DOUBLE(FRSTH[I,J+1],FRSTL
[I,J+1],FNH[I,J],FNL[I,J],-,,FRSTH[I,J],FRSTL[I,J])
FOR J ← (N+4)/2 STEP 1 UNTIL N+2 DO DOUBLE(SCNDH[I,J-1],
SCNDL[I,J-1],FRSTH[I,J],FRSTL[I,J],+,,SCNDH[I,J],SCNDL
[I,J])
FOR J ← N/2 STEP -1 UNTIL 1 DO DOUBLE(SCNDH[I,J+1],SCNDL
[I,J+1],FRSTH[I,J+1],FRSTL[I,J+1],-,,SCNDH[I,J],SCNDL
[I,J])
END
GO TO AHEAD
END TABLE3
END SHIFT2
RESTART:
BEGIN
INTEGER NZ
LABEL BYPASS
REAL ZH,ZL
LABEL STEPSIZE2,START2,TABLE4
LABEL PP24,PP25
NZ ← M
GO TO BYPASS
IF FLAG THEN
BEGIN
CTR ← CTR-Q[S]
NZ ← NZ-Q[S]
END
BYPASS: P1 ← P + P+1
DOUBLE(TNH[NZ],TNL[NZ],+,,TNH[1],TNL[1])
JNUDD DOUBLE(VNH[J,NZ],VNL[J,NZ],+,,UH[J],UL[J])
SN ← 2
GO TO STEPSIZE2
PP24: GO TO START2
PP25: L ← 0

```

```

M ← Q[S];
DOURLE(Q[S],O,HH,HL,x,TNH[1],TNL[1],T1H,T1L);
DOUBLE(T1H,T1L,←,TH,TL);
GO TO TABLE4 ;
STEP SIZE2:
BEGIN
  INTEGER MASK ;
  LABEL CYCLE ;
  LABEL PP26,PP27 ;
  P1 ← P ;
  DOUBLE(TNH[1],TNL[1],←,T2H,T2L);
  JNUDO
  BEGIN
    DOUBLE(UH[J],UL[J],←,U1H[J],U1L[J]);
    DOUBLE(UH[J],UL[J],←,U2H[J],U2L[J])
  END ;
  SNS ← 1 ;
  POWER ;
  DOUBLE(PRDH,PRDL,ZH,ZL,←,H1H,H1L) ;
  GO TO CYCLE ;
  PP26: SNS ← 2 ;
  FOR MASK ← 1 WHILE ABS(Z3H) ≥ DEL DO
  BEGIN
    P1 ← P1 + 1 ;
    D(CH2H,H2L,←,H1H,H1L) ;
    JNUDO
    BEGIN
      DOUBLE(UH[J],UL[J],←,U1H[J],U1L[J]);
      DOUBLE(UH[J],UL[J],←,U2H[J],U2L[J])
    END ;
    GO TO CYCLE ;
  PP27:
  END ;
  P ← P1 ;
  DOUBLE(H1H,H1L,←,HH,HL);
  GO TO PP24 ;
  CYCLE:
  BEGIN
    INTEGER K ;
    REAL ZH,ZL,TZH,TZL ;

```

```

01466000
01467000
01468000
01469000
01470000
01471000
01472000
01473000
01474000
01475000
01476000
01477000
01478000
01479000
01480000
01481000
01482000
01483000
01484000
01485000
01486000
01487000
01488000
01489000
01490000
01491000
01492000
01493000
01494000
01495000
01496000
01497000
01498000
01499000
01500000
01501000
01502000
01503000
01504000
01505000

```



```

INVDO
BEGIN
  K ← I + NV ;
  FUNCTION(K,UH,UL,ZH,ZL) ;
  DOUBLE(ZH,ZL,←,FNH[I,1],FNL[I,1]) ;
END ;
FOR J ← 1 STEP 1 UNTIL Q[SJDD]
BEGIN
  DOUBLE(J,0,1,0,←,HH,HL,x,TNH[1],TNL[1],←,←,TZH,TZL) ;
  DOUBLE(J,0,HH,HL,x,TNH[1],TNL[1],←,←,TNH[J+1],TNL[J+1]) ;
  RNKUT(NU,HH,HL,RKH,RKL,UH,UL,FUNCTION) ;
  INVDO DOUBLE(UH[I],UL[I],←,VNH[I,J+1],VNL[I,J+1]) ;
  INVDO
  BEGIN
    K ← I + NV ;
    FUNCTION(K,UH,UL,ZH,ZL) ;
    DOUBLE(ZH,ZL,←,FNH[I,J+1],FNL[I,J+1]) ;
  END ;
END ;
CTR ← CTR + Q[SJ] + 2 ;
GO TO PP25 ;
END ;
END START2 ;
TABLE4 ;
BEGIN
  N ← Q[SJ]
  INVDO
  BEGIN
    DOUBLE(←,0,←,SUM1H,SUM1L) ;
    DOUBLE(←,0,←,SUM2H,SUM2L) ;
    FOR J ← 0 STEP 1 UNTIL N DO
      BEGIN
        DOUBLE(PCCH[S,J+1,5],PCCL[S,J+1,5],FNH[I,N-J+1],FNL[I
          ,N-J+1],x,SUM1H,SUM1L,←,←,SUM1H,SUM1L) ;
        DOUBLE(PCCH[S,J+1,6],PCCL[S,J+1,6],FNH[I,N-J+1],FNL[I
          ,N-J+1],x,SUM2H,SUM2L,←,←,SUM2H,SUM2L)
      END ;
    END ;
  END ;

```

```

DOUBLE(VNH[I+NV,N/2+1],VNL[I+NV,N/2+1],HH,HL,/,SUM1H, 01586000
SUM1,/,FRSTH[I,N/2+1],FRSTL[I,N/2+1]) 01587000
DOUBLE(VNH[I,N/2+1],VNL[I,N/2+1],HH,HL,/,SUM2H 01588000
SUM2L,/,SCNDH[I,N/2+1],SCNDL[I,N/2+1]) 01589000
DOUBLE(FRSTH[I,(N+2)/2],FRSTL[I,(N+2)/2],FNH[I,(N+2)/2] 01590000
,FNL[I,(N+2)/2],FRSTH[I,(N+4)/2],FRSTL[I,(N+4)/2]) 01591000
FOR J ←(N+6)/2 STEP 1 UNTIL N+2 DO DOUBLE(FRSTH[I,J-1], 01592000
FRSTL[I,J-1],FNH[I,J-1],FNL[I,J-1],FRSTH[I,J],FRSTL 01593000
[I,J]) 01594000
FOR J ←N/2 STEP -1 UNTIL 1 DO DOUBLE(FRSTH[I,J+1],FRSTL 01595000
[I,J+1],FNH[I,J],FNL[I,J],FRSTH[I,J],FRSTL[I,J]) 01596000
FOR J ←(N+4)/2 STEP 1 UNTIL N+2 DO DOUBLE(SCNDH[I,J-1], 01597000
SCNDL[I,J-1],FRSTH[I,J],FRSTL[I,J],SCNDH[I,J],SCNDL 01598000
[I,J]) 01599000
FOR J ←N/2 STEP -1 UNTIL 1 DO DOUBLE(SCNDH[I,J+1],SCNDL 01600000
[I,J+1],FRSTH[I,J+1],FRSTL[I,J+1],SCNDH[I,J],SCNDL[I 01601000
,J]) 01602000
01603000
01604000
01605000
01606000
01607000
01608000
01609000
01610000
01611000
01612000
01613000
01614000
01615000
01616000
01617000
01618000
01619000
01620000
01621000
01622000
01623000
01624000

```

```

END ;
GO TO AHEAD ;

```

```

END TABLE4 ;

```

```

END RESTART ;

```

```

END TEST ;

```

```

END INTEGRATE ;
INTERPOLATE2 ;
BEGIN
HOMESAFE ;
GO TO PP21 ;

```

```

END INTERPOLATE2 ;

```

```

END COWELL ;
FINISH:WRITE (PRINT,FINAL) ;
LAST ;
END .

```


C. The Adams Method

1. Description of Method

The method of Adams [16] is independent of the differential equations being integrated except in that a second order differential must be considered as a pair of coupled first order equations. In this report a pair of coupled second order equations are being dealt with and by the Adams method these are dealt with as if one had four first order equations.

In general, then one deals with the system of equations

$$\vec{u}'(t) = \frac{d}{dt} \vec{u}(t) = \vec{F}(\vec{u}(t), t) , \quad (1-1)$$

where \vec{u} and \vec{F} can be thought of as vectors (4 components for this work), and

$$\vec{u} = \begin{pmatrix} x \\ y \\ \dot{x} \\ \dot{y} \end{pmatrix} .$$

This differential equation is equivalent to the integral equation

$$\vec{u}(t_0 + \Delta t) = \vec{u}(t_0) + \int_{t_0}^{t_0 + \Delta t} \vec{F}(\vec{u}(t), t) dt . \quad (1-2)$$

This integral equation is then approximated by

$$\vec{u}_{N+1} = \vec{u}_N + \Delta t \sum_{\rho=0}^q \beta_{q\rho} \vec{F}_{N-\rho} , \quad (1-3a)$$

or

$$\vec{u}_{N+1} = \vec{u}_N + \Delta t \sum_{\rho=0}^q \beta_{q\rho}^* \vec{F}_{N-\rho+1} . \quad (1-3b)$$

Formula (1-3a) is the Adams-Bashforth predictor equation and (1-3b) is called the Adams-Moulton corrector. The coefficients $\beta_{q\rho}$ and $\beta_{q\rho}^*$ are chosen so

that N , the order of the method, is $q+1$. Explicit formulas for β and β^* are

$$\beta_{qp} = (-1)^p \left\{ \binom{p}{p} \gamma_p + \binom{p+1}{p} \gamma_{p+1} + \dots + \binom{q}{p} \gamma_q \right\},$$

where $\binom{m}{n}$ represents the binomial coefficients, and the γ_p are found by the recursion relation

$$\gamma_p + \frac{1}{2} \gamma_{p-1} + \frac{1}{3} \gamma_{p-2} + \dots + \frac{1}{p+1} \gamma_0 = 1,$$

$$\beta_{qp}^* = (-1)^p \left\{ \binom{p}{p} \gamma_p^* + \binom{p+1}{p} \gamma_{p+1}^* + \dots + \binom{q}{p} \gamma_q^* \right\},$$

and the γ_p^* are found by the recursion relation

$$\gamma_p^* + \frac{1}{2} \gamma_{p-1}^* + \frac{1}{3} \gamma_{p-2}^* + \dots + \frac{1}{p+1} \gamma_0^* = \begin{cases} 1 & \text{if } p = 0 \\ 0 & \text{if } p = 1, 2, \dots \end{cases}$$

The error term for each is

$$\gamma_{q+1} (\Delta t)^{q+2} \frac{d^{q+2} u}{dt^{q+2}} \quad (\text{Adams-Bashforth}),$$

and

$$\gamma_{q+1}^* (\Delta t)^{q+2} \frac{d^{q+2} u}{dt^{q+2}} \quad (\text{Adams-Moulton})$$

The Adams method is equivalent to approximating the integral in (1-2) by fitting \vec{f} by a polynomial of degree q using the $q+1$ most recent points.

The coefficients β_{qp} and β_{qp}^* were calculated by a separate program up to $q = 16$ and are considered to be accurate to at least 24 decimal places. The coefficients β_{qp} and β_{qp}^* are given in decimal form at the end of the

program listing for the Adams method.

2. The Adams Computer Program

The program itself is written in double precision for the Burroughs B-5000. The language is close to Algol-60 except that all double precision arithmetic is written in Polish prefix notation. There are no unusual hardware requirements. The program may be executed on a minimum B-5000 system having only one card reader and one line printer.

2.1. Starting Procedure

Since the Adams method is a multistep method it cannot start itself but must rely on a starting procedure that will supply the first $q+1$ points at least as a history on which it can build. The starting procedure used here is the classical Runge-Kutta 4th order single step method.

2.2. Orders Used

The order, $N = q+1$ was variable and can range from 5 to 17 in this program. Not only can the order of the predictor and corrector be set separately for each orbit but the order changes during the run as dictated by the needs for accuracy. A maximum and minimum q value are set, called q_{\max} and q_{\min} , for the corrector and the order used at each step is determined by the estimated error in the last step. A parameter Δq is entered and the q value of the predictor is always $q - \Delta q$ where $q+1$ is the order of the corrector. The parameter Δq can be set to zero making the predictor and corrector of the same order and experience shows that $0 \leq \Delta q \leq 2$ works well.

2.3. Error Estimates and Step Size Control

In the Runge-Kutta starting procedure the error is estimated by taking two steps of size Δt and then a single step of $2\Delta t$ (starting at the same point) and comparing these two. If the difference in the velocities as

calculated in these two ways is greater than E_{\max} then Δt is halved and a new attempt is made at starting. If this difference is smaller than E_{\max} then the Runge-Kutta program proceeds with step size Δt until enough points are accumulated to start the Adams method. The value of E_{\max} and the initial trial value of Δt are read in as program parameters with the initial data (see operating instructions of Adams method below).

In the Adams method proper the error is estimated by the difference between the predictor and the corrector values of the velocity. The velocity is calculated first by the Adams-Bashforth and then by the Adams-Moulton formula. If this difference is greater than E_{\max} then an effort is made to increase the accuracy, and if this difference is smaller than E_{\min} an effort is made to decrease the accuracy.

A decrease in the accuracy is achieved by either decreasing q , or increasing the step size, Δt . If $q > q_{\min}$ and the error is too small, q is decreased by one. If the error is too small and $q = q_{\min}$ and if there is sufficient history available, the step size is doubled. Otherwise the same q and Δt are continued.

An increase in the accuracy is achieved by either increasing q , or decreasing the step size. If $q < q_{\max}$ and the error is too large, q is increased by one. If the error is too large and $q = q_{\max}$, then the step size is halved. E_{\max} , q_{\min} and q_{\max} are input parameters and E_{\min} is determined by the empirical relation $E_{\min} = 2^{-(2q_{\min} - q_{\max} + 3)} E_{\max}$. Note that if the velocities are of the order of magnitude of unity, E_{\min} cannot be smaller than about 10^{-22} when doing 23 decimal place arithmetic. This places a lower bound on E_{\max} of $10^{-22} \times 2^{(2q_{\min} - q_{\max} + 3)}$.

2.4. Reducing the Step Size

In multistep methods it is most convenient to reduce the step size by halving through interpolation. An interpolation polynomial of degree q_{int} is used where q_{int} is an input parameter. For maximum accuracy, mid point interpolation (Gaussian) was used and this requires that $[q_{\text{int}}/2]$ points be abandoned each time a halving of the step size takes place. While this seems wasteful, the interpolation procedure that kept all points so far calculated proved not accurate enough at the orders $q > 9$.

Explicitly, the interpolation formula is:

$$g_{N-1-L+\frac{1}{2}} = \sum_{s=L-q_h}^{q_{\text{int}}+L-q_h} A_{s-L+q_h}^{q_h} g_{N-1-s}, \quad L = q_h, q_h+1, \dots,$$

where

$$A_k^{q_h} = \frac{\prod_{J=0}^{q_{\text{int}}} (2q_h - 2J - 1)}{q_{\text{int}} \prod_{\substack{J=0 \\ J \neq k}}^{q_{\text{int}}} (2k - 2J)},$$

and

$$q_h = [q_{\text{int}}/2] \text{ (i.e., the integer part of } q_{\text{int}}/2 \text{) .}$$

2.5. Closing an Orbit

As the end of the period is approached the time interval, Δt is halved until it is as small as the original Δt used by the Runge-Kutta starting procedure. When the time is within $2\Delta t_{\text{start}}$ of the period (as determined by input data card No. 12), a single Runge-Kutta 4th order step

is taken which closes the period. Then an interpolation is made to a time that would give $y = 0$. The error in closing the orbit can then be taken as either the errors in x , y , \dot{x} and \dot{y} or as the errors in x , \dot{x} , \dot{y} and the period.

2.6. Searching for Improved Initial Conditions

At a time close to the half period (as given by data input) a search is made for a crossing of the x-axis in a direction specified by data input card no. 10. The time interval Δt , is then successively halved as the crossing is approached until the magnitude of the change in y for each step is less than E_{\min} . Steps are then taken until the x-axis is crossed. The value of \dot{x} at this point and the value of \dot{x} at the last half orbit are used together with the initial \dot{y} of this and the previous orbit to do a linear interpolation for a new initial \dot{y} that will further reduce the magnitude of \dot{x} . Half orbits are run until $|\dot{x}| < E_{\max}$.

2.7. Data Output

The following is a description of the data output:

The first two lines printed give the information on the first 10 cards of the data input. Here q_{\min} is referred to as QMIN, q_{\max} as QMAX, Δq the difference between the order of the predictor and the corrector as DQ, q_{int} as QINT, E_{\max} as EMAX, iteration as ITER, print on double as PRD, print on halve as PRH, print every step, PRE, and search for initial conditions as SEARCH. Following this is printed the suggested starting value of Δt (labeled DT), the period of this orbit (labeled PERIOD), and the value of μ (labeled MU).

Then at each point that orbit information is called to be printed the following is printed:

the number of function evaluations so far (labeled N),

the number of steps taken so far (labeled NS),

the q value to be used for the next step (labeled Q),
 the processor time used so far (labeled T2),
 the time interval to be used for the next step (labeled DT),
 the time of this orbit point (labeled T),
 the position and velocity coordinates (labeled X, Y, VX, and VY).

This orbit information is always printed out at the initial point and at the end of the period as given on data input card no. 12. At the end of the orbit, a value of Δt is estimated that will give $y = 0$ ($\Delta t = -y/\dot{y}$) and an interpolation is then made for \dot{x} ($\dot{x}_{int} = \dot{x}_{final} + \Delta t \ddot{x}$). The errors for the orbit closure are then printed out in this order:

the difference between the initial and final value of x (labeled DX),
 the value of y at the end of the period given on input data card no. 12 (labeled DY),

the value of \dot{x} at the end of the period given on input data card no. 12 (labeled DVX),

the difference between the initial and final value of \dot{y} (labeled DVY),
 the time interval necessary to interpolate y to zero (labeled DT),
 the value of \dot{x} interpolated to the time corresponding to $y = 0$.

If a search for improved initial conditions is called for by the input data, this additional information is printed.

the orbit information at half orbit,
 the new period based on this half orbit (labeled PERIOD),
 the new initial value of \dot{y} (labeled NEW VY [0]).

2.8. Data Input

Immediately following the program proper and called for under the file name FILEIN are the constants β_{q0}^* and β_{q0} , for q from 0 to 16,

written one to the card ($17 \times \frac{17+1}{2} \times 2 = 306$ cards of data plus two comment cards). All other input data cards follow immediately behind these.

The data input cards are as follows:

Card No. 1:

The value of q_{\min} , the smallest q value to be used by the corrector.

This number must be written as a free field integer followed by a comma and lie in the range $4 \leq q_{\min} \leq 16$.

Card No. 2:

The value of q_{\max} , the largest q value to be used by the corrector.

This number must be written as a free field integer, followed by a comma, and lie in the range $q_{\min} \leq q_{\max} \leq 16$.

Card No. 3:

The value of Δq , difference between the order of the corrector and the order of the predictor. If the predictor and corrector are to be of the same order enter 0, if the corrector is to be one greater than the predictor enter 1, etc. This number must be a free field integer, followed by a comma, and lie in the interval $0 \leq \Delta q \leq q_{\min} - 4$.

Card No. 4:

The value of E_{\max} . The maximum acceptable difference between the predicted value of the velocity and the corrected value of the velocity. This number must be a free field single precision real number, followed by a comma, and satisfy the inequality $E_{\max} \geq 10^{-22} \times 2^{(2 q_{\min} - q_{\max} + 3)}$.

Card No. 5:

The literal phrase "YES" or "NO" to denote whether the corrector is to be iterated at each point until two successive values for the velocity are smaller than E_{\min} , or not. If "NO" here the corrector will be applied just

once. This entry must be a free field literal of 3 characters followed by a comma.

Card No. 6:

The literal phrase "YES" or " NO" to denote whether printing of the orbit information is to take place after doubling the step size, or not. This entry must be a free field literal of 3 characters followed by a comma.

Card No. 7:

The literal phrase "YES" or " NO" to denote whether printing of orbit information is to take place after halving of the step size, or not. This entry is a free field literal of 3 characters, followed by a comma.

Card No. 8:

The literal phrase "YES" or " NO" to denote whether printing of orbit information is to take place at every step, or not. This entry must be a free field literal of 3 characters followed by a comma.

Card No. 9:

The literal phrase "YES" or " NO" to denote whether a search for improved initial conditions is to be conducted. This entry must be a free field literal of 3 characters followed by a comma.

Card No. 10:

A 1 or -1 to indicate the direction of the axis crossing at half orbit. A 1 if $\dot{y} > 0$ or a -1 if $\dot{y} < 0$ at half orbit. Even though this information is used only if a search for improved initial conditions is requested, this card must always be included in the data input. This number must be a free field integer followed by a comma.

Card No. 11:

The value of Δt , the trial value for the initial step size. (If this step size is too large it will be halved until small enough to satisfy the

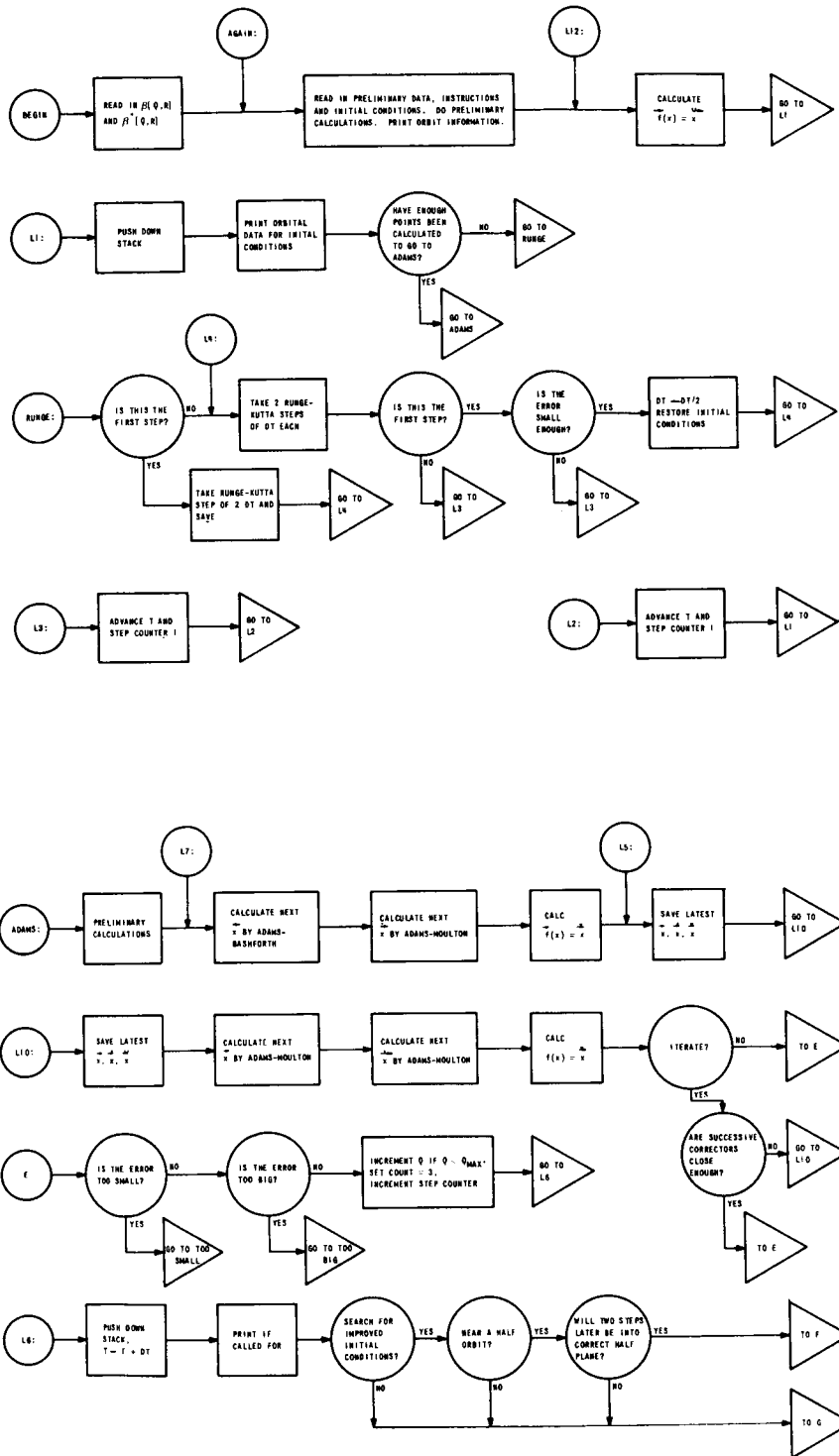


Figure 8. The Flow Diagram for the Adams Method.

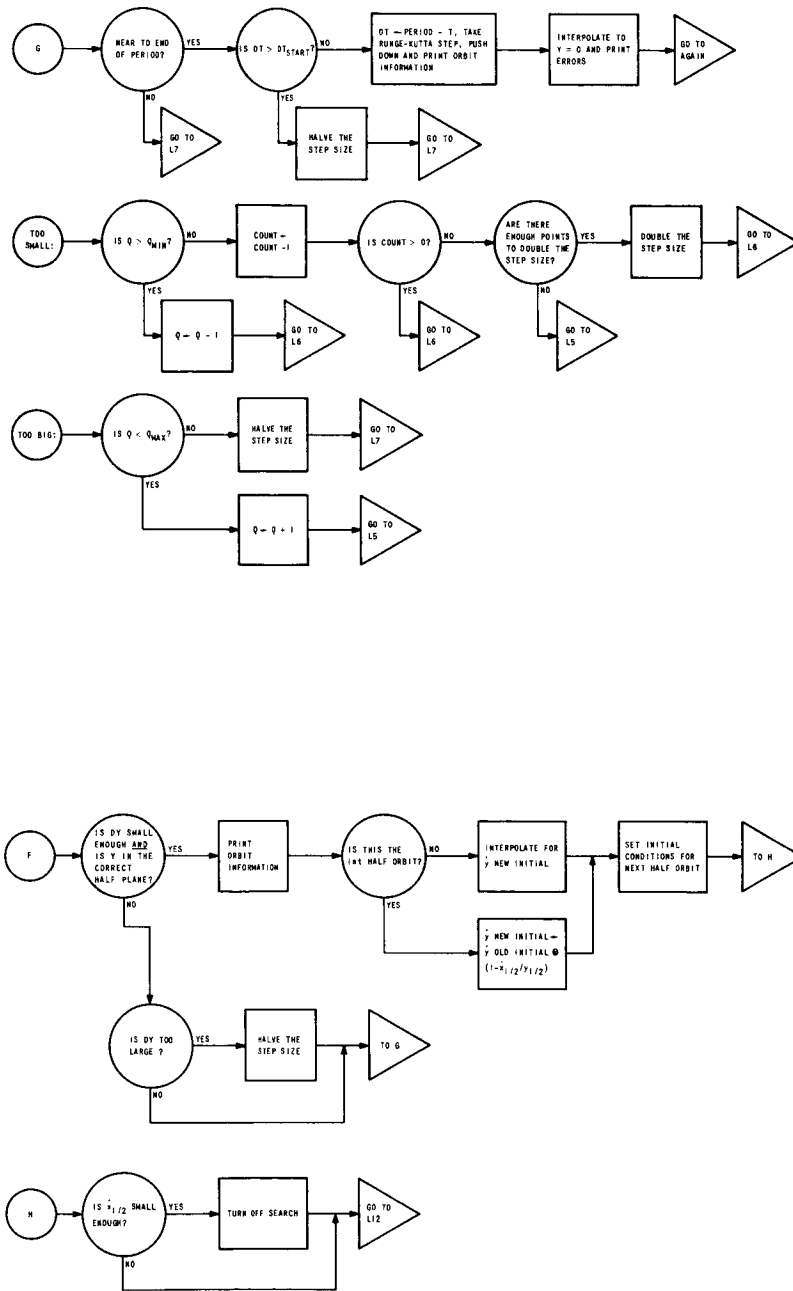


Figure 8 (Continued). The Flow Diagram for the Adams Method.

error requirements). This number must be a free field double precision real number not followed by a comma.

Card No. 12:

The value of the period for this orbit. This number must be a free field double precision real number not followed by a comma.

Card No. 13:

The value of μ . This number must be a free field double precision real number not followed by a comma.

Card No. 14:

The starting value of the x coordinate. This number must be a free field double precision real number not followed by a comma.

Card No. 15:

The starting value of the y coordinate. (This number must be present even though it is zero.) This number must be a free field double precision real number not followed by a comma.

Card No. 16:

The starting value of the x component of the velocity, \dot{x} . (This number must be present even though it is zero). This number must be a free field double precision real number not followed by a comma.

Card No. 17:

The starting value of the y component of the velocity, \dot{y} . This number must be a free field double precision real number not followed by a comma. If several orbits are to be run the sets of starting values are stacked behind each other.

It is also possible to put comments on the data cards by observing the following rules. For free field integers and single precision real numbers a slash, /, indicates that all the field on this card following the slash is

to be ignored. For double precision real numbers an asterisk, *, indicates that all the field on this card following the asterisk is to be ignored. Comments can be written on the data cards following the slash or asterisk.

3. Flow Diagram for the Adams Method

Figure 8 gives a detailed flow diagram of the computer program for the Adams method. The symbols and terminology used in the flow diagram correspond to those in the above discussion and in the program listing.

4. The Program Listing for the Adams Method

The following 31 pages list the program for the Adams method. Also listed at the end of the program are the Adams coefficients $\beta^* [q, \rho]$ and $\beta [q, \rho]$ from $q = 0$ to 16 and $\rho = 0$ to q .


```

CON[0]←0.0000026973988;
CON[1]←0.000001603883;
CON[2]←0.0000076294;
CON[3]←0.000004536465;
CON[4]←2.137099e23;
CON[5]←1.270727e23;
CON[6]←7.555786e22;
CON[7]←4.482697e22;
X←X1x1.0;
L←0;
L←X.[8;2];
L.[45;1]←X.[2;1];
Y←X;
Y.[3;6]←Y.[2;6];
Y←Y×CON[L];
Y←(X/Y+Y)×0.5;
Y←(X/Y+Y)×0.5;
Y←(X/Y+Y)×0.5;
Y←(X/Y+Y)×0.5;
DOUBLE(X1,X2,Y0,/Y,0,m,0.5,X,Y,0,+←,H1Y,L1Y);
END ELSE H1Y←L1Y+0;
END#;
INTEGER EVER,NEVER ;
INTEGER ARRAY NOTUSE1[0:80],NOTUSE2[0:9];
REAL ARRAY NOTUSE3[0:68],NOTUSE4[0:68];
PROCEDURE DREAD(AH,AL);
REAL AH,AL ;
BEGIN
  INTEGER K,T1 ;
  REAL TH,TL ;
  BOOLEAN DF,MF ;
  LABEL ER,L1,L2,L3,L4,L5,L6,L7 ;
  FORMAT OUT FR(/"DATA CARD ERROR"X105);
  STREAM PROCEDURE EC(S,D);
  BEGIN
    SI :=S ;

```

```

00039000
00040000
00041000
00042000
00043000
00044000
00045000
00046000
00047000
00048000
00049000
00050000
00051000
00052000
00053000
00054000
00055000
00056000
00057000
00058000
00059000
00060000
00061000
00062000
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00066000
00067000
00068000
00069000
00070000
00071000
00072000
00073000
00074000
00075000
00076000
00077000
00078000

```

```

DI :=D ;
DS :=8 LIT "0";
2(40(DS :=7 LIT "0";
DS :=1 CHR));
END ;
PROCEDURE GN ;
BEGIN
  LABEL L1 ;
  IF NEVER ≤80 THEN GO TO L1 ELSE IF NEVER >81 THEN
  BEGIN
    READ (CARD,10,NOTUSE2[*])(LAST);
    EC(NOTUSE2,NOTUSE1);
    NEVER :=1 ;
    L1:EVER :=NOTUSE1[NEVER];
    IF EVER =**"THEN
    BEGIN
      NEVER :=81 ;
      EVER :=" "END ELSE
      END ELSE EVER :=" " ;
      NEVER :=NEVER +1 ;
    END ;
    L1:GN ;
    IF EVER = " "THEN GO TO L1 ;
    DF :=FALSE ;
    K :=0 ;
    TH :=0 ;
    TL :=0 ;
    IF EVER =**"THEN MF :=TRUE ELSE
    BEGIN
      MF :=FALSE ;
      IF EVER #**"THEN GO TO L3 ELSE
    END ;
    L2:GN ;
    L3:IF EVER <10 THEN
    BEGIN
      DF :=TRUE ;
      DOUBLEC,10,TH,TL,x,EVER,0,+;:=,TH,TL);

```

```

00079000
00080000
00081000
00082000
00083000
00084000
00085000
00086000
00087000
00088000
00089000
00090000
00091000
00092000
00093000
00094000
00095000
00096000
00097000
00098000
00099000
00100000
00101000
00102000
00103000
00104000
00105000
00106000
00107000
00108000
00109000
00110000
00111000
00112000
00113000
00114000
00115000
00116000
00117000
00118000

```



```

00119000
00120000
00121000
00122000
00123000
00124000
00125000
00126000
00127000
00128000
00129000
00130000
00131000
00132000
00133000
00134000
00135000
00136000
00137000
00138000
00139000
00140000
00141000
00142000
00143000
00144000
00145000
00146000
00147000
00148000
00149000
00150000
00151000
00152000
00153000
00154000
00155000
00156000
00157000
00158000

GO TO L2
END ;
IF EVER =M THEN
BEGIN
L4:GN ;
IF EVER <10 THEN
BEGIN
K :=K -1 ;
DF :=TRUE ;
DOUBLE(10,TH,TL,x,EVER,0,+,:=,TH,TL) ;
GO TO L4
END ELSE
END ;
IF MF THEN DOUBLE(0,TH,TL,-,:=,TH,TL) ;
IF NOT DF THEN
BEGIN
ER:WRITE(PRINT,FR) ;
GO TO LAST
END ;
IF EVER =M THEN GO TO L7 ;
IF EVER #M THEN GO TO ER ;
GN ;
T1 :=0 ;
DF :=FALSE ;
IF EVER =M THEN MF :=TRUE ELSE
BEGIN
MF :=FALSE ;
IF EVER #M THEN GO TO L6 ELSE
END ;
L5:GN ;
L6:IF EVER <10 THEN
BEGIN
DF :=TRUE ;
T1 :=T1 x10 +EVER ;
GO TO L5
END ;
IF NOT DF THEN GO TO ER ;
IF EVER #M THEN GO TO ER ;
IF MF THEN K :=K -T1 ELSE K :=K +T1 ;
L7:IF K <0 THEN DOUBLE(TH,TL,NOTUSE3[-K],NOTUSE4[-K],/ ,:=,AH,AL

```

```

)ELSE DOUBLE(TH,TL,NOTUSE3[K],NOTUSE4[K],X,!,=,AH,AL);
00159000
END ;
00160000
PROCEDURE DPOP(A1,A2,F,ALF,A);
00161000
VALUE A1,A2 ;
00162000
REAL A1,A2 ;
00163000
FILE F ;
00164000
ALPHA ARRAY A,ALF[0];
00165000
00166000
00167000
00168000
00169000
00170000
00171000
00172000
00173000
00174000
00175000
00176000
00177000
00178000
00179000
00180000
00181000
00182000
00183000
00184000
00185000
00186000
00187000
00188000
00189000
00190000
00191000
00192000
00193000
00194000
00195000
00196000
00197000
00198000

)ELSE DOUBLE(TH,TL,NOTUSE3[K],NOTUSE4[K],X,!,=,AH,AL);
END ;
PROCEDURE DPOP(A1,A2,F,ALF,A);
VALUE A1,A2 ;
REAL A1,A2 ;
FILE F ;
ALPHA ARRAY A,ALF[0];
BEGIN
STREAM PROCEDURE PRINT(X,Y,N,F,A,ALF);
VALUE X,Y,N ;
BEGIN
LOCAL V1,V11,V2,V22,V3,V4,ST,RP ;
DI ←LOC V22;
SI ←LOC X ;
SI ←SI+1 ;
SKIP 3 SB ;
13(DS ←3 RESET ;
3(IF SB THEN DS ←SET ELSE DS ←RESET ;
SKIP 1 SB));
SI ←LOC Y ;
SI ←SI+1 ;
SKIP 3 SB ;
13(DS ←3 RESET ;
3(IF SB THEN DS ←SET ELSE DS ←RESET ;
SKIP 1 SB));
DI ←LOC RP ;
DS ←8 LIT"00000000";
DI ←LOC ST ;
SI ←F ;
DS ←WDS ;
DI ←ST ;
SI ←LOC X ;
SKIP 1 SB ;
IF SB THEN DS ←8 LIT" -0."ELSE DS ←8 LIT" 0." ;
3(CDS ←8 LIT"00000000");
11(CDS ←8 LIT" ");
SI ←A ;

```

00199000
 00200000
 00201000
 00202000
 00203000
 00204000
 00205000
 00206000
 00207000
 00208000
 00209000
 00210000
 00211000
 00212000
 00213000
 00214000
 00215000
 00216000
 00217000
 00218000
 00219000
 00220000
 00221000
 00222000
 00223000
 00224000
 00225000
 00226000
 00227000
 00228000
 00229000
 00230000
 00231000
 00232000
 00233000
 00234000
 00235000
 00236000
 00237000
 00238000

```

V4 ←SI ;
SI ←LOC V22;
V3 ←SI ;
26(DI ←LOC RP ;
DI ←DI +7 ;
DS ←CHR ;
SI ←V4 ;
DI ←ST ;
DI ←DI+8 ;
RP(DS ←24 ADD ;
DI ←DI -24 ;
SI ←SI -24));
SI ←SI +24 ;
V4 ←SI ;
SI ←V3 ;
SI ←SI+1 ;
V3 ←SI));
DI ←DI +24 ;
SI ←LOC N ;
SKIP 1 SB ;
IF SB THEN DS ←2 LIT "e"ELSE DS ←2 LIT "e+";
SI ←LOC N ;
DS ←2 DEC ;
DI ←DI-1 ;
2(CDS ←RESET));
DI ←ALF ;
SI ←ST ;
SI ←SI +5 ;
DI ←DI +2 ;
DS ←CHR ;
SI ←SI +2 ;
DS ←CHR ;
DS ←1 LIT".";
DS ←3 CHR ;
4(DI ←DI +2 ;
DS ←6 CHR));
  
```

```

END ;
STREAM PROCEDURE SHIFT(A,B,C);
VALUE A,B ;
  
```

```

00239000
00240000
00241000
00242000
00243000
00244000
00245000
00246000
00247000
00248000
00249000
00250000
00251000
00252000
00253000
00254000
00255000
00256000
00257000
00258000
00259000
00260000
00261000
00262000
00263000
00264000
00265000
00266000
00267000
00268000
00269000
00270000
00271000
00272000
00273000
00274000
00275000
00276000
00277000
00278000

BEGIN
SI ←LOC A ;
DI ←C ;
DS ←CHR ;
SKIP 3 SB ;
DI ←DI +1 ;
36(IF SB THEN DS ←SET ELSE DS ←RESET ;
SKIP 1 SB) ;
SKIP 9 DB ;
3(IF SB THEN DS ←SET ELSE DS ←RESET ;
SKIP 1 SB) ;
SI ←LOC B ;
SKIP 9 SB ;
36(IF SB THEN DS ←SET ELSE DS ←RESET ;
SKIP 1 SB) ;

END ;
INTEGER Y,I ;
REAL T1,T2,HT ,LT ;
ARRAY T[0:1] ;
LABEL L1,L2,L3 ;
IF A1 =0 THEN
BEGIN
T1 ←T2 ←0 ;
GO TO L2
END ;
HT ←1 ;
LT ←0 ;
Y ←0.90309 ×(IF BOOLEAN(A1.[2:1])THEN 13 -A1.[3:6]ELSE 13 +A1.[3:6])
);
FOR I ←1 STEP 1 UNTIL ABS(Y)DO DOUBLE(HT,LT,10,×,←,HT,LT) ;
IF Y>0 THEN DOUBLE(A1,A2,HT,LT,/,←,T1,T2)ELSE DOUBLE(A1,A2,HT,LT,×,←,T1,T2) ;
Y ←Y-1 ;
L1:IF T1.[3:6]<13 THEN
BEGIN
DOUBLE(T1,T2,10.0,/,←,T1,T2) ;
Y ←Y+1
END ELSE IF T1.[3:6]>13 THEN

```

```

00279000
00280000
00281000
00282000
00283000
00284000
00285000
00286000
00287000
00288000
00289000
00290000
00291000
00292000
00293000
00294000
00295000
00296000
00297000
00298000
00299000
00300000
00301000
00302000
00303000
00304000
00305000
00306000
00307000
00308000
00309000
00310000
00311000
00312000
00313000
00314000
00315000
00316000
00317000
00318000

BEGIN
  DOUBLE(T1,T2,10.0,x←,T1,T2);
  Y ←Y-1
END ELSE GO TO L2 ;
IF T1.[3:6]=14 THEN
BEGIN
  SHIFT(T1,T2,T);
  PRINT(T[0],T[1],Y,F,A,ALF);
  GO TO L3
END ELSE GO TO L1 ;
L2:PRINT(T1,T2,Y,F,A,ALF );
L3:
END ;
ALPHA ARRAY A[0:77];
FILL AL*JWITH "12500000", "00000000", "00000000", "01562500", "00000000" "00000000" "00293000
", "00000000", "00195312", "50000000", "00000000", "00024414", "06250000", "00294000
", "00000000", "00003051", "75781250", "00000000", "00000381", "46972656", "25000000", "0295000
", "00000000", "0000047", "68371582", "03125000", "00000005", "96046447", "75390625", "00296000
", "00000000", "74505805", "21826935", "00000000", "00145519", "15228367", "00000000", "00297000
", "01164153", "21826935", "00000000", "0002273", "73675443", "00000000", "00298000
", "018189", "89403546", "00000000", "0000035", "52713679", "00000000", "00299000
", "21709430", "00000000", "00000000", "55511151", "00000000", "00000004", "40030000
", "89210", "00000000", "00000000", "00000000", "00867362", "00000000", "00108420", "00301000
", "00000000", "00000000", "00013553", "00000000", "00000000", "00000000", "00000000", "00302000
", "00000000", "00000000", "0000212", "00000000", "00000000", "00000026", "00000000", "00303000
", "00000000", "00000003";

BEGIN
  INTEGER I ;
  DOUBLE(,1, :=,NOTUSE3[0],NOTUSE4[0]);
  FOR I :=1 STEP 1 UNTIL 33 DO DOUBLE(,10,NOTUSE3[I :=1],NOTUSE4[I :=100310000
],x, :=,NOTUSE3[I],NOTUSE4[I]);
  FOR I :=1 STEP 1 UNTIL 35 DO DOUBLE(NOTUSE3[33],NOTUSE4[33],
NOTUSE3[I],NOTUSE4[I],x, :=,NOTUSE3[I +33],NOTUSE4[I +33]);
  NEVER :=82 ;

END ;
COMMENT INSERT BETAS HERE;

```

```

00319000
00320000
00321000
00322000
00323000
00324000
00325000
00326000
00327000
00328000
00329000
00330000
00331000
00332000
00333000
00334000
00335000
00336000
00337000
00338000
00339000
00340000
00341000
00342000
00343000
00344000
00345000
00346000
00347000
00348000
00349000
00350000
00351000
00352000
00353000
00354000
00355000
00356000
00357000
00358000

BEGIN
FOR Q :=0 STEP 1 UNTIL 16 DO FOR R :=0 STEP 1 UNTIL Q DO
BEGIN
DREAD(BSHQR,BSLQR);
END;
FOR Q :=0 STEP 1 UNTIL 16 DO FOR R :=0 STEP 1 UNTIL Q DO
BEGIN
DREAD(BETAH[Q,R],BETAL[Q,R]);
END;
END;
AGAIN;WRITE(FILEOUT[DBL]);
T2 :=TIME(2);
READ(FILEIN,/,LIST1)[THEEND];
WRITE(FILEOUT,FRMT1,LIST1);
DREAD(DTH,DTL);
DREAD(PERIODH,PERIODL);
DREAD(MUH,MUL);
DPOP(DTH,DTL,FILEOUT,ALEPH1,A);
DPOP(PERIODH,PERIODL,FILEOUT,ALEPH2,A);
DPOP(MUH,MUL,FILEOUT,ALEPH3,A);
WRITE(FILEOUT,FORMATA,LISTA);
ETEST :=EMIN :=EMAX/2*(QMIN +3 -QMAX +QMIN );
IF PREVRY ="YES"THEN FLAG :=1 ELSE FLAG :=0;
QPRIME :=4 x(QMAX +1);
NS :=0;

BEGIN
ARRAY XH,XL,YH,YL,VXH,VXL,VYH,VYL,FYH,FYL,FXH,FXL[0:QPRIME];
DEFINE RESTOREINITIAL =
BEGIN
X2DTH :=XH[1];
X2DTL :=XL[1];
Y2DTH :=YH[1];
Y2DTL :=YL[1];
VX2DTH :=VXH[1];
VX2DTL :=VXL[1];
VY2DTH :=VYH[1];

```

```

VY2DTL :=VYL[1];
FX2DTH :=FXH[1];
FX2DTL :=FXL[1];
FY2DTH :=FYH[1];
FY2DTL :=FYL[1];
XH[1]:=XH[2];
XL[1]:=XL[2];
YH[1]:=YH[2];
YL[1]:=YL[2];
VXH[1]:=VXH[2];
VXL[1]:=VXL[2];
VYH[1]:=VYH[2];
VYL[1]:=VYL[2];
FXH[1]:=FXH[2];
FXL[1]:=FXL[2];
FYH[1]:=FYH[2];
FYL[1]:=FYL[2];

END #;
DEFINE FXFYCALC =
BEGIN
  DOUBLE(XH[0],XL[0],MUH,MUL,+*XOPMUH,XOPMUL);
  DOUBLE(XH[0],XL[0],MUPH,MUPL,*XOPMUPH,XOPMUPL);
  DOUBLE(YH[0],YL[0],YH[0],YH[0],*Y02H,Y02L);
  DOUBLE(XOPMUH,XOPMUL,XOPMUH,XOPMUL,*Y02H,Y02L,*X1,X2);
  DDSQRT;
  DOUBLE(X1,X2,H1Y,L1Y,*MUPH,MUPL/*DNOMPH,DNOMPL);
  DOUBLE(XOPMUPH,XOPMUPL,XOPMUPH,XOPMUPL,*Y02H,Y02L,*X1,X2);
  DDSQRT;
  DOUBLE(X1,X2,H1Y,L1Y,*MUH,MUL/*DNOMMH,DNOMML);
  DOUBLE(XH[0],XL[0],XOPMUPH,XOPMUPL,DNOMMH,DNOMML/*XOPMUPH,
XOPMUL,DNOMPH,DNOMPL/*VYH[0],VYL[0],*VYH[0],VYL[0],*FXH[0],FYL[0],
*FXL[0]);
  DOUBLE(YH[0],YL[0],YH[0],YL[0],DNOMPH,DNOMPL/*YH[0],YL[0],
DNOMMH,DNOMML/*VXH[0],VXL[0],*VXH[0],VXL[0],*FYH[0],FYL[0],
*FYH[0],FYL[0]);
  N :=N +1;
END #;
DEFINE PUSHDOWN =

```

```

00359000
00360000
00361000
00362000
00363000
00364000
00365000
00366000
00367000
00368000
00369000
00370000
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00372000
00373000
00374000
00375000
00376000
00377000
00378000
00379000
00380000
00381000
00382000
00383000
00384000
00385000
00386000
00387000
00388000
00389000
000390000
00391000
00392000
000393000
00394000
00395000
00396000
00397000
00398000

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```

00399000
00400000
00401000
00402000
00403000
00404000
00405000
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00428000
00429000
00430000
00431000
00432000
00433000
00434000
00435000
00436000
00437000
00438000

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```

BEGIN
  FOR J := QPRIME -1 STEP -1 UNTIL 0 DO
  BEGIN
    XH[J+1]:=XH[J];
    XL[J+1]:=XL[J];
    YH[J+1]:=YH[J];
    YL[J+1]:=YL[J];
    VXH[J+1]:=VXH[J];
    VXL[J+1]:=VXL[J];
    VYH[J+1]:=VYH[J];
    VYL[J+1]:=VYL[J];
    FXH[J+1]:=FXH[J];
    FXL[J+1]:=FXL[J];
    FYH[J+1]:=FYH[J];
    FYL[J+1]:=FYL[J];
  END;

```

```

END;
END #;
DEFINE STORETOP =
BEGIN
  X2DTH :=XH[0];
  X2DTL :=XL[0];
  Y2DTH :=YH[0];
  Y2DTL :=YL[0];
  VX2DTH :=VXH[0];
  VX2DTL :=VXL[0];
  VY2DTH :=VYH[0];
  VY2DTL :=VYL[0];
  FX2DTH :=FXH[0];
  FX2DTL :=FXL[0];
  FY2DTH :=FYH[0];
  FY2DTL :=FYL[0];

```

```

END #;
DEFINE PRINT =IF FLAG =1 THEN
BEGIN
  INTEGER J;
  WRITE(FILEOUT,FMXY1,LISTXY1);
  DPOP(DTH,DTL,FILEOUT,ALEPH1,A);

```



```

DPOP(XH[1],XL[1],FILEOUT,ALEPH2,A);
DPOP(YH[1],YL[1],FILEOUT,ALEPH3,A);
WRITE(FILEOUT,FMXY2,LISTA);
DPOP(TH,TL,FILEOUT,ALEPH1,A);
DPOP(VXH[1],VXL[1],FILEOUT,ALEPH2,A);
DPOP(VYH[1],VYL[1],FILEOUT,ALEPH3,A);
WRITE(FILEOUT,FMXY3,LISTA);
IF PREVRY # "YES" THEN FLAG := 0;

END #;
PROCEDURE RK;

BEGIN
  DOUBLE(DOFRKH,DOFRKL,FXH[1],FXL[1],X,X,K1VXH,K1VXL);
  DOUBLE(DOFRKH,DOFRKL,FYH[1],FYL[1],X,X,K1VYH,K1VYL);
  DOUBLE(DOFRKH,DOFRKL,VXH[1],VXL[1],X,X,K1XH,K1XL);
  DOUBLE(DOFRKH,DOFRKL,VYH[1],VYL[1],X,X,K1YH,K1YL);
  DOUBLE(K1VXH,K1VXL,2,0,/,VXH[1],VXL[1],+,+,VXH[0],VXL[0]);
  DOUBLE(K1VYH,K1VYL,2,0,/,VYH[1],VYL[1],+,+,VYH[0],VYL[0]);
  DOUBLE(K1XH,K1XL,2,0,/,XH[1],XL[1],+,+,XH[0],XL[0]);
  DOUBLE(K1YH,K1YL,2,0,/,YH[1],YL[1],+,+,YH[0],YL[0]);
  FXFYCALC;
  DOUBLE(DOFRKH,DOFRKL,FXH[0],FXL[0],X,X,K2VXH,K2VXL);
  DOUBLE(DOFRKH,DOFRKL,FYH[0],FYL[0],X,X,K2VYH,K2VYL);
  DOUBLE(DOFRKH,DOFRKL,VXH[0],VXL[0],X,X,K2XH,K2XL);
  DOUBLE(DOFRKH,DOFRKL,VYH[0],VYL[0],X,X,K2YH,K2YL);
  DOUBLE(K2VXH,K2VXL,2,0,/,VXH[1],VXL[1],+,+,VXH[0],VXL[0]);
  DOUBLE(K2VYH,K2VYL,2,0,/,VYH[1],VYL[1],+,+,VYH[0],VYL[0]);
  DOUBLE(K2XH,K2XL,2,0,/,XH[1],XL[1],+,+,XH[0],XL[0]);
  DOUBLE(K2YH,K2YL,2,0,/,YH[1],YL[1],+,+,YH[0],YL[0]);
  FXFYCALC;
  DOUBLE(DOFRKH,DOFRKL,FXH[0],FXL[0],X,X,K3VXH,K3VXL);
  DOUBLE(DOFRKH,DOFRKL,FYH[0],FYL[0],X,X,K3VYH,K3VYL);
  DOUBLE(DOFRKH,DOFRKL,VXH[0],VXL[0],X,X,K3XH,K3XL);
  DOUBLE(DOFRKH,DOFRKL,VYH[0],VYL[0],X,X,K3YH,K3YL);
  DOUBLE(K3VXH,K3VXL,2,0,/,VXH[1],VXL[1],+,+,VXH[0],VXL[0]);
  DOUBLE(K3VYH,K3VYL,2,0,/,VYH[1],VYL[1],+,+,VYH[0],VYL[0]);
  DOUBLE(K3XH,K3XL,2,0,/,XH[1],XL[1],+,+,XH[0],XL[0]);
  DOUBLE(K3YH,K3YL,2,0,/,YH[1],YL[1],+,+,YH[0],YL[0]);
  FXFYCALC;

```

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00439000
00440000
00441000
00442000
00443000
00444000
00445000
00446000
00447000
00448000
00449000
00450000
00451000
00452000
00453000
00454000
00455000
00456000
00457000
00458000
00459000
00460000
00461000
00462000
00463000
00464000
00465000
00466000
00467000
00468000
00469000
00470000
00471000
00472000
00473000
00474000
00475000
00476000
00477000
00478000

```

```

DOUBLE(DOFRKH,DOFRKL,FXH[0],FXL[0],X,+,K4VXH,K4VXL);
DOJBLE(DOFRKH,DOFRKL,FYH[0],FYL[0],X,+,K4VYH,K4VYL);
DOJBLE(DOFRKH,DOFRKL,VXH[0],VXL[0],X,+,K4XH,K4XL);
DOJBLE(DOFRKH,DOFRKL,VYH[0],VYL[0],X,+,K4YH,K4YL);
DOJBLE(K1VXH,K1VXL,K2VXH,K2VXL,+,K2VXH,K2VXL,+,K3VXH,K3VXL,+,
K3VXH,K3VXL,+,K4VXH,K4VXL,+,6,0,/,VXH[1],VXL[1],+,+,VXH[0],VXL[0],
00479000
00480000
00481000
00482000
00483000
000484000
00485000
DOJBLE(K1VYH,K1VYL,K2VYH,K2VYL,+,K2VYH,K2VYL,+,K3VYH,K3VYL,+,
K3VYH,K3VYL,+,K4VYH,K4VYL,+,6,0,/,VYH[1],VYL[1],+,+,VYH[0],VYL[0],
00486000
000487000
00488000
DOJBLE(K1XH,K1XL,K2XH,K2XL,+,K2XH,K2XL,+,K3XH,K3XL,+,
K3XH,K3XL,+,K4XH,K4XL,+,6,0,/,XH[1],XL[1],+,+,XH[0],XL[0]);
00489000
00490000
DOJBLE(K1YH,K1YL,K2YH,K2YL,+,K2YH,K2YL,+,K3YH,K3YL,+,
K3YH,K3YL,+,K4YH,K4YL,+,6,0,/,YH[1],YL[1],+,+,YH[0],YL[0]);
00491000
00492000
00493000
FXFYCALC;
00494000
00495000
END ;
00496000
REAL DVXH,DYH,XINH,YINH,VXINH,VYINNEWH,DSTRTH,DVXL,DYL,XINL,YINL,
VXINL,VYINNEWL,DSTRTL,VYINLASTH,VYINTHISH,VYINNEXTH,VXHALVELASTH,
VYINLASTL,VYINTHISL,VYINNEXTL,VXHALVELASTL;
00497000
00498000
DEFINE VYINH = VYINTHISH #, VYINL = VYINTHISL #;
00499000
FORMAT FMHALVE("PERIOD =",5A6," NEW VY[0] =",5A6,/,/,/);
00500000
LABEL L12;
00501000
DEFINE SEARCHHALVEPOINT =
00502000
BEGIN
00503000
IF ABS(DYH)SEMIN AND MXYH[1]≥0 THEN
00504000
BEGIN
00505000
INTEGER J;
00506000
LIST LSTHALVE(FOR J :=0 STEP 1 UNTIL 4 DO ALEPH1[J],FOR J :=0
00507000
STEP 1 UNTIL 4 DO ALEPH2[J]);
00508000
FLAG :=1;
00509000
PRINT;
00510000
IF VYINLASTH #0 THEN
00511000
BEGIN
00512000
DOUBLE(VXH[1],VXL[1],VXHALVELASTH,VXHALVELASTL,+,DVXH,DVXL
00513000
);
00514000
DOUBLE(VYINTHISH,VYINTHISL,VYINLASTH,VYINLASTL,+,
00515000
-VXHALVELASTH,VXHALVELASTL,+,DVXH,DVXL,/,VYINLASTH,VYINLASTL
00516000
,+,+,VYINNEWH,VYINNEWL);
00517000
00518000

```

```

END ELSE DOUBLE(VYINTHISH,VYINTHISL,1,VXH[1]/VYH[1],0,-,X,*,
VYINNEWH,VYINNEWL);
DOUBLE(TH,TL,TH,TL,+,PERIODH,PERIODL);
DPOP(PERIODH,PERIODL,FILEOUT,ALEPH1,A);
DPOP(VYINNEWH,VYINNEWL,FILEOUT,ALEPH2,A);
WRITE(FILEOUT,FMHALVE,LSTHALVE);
VXHALVELASTH :=VXH[1];
VXHALVELASTL :=VXL[1];
VYINLASTH :=VYINTHISH;
VYINLASTL :=VYINTHISL;
VYH[0]:=VYINTHISH :=VYINNEWH;
VYL[0]:=VYINTHISL :=VYINNEWL;
VXH[0]:=VXINH;
VXL[0]:=VXINL;
YH[0]:=YINH ;
YL[0]:=YINL ;
XH[0]:=XINH ;
XL[0]:=XINL ;
DTH :=DSTRTH;
DTL :=DSTRTL;
IF ABS(VXH[1])>SEMAX THEN SEARCH :=M N0M;
GO TO L12;

END;
IF ABS(DYH)>EMIN THEN HALVESTEPsize;

END #;
DREAD(XH[0],XL[0]);
XINH :=XH[0];
XINL :=XL[0];
DREAD(YH[0],YL[0]);
YINH :=YH[0];
YINL :=YL[0];
DREAD(VXH[0],VXL[0]);
VXINH :=VXH[0];
VXINL :=VXL[0];
DREAD(VYH[0],VYL[0]);
VYINTHISH:=VYH[0];
VYINTHISL:=VYL[0];
DOUBLE(1,0,MUH,MUL,*,MUPH,MUPL);
00519000
00520000
00521000
00522000
00523000
00524000
00525000
00526000
00527000
00528000
00529000
00530000
00531000
00532000
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VYINLASTH :=VYINLASTL :=0;
L12;
BEGIN
  LABEL L1,L2,L3,L4,ADAMS,RUNGAK;
  N :=Q :=TH :=TL :=0;
  FLAG :=1;
  FXFYCALC;
  GO TO L1;
  L2:DOUBLE(TH,TL,DTH,DTL,+,+,TH,TL);
  NS :=NS +1;
  L1:PUSHDOWN;
  PRINT;
  IF TH/DTH >QMIN =0.5 THEN GO TO ADAMS ELSE GO TO RUNGAK;
  RUNGAK:IF TH =0 THEN
  BEGIN
    DOUBLE(DTH,DTL,DTH,DTL,+,+,DOFRKH,DOFRKL);
    RK;
    STORETOP;
  END;
  L4:DOFRKH :=DTH;
  DOFRKL :=DTL;
  RK;
  PUSHDOWN;
  RK;
  IF TH #0 THEN GO TO L3;
  DOUBLE(VX2DTH,VX2DTL,VXH[0],VXL[0],+,+,TXH,TXL);
  DOUBLE(VY2DTH,VY2DTL,VYH[0],VYL[0],+,+,TYH,TYL);
  IF ABS(TXH)SETEST AND ABS(TYH)SETEST THEN
  BEGIN
    L3:DOUBLE(TH,TL,DTH,DTL,+,+,TH,TL);
    NS :=NS +1;
    GO TO L2;
  END;
  DOUBLE(DTH,DTL,2,0,/,+,+,DTH,DTL);
  RESTOREINITIAL;
  GO TO L4;
  ADAMS;
END;

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BEGIN
  LABEL L5,L6,L7,L8,L9,L10,FINISH,TOOSMALL,TOOBIG,
  INTEGER COUNT,QH,P,QD,K,G,QM,QT,J,J2,L,S,L2,
  REAL TEMPH,TEMPL,TEMPXH,TEMPXL,TEMPYH,TEMPYL,XPPH,YPPH,VXPPH,
  VYPPH,FXPPH,FYPPH,XPPL,YPPL,VXPL,VYPL,FXPPL,FYPPPL,
  ARRAY XXH,XXL,YYH,YYL,VXHV,VYHV,FFXH,FFYL,VVXL,VVYL,FFXL,FFYL,
  :QPRIMEJ,AH,AL(0:16,0:16);
  DEFINE ADAMSBASHV =
BEGIN
  TEMPXH :=TEMPXL :=TEMPYH :=TEMPYL :=0;
  P :=Q -QMP;
  FOR R :=0 STEP 1 UNTIL P DO
  BEGIN
    DOUBLE(FXH[R+1],FXL[R+1],BETAH[P,R],BETAL[P,R],X,TEMPXH,
    TEMPXL,+,-,TEMPXH,TEMPXL);
    DOUBLE(FYH[R+1],FYL[R+1],BETAH[P,R],BETAL[P,R],X,TEMPYH,
    TEMPYL,+,-,TEMPYH,TEMPYL);
  END;
  DOUBLE(TEMPXH,TEMPXL,DTH,DTL,X,VXH[1],VXL[1],VXH[0],VXL[0],
  );
  DOUBLE(TEMPYH,TEMPYL,DTH,DTL,X,VYH[1],VYL[1],VYH[0],VYL[0],
  );
END #;
DEFINE COMPUTEA =
BEGIN
  INTEGER J,K;
  ARRAY EH,EL(0:QT),CH,CL(0:QMAX);
  REAL TEMPH,TEMPL,
  FOR L :=QH DO
  BEGIN
    TEMPH :=1;
    TEMPL :=0;
    FOR J :=0 STEP 1 UNTIL QS DO DOUBLE(L,0,L,0,+,-,0,0,+,-,1
    ,0,-,TEMPH,TEMPL,X,-,TEMPH,TEMPL);
    EH[L]:=TEMPH;
    EL[L]:=TEMPL;
  END;

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END;
FOR S :=0 STEP 1 UNTIL QS DO
BEGIN
  TEMPH :=1;
  TEMPL :=0;
  FOR J :=0 STEP 1 UNTIL S-1,S+1 STEP 1 UNTIL QS DO DOUBLE(S
  ,0,S,0,+,J,0,-,J,0,-,TEMPH,TEMPL,x,+,TEMPL,TEMPL);
  CH[S]:=TEMPL;
  CL[S]:=TEMPL;
END;

FOR S :=0 STEP 1 UNTIL QS DO FOR L :=QH DO
BEGIN
  DOUBLE(EH[L],EL[L],L,0,L,0,+,1,0,-,S,0,-,S,0,-,CH[S],CL[S],x
  ,/+,AH[L,S],AL[L,S]);
END;

END #;
DEFINE ADAMSMOULV =
BEGIN
  TEMPX :=TEMPXL :=TEMPYH :=TEMPYL :=0;
  FOR R :=0 STEP 1 UNTIL Q DO
  BEGIN
    DOUBLE(FXH[R],FXL[R],BSHQ,BSLQR,x,TEMPXH,TEMPXL,+,+,TEMPXH
    ,TEMPXL);
    DOUBLE(FYH[R],FYL[R],BSHQ,BSLQR,x,TEMPYH,TEMPYL,+,+,TEMPYH
    ,TEMPYL);
  END;
  DOUBLE(TEMPXH,TEMPXL,DTH,DTL,x,VXH[1],VXL[1],+,+,VXH[0],VXL[0])
  );
  DOUBLE(TEMPYH,TEMPYL,DTH,DTL,x,VYH[1],VYL[1],+,+,VYH[0],VYL[0])
  );
END #;
DEFINE ADAMSMOULXY =
BEGIN
  TEMPX :=TEMPXL :=TEMPYH :=TEMPYL :=0;
  FOR R :=0 STEP 1 UNTIL Q DO

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BEGIN
DOUBLE(VXH[R],VXL[R],BSHOR,BSLQR,x,TEMPXH,TEMPXL,+,<,TEMPXH
,TEMPXL);
DOUBLE(VYH[R],VYL[R],BSHOR,BSLQR,x,TEMPYH,TEMPYL,+,<,TEMPYH
,TEMPYL);
END;
DOUBLE(TEMPXH,TEMPXL,DTH,DTL,x,XH[1],XL[1],+,<,XH[0],XL[0]);
DOUBLE(TEMPYH,TEMPYL,DTH,DTL,x,YH[1],YL[1],+,<,YH[0],YL[0]);
END #;
DEFINE DOUBLESTEPsize =
BEGIN
IF PRDUBL ="YES" THEN FLAG :=1;
FOR J :=1 STEP 1 UNTIL QD DO
BEGIN
J2 :=J +J;
XH[J]:=XH[J2];
XL[J]:=XL[J2];
YH[J]:=YH[J2];
YL[J]:=YL[J2];
VXH[J]:=VXH[J2];
VXL[J]:=VXL[J2];
VYH[J]:=VYH[J2];
VYL[J]:=VYL[J2];
FXH[J]:=FXH[J2];
FXL[J]:=FXL[J2];
FYH[J]:=FYH[J2];
FYL[J]:=FYL[J2];
END;
FOR J :=QD +1 STEP 1 UNTIL QPRIME DO VXH[J]:=4.1@68;
Q :=(QMAX+QMIN)/2;
DOUBLE(TH,TL,DTH,DTL,+,<,TH,TL);
DOUBLE(DTH,DTL,DTH,DTL,+,<,DTH,DTL);
END #;
DEFINE STORE =
BEGIN
XPPH :=XH[0];

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XPPL :=XL[0];
YPPH :=YH[0];
YPPL :=YL[0];
VXPPH :=VXH[0];
VXPPH :=VXL[0];
VYPPH :=VYH[0];
VYPPH :=VYL[0];
FXPPH :=FXH[0];
FXPPH :=FXL[0];
FYPPL :=FYH[0];
FYPPL :=FYL[0];

END #;
DEFINE INTERPOLATE =
BEGIN
FOR L:=QH STEP 1 UNTIL QT DO
BEGIN
XXH[L]:=XXL[L];YH[L]:=YHL[L];VXH[L]:=VXL[L];VYH[L]:=VYL[L];
=FFYH[L]:=VVXL[L];=VVYL[L];=FFXL[L];=FFYL[L];=0;
FOR S :=L-QH STEP 1 UNTIL QS+L-QH DO
BEGIN
G:=S-L +QH;
K :=QH;
DOUBLE(XH[S+1],XL[S+1],AH[K,G],AL[K,G],X,XH[L],XXL[L],+,+
,XH[L],XXL[L]);
DOUBLE(YH[S+1],YL[S+1],AH[K,G],AL[K,G],X,YH[L],YYL[L],+,+
,YH[L],YYL[L]);
DOUBLE(VXH[S+1],VXL[S+1],AH[K,G],AL[K,G],X,VXH[L],VXL[L],
+,+,VVXH[L],VVXL[L]);
DOUBLE(VYH[S+1],VYL[S+1],AH[K,G],AL[K,G],X,VYH[L],VYL[L],
+,+,VVYH[L],VVYL[L]);
DOUBLE(FXH[S+1],FXL[S+1],AH[K,G],AL[K,G],X,FFXH[L],FFXL[L],
+,+,FFXH[L],FFXL[L]);
DOUBLE(FYH[S+1],FYL[S+1],AH[K,G],AL[K,G],X,FFYH[L],FFYL[L],
+,+,FFYH[L],FFYL[L]);

END;

END;

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END #;
PROCEDURE HALVESTEPSIZE ;
BEGIN
  IF PRHALV ="YES" THEN FLAG :=1;
  INTERPOLATE;
  FOR J :=QT STEP -1 UNTIL QM+1, J :=QH STEP +1 UNTIL QM DO
  BEGIN
    J2 :=2*(J -QH)+1;
    XH[J2+1]:=XH[J+1];
    XL[J2+1]:=XL[J+1];
    YH[J2+1]:=YH[J+1];
    YL[J2+1]:=YL[J+1];
    VXH[J2+1]:=VXH[J+1];
    VXL[J2+1]:=VXL[J+1];
    VYH[J2+1]:=VYH[J+1];
    VYL[J2+1]:=VYL[J+1];
    FXH[J2+1]:=FXH[J+1];
    FXL[J2+1]:=FXL[J+1];
    FYH[J2+1]:=FYH[J+1];
    FYL[J2+1]:=FYL[J+1];
    XH[J2]:=XH[J];
    XL[J2]:=XL[J];
    YH[J2]:=YH[J];
    YL[J2]:=YL[J];
    VXH[J2]:=VXH[J];
    VXL[J2]:=VXL[J];
    VYH[J2]:=VYH[J];
    VYL[J2]:=VYL[J];
    FXH[J2]:=FXH[J];
    FXL[J2]:=FXL[J];
    FYH[J2]:=FYH[J];
    FYL[J2]:=FYL[J];
  END;
  FOR J :=2*(QT-QH)+3 STEP 1 UNTIL QPRIME DO VXH[J]:=4.1@68;
  Q :=(QMIN +QMAX)DJV 2;
  DOUBLE(DTH,DTL,2,0,0/0+DTH,DTL);
  DOUBLE(-DTH,DTL,QH+QH-1,0,0,TH,TL,0+TH,TL);
  NS :=NS -QH +1;

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IF DTH =0 THEN GO TO AGAIN;
END ;
COMMENT END OF DECLARATIONS;
QH :=QS DIV 2;
QT :=QMAX DIV 2 +QS ;
QD :=(QMAX +1)x2;
DSTRTH :=DOFRKH;
DSTRTL :=DOFRKL;
QM :=(QT +QH)DIV 2 -1;
L9:COMPUTE A;
Q :=TH/DTH;
FOR J :=Q+2 STEP 1 UNTIL QPRIME DO
BEGIN
  VXH[J]:=4.1@68;
  VXL[J]:=0;
END;
IF Q>QMAX THEN Q :=QMAX;
L7:ADAMSBASHV;
ADAMSMOULXY;
FXFYCALC;
L5:STORETOP;
L10:STORE;
ADAMSMOULV;
ADAMSMOULXY;
FXFYCALC;
IF ITER ="YES" THEN
BEGIN
  DOUBLE(VXPPH,VXPPL,VXH[0],VXL[0],--,←,TEMPXH,TEMPXL);
  DOUBLE(VYPPH,VYPPL,VYH[0],VYL[0],--,←,TEMPYH,TEMPYL);
  IF ABS(TEMPXH)>EMIN OR ABS(TEMPYH)>EMIN THEN
  BEGIN
    GO TO L10;
  END;
END;
DOUBLE(VXH[0],VXL[0],VXPH,VXPL,--,←,TEMPXH,TEMPXL);
DOUBLE(VYH[0],VYL[0],VYPH,VYPL,--,←,TEMPYH,TEMPYL);

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IF ABS(TEMPXH)SEMIN AND ABS(TEMPYH)SEMIN THEN GO TO TOOSMALL;
IF ABS(TEMPXH)>EMAX OR ABS(TEMPYH)>EMAX THEN GO TO TOOBIG;
COMMENT HERE IF ERROR OK;
Q :=Q+1;
COUNT :=3;
IF Q>QMAX THEN Q :=QMAX;
L6:DOUBLE(TH,TL,DTH,DTL,+,+,TH,TL);
NS :=NS+1;
PUSHDOWN;
PRINT;
IF SEARCH ="YES"THEN IF ABS(TH -PERIODH/2)<.0090+DTH THEN
BEGIN
DOUBLE(YH[1],YL[1],YH[2],YL[2],+,+,DYH,DYL);
DOUBLE(DYH,DYL,DYH,DYL,+,+YH[1],YL[1],+,+TEMPYH,TEMPYL);
IF 0 <MxTEMPYH THEN SEARCHHALVEPOINT;
END;
IF (DTH+DTH+TH)MOD PERIODH<DTH+DTH THEN IF DTH >DOFRKH THEN
HALVESTEP SIZE ELSE
BEGIN
DOUBLE(PERIODH,PERIODL,TH,TL,+,+,DTH,DTL);
L8:DOFRKH :=DTH;
DOFRKL :=DTL;
RK;
DOUBLE(TH,TL,DTH,DTL,+,+,TH,TL);
NS :=NS+1;
PUSHDOWN;
FLAG :=1;
PRINT;
DTH :=YH[1]/VYH[1];
BEGIN
FORMAT FMD(//MDX =E10.2,M DY =E10.2,M DVX =E10.2,M
DXY =E10.2 /X14,M DT =E10.2,M DVX =E10.2 //);
DOUBLE(XH[1],XL[1],XINH,XINL,+,+TEMPXH,TEMPXL);
DOUBLE(VYH[1],VYL[1],VYINH,VYINL,+,+TEMPYH,TEMPYL);
WRITE(FILEOUT,FMD,TEMPXH,YH[1],VXH[1],TEMPYH,DTH,VXH[1]+FXH
[1]*DTH );
END;
END;

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-00000000000000000000.005236693257950285066687183091	*	12	12
+00000000000000000000.264351348366606509794340482158	*	13	0
+00000000000000000001.558715258495645607087406029329	*	13	1
-00000000000000000002.894687594754094010046390999350	*	13	2
+00000000000000000006.486513570176898963274624652024	*	13	3
-00000000000000000011.697996387447161463365167072578	*	13	4
+00000000000000000016.475857980869095080404604219991	*	13	5
-00000000000000000018.046032896985711965870696036445	*	13	6
+00000000000000000015.313640572402043136170120303506	*	13	7
-00000000000000000009.975325692600292674697436606627	*	13	8
+00000000000000000004.898058034321546019628030212329	*	13	9
-00000000000000000001.755336769959155458494082833564	*	13	10
+00000000000000000000.433609251257037715371048704602	*	13	11
-00000000000000000000.066044172549499723772210544732	*	13	12
+00000000000000000000.004677498407042264515809489357	*	13	13
+00000000000000000000.260136396127601036937456690530	*	14	0
+00000000000000000001.617724589841722227083779112121	*	14	1
-00000000000000000003.278248248503592040022816037498	*	14	2
+00000000000000000008.020756185174891083180324804616	*	14	3
-00000000000000000015.917163578691639793105842492206	*	14	4
+00000000000000000024.914192363358051739885955059247	*	14	5
-00000000000000000030.703534470719146955092722295329	*	14	6
+00000000000000000029.7793565668825980995293170802	*	14	7
-00000000000000000022.632827266333727663919462865511	*	14	8
+00000000000000000013.336392416810502679109381051585	*	14	9
-00000000000000000005.974503961203633788234758253192	*	14	10
+00000000000000000001.967851866255029835276748857194	*	14	11
-00000000000000000000.449604826298997753748635582880	*	14	12
+00000000000000000000.063686829753118884512182572149	*	14	13
-00000000000000000000.004214952239005472856883791628	*	14	14
+00000000000000000000.256309496574389152514152514136	*	15	0
+00000000000000000001.675128083139900493433341758031	*	15	1
-00000000000000000003.680072701590839904469754558868	*	15	2
+00000000000000000009.761995481886298495783725063886	*	15	3
-00000000000000000021.140881468825862030916043270016	*	15	4
+00000000000000000036.406371721653340663068396770429	*	15	5
-00000000000000000049.85716673454628493730125147299	*	15	6
+00000000000000000054.405455281587302244957668266192	*	15	7
-00000000000000000047.258925891252203927881837960901	*	15	8
+00000000000000000032.490024680635984217746783903555	*	15	9

-00000000000000000017.268825665718026829137940248828	10	*	1
+00000000000000000049.250490614227593394260060925892	10	*	2
-00000000000000000096.269050074154240820907487572258	10	*	3
+00000000000000000133.019135965307840307840307837432	10	*	4
-00000000000000000131.891420554753888087221420551721	10	*	5
+00000000000000000093.647220456048581048581048578802	10	*	6
-00000000000000000046.617036185265351932018598684113	10	*	7
+00000000000000000015.486178858275212441879108545384	10	*	8
-00000000000000000003.088871410867938645716423494122	10	*	9
+00000000000000000000.28018959644393672171499492270	10	*	10
+00000000000000000004.726253940487881460103682325868	11	*	0
-00000000000000000020.285746606065616482283148949494	11	*	1
+00000000000000000064.335095315965541659986104429222	11	*	2
-00000000000000000141.522864179368085618085618082248	11	*	3
+00000000000000000223.526764175735529902196568857412	11	*	4
-00000000000000000258.602100049352653519320185979693	11	*	5
+00000000000000000220.35789950647346480679814006774	11	*	6
-00000000000000000137.124664395693041526374859704093	11	*	7
+00000000000000000060.739992963489057239057239055374	11	*	8
-00000000000000000018.173476112605886911442466997452	11	*	9
+00000000000000000003.297110536791526374859708192936	11	*	10
-00000000000000000000.274265540031599059376837154606	11	*	11
+00000000000000000004.995282787261530234413832297383	12	*	0
-00000000000000000023.514092767349401774004948607674	12	*	1
+00000000000000000082.09099203026360764456002549212	12	*	2
-00000000000000000200.709210469570815966318611815548	12	*	3
+00000000000000000356.696043328691673185720804757337	12	*	4
-00000000000000000471.672946694082482772958963419573	12	*	5
+00000000000000000468.940554369498813943258387686634	12	*	6
-00000000000000000350.195511040422870780013637143973	12	*	7
+00000000000000000193.909272116445200522581474955299	12	*	8
-00000000000000000077.359822402808617259675460730752	12	*	9
+00000000000000000021.053014423852345479329606312926	12	*	10
-00000000000000000003.502611701315384351098636812786	12	*	11
+00000000000000000000.269028846773648774310149971515	12	*	12
+00000000000000000005.259634135628136744208172779541	13	*	0
-00000000000000000026.950660296115286401331374875728	13	*	1
+00000000000000000102.710404375621668528414560157536	13	*	2
-000000000000000000276.31369610242027767499989712736	13	*	3
+000000000000000000545.707257410815327688674249500307	13	*	4

D. The Method of Runge-Kutta-Fehlberg

1. Introduction

This section of the report presents the results of a study of Runge-Kutta type formulas of high-order accuracy developed by Erwin Fehlberg [18], [19] and applied to systems of second-order differential equations.

The presentation of these results is broken down into two parts. The first part is a discussion of the theory and the second part is the double-precision program which was written for the Burroughs B-5000.

2. Theory

In a rotating coordinate system, the equations of motion of a space vehicle in the Earth-Moon System are:

$$\begin{aligned}\ddot{x} &= f(x, y, \dot{y}) = \dot{x} + 2\dot{y} - \mu' \cdot \frac{x + \mu}{((x+\mu)^2 + y^2)^{3/2}} - \mu \cdot \frac{x - \mu'}{((x-\mu')^2 + y^2)^{3/2}} , \\ \ddot{y} &= g(x, y, \dot{x}) = \dot{y} - 2\dot{x} - \mu' \cdot \frac{y}{((x+\mu)^2 + y^2)^{3/2}} - \mu \cdot \frac{y}{((x-\mu')^2 + y^2)^{3/2}} ,\end{aligned}\quad (2-1)$$

where $\mu' = 1 - \mu$ with μ representing the relative mass of the Moon.

Introducing into (2-1) the following four auxiliary functions:

$$\begin{aligned}r^2 &= (x+\mu)^2 + y^2 , & s^2 &= (x-\mu')^2 + y^2 , \\ u &= \mu'/r^3 , & v &= \mu/s^3 ,\end{aligned}\quad (2-2)$$

system (2-1) becomes

$$\ddot{x} = x + 2\dot{y} - u(x+\mu) - v(x-\mu') ,$$

$$\ddot{y} = y - 2\dot{x} - uy - vy ,$$

(2-3)

$$r\dot{u} + 3ur' = 0 ,$$

$$s\dot{v} + 3vs' = 0 .$$

Substituting the following power series expansions, in terms of $h_j = (t - t_j)$ about the point t_j , into (2-3)

$$x = \sum_{i=0}^{\infty} X_i \cdot (h_j)^i , \quad y = \sum_{i=0}^{\infty} Y_i \cdot (h_j)^i ,$$

$$u = \sum_{i=0}^{\infty} U_i \cdot (h_j)^i , \quad v = \sum_{i=0}^{\infty} V_i \cdot (h_j)^i , \quad (2-4)$$

$$r = \sum_{i=0}^{\infty} R_i \cdot (h_j)^i , \quad s = \sum_{i=0}^{\infty} S_i \cdot (h_j)^i ,$$

and equating the coefficients of like terms, the following recurrence formulas for the power series coefficients in (2-4) result:

$$R_n = \left\{ \sum_{i=0}^n X_i X_{n-i} + 2\mu X_n + \sum_{i=0}^n Y_i Y_{n-i} - \sum_{i=1}^{n-1} R_i R_{n-i} \right\} / 2R_0 ,$$

$$S_n = \left\{ \sum_{i=0}^n X_i X_{n-i} - 2\mu' X_n + \sum_{i=0}^n Y_i Y_{n-i} - \sum_{i=1}^{n-1} S_i S_{n-i} \right\} / 2S_0 ,$$

$$U_n = \left\{ -3 \sum_{i=1}^n i R_i U_{n-i} - \sum_{i=1}^{n-1} i U_i R_{n-i} \right\} / nR_0 ,$$

$$V_n = \left\{ -3 \sum_{i=1}^n i S_i V_{n-i} - \sum_{i=1}^{n-1} i V_i S_{n-i} \right\} / nS_0 ,$$

$$\begin{aligned}
X_{n+1} &= \left\{ X_{n-1} + 2nY_n = \mu U_{n-1} + \mu' V_{n-1} - \sum_{i=0}^{n-1} (U_i - V_i) X_{n-1-i} \right\} / n(n+1) , \\
Y_{n+1} &= \left\{ Y_{n-1} - 2nX_n - \sum_{i=0}^{n-1} (U_i - V_i) Y_{n-1-i} \right\} / n(n+1) , \quad (2-5)
\end{aligned}$$

where $n = 1, 2, 3, \dots$. For $n = 1$, the last sum of the first four equations in (2-5) must be omitted.

At the start of the j^{th} integration step, the initial values for the step determine the initial coefficients as follows:

$$\begin{aligned}
X_0 &= x_j , \quad Y_0 = y_j , \\
X_1 &= \dot{x}_j , \quad Y_1 = \dot{y}_j , \quad (2-6) \\
R_0 &= \left[(x_j + \mu)^2 + y_j^2 \right]^{1/2} ; \quad S_0 = \left[(x_j - \mu')^2 + y_j^2 \right]^{1/2} , \\
\mu U_0 &= \mu' / R_0^3 , \quad V_0 = \mu / S_0^3 .
\end{aligned}$$

After computing, through formulas (2-5), a sufficiently large number, m , of consecutive derivatives of x and y with respect to t , in the form of the coefficients X_n and Y_n , we then apply the Runge-Kutta procedure, described by Fehlberg [20], to obtain $(m+4)$ -th-order accuracy.

Introducing new variables x_T , y_T , \dot{x}_T , and \dot{y}_T by the following transformations:

$$\begin{aligned}
x_T &= x - \sum_{i=1}^{m+2} X_i (h_j)^i , \quad y_T = y - \sum_{i=1}^{m+2} Y_i (h_j)^i , \\
\dot{x}_T &= \dot{x} - \sum_{i=1}^{m+2} i X_i (h_j)^{i-1} , \quad \dot{y}_T = \dot{y} - \sum_{i=1}^{m+2} i Y_i (h_j)^{i-1} , \quad (2-7)
\end{aligned}$$

the original differential equations (2-1) are transformed accordingly:

$$\ddot{x}_T = f_T(t, x_T, y_T, \dot{y}_T) = f(x, y, \dot{y}) - \sum_{i=2}^{m+2} i(i-1) X_i (h_j)^{i-2} ,$$

$$\ddot{y}_T = g_T(t, x_T, y_T, \dot{x}_T) = g(x, y, \dot{x}) - \sum_{i=2}^{m+2} i(i-1) Y_i (h_j)^{i-2} . \quad (2-8)$$

The initial values of the transformed variables for starting an orbit are

$$(x_T)_0 \cong x_0 , (y_T)_0 = y_0 ,$$

$$(\dot{x}_T)_0 = 0 , (\dot{y}_T)_0 = 0 . \quad (2-9)$$

For equations (2-8) the following Runge-Kutta formulas develop (m+4)-th-order accuracy for x, y, \dot{x} , and \dot{y} with only three substitutions per time step, $\Delta t_j = (t_{j+1} - t_j)$:

$$k_1 = \Delta t_j f_T(t_j + \alpha_1 \Delta t_j , (x_T)_j , (y_T)_j , 0) ,$$

$$l_1 = \Delta t_j g_T(t_j + \alpha_1 \Delta t_j , (x_T)_j , (y_T)_j , 0) ,$$

$$k_2 = \Delta t_j f_T(t_j + \alpha_2 \Delta t_j , (x_T)_j + \beta_0 k_1 \Delta t_j , (y_T)_j + \beta_0 l_1 \Delta t_j , \beta_1 l_1) ,$$

$$l_2 = \Delta t_j g_T(t_j + \alpha_2 \Delta t_j , (x_T)_j + \beta_0 k_1 \Delta t_j , (y_T)_j + \beta_0 l_1 \Delta t_j , \beta_1 k_1) ,$$

$$k_3 = \Delta t_j f_T(t_j + \alpha_3 \Delta t_j , (x_T)_j + \gamma_0 k_1 \Delta t_j + \delta_0 k_2 \Delta t_j , (y_T)_j$$

$$+ \gamma_0 l_1 \Delta t_j + \delta_0 l_2 \Delta t_j , \gamma_1 l_1 + \delta_1 l_2) ,$$

$$\begin{aligned}
l_3 = \Delta t_j g_T(t_j + \alpha_3 \Delta t_j, (x_T)_j + \gamma_0 k_1 \Delta t_j + \delta_0 k_2 \Delta t_j, (y_T)_j \\
+ \gamma_0 l_1 \Delta t_j + \delta_0 l_2 \Delta t_j, \gamma_1 k_1 + \delta_2 k_2) ,
\end{aligned} \tag{2-10}$$

and

$$\begin{aligned}
(x_T)_{j+1} &= (x_T)_j + (C_1 k_1 + C_2 k_2 + C_3 k_3) \Delta t_j , \\
(y_T)_{j+1} &= (y_T)_j + (C_1 l_1 + C_2 l_2 + C_3 l_3) \Delta t_j , \\
(\dot{x}_T)_{j+1} &= C_1' k_1 + C_2' k_2 + C_3' k_3 , \\
(\dot{y}_T)_{j+1} &= C_1' l_1 + C_2' l_2 + C_3' l_3 ,
\end{aligned} \tag{2-11}$$

where

$$\begin{aligned}
\alpha_1 &= 1 , \alpha_2 = \frac{m+2}{m+4} , \alpha_3 = 1 , \\
\beta_0 &= \frac{2}{(m+4)^2} \cdot \left(\frac{m+2}{m+4}\right)^{m+1} , \beta_1 = \frac{1}{m+4} \cdot \left(\frac{m+2}{m+4}\right)^{m+1} , \\
\gamma_0 &= 0 , \gamma_1 = -\frac{1}{m+2} , \delta_0 = 0 , \delta_1 = \frac{2}{m+2} \cdot \left(\frac{m+4}{m+2}\right)^{m+1} , \\
C_1 &= 0 , C_2 = \frac{1}{(m+2)(m+3)} \cdot \left(\frac{m+4}{m+2}\right)^{m+1} , C_3 = 0 , \\
C_1' &= 0 , C_2' = \frac{1}{2} \cdot \frac{m+4}{(m+2)(m+3)} \cdot \left(\frac{m+4}{m+2}\right)^{m+1} , C_3' = \frac{1}{2} \cdot \frac{1}{m+3} .
\end{aligned} \tag{2-12}$$

The following fourth substitution yields improved values, \hat{x}_T and \hat{y}_T , which are more accurate by one power of Δt_j :

$$\begin{aligned}
k_4 &= \Delta t_j f_T(t_j + \alpha_4 \Delta t_j, (x_T)_j + \epsilon_0 k_1 \Delta t_j + \zeta_0 k_2 \Delta t_j + \eta_0 k_3 \Delta t_j, \\
&\quad (y_T)_j + \epsilon_0 l_1 \Delta t_j + \zeta_0 l_2 \Delta t_j + \eta_0 l_3 \Delta t_j, \epsilon_1 l_1 + \zeta_1 l_2 + \eta_1 l_3) , \\
(2-13) \\
l_4 &= \Delta t_j g_T(t_j + \alpha_4 \Delta t_j, (x_T)_j + \epsilon_0 k_1 \Delta t_j + \zeta_0 k_2 \Delta t_j + \eta_0 k_3 \Delta t_j, \\
&\quad (y_T)_j + \epsilon_0 l_1 \Delta t_j + \zeta_0 l_2 \Delta t_j + \eta_0 l_3 \Delta t_j, \epsilon_1 k_1 + \zeta_1 k_2 + \eta_1 k_3) ,
\end{aligned}$$

and

$$\begin{aligned}
(\hat{x}_T)_{j+1} &= (x_T)_j + (\hat{C}_1 k_1 + \hat{C}_2 k_2 + \hat{C}_3 k_3 + \hat{C}_4 k_4) \Delta t_j , \\
(2-14) \\
(\hat{y}_T)_{j+1} &= (y_T)_j + (\hat{C}_1 l_1 + \hat{C}_2 l_2 + \hat{C}_3 l_3 + \hat{C}_4 l_4) \Delta t_j ,
\end{aligned}$$

where

$$\begin{aligned}
\alpha_4 &= \frac{m+2}{m+5} , \\
\epsilon_0 &= 0 , \quad \epsilon_1 = \frac{1}{2} \cdot \left(\frac{1}{m+5} \right) \cdot \left(\frac{m+2}{m+5} \right)^{m+1} , \\
\zeta_0 &= 0 , \quad \zeta_1 = \frac{1}{4} \cdot \frac{5m+16}{(m+5)^2} \cdot \left(\frac{m+4}{m+5} \right)^{m+1} , \\
\eta_0 &= \frac{3}{2} \cdot \frac{1}{(m+5)^2} \cdot \left(\frac{m+2}{m+5} \right)^{m+1} , \\
\eta_1 &= -\frac{3}{4} \cdot \frac{m+2}{(m+5)^2} \cdot \left(\frac{m+2}{m+5} \right)^{m+1} , \\
\hat{C}_1 &= 0 , \quad \hat{C}_2 = 0 , \quad \hat{C}_3 = \frac{1}{3} \cdot \frac{1}{(m+3)(m+4)} , \\
\hat{C}_4 &= \frac{2}{3} \cdot \frac{m+5}{(m+2)(m+3)(m+4)} \cdot \left(\frac{m+5}{m+2} \right)^{m+1} . \\
(2-15)
\end{aligned}$$

The approximate value of the truncation error in both variables is given by

$$\begin{aligned} (\mathbb{T}_x)_{j+1} &\approx |(x_{\mathbb{T}})_{j+1} - (\hat{x}_{\mathbb{T}})_{j+1}|, \\ (\mathbb{T}_y)_{j+1} &\approx |(y_{\mathbb{T}})_{j+1} - (\hat{y}_{\mathbb{T}})_{j+1}|. \end{aligned} \tag{2-16}$$

Since the evaluation of $f_{\mathbb{T}}$ and $g_{\mathbb{T}}$, necessary in equations (2-10) and (2-13) can be accomplished only through the relationships given in (2-8), the following inverse transformations must be executed:

$$\begin{aligned} x_{j+1} &= (x_{\mathbb{T}})_{j+1} + \sum_{i=1}^{m+2} X_i (\Delta t_j)^i, \\ y_{j+1} &= (y_{\mathbb{T}})_{j+1} + \sum_{i=1}^{m+2} Y_i (\Delta t_j)^i, \\ \dot{x}_{j+1} &= (\dot{x}_{\mathbb{T}})_{j+1} + \sum_{i=1}^{m+2} i X_i (\Delta t_j)^{i-1}, \\ \dot{y}_{j+1} &= (\dot{y}_{\mathbb{T}})_{j+1} + \sum_{i=1}^{m+2} i Y_i (\Delta t_j)^{i-1}; \end{aligned} \tag{2-17}$$

thus allowing values of $(f)_{j+1}$ and $(g)_{j+1}$ to be obtained through equations (2-1). Equations (2-8) now yield values of $(f_{\mathbb{T}})_{j+1}$ and $(g_{\mathbb{T}})_{j+1}$.

3. The Runge-Kutta-Fehlberg Computer Program

A Burroughs B-5000 ALGOL program was written in double precision to implement the integration procedure described in the preceding paragraphs. A concerted effort was made to duplicate the numerical method as closely as possible. A flow chart of the program is presented in Section 4 and a listing of the program in Section 5.

There are four options under which the program may be run. The first option produces values of x , y , \dot{x} , \dot{y} , t , the step size, the Jacobi constant, the distance to the earth, and the distance to the Moon at the beginning and at the end of a full period. A period is determined to be complete when $|y| < \epsilon_1$ after a given time equal to 99% of the approximate time for one period. The value of ϵ_1 and the approximate time for one period are input parameters (EPS1 and PER respectively).

The second option produces the same output as the first. However, under this option it is produced at each time step around the orbit.

The third option allows the user to iterate on a given set of initial conditions until an orbit is produced which is periodic within a prescribed error tolerance or until the initial conditions no longer improve. The technique employed consists of interpolating on successive half-orbit values of \dot{x}_1 and \dot{y} initial, to produce an improved initial value of \dot{y} . The process terminates when at half-period $|\dot{x}| < \epsilon_2$ or when $|\dot{x}|$ has failed to improve on three successive half-orbits. The value of ϵ_2 is an input parameter (EPS2) and the half-period point is determined in a manner similar to that described for determining the full period point.

The fourth option is the same as the third except that it provides for a printout of the values described in option one at each time step during each half orbit.

It should be noted that at the end of an orbit under all options the total number of steps taken for that orbit is printed out.

Automatic step size control is an inherent part of the program. Values for a particular time step are accepted if, and only if, neither of the following conditions exist:

$$\frac{T_x}{\epsilon|x|} > 1, \quad \frac{T_y}{\epsilon|y|} > 1$$

where T_x and T_y are measures of the truncation error as described in the paragraphs on the numerical method and ϵ is an input parameter (EPS). If either condition exists, the step size is halved and the values are re-computed.

Doubling of the step size for the next step will occur if, and only if, both the following conditions are satisfied for the current time step:

$$\frac{T_x}{\epsilon|x|} < \left(\frac{1}{2}\right)^{m+5}, \quad \frac{T_y}{\epsilon|y|} < \left(\frac{1}{2}\right)^{m+5},$$

where m has the same meaning as described earlier.

There are no unusual hardware requirements. The program may be executed on a minimum B-5000 system having only one card reader and one line printer.

3.1. Data Input

Input data for the program is supplied to the program in sets. There is no limit to the number of data sets which may be queued in the card reader for processing at one time.

A data set consists of 23 parameters. These parameters are of single precision, double precision, and logical value. The read mode which was selected is Free-Field Input.

All Free-Field Input is in the form of free-field data sentences. Each field in a sentence is associated with the list element to which it corresponds according to position.

A number which is represented as an INTEGER will be converted as an INTEGER unless it is larger than the largest allowable integer, in which case

it will be converted as REAL. Numbers which contain a decimal fraction will be converted as REAL.

For the purpose of Free-Field Input, an INTEGER 1 (one) must be used in lieu of the logical value TRUE, and an INTEGER 0 (zero) must be used in lieu of the logical value FALSE.

The delimiters for the single precision and the double precision free-field read are different. For the single precision read, a comma is used for a delimiter. However, for the double precision read, a space (blank column) is used as a delimiter. Also, it should be noted that a double precision number and a single precision number must not be on the same card.

The data sets must always be arranged in the following order. The first 15 of the parameters will be read in under single precision free field and should be formatted accordingly.

r_{\max}	the maximum allowable distance between the orbiting body and the Earth.
r_{\min}	the minimum allowable distance between the orbiting body and the Earth.
s_{\max}	the maximum allowable distance between the orbiting body and the Moon.
s_{\min}	the minimum allowable distance between the orbiting body and the Moon.
t_{\max}	the maximum allowable time for one orbit.
m	the number of terms of the power series expansion to be considered.

ϵ

the truncation error tolerance for halving the interval size in the test,

$$\frac{T_x}{\epsilon|x|} > 1 .$$

ϵ_1

the error tolerance involved in the test, $|y| < \epsilon_1$, during the iterative procedure for producing periodic orbits.

ϵ_2

the error tolerance involved in the test $|\dot{x}| < \epsilon_2$, during the iterative procedure for producing periodic orbits.

PER

the approximate period of the orbit.

d_1

the direction of crossing at half period. d_1 equal a +1 if crossing is from plus to minus, and -1 otherwise.

PLT

the input file closing variable; should be an INTEGER 0 (zero) for all data sets except the last one in which case it must be the integer 1 (one). Should be the INTEGER 1 if only one data set is to be read in.

PRITR

an output option. Should be the INTEGER 1 if it is desired to print each set of improved initial conditions when iterating to produce a periodic orbit; otherwise, should be the INTEGER 0.

ITER

an input option. Should be the INTEGER 1 if it is desired to iterate on the initial conditions; otherwise, INTEGER 0.

PRINTSTEP

an input option. Should be the INTEGER 1 if it is desired to print each time step for a complete orbit; otherwise, INTEGER 0.

This completes the list of single-precision input parameters. The remaining eight input parameters must have the double precision input format described previously.

x_0

the initial value for x.

y_0

the initial value for y.

\dot{x}_0

the initial value for \dot{x} .

\dot{y}_0

the initial value for \dot{y} .

\dot{x}_A

the previous value for $\dot{x}_{\frac{1}{2}}$ to be used in interpolating at half orbit.

\dot{y}_A

the previous value for \dot{y} initial to be used in interpolating at half orbit.

t_0

the starting time for an orbit.

h_0

the initial step-size interval.

This completes the list of input parameters.

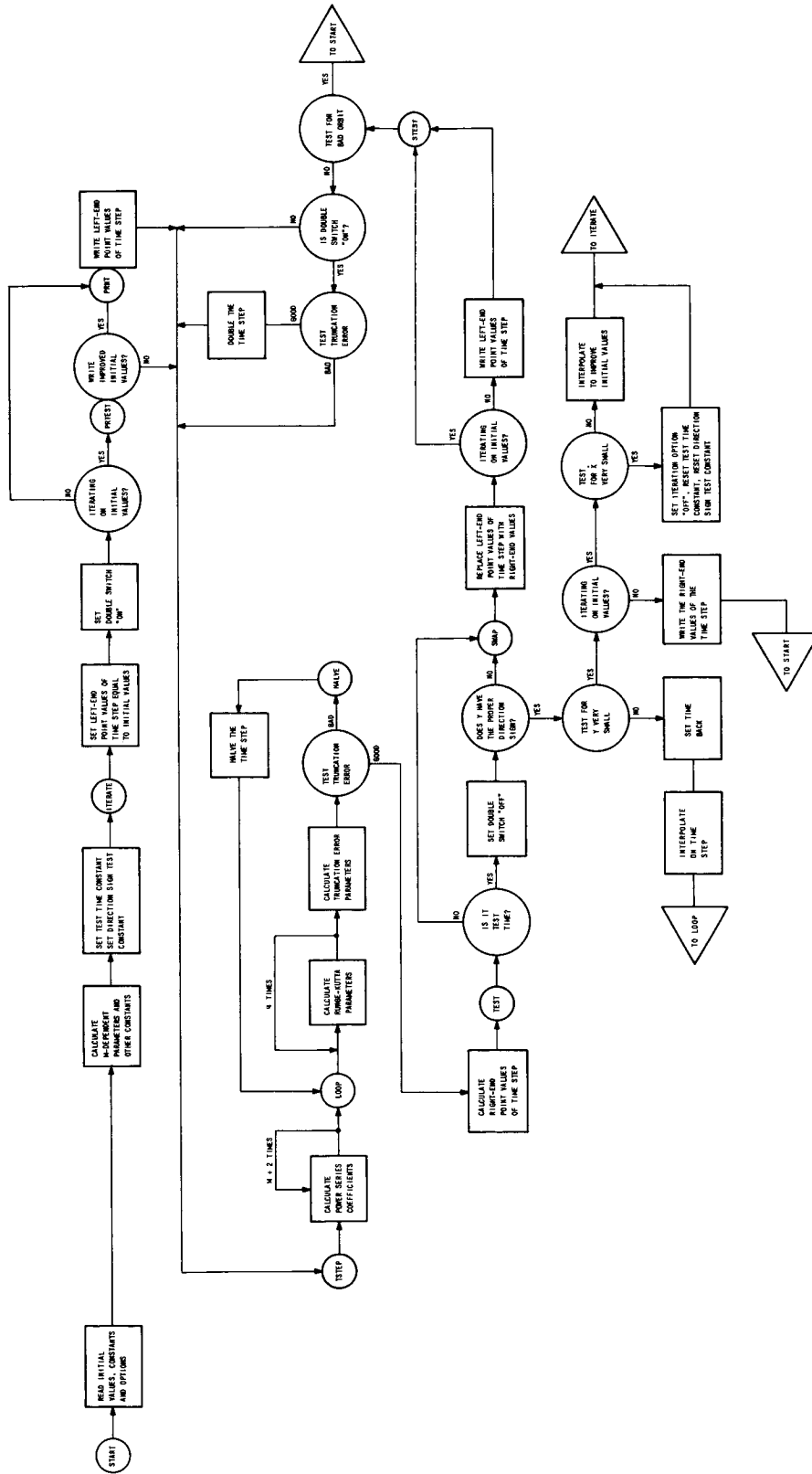


Figure 9. The Flow Diagram for the Runge-Kutta-Fehlberg Method.

4. Flow Diagram for the Runge-Kutta-Fehlberg Method

Figure 9 gives a flow diagram for the Runge-Kutta-Fehlberg computer program.

5. The Program Listing for the Runge-Kutta-Fehlberg Method

The following 24 pages comprise the program listing for the Runge-Kutta-Fehlberg Method.

```

LABEL      00000000XXXXX001      01
BEGIN
COMMENT FOLLOWING ARE THE DECLARATIONS FOR THE PROGRAM;
REAL KOUNT;
INTEGER COUNT;
REAL TSTART,HSTARTL,HSTARTH,HSTARTL;
BOOLEAN PRNTSTEP ;
BOOLEAN DUB1;
REAL XSTART,XSTARTL,YSTARTH,YSTARTL,DXSTARTH,DXSTARTL;
REAL YOSQH,YOSQL;
INTEGER LAMDA,LM1,I,MP2,K,IM1,IM2,IIM1;
REAL ARRAY KH,KL[0:4],LH,LL[0:4],XNUH,XNUL[0:99];
REAL FVALXTH,FVALXTL,FVALYTH,FVALYTL,XTH,XTL,XOH,XOL,HH,HL,YTH,YTL,
YOH,YOL,DFVALXTH,DFVALXTL,DFVALYTH,DFVALYTL,DXTH,DXTL,DYTH,DYTL,DXOH
DXOL,DYOH,DYOL,DTH,DTL,SUM3XH,SUM3XL,SUM3YH,SUM3YL,DTIH,DTIL,XH,XL,
SUM4XH,SUM4XL,SUM4YH,SUM4YL, IDTIM1H, IDTIM1L,DXH,DXL,DYH,DYL,YSQH,YSQL
,YH,YL;
REAL DEN1H,DEN1L,MUH,MUL,DDN1H,DDN1L,DDN2H,DDN2L,DEN2H,DEN2L, MUPMH,
MUPME,FH,FL,GH,GL,SUM5FTH,SUM5FTL,SUM5GTH,SUM5GTL, IIM1DTIM2H,
IIM1DTIM2L,DTSQH,DTSQL, FTH,FTL,GTH,GTL;
LABEL LAST;
REAL ARRAY ALFH,ALFL[0:4],FCONH,FCONL[0:3,0:3],DFCONH,DFCONL[0:3,0:3]
,CH,CL,CPMH,CPML[0:4],CHATH,CHATL[0:4];
REAL EPSM,M1H,M1L,M2H,M2L,M3H,M3L,M4H,M4L,M5H,M5L,M6H,M6L,M7H,M7L,M8H
,M8L,M9H,M9L,M10H,M10L,M11H,M11L,M12H,M12L;
INTEGER MP3,MP4,MP5, J;
REAL RNH,RNL, SNH,SNL,TERMH,TERML,TERM1H,TERM1L,TERM2H,TERM2L,TERM3H,
TERM3L,TERM4H,TERM4L,UNUNH,UNUNL,VNUNH,VNUNL,XNUNP1H,XNUNP1L, YNUNP1H
,YNUNP1L,C1H,C1L,C2H,C2L;
REAL ARRAY YNUH,YNUL[0:99],RNUH,RNUL[0:99],SNUH, SNUL[0:99],UNUH,UNUL
[0:99],VNUH,VNUL[0:99],SIGH,SIGL[0:99], OT[0:4];
INTEGER M,N, MP1,NM1,D1,D2, NMI,NM1MI,NP1;
FILE OUT FLO 1(2,15);
FORMAT FMT0(5A6);
LIST LSTO(FOR K+0 STEP 1 UNTIL 4 DO OT[K]);
FILE IN FLI(1,10);
FORMAT IN FMTI(F6.2,I2);
LIST LSTI(MUH,M);
FILE IN PCARD(1,10);
FORMAT IN PFMT (I2/5E15.8/E15.8/4L5);
00010000
00020000
00030000
00040000
00050000
00060000
00070000
00080000
00090000
00100000
00110000
00120000
00130000
00140000
00150000
00160000
00170000
00180000
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00270000
00280000
00290000
00300000
00310000
00320000
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00040000
00041000
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LABEL START,ITERATE;
REAL TSTART,XSTART,YSTART,DXSTART,DYSTART,HSTART,EPSP,RMIN,RMAX,SMIN,
SMAX,TMAX,RH,RL,SH,SL,JH,DL,DJH,SUM6TXH,SUM6TXL;
REAL ARRAY CDIFH,CDIFL [0:4];
FORMAT OUT LFMT(X3,WT=,E17.10, "X=",E17.10, "Y=",E17.10, "XD=",E17.10, "Y
D=",E17.10, "DT=",E17.10, "DJ=",E17.10, "RE=",E17.10, "RM=",
E17.10//);
FILE OUT PRINT 1(3,15) ;
REAL SUM6TYH,SUM6TYL,IXH,IXL,TYH,TYL,EPSPH,EPSSL,EPSPH,EPSSL,ERRXH,
ERRXL,ERRYH,ERRYL,SUM6XT1H,SUM6XT1L,SUM6YT1H,SUM6YT1L,XT1L,XT1H;
REAL YT1H,YT1L,SUM6DY1H,SUM6DY1L,SUM6DY1H,SUM6DY1L,DX1H,DX1L,
DY1H,DY1L,SUM3X1H,SUM3X1L,SUM3Y1H,SUM3Y1L,HT1H,HT1L,X1H,X1L,Y1H,
Y1L,SUM4DX1H,SUM4DX1L,SUM4DY1H,SUM4DY1L,IHT1H,IHT1L,DX1L,DY1L,
DY1L,TH,TL,Y1SQH,Y1SQL,J1H,J1L;
FORMAT OUT LFMT1(X6,WT=,5A6,X6, "X=",5A6,X6, "Y=",5A6,X6, "XD=",5A6,X5, "YD=",5A6,X5,
"DT=",5A6,X6, "DJ=",5A6,X6, "RE=",5A6,X5, "RM=",5A6,X5//);
ALPHA ARRAY OT1,OT2,OT3,OT4,OT5,OT6,OT7,OT8,OT9,OT10[0:4];
LIST PLINE1(FOR I ← 0 STEP 1 UNTIL 4 DO OT1[I], FOR I ← 0 STEP 1 UNTIL 4 DO OT2[I],
FOR I ← 0 STEP 1 UNTIL 4 DO OT3[I], FOR I ← 0 STEP 1 UNTIL 4 DO OT4[I],
FOR I ← 0 STEP 1 UNTIL 4 DO OT5[I], FOR I ← 0 STEP 1 UNTIL 4 DO OT6[I],
FOR I ← 0 STEP 1 UNTIL 4 DO OT7[I], FOR I ← 0 STEP 1 UNTIL 4 DO OT8[I],
FOR I ← 0 STEP 1 UNTIL 4 DO OT9[I], FOR I ← 0 STEP 1 UNTIL 4 DO OT10[I]);
LIST PRTEST,PRNT;
BOOLEAN ITER,PLT,DUB,PRITR;
INTEGER SAME,DIR1,DIR2,NP,CC;
REAL ARRAY PLOTX,PLOTY[0:400];
REAL PER,DXAH,DXAL,DYAH,DYAL,TTEST,EPSP1,EPSP2,DYHOLDH,DYHOLDL,DYSTARHTH,
DYSTARLT;
INTEGER T;
LIST PLIST(RMAX,RMIN,SMAX,SMIN,TMAX,M,EPSP,EPSP1,EPSP2,PER,DIR1, PLT,
PRITR,ITER,PRNTSTEP);
FORMAT OUT FMTC(" TIME ",I6);
REAL HLDDXAH,HLDDXAL,HLDDYAH,HLDDYAL ;
REAL TOL,TOL;
BOOLEAN NEW;
INTEGER L;
REAL ARRAY CON[0:7];

```

```

REAL X,Y,X1,X2,H1Y,L1Y;
COMMENT FOLLOWING IS A DOUBLE PRECISION SQUAREROOT ROUTINE;
DEFINE DDSQRT =
BEGIN
  IF X1#0 THEN
  BEGIN
    CON[0]←0.0000026973988;
    CON[1]←0.000001603883;
    CON[2]←0.0000076294;
    CON[3]←0.000004536465;
    CON[4]←2.137099@23;
    CON[5]←1.270727@23;
    CON[6]←7.555786@22;
    CON[7]←4.482697@22;
    X←X1x1.0;
    L←0;
    L←X.[8:2];
    L.[45:1]←X.[2:1];
    Y←X;
    Y.[3:6]←Y.[2:6];
    Y←Y×CON[L];
    Y←(X/Y+Y)×0.5;
    Y←(X/Y+Y)×0.5;
    Y←(X/Y+Y)×0.5;
    Y←(X/Y+Y)×0.5;
    DOUBLE(X1,X2,Y,0./Y,0./Y,0.5×Y,0.+H1Y,L1Y);
  END ELSE H1Y←L1Y←0;
END#;
FILE IN CARD(1,10);
FORMAT OUT KOFMT(X6,"NUMBER OF STEPS = "I6);
INTEGER EVER,NEVER;
INTEGER ARRAY NOTUSE1[0:80],NOTUSE2[0:9];
REAL ARRAY NOTUSE3[0:68],NOTUSE4[0:68];
COMMENT FOLLOWING IS A DOUBLE PRECISION INPUT PROCEDURE;
PROCEDURE DREAD(AH,AL);
REAL AH,AL;
BEGIN
00080000
00081000
00082000
00083000
00084000
00085000
00086000
00087000
00088000
00089000
00090000
00091000
00092000
00093000
00094000
00095000
00096000
00097000
00098000
00099000
00100000
00101000
00102000
00103000
00104000
00105000
00106000
00107000
00108000
00109000
00110000
00111000
00112000
00113000
00114000
00115000
00116000
00117000
00118000
00119000

```

```

INTEG K,T1 ;
REAL TH,TL ;
BOOLEAN DF,MF ;
LABEL ER,L1,L2,L3,L4,L5,L6,L7 ;
FORMAT OUT FR("DATA CARD ERROR",X105) ;
STREAM PROCEDURE EC(S,D) ;

BEGIN
  SI := S ;
  DI := D ;
  DS := 8 LIT "0" ;
  2(40(DS := 7 LIT "0" ;
  DS := 1 CHR)) ;

END ;
PROCEDURE GN ;

BEGIN
  LABEL L1 ;
  IF NEVER ≤ 80 THEN GO TO L1 ELSE IF NEVER > 81 THEN
  BEGIN
    READ (CARD,10,NOTUSE2[*])([LAST]) ;
    EC(NOTUSE2,NOTUSE1) ;
    NEVER := 1 ;
    L1:EVER := NOTUSE1[NEVER] ;
    IF EVER = "*" THEN
      BEGIN
        NEVER := 81 ;
        EVER := " "
      END ELSE
      END ELSE EVER := " " ;
      NEVER := NEVER + 1 ;
    END ;
    L1:GN ;
    IF EVER = " " THEN GO TO L1 ;
    DF := FALSE ;
    K := 0 ;
    TH := 0 ;
    TL := 0 ;
  
```

```

IF EVER = " " THEN MF := TRUE ELSE
BEGIN
MF := FALSE ;
IF EVER # "+" THEN GO TO L3 ELSE
END ;
L2:GN ;
L3:IF EVER < 10 THEN
BEGIN
DF := TRUE ;
DOUBLE(,10,TH,TL,x,EVER,0,+,:=,TH,TL) ;
GO TO L2
END ;
IF EVER = " ." THEN
BEGIN
L4:GN ;
IF EVER < 10 THEN
BEGIN
K := K - 1 ;
DF := TRUE ;
DOUBLE(,10,TH,TL,x,EVER,0,+,:=,TH,TL) ;
GO TO L4
END ELSE
END ;
IF MF THEN DOUBLE(,0,TH,TL,,:=,TH,TL) ;
IF NOT DF THEN
BEGIN
ER:WRITE(PRINT,FR) ;
GO TO LAST
END ;
IF EVER = " " THEN GO TO L7 ;
IF EVER # "@" THEN GO TO ER ;
GN ;
T1 := 0 ;
DF := FALSE ;
IF EVER = " " THEN MF := TRUE ELSE
BEGIN
MF := FALSE ;
IF EVER # "+" THEN GO TO L6 ELSE
END ;
L5:GN ;

```

```

00160000
00161000
00162000
00163000
00164000
00165000
00166000
00167000
00168000
00169000
00170000
00171000
00172000
00173000
00174000
00175000
00176000
00177000
00178000
00179000
00180000
00181000
00182000
00183000
00184000
00185000
00186000
00187000
00188000
00189000
00190000
00191000
00192000
00193000
00194000
00195000
00196000
00197000
00198000
00199000

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00200000
00201000
00202000
00203000
00204000
00205000
00206000
00207000
00208000
00209000
00210000
00211000
00212000
00213000
00214000
00215000
00216000
00217000
00218000
00219000
00220000
00221000
00222000
00223000
00224000
00225000
00226000
00227000
00228000
00229000
00230000
00231000
00232000
00233000
00234000
00235000
00236000
00237000
00238000
00239000

L6:IF EVER < 10 THEN
BEGIN
DF := TRUE ;
T1 := T1 x 10 + EVER ;
GO TO L5
END ;
IF NOT OF THEN GO TO ER ;
IF EVER # " " THEN GO TO ER ;
IF MF THEN K := K - T1 ELSE K := K + T1 ;
L7:IF K < 0 THEN DOUBLE(TH,TL,NOTUSE3[-K],NOTUSE4[-K],/,:=,AH,AL)
ELSE DOUBLE(TH,TL,NOTUSE3[K],NOTUSE4[K],x,:=,AH,AL) ;
END ;
COMMENT FOLLOWING IS A DOUBLE PRECISION BUTPUT PROCEDURE ;
PROCEDURE DPOP(A1, A2, F, ALF, A) ;
VALUE A1, A2 ;
REAL A1, A2 ;
FILE F ;
ALPHA ARRAY A, ALF[0] ;
BEGIN
STREAM PROCEDURE PRINT(X, Y, N, F, A, ALF) ;
VALUE X, Y, N ;
BEGIN
LOCAL V1, V11, V2, V22, V3, V4, ST, RP ;
DI ← LOC V22 ;
SI ← LOC X ;
SI ← SI+1 ;
SKIP 3 SB ;
13(CDS ← 3 RESET ;
3(IF SB THEN DS ← SET ELSE DS ← RESET ;
SKIP 1 SB)) ;
SI ← LOC Y ;
SI ← SI+1 ;
SKIP 3 SB ;
13(CDS ← 3 RESET ;
3(IF SB THEN DS ← SET ELSE DS ← RESET ;
SKIP 1 SB)) ;
DI ← LOC RP ;

```



```

DS ← 8 LIT"0000000000" ;
DI ← LOC ST ;
SI ← F ;
DS ← WDS ;
DI ← ST ;
SI ← LOC X ;
SKIP 1 SB ;
IF SB THEN DS ← 8 LIT" -0." ELSE DS ← 8 LIT" 0." ;
3(DS ← 8 LIT"0000000000") ;
11(DS ← 8 LIT" ") ;
SI ← A ;
V4 ← SI ;
SI ← LOC V22 ;
V3 ← SI ;
26(DI ← LOC RP ;
DI ← DI + 7 ;
DS ← CHR ;
SI ← V4 ;
DI ← ST ;
DI ← DI+8 ;
RP(DS ← 24 ADD ;
DI ← DI - 24 ;
SI ← SI - 24) ;
SI ← SI + 24 ;
V4 ← SI ;
SI ← V3 ;
SI ← SI+1 ;
V3 ← SI) ;
DI ← DI + 24 ;
SI ← LOC N ;
SKIP 1 SB ;
IF SB THEN DS ← 2 LIT "e-" ELSE DS ← 2 LIT "e+" ;
SI ← LOC N ;
DS ← 2 DEC ;
DI ← DI-1 ;
2(DS ← RESET) ;
DI ← ALF ;
SI ← ST ;
SI ← SI + 5 ;
DI ← DI + 2 ;

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00240000
00241000
00242000
00243000
00244000
00245000
00246000
00247000
00248000
00249000
00250000
00251000
00252000
00253000
00254000
00255000
00256000
00257000
00258000
00259000
00260000
00261000
00262000
00263000
00264000
00265000
00266000
00267000
00268000
00269000
00270000
00271000
00272000
00273000
00274000
00275000
00276000
00277000
00278000
00279000

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00280000
00281000
00282000
00283000
00284000
00285000
00286000
00287000
00288000
00289000
00290000
00291000
00292000
00293000
00294000
00295000
00296000
00297000
00298000
00299000
00300000
00301000
00302000
00303000
00304000
00305000
00306000
00307000
00308000
00309000
00310000
00311000
00312000
00313000
00314000
00315000
00316000
00317000
00318000
00319000

```

```

DS ← CHR ;
SI ← SI + 2 ;
DS ← CHR ;
DS ← 1 LIT". " ;
DS ← 3 CHR ;
4(DI ← DI + 2 ;
DS ← 6 CHR) ;

END ;
STREAM PROCEDURE SHIFT(A, B, C) ;
VALUE A, B ;
BEGIN
  SI ← LOC A ;
  DI ← C ;
  DS ← CHR ;
  SKIP 3 SB ;
  DI ← DI + 1 ;
  36(IF SB THEN DS ← SET ELSE DS ← RESET ;
  SKIP 1 SB) ;
  SKIP 9 DB ;
  3C(IF SB THEN DS ← SET ELSE DS ← RESET ;
  SKIP 1 SB) ;
  SI ← LOC B ;
  SKIP 9 SB ;
  36C(IF SB THEN DS ← SET ELSE DS ← RESET ;
  SKIP 1 SB) ;

  END ;
  INTEGER Y, I ;
  REAL T1, T2, HT, LT ;
  ARRAY T(0:1) ;
  LABEL L1, L2, L3 ;
  IF A1 = 0 THEN
  BEGIN
    T1 ← T2 ← 0 ;
    GO TO L2
  END ;
  HT ← 1 ;
  LT ← 0 ;

```



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00360000
00361000
00362000
00363000
00364000
00365000
00366000
00367000
00368000
00369000
00370000
00371000
00372000
00373000
00374000
00375000
00376000
00377000
00378000
00379000
00380000
00381000
00382000
00383000
00384000
00385000
00386000
00387000
00388000
00389000
00390000
00391000
00392000
00393000
00394000
00395000
00396000
00397000
00398000
00399000

BEGIN
  INTEGER I ;
  DOUBLE ( , I , := , NOTUSE3[0] , NOTUSE4[0] ) ;
  FOR I := 1 STEP 1 UNTIL 33 DO DOUBLE ( , 10 , NOTUSE3[I - 1] , NOTUSE4[I - 1] , x , := , NOTUSE3[I] , NOTUSE4[I] ) ;
  FOR I := 1 STEP 1 UNTIL 35 DO DOUBLE ( NOTUSE3[33] , NOTUSE4[33] , NOTUSE3[33] , NOTUSE4[33] ) ;
  NEVER := 82 ;

END ;
COMMENT FOLLOWING IS THE PROGRAM BODY ;
START : READ ( CARD , / , PLIST ) [ LAST ] ;
DREAD ( XSTARTH , XSTARTL ) ;
DREAD ( YSTARTH , YSTARTL ) ;
DREAD ( DXSTARTH , DXSTARTL ) ;
DREAD ( DYSTARTH , DYSTARTL ) ;
DREAD ( TSTARTH , TSTARTL ) ;
DREAD ( HSTARTH , HSTARTL ) ;
IF PLT THEN CLOSE ( CARD , RELEASE ) ;
DIR2 ← +1 ;
COUNT ← 0 ;
IF ITER THEN
  BEGIN
    TTEST ← 0.49 x PER ;
    SAME ← DIR1
  END ELSE
  BEGIN
    TTEST ← 0.99 x PER ;
    SAME ← DIR2 ;
  END ;
NP ← 1 ;
CC ← 1 ;
WRITE ( PRINT [ PAGE ] ) ;
DOUBLE ( , 1 , 82.45 , / , ← , MUH , MUL ) ;
COMMENT FOLLOWING IS THE CALCULATION OF THE M-DEPENDENT CONSTANTS ;
MP1 ← M + 1 ;
MP2 ← M + 2 ;

```

```

MP3←M+3;
MP4←M+4;
MP5←M+5;
DOUBLE(,1,0,MUH,MUL,←,MUPMH,MUPML);
DOUBLE(,2,0,MUH,MUL,←,C1H,C1L);
DOUBLE(,2,0,MUPMH,MUPML,←,C2H,C2L);
EPSM←(0.5)*MP5;
DOUBLE(MP2,0,MP4,0,←,M1H,M1L);
M2H←1.0;
M2L←0;
FOR I←1 STEP 1 UNTIL MP1 DO DOUBLE(M2H,M2L,M1H,M1L,←,M2H,M2L);
DOUBLE(MP4,0,MP2,0,←,M3H,M3L);
M4H←1.0;
M4L←0;
FOR I←1 STEP 1 UNTIL MP1 DO DOUBLE(M4H,M4L,M3H,M3L,←,M4H,M4L);
DOUBLE(MP2,0,MP5,0,←,M5H,M5L);
M6H←1.0;
M6L←0;
FOR I←1 STEP 1 UNTIL MP1 DO DOUBLE(M6H,M6L,M5H,M5L,←,M6H,M6L);
DOUBLE(MP5,0,MP5,0,←,M7H,M7L);
DOUBLE(MP2,0,MP3,0,←,M8H,M8L);
ALFH[1]←1;
ALFL[1]←0;
ALFH[2]←M1H;
ALFL[2]←M1L;
ALFH[3]←1;
ALFL[3]←0;
DOUBLE(M5H,M5L,←,ALFH[4],ALFL[4]);
DOUBLE(,2,0,M2H,M2L,←,MP4,0,←,MP4,0,←,FCONH[1,1],FCONL[1,1]);
FCONH[2,1]←FCONL[2,1]←0;
FCONH[2,2]←FCONL[2,2]←0;
FCONH[3,1]←FCONL[3,1]←0;
FCONH[3,2]←FCONL[3,2]←0;
DOUBLE(,1,5,M6H,M6L,←,M7H,M7L,←,FCONH[3,3],FCONL[3,3]);
DOUBLE(M2H,M2L,MP4,0,←,DFCONH[1,1],DFCONL[1,1]);
DOUBLE(,1,0,MP2,0,←,DFCONH[2,1],DFCONL[2,1]);
DOUBLE(,2,0,M4H,M4L,←,MP2,0,←,DFCONH[2,2],DFCONL[2,2]);
DOUBLE(,0,5,M6H,M6L,←,MP5,0,←,DFCONH[3,1],DFCONL[3,1]);
DOUBLE(MP4,0,MP5,0,←,M9H,M9L);
M10H←1;
00400000
00401000
00402000
00403000
00404000
00405000
00406000
00407000
00408000
00409000
00410000
00411000
00412000
00413000
00414000
00415000
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00420000
00421000
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00426000
00427000
00428000
00429000
00430000
00431000
00432000
00433000
00434000
00435000
00436000
00437000
00438000
00439000

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```

SH ← ABS(SH);
JH ← DJH ← 1 ;
JL ← DJL ← 0 ;
IF ITER THEN GO TO PRTEST ;
GO TO PRNT ;
PRTEST: IF PRITR THEN PRNT ;
BEGIN
  IF CC = 3 THEN
    BEGIN
      CC ← 1 ;
      WRITE (PRINT[PAGE]) ;
    END ;
    DPOP (TH,TL,PRINT,OT1,A);
    DPOP (XOH,XOL,PRINT,OT2,A);
    DPOP (YOH,YOL,PRINT,OT3,A);
    DPOP (DXOH,DXOL,PRINT,OT4,A);
    DPOP (DYOH,DYOL,PRINT,OT5,A);
    DPOP (HH,HL,PRINT,OT6,A);
    DPOP (JH,JL,PRINT,OT7,A);
    DPOP (DJH,DJL,PRINT,OT8,A);
    DPOP (RH,RL,PRINT,OT9,A);
    DPOP (SH,SL,PRINT,OT10,A);
    WRITE (PRINT,LFMT1,PLINE1) ;
  END ;
  KOUNT ← 0 ;
  T ← TIME (2);
  COMMENT FOLLOWING IS THE POWER SERIES EXPANSION CALCULATIONS;
  BEGIN
    LABEL L1,RETURN;
    LABEL NEW1;
    LABEL TSTEP,LOOP,HALVE,SWAP,STEP,TEST,INTERP,QUIT;
    TSTEP: DOUBLE(XOH,XOL←,XNUH[0],XNUL[0]);
    KOUNT ← KOUNT + 1;
    DUB ← TRUE ;
    DOUBLE(DXOH,DXOL←,XNUH[1],XNUL[1]);
    DOUBLE(CYOH,YOL←,YNUH[0],YNUL[0]);
    DOUBLE(DYOH,DYOL←,YNUH[1],YNUL[1]);
  END ;

```

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00520000
00521000
00522000
00523000
00524000
00525000
00526000
00527000
00528000
00529000
00530000
00531000
00532000
00533000
00534000
00535000
00536000
00537000
00538000
00539000
00540000
00541000
00542000
00543000
00544000
00545000
00546000
00547000
00548000
00549000
00550000
00551000
00552000
00553000
00554000
00555000
00556000
00557000
00558000
00559000

DOUBLE(YOH,YOL,YOH,X,YOL,X,X,YOSQH,YOSQL);
DOUBLE(XOH,XOL,MUH,MUL,XOH,XOL,MUH,MUL,X,X,YOSQH,YOSQL,X,X,RNH,
RNL);
X1 ← RNH;
X2 ← RNL;
DDSQRT;
RNUH[0] ← H1Y;
RNUL[0] ← L1Y;
DOUBLE(XOH,XOL,MUPMH,MUPML,XOH,XOL,MUPMH,MUPML,X,X,YOSQH,YOSQL,X,
X,SNH,SNL);
X1 ← SNH;
X2 ← SNL;
DDSQRT;
SNUH[0] ← H1Y;
SNUL[0] ← L1Y;
DOUBLE(MUPMH,MUPML,RNUH[0],RNUL[0],RNUH[0],RNUL[0],RNUH[0],RNUL[0],
X,X,X,X,UNUH[0],UNUL[0]);
DOUBLE(MUH,MUL,SNUH[0],SNUL[0],SNUH[0],SNUL[0],SNUH[0],SNUL[0],
X,X,X,X,VNUH[0],VNUL[0]);
FOR N ← 1 STEP 1 UNTIL MP1 DO
BEGIN
  NP1 ← N+1;
  NMI ← N-1;
  D1 ← 2xN;
  D2 ← NxNP1;
  TERM ← TERMML ← 0;
  FOR I ← 0 STEP 1 UNTIL N DO
  BEGIN
    NMI ← N-I;
    DOUBLE(TERMH,TERM,XNUH[I],XNUL[I],XNUH[NMI],XNUL[NMI],X,YNUH[
    ],YNUL[I],YNUH[NMI],YNUL[NMI],X,X,X,X,TERMH,TERMML);
  END;
  TERM1H ← TERM1L ← 0;
  TERM2H ← TERM2L ← 0;
  TERM3H ← TERM3L ← 0;
  TERM4H ← TERM4L ← 0;
  IF N#1 THEN
  BEGIN
    FOR I ← 1 STEP 1 UNTIL NMI DO

```



```

00560000
00561000
00562000
00563000
00564000
00565000
00566000
00567000
00568000
00569000
00570000
00571000
00572000
00573000
00574000
00575000
00576000
00577000
00578000
00579000
00580000
00581000
00582000
00583000
00584000
00585000
00586000
00587000
00588000
00589000
00590000
00591000
00592000
00593000
00594000
00595000
00596000
00597000
00598000
00599000

BEGIN
  NMI←N-I;
  DOUBLE(TERM1H,TERM1L,RNUH[I],RNUL[I],RNUH[NMI],RNUL[NMI],X,+,00562000
    ←,TERM1H,TERM1L);
  DOUBLE(TERM2H,TERM2L,SNUH[I],SNUL[I],SNUH[NMI],SNUL[NMI],X,+,00564000
    ←,TERM2H,TERM2L);
  DOUBLE(TERM3H,TERM3L,I,0,UNUH[I],UNUL[I],RNUH[NMI],RNUL[NMI],X,+,00566000
    X,X,+,TERM3H,TERM3L);
  DOUBLE(TERM4H,TERM4L,I,0,VNUH[I],VNUL[I],SNUH[NMI],SNUL[NMI],X,+,00568000
    X,X,+,TERM4H,TERM4L);
  END;

END;
DOUBLE(TERMH,TERML,C1H,C1L,XNUH[N],XNUL[N],X,+,TERM1H,TERM1L,-);
2.0,RNUH[0],RNUL[0],X,/,←,RNUH[N],RNUL[N];
DOUBLE(TERMH,TERML,C2H,C2L,XNUH[N],XNUL[N],X,+,TERM2H,TERM2L,-);
2.0,SNUH[0],SNUL[0],X,/,←,SNUH[N],SNUL[N];
UNUH←UNUL←0;
VNUNH←VNUNL←0;
FOR I←1 STEP 1 UNTIL N DO
  BEGIN
    NMI←N-I;
    DOUBLE(VNUNH,VNUNL,I,0,RNUH[I],RNUL[I],UNUH[NMI],UNUL[NMI],X,+,00583000
      +,←,VNUNH,VNUNL);
    DOUBLE(VNUNH,VNUNL,I,0,SNUH[I],SNUL[I],VNUH[NMI],VNUL[NMI],X,+,00585000
      +,←,VNUNH,VNUNL);
  END;
DOUBLE(←,3.0,UNUNH,UNUNL,X,TERM3H,TERM3L,-,N,0,RNUH[0],RNUL[0],X,+,00589000
  /,←,UNUH[N],UNUL[N]);
DOUBLE(←,3.0,VNUNH,VNUNL,X,TERM4H,TERM4L,-,N,0,SNUH[0],SNUL[0],X,/,00591000
  ←,VNUNH[V],VNUL[N]);
FOR I←0 STEP 1 UNTIL NM1 DO DOUBLE(UNUH[I],UNUL[I],VNUH[I],VNUL[I],00593000
  +,←,SIGH[I],SIGL[I]);
XNUNP1H←XNUNP1L←0;
YNUNP1H←YNUNP1L←0;
FOR I←0 STEP 1 UNTIL NM1 DO
  BEGIN
    NM1MI←NM1-I;

```



```

00640000
00641000
00642000
00643000
00644000
00645000
00646000
00647000
00648000
00649000
00650000
00651000
00652000
00653000
00654000
00655000
00656000
00657000
00658000
00659000
00660000
00661000
00662000
00663000
00664000
00665000
00666000
00667000
00668000
00669000
00670000
00671000
00672000
00673000
00674000
00675000
00676000
00677000
00678000
00679000

END;
DOUBLE ( DFVALXTH,DFVALXTL, ←DXTH,DXTL);
DOUBLE ( DFVALYTH,DFVALYTL, ←DYTH,DYTL);
DOUBLE ( ALFH[LAMDA],ALFL[LAMDA],HH,HL, ←DTH,DTL);
SUM3XH ← SUM3XL ← 0;
SUM3YH ← SUM3YL ← 0;
FOR I ← MP2 STEP =1 UNTIL 1 DO
BEGIN
  DOUBLE(SUM3XH,SUM3XL, ←XNUH[I], ←XNUL[I], ←DTH,DTL, ←X, ←SUM3XH, ←SUM3XL);
);
  DOUBLE(SUM3YH,SUM3YL, ←YNUH[I], ←YNUL[I], ←DTH,DTL, ←X, ←SUM3YH, ←SUM3YL);
);
END;
DOUBLE (XTH,XTL,SUM3XH,SUM3XL, ←X, ←XH,XL);
DOUBLE (YTH,YTL,SUM3YH,SUM3YL, ←Y, ←YH,YL);
SUM4XH ← SUM4XL ← 0;
SUM4YH ← SUM4YL ← 0;
FOR I ← MP1 STEP =1 UNTIL 1 DO
BEGIN
  IM1 ← I+1;
  DOUBLE(SUM4XH,SUM4XL, ←XNUH[IM1], ←XNUL[IM1], ←IM1, ←0, ←X, ←DTH,DTL, ←X, ←);
  SUM4XH ← SUM4XL;
  DOUBLE(SUM4YH,SUM4YL, ←YNUH[IM1], ←YNUL[IM1], ←IM1, ←0, ←X, ←DTH,DTL, ←X, ←);
  SUM4YH ← SUM4YL;
END;
DOUBLE(SUM4XH,SUM4XL, ←XNUH[1], ←XNUL[1], ←X, ←SUM4XH, ←SUM4XL);
DOUBLE(SUM4YH,SUM4YL, ←YNUH[1], ←YNUL[1], ←X, ←SUM4YH, ←SUM4YL);
DOUBLE (DXTH,DXTL,SUM4XH,SUM4XL, ←X, ←DXH,DXL);
DOUBLE (YH,YL, ←YH,YL, ←X, ←YSQH,YSQL);
DOUBLE (DYTH,DYTL,SUM4YH,SUM4YL, ←Y, ←DYH,DYL);
DOUBLE (XH,XL, ←MUH,MUL, ←X, ←XH,XL, ←MUH,MUL, ←X, ←YSQH,YSQL, ←X, ←DON1H, ←DON1L);
DOUBLE (DON1H, ←DON1L, ←DON1H, ←DON1L, ←X, ←X, ←DON1H, ←DON1L);
X1 ← DON1H;
X2 ← DON1L;
DDSQR;
DEN1H ← H1Y;
DEN1L ← L1Y;

```

```

DOUBLE (XH,XL,MUPMH,MUPML,XH,XL,MUPMH,MUPML,X,YSQL,+,+,+ 00680000
DON2H,DON2L); 00681000
DOUBLE (DON2H,DON2L,DON2H,DON2L,DON2H,DON2L,X,X,+,+,DON2H,DON2L); 00682000
X1 ← DON2H; 00683000
X2 ← DON2L; 00684000
DDSQRT; 00685000
DEN2H ← H1Y; 00686000
DEN2L ← L1Y; 00687000
DOUBLE (XH,XL,2, DYH,DYL,X,+,MUPMH,MUPML,XH,XL,MUH,MUL,+,X, DEN1H00688000
DEN1L,/,MUL,MUH,MUL,XH,XL,MUPMH,MUPML,+,DEN2L,/,M,+,FH,FL)00689000
; 00690000
DOUBLE (YH,YL,2,DXH,DXL,X,+,YH,YL,MUPMH,MUPML,DEN1H,DEN1L,/, MUH00691000
MUL,DEN2H,DEN2L,/,X,+,GH,GL); 00692000
SUM5FTH ← SUM5FTL ← 0 ; 00693000
SUM5GTH ← SUM5GTL ← 0 ; 00694000
FOR I ← M STEP -1 UNTIL 1 DO 00695000
BEGIN 00696000
IM2 ← I+2; 00697000
IM1 ← I+1; 00698000
DOUBLE(SUM5FTH,SUM5FTL,XNUH[IM2],XNUL[IM2],IM2,0,X,IM1,0,X,+,DTH00699000
,DTL,X,+,SUM5FTH,SUM5FTL); 00700000
DOUBLE(SUM5GTH,SUM5GTL,YNUH[IM2],YNUL[IM2],IM2,0,X,IM1,0,X,+,DTH00701000
,DTL,X,+,SUM5GTH,SUM5GTL); 00702000
00703000
END; 00704000
DOUBLE(SUM5FTH,SUM5FTL,2,0,XNUH[2],XNUL[2],X,+,SUM5FTH,SUM5FTL)00705000
; 00706000
DOUBLE(SUM5GTH,SUM5GTL,2,0,YNUH[2],YNUL[2],X,+,SUM5GTH,SUM5GTL)00707000
; 00708000
DOUBLE (FH,FL,SUM5FTH,SUM5FTL,+,FH,FTL); 00709000
DOUBLE (GH,GL,SUM5GTH,SUM5GTL,+,GTH,GTL); 00710000
DOUBLE (FTH,FTL,HH,HL,X,+,KH[LAMDAJ],KL[LAMDAJ]); 00711000
DOUBLE (GTH,GTL,HH,HL,X,+,LH[LAMDAJ],LL[LAMDAJ]); 00712000
00713000
00714000
00715000
00716000
00717000
00718000
00719000
DOUBLE (SUM6TXH,SUM6TXL,CDIFH[I],CDIFL[I],KH[I],KL[I],X,+,+,+

```

```

END;
COMMENT FOLLOWING IS CHECK ON TRUNCATION ERROR;
SUM6TXH ← SUM6TXL ← SUM6TYH ← SUM6TYL ← 0 ;
FOR I ← 1 STEP 1 UNTIL 4 DO
BEGIN
DOUBLE (SUM6TXH,SUM6TXL,CDIFH[I],CDIFL[I],KH[I],KL[I],X,+,+,+

```

```

SUM6TXH,SUM6TXL);
DOUBLE (SUM6TYH,SUM6TYL,CDIFH[I],CDIFL[I],LH[I],LL[I],X,+),
SUM6TYH,SUM6TYL);
END;
IF NEW THEN GO TO NEW1;
DOUBLE (HH,HL,SUM6TXH,SUM6TXL,X,*,TXH,TXL);
TXH ← ABS(TXH);
DOUBLE (HH,HL,SUM6TYH,SUM6TYL,X,*,TYH,TYL);
TYH ← ABS(TYH);
DOUBLE (XOH,XOL,EPS,0,X,*,EPSXH,EPSXL);
EPSXH ← ABS(EPSXH);
DOUBLE (YOH,YOL,EPS,0,X,*,EPSYH,EPSYL);
EPSYH ← ABS(EPSYH);
IF EPSXH = 0 THEN DOUBLE(EPS,0,*,ERRXH,ERRXL) ELSE DOUBLE(TXH,TXL,
EPSXH,EPSXL,/,*,ERRXH,ERRXL);
IF EPSYH = 0 THEN DOUBLE(EPS,0,*,ERRYH,ERRYL) ELSE DOUBLE(TYH,TYL,
EPSYH,EPSYL,/,*,ERRYH,ERRYL);
IF (ERRXH > 1) OR ( ERRYH > 1) THEN HALVE:
BEGIN
DOUBLE (0.5,HH,HL,X,*,HH,HL);
DUB ← FALSE;
GO TO LOOP
END;
IF DUB AND DUB1 THEN
BEGIN
IF (ERRXH<EPSM) AND (ERRYH<EPSM) THEN
BEGIN
DOUBLE (HH,HL,2,X,*,HH,HL);
GO TO LOOP;
END;
END;
NEW1; COMMENT FOLLOWING IS CALCULATION OF VALUES AT RIGHT END POINT;
SUM6XT1H ← SUM6XT1L + SUM6YT1H + SUM6YT1L + 0 ;
FOR I ← 1 STEP 1 UNTIL 3 DO
BEGIN
DOUBLE (SUM6XT1H,SUM6XT1L,CH[I],CL[I],KH[I],KL[I],X,+),
SUM6XT1L);

```

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00720000
00721000
00722000
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00730000
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00745000
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00749000
00750000
00751000
00752000
00753000
00754000
00755000
00756000
00757000
00758000
00759000

```

```

DOUBLE (SUM6YT1H, SUM6YT1L, CH[I], CL[I], LH[I], LL[I], X, +, X, SUM6YT1H
, SUM6YT1L);
00760000
00761000
00762000
00763000
00764000
00765000
00766000
00767000
00768000
00769000
00770000
00771000
00772000
00773000
00774000
00775000
00776000
00777000
00778000
00779000
00780000
00781000
00782000
00783000
00784000
00785000
00786000
00787000
00788000
00789000
00790000
00791000
00792000
00793000
00794000
00795000
00796000
00797000
00798000
00799000

DOUBLE (XOH, XOL, HH, HL, SUM6XT1H, SUM6XT1L, X, +, X, XT1H, XT1L);
DOUBLE (YOH, YOL, HH, HL, SUM6YT1H, SUM6YT1L, X, +, X, YT1H, YT1L);
SUM6DXT1H ← SUM6DXT1L + SUM6DYT1H ← SUM6DYT1L ← 0;
FOR I ← 1 STEP 1 UNTIL 3 DO
BEGIN
DOUBLE (SUM6DXT1H, SUM6DXT1L, CPMH[I], CPML[I], KH[I], KL[I], X, +, X,
SUM6DXT1H, SUM6DXT1L);
DOUBLE (SUM6DYT1H, SUM6DYT1L, CPMH[I], CPML[I], LH[I], LL[I], X, +, X,
SUM6DYT1H, SUM6DYT1L);
END;
DXT1H ← SUM6DXT1H;
DXT1L ← SUM6DXT1L;
DYT1H ← SUM6DYT1H;
DYT1L ← SUM6DYT1L;
SUM3X1H ← SUM3X1L + SUM3Y1H ← SUM3Y1L ← 0;
FOR I ← MP2 STEP -1 UNTIL 1 DO
BEGIN
DOUBLE (SUM3X1H, SUM3X1L, XNUH[I], XNUL[I], +, HH, HL, X, +, X, SUM3X1H, SUM3X1L
);
DOUBLE (SUM3Y1H, SUM3Y1L, YNUH[I], YNUL[I], +, HH, HL, X, +, X, SUM3Y1H, SUM3Y1L
);
END;
DOUBLE (XT1H, XT1L, SUM3X1H, SUM3X1L, +, X, X1H, X1L);
DOUBLE (YT1H, YT1L, SUM3Y1H, SUM3Y1L, +, Y, Y1H, Y1L);
SUM4DX1H ← SUM4DX1L ← SUM4DY1H ← SUM4DY1L ← 0;
FOR I ← MP1 STEP -1 UNTIL 1 DO
BEGIN
IM1 ← I+1;
DOUBLE (SUM4DX1H, SUM4DX1L, XNUH[IM1], XNUL[IM1], IM1, 0, X, +, HH, HL, X, +, X,
SUM4DX1H, SUM4DX1L);
DOUBLE (SUM4DY1H, SUM4DY1L, YNUH[IM1], YNUL[IM1], IM1, 0, X, +, HH, HL, X, +, X,
SUM4DY1H, SUM4DY1L);
END;

```

```

DOUBLE(SUM4DX1H,SUM4DX1L,XNUH[1],XNUH[1],+,+,SUM4DX1H,SUM4DX1L); 00800000
DOUBLE(SUM4DY1H,SUM4DY1L,YNUH[1],YNUH[1],+,+,SUM4DY1H,SUM4DY1L); 00801000
DOUBLE (DXT1H,DXT1L,SUM4DX1H,SUM4DX1L,+,+,DX1H,DX1L) ; 00802000
DOUBLE (DYT1H,DYT1L,SUM4DY1H,SUM4DY1L,+,+,DY1H,DY1L) ; 00803000
DOUBLE (TH,TL,HH,HL,+,+,TH,TL) ; 00804000
DOUBLE (Y1H,Y1L,Y1H,Y1L,X,+,Y1SQH,Y1SQL) ; 00805000
DOUBLE (X1H,X1L,MUH,MUL,+,X1H,X1L,MUH,MUL,+,X,Y1SQH,Y1SQL,+,+,DON1H, 00806000
,DON1L) ; 00807000
X1 ← DON1H; 00808000
X2 ← DON1L; 00809000
DDSQRT; 00810000
RH ← H1Y; 00811000
RL ← L1Y; 00812000
DOUBLE (X1H,X1L,MUPMH,MUPML,=,X1H,X1L,MUPMH,MUPML,=,X,Y1SQH, Y1SQL,+ 00813000
,+,DON1H,DON1L) ; 00814000
X1 ← DON1H; 00815000
X2 ← DON1L; 00816000
DDSQRT; 00817000
SH ← H1Y; 00818000
SL ← L1Y; 00819000
DOUBLE (0.5,DX1H,DX1L,DX1H,DX1L,X,DY1H,DY1L,DY1H,DY1L,X,+,X1H,X1L 00820000
,X1H,X1L,X,=,Y1H,Y1L,Y1H,Y1L,X,=,X,MUPMH,MUPML, RH,RL,/,=,MUH,MUL,SH 00821000
,SL,/,=,+,JH,JL); 00822000
DOUBLE (JH,JL,J1H,J1L,=,+,DJH,DJL) ; 00823000
DJH ← ABS(DJH) ; 00824000
J1H ← JH ; 00825000
J1L ← JL ; 00826000
COMMENT FOLLOWING ARE TESTS ON ORBIT; 00827000
BEGIN 00828000
LABEL TEST; 00829000
LABEL QUIT,STEST,CONVERT,INTERP,SWAP; 00830000
TEST: IF TH < TTEST THEN GO TO SWAP ; 00831000
DUB1 ← FALSE; 00832000
IF SIGN(Y1H) = SAME THEN GO TO SWAP ; 00833000
IF ABS(Y1H) > EPS1 THEN 00834000
BEGIN 00835000
DOUBLE (TH,TL,HH,HL,=,+,TH,TL) ; 00836000
DOUBLE (YOH,YOL,YOH,YOL,Y1H,Y1L,=,/,HH,HL,X,+,+,HH,HL) ; 00837000
NEW←TRUE; 00838000
00839000

```



```

DYAH ← DYSTARTH;
DYAL ← DYSTARTL ;
DYSTARTH ← DYHOLDH ;
DYSTARTL ← DYHOLDL ;
GO TO ITERATE ;
SWAP: XOH ← X1H;
XOL ← X1L;
YOH ← Y1H;
YOL ← Y1L;
DXOH ← DX1H ;
DXOL ← DX1L ;
DYOH ← DY1H ;
DYOL ← DY1L ;
IF ITER THEN GO TO STEST ;
IF PRNTSTEP THEN
BEGIN
  IF CC = 3 THEN
  BEGIN
    CC ← 1 ;
    WRITE (PRINT[PAGE]) ;
  END ;
  CONVERT: DPOP (TH,TL,PRINT,OT1,A);
  DPOP (XOH,XOL,PRINT,OT2,A);
  DPOP (YOH,YOL,PRINT,OT3,A);
  DPOP (DXOH,DXOL,PRINT,OT4,A);
  DPOP (DYOH,DYOL,PRINT,OT5,A);
  DPOP (HH,HL,PRINT,OT6,A);
  DPOP (JH,JL,PRINT,OT7,A);
  DPOP (DJH,DJL,PRINT,OT8,A);
  DPOP (RH,RL,PRINT,OT9,A);
  DPOP (SH,SL,PRINT,OT10,A);
  WRITE (PRINT,LFMT1,PLINE1) ;
END ;
STEST: IF (RH<RMIN) OR (RH>RMAX) OR (SH<SMIN) OR (SH>SMAX) OR (TH
>TMAX) THEN
BEGIN
  DPOP (TH,TL,PRINT,OT1,A);
  DPOP (XOH,XOL,PRINT,OT2,A);

```

```

00880000
00881000
00882000
00883000
00884000
00885000
00886000
00887000
00888000
00889000
00890000
00891000
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00893000
00894000
00895000
00896000
00897000
00898000
00899000
00900000
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00902000
00903000
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00906000
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00908000
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00920000
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 00946000
 00947000
 00948000
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 00950000
 00951000
 00952000
 00953000
 00954000
 00955000

```

DPOP (YOH,YOL,PRINT,OT3,A);
DPOP (DXOH,DXOL,PRINT,OT4,A);
DPOP (DYOH,DYOL,PRINT,OT5,A);
DPOP (HH,HL,PRINT,OT6,A);
DPOP (JH,JL,PRINT,OT7,A);
DPOP (DJH,DJL,PRINT,OT8,A);
DPOP (RH,RL,PRINT,OT9,A);
DPOP (SH,SL,PRINT,OT10,A);
WRITE (PRINT,LFMT1,PLINE1);
WRITE (PRINT,KOFMT,KOUNT);
IF NOT PLT THEN GO TO START;

END;
GO TO TSTEP;
QUIT: IF CC = 3 THEN WRITE (PRINT[[PAGE]]);
WRITE (PRINT,FMT,(TIME(2)-T)/60);
DPOP (TH,TL,PRINT,OT1,A);
DPOP (X1H,X1L,PRINT,OT2,A);
DPOP (Y1H,Y1L,PRINT,OT3,A);
DPOP (DX1H,DX1L,PRINT,OT4,A);
DPOP (DY1H,DY1L,PRINT,OT5,A);
DPOP (HH,HL,PRINT,OT6,A);
DPOP (JH,JL,PRINT,OT7,A);
DPOP (DJH,DJL,PRINT,OT8,A);
DPOP (RH,RL,PRINT,OT9,A);
DPOP (SH,SL,PRINT,OT10,A);
WRITE (PRINT,LFMT1,PLINE1);
WRITE (PRINT,KOFMT,KOUNT);
IF NOT PLT THEN GO TO START;
  
```

END;
 LAST: CLOSE(CARD,RELEASE);
 END.
 30 END-OF-FILE CARD
 LABEL 00000000CARD 001 01

E. The Method of Runge-Kutta-Shanks

1. Introduction

The procedure described here is a generalization of the Runge-Kutta method for solving a system of differential equations. It is applied to the system of second-order differential equations

$$\ddot{x} = x + 2\dot{y} - \mu' \frac{(x+\mu)}{[(x+\mu)^2+y^2]^{3/2}} - \mu \frac{(x-\mu')}{[(x-\mu')^2+y^2]^{3/2}},$$

$$\ddot{y} = y - 2\dot{x} - \mu' \frac{y}{[(x+\mu)^2+y^2]^{3/2}} - \mu \frac{y}{[(x-\mu')^2+y^2]^{3/2}},$$

with the initial conditions

$$x(0) = x_0,$$

$$\dot{x}(0) = \dot{x}_0,$$

$$y(0) = y_0,$$

$$\dot{y}(0) = \dot{y}_0.$$

The constant μ is the ratio of the mass of the moon to the combined mass of the earth and the moon, while $\mu' = 1 - \mu$.

Before applying the Shanks method, this system must be reduced to the first-order system:

$$\dot{x} = u,$$

$$\dot{y} = v,$$

$$\dot{u} = x + 2v - \mu' \frac{x+\mu}{[(x+\mu)^2+y^2]^{3/2}} - \mu \frac{x-\mu'}{[(x-\mu')^2+y^2]^{3/2}},$$

$$\dot{v} = y - 2u - \mu' \frac{y}{[(x+\mu)^2+y^2]^{3/2}} - \mu \frac{y}{[(x-\mu')^2+y^2]^{3/2}},$$

with the initial conditions

$$x(0) = x_0, \quad u(0) = \dot{x}_0,$$

$$y(0) = y_0, \quad v(0) = \dot{y}_0.$$

2. Description of the Method

The Shanks method is a single-step procedure for finding a numerical solution of a first-order ordinary differential equation or system of differential equations in which the derivatives of the dependent variables may be expressed explicitly as functions of the dependent variables and the independent variables.

Consider the system of differential equations

$$\vec{\dot{u}} = \vec{f}(t, \vec{u})$$

where

$$\vec{u}(t) = \begin{pmatrix} u_1(t) \\ \vdots \\ u_p(t) \end{pmatrix}$$

and

$$\vec{f}(t, \vec{u}) = \begin{pmatrix} f_1(t, u_1, \dots, u_p) \\ \vdots \\ f_p(t, u_1, \dots, u_p) \end{pmatrix}.$$

Suppose the value of $\vec{u}(t)$ is known. The value $\vec{u}(t+h)$ is approximated by

$$\vec{u}(t+h) = \vec{u}(t) + h \sum_{i=0}^n \gamma_i \vec{f}_i(t, h, \vec{u}), \text{ where}$$

$$\vec{F}_0(t, h, \vec{u}) = \vec{F}(t, \vec{u}),$$

$$\vec{F}_i(t, h, \vec{u}) = \vec{F}\left(t + \alpha_i h, u + \alpha_i h \sum_{j=0}^{i-1} \beta_{ij} \vec{F}_j\right), \quad i = 1, 2, \dots, n,$$

and the coefficients α_i ($i = 1, 2, \dots, n$), β_{ij} ($i = 1, 2, \dots, n; j = 0, 1, \dots, i-1$), and γ_i ($i = 0, 1, \dots, n$) are known.

A special case of the Shanks formula is the fourth order Runge-Kutta formula:

$$\alpha_1 = \frac{1}{2}, \alpha_2 = \frac{1}{2}, \alpha_3 = 1,$$

$$\beta_{10} = 1, \beta_{20} = 0, \beta_{21} = 1, \beta_{30} = 0, \beta_{31} = 0, \beta_{32} = 1,$$

$$\gamma_0 = \frac{1}{6}, \gamma_1 = \frac{1}{3}, \gamma_2 = \frac{1}{3}, \gamma_3 = \frac{1}{6}.$$

For the system under consideration, t does not appear explicitly; hence, only the products $\alpha\beta_{ij}$, ($i = 1, 2, \dots, n; j = 0, 1, \dots, i-1$) are used. For useful values of the various combinations of α , β and γ , see Shanks [21].

3. The Computer Program for the Shanks Method

This procedure was programmed for the B-5000 computer in the B-5000 ALGOL language. Double precision arithmetic was used (23 decimal digits).

This program can be used with arbitrary Shanks predictor and corrector formulas for the system of differential equations under consideration.

3.1. Error Estimates and Step Size Control

In this study a predictor and a pseudo-corrector with continuous step size control were used. Suppose \vec{u}_p and \vec{u}_c are the estimates of $\vec{u}(t+h)$

approximated by the predictor and the corrector, respectively. An error

$$E^2 = |\vec{u}_p - \vec{u}_c|^2$$

is calculated. If $E^2 > E_{\max}^2$, where E_{\max} is a given error tolerance, the step is rejected; otherwise, it is accepted. In either case, the step size is multiplied by a factor

$$\left(\frac{2E_0^2}{E_0^2 + E^2} \right)^{1/p},$$

where p is the order of the Shanks formula being used and E_0 is a specified error tolerance ($E_0 < E_{\max}$). This method of step size control is empirical.

3.2. Searching for Improved Initial Conditions

This procedure has the option of improving initial conditions, provided that $y = \dot{x} = 0$ for the initial conditions. Within a specified region, the procedure checks at each step to find whether the orbit has crossed the x-axis. When the x-axis has been crossed, the procedure compares the absolute value of y with a given tolerance ϵ_1 . If $|y_c| \geq \epsilon_1$, the previous step is rejected, the step size h is set to $-y/\dot{y}$ and another step is taken. Otherwise, the absolute value of $\dot{x}_{\frac{1}{2}}$ is compared with a specified tolerance ϵ_2 . If $|\dot{x}_{\frac{1}{2}}| < \epsilon_2$, the initial value of \dot{y} for that half orbit is taken as the corrected value of the initial \dot{y} and $2(t+h)$ is taken as the corrected value of the period. Otherwise, a new initial value

$$\dot{y}_0^{(k+1)} = \frac{\dot{y}^{(k-1)} \dot{x}_{\frac{1}{2}}^{(k)} - \dot{y}_0^{(k)} \dot{x}_{\frac{1}{2}}^{(k-1)}}{\dot{x}_{\frac{1}{2}}^{(k)} - \dot{x}_{\frac{1}{2}}^{(k-1)}}$$

is found and the iteration continues. (In the above formula $\dot{y}_0^{(k)}$ denotes the initial value of \dot{y} for the kth half-orbit and $\dot{x}_{\frac{1}{2}}^{(k)}$ denotes the value of $\dot{x}_{\frac{1}{2}}$ given by the corrector formula at the half-period for the kth half-orbit).

3.3. Closing an Orbit

There are two options for stopping at the end of a full orbit. One is to stop when t is equal to the period. The other is to continue until the x -axis has been crossed within a specified region. When the orbit crosses the x -axis, the absolute value of y_c is compared with ϵ_1 . If $|y_c| < \epsilon_1$, the orbit is considered complete; otherwise, the previous step is rejected, the step size is set to $-y/\dot{y}$, and another step is taken.

Using either option, the procedure computes \dot{x} after a final step by linear interpolation, using the formulas

$$h = -y_c / \dot{y}_0 \quad ,$$

$$\dot{x} = \ddot{x}_c h + x_c \quad .$$

3.4. Data Input

Operating Instructions

1. Load the ALGOL program.
2. Load the following information:
 - (a) order of the predictor (as a free field integer),
 - (b) number of terms in the predictor (as a free field integer),
 - (c) order of the corrector (as a free field integer),
 - (d) number of terms in the corrector (as a free field integer),
 - (e) p (as a free field integer).

3. For each term in the predictor, express the coefficients $\alpha\beta$ as fractions with a common denominator. Load all the numerators for that term, then the denominator (as free field integers).
4. For the predictor, express the coefficients γ as fractions with a common denominator. Load all the numerators, then the denominator, in free field integer form .
5. Repeat (3) - (4) for the corrector.
6. Load the following information as free field double precision real variables:
 - (a) Period ,
 - (b) Initial x ,
 - (c) Initial y ,
 - (d) Initial \dot{x} ,
 - (e) Initial \dot{y} ,
 - (f) μ .
7. Load the following information as free field single precision real variables:
 - (a) Initial step size,
 - (b) Tolerance level E_0 ,
 - (c) Maximum tolerance level E_{\max} .
8. Load a printing option: 1 if the results of every step are to be printed, 0 otherwise (as a free field integer).
9. Load the following options (as free field integers) :
 - (a) 1 if improved initial conditions are to be found, 0 otherwise;
 - (b) 1 if the procedure is to terminate when improved initial conditions are to be found; 0 if a complete orbit is to be run .
10. Load the following information as free field single precision real variables:

- (a) the tolerance ϵ_1 on the y ,
 - (b) the tolerance ϵ_2 on the \dot{x} ,
 - (c) a time test constant for the half-period (must be less the actual period/2),
 - (d) a time test constant for the period,
 - (e) the sign of y after crossing the x -axis at the half-period (+1 if positive, -1 if negative),
 - (f) the sign of y after crossing the x -axis at the period (+1 if positive, -1 if negative).
11. If improved initial conditions are to be found, load the following information (as free field double precision real variables):
 - (a) an estimate of \dot{x} at the half-period,
 - (b) an estimate of the initial \dot{y} that will give the above \dot{x} at half-orbit.
 12. Repeat (6)-(11) for all problems to be run with the same predictor and corrector.
 13. Load a zero as free field double precision real variable.
 14. Repeat (2)-(13) for all predictor-corrector combinations to be used.
 15. Load five zeroes as free field integers.
 16. Load an end-Of-deck card.

Note that all free field integers and single precision real variables must be followed by a comma. All double precision real variables must not be followed by a comma, but must be followed by one or more spaces (blanks). As many numbers may be put on a card as is convenient but no card may contain mixtures of single and double precision numbers. In single precision a slash indicates that the rest of the card is to be ignored. In double precision an asterisk indicates the rest of the card is to be ignored.

4. Flow Diagram for the Runge-Kutta-Shanks

Figure 10 gives the flow diagram of the computer program for the Runge-Kutta-Shanks method.

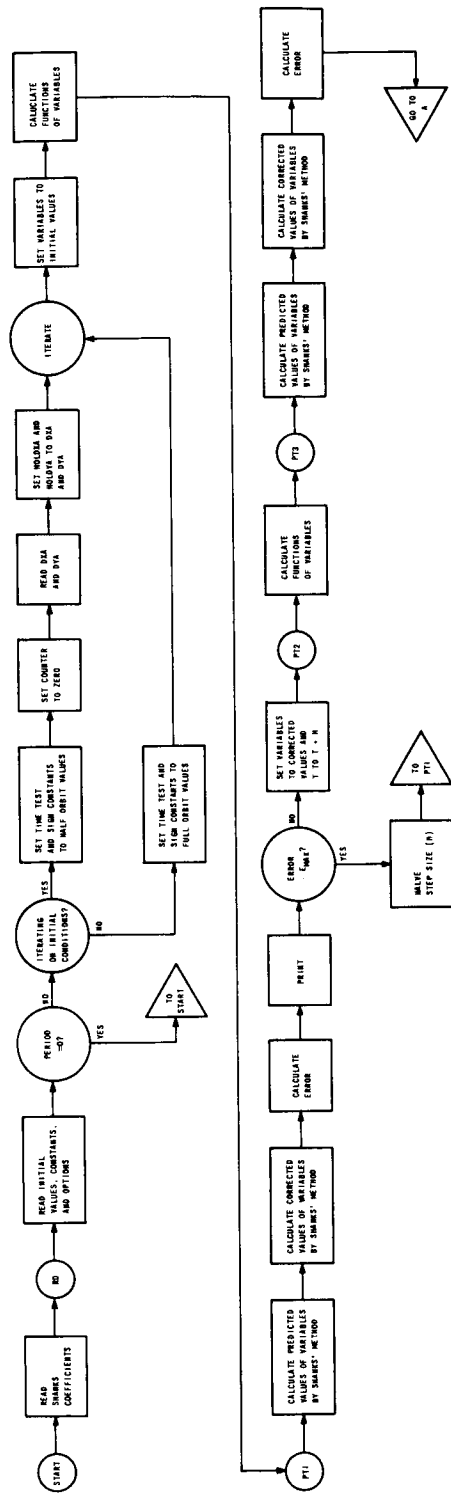


Figure 10. The Flow Diagram for the Runge-Kutta-Shanks Method.

5. The Program Listing for the Runge-Kutta-Shanks Method

The following 21 pages list the computer program for the Runge-Kutta-Shanks method. Also listed at the end of the program are the coefficients for the Shanks 7-9 and 8-12 formulas [21].

```

LABEL 00000000XXXXXX0010000001
BEGIN
COMMENT THIS PROGRAM FINDS A NUMERICAL SOLUTION OF A SYSTEM OF
DIFFERENTIAL EQUATIONS BY USE OF THE RUNGE-KUTTA-SHANKS
PREDICTOR AND CORRECTOR FORMULAS ;
LABEL START, STOP ;
BOOLEAN FLAG ;
INTEGER I, J, K, N, Q, NMAX, ST ;
INTEGER SGN, SGN1, SGN2, CTR ;
REAL AH, AL, BH, BL, CH, CL, EH, EL, E0, E2, EMAX, HH, HL, P, TH, TL,
TMAXH, TMAXL, TEMPH, TEMPL, TEMP1H, TEMP1L, TEMP2H, TEMP2L, MUH, MUL,
MPH, MPL, X1, X2, H1Y, L1Y, TM1, TM2, X, Y ;
REAL EPS1, EPS2, TEST, TEST1, TEST2, DX1H, DX1L, DXAH, DXAL, DYAH,
DYAL, HULDAXH, HULDAXL, HOLIDYAH, HOLIDYAL, HO ;
BOOLEAN ITER, HFORB ;
INTEGER ARRAY ORD[0:2], NT[0:2] ;
ALPHA ARRAY ALEPH1[0:4], ALEPH2[0:4], ALEPH3[0:4], ALEPH4[0:4], ALEPH5[0:4],
[0:4] ;
FILE IN INPUT (2,10) ;
FILE OUT OUTPUT 1 (2,15) ;
FORMAT IDC 'RUNGE-KUTTA-SHANKS', 2I3, I6, I3, F8.1 ), LINE( 8I15 ), IC00020000
( 'HO ' 5A6, ' MU ' 5A6, ' MUPRIME ' 5A6/ 'EO ' E20.12, ' EMAX ' ,
E20.12, ' TIME ' F7.2 ), HEAD( 'E ' , E20.12, ' TIME ' F7.2, ' STEP ' 00022000
I6 ), FMT( 'TMAX ' 5A6, ' X0 ' 5A6, ' Y0 ' 5A6/ X34, ' U0 ' , 5A6, 00023000
' V0 ' 5A6 ), FMT1( 'T ' 5A6, ' X1 ' 5A6, ' Y1 ' 5A6/ X32, ' X2 ' , 00024000
5A6, ' Y2 ' 5A6 ), FMT2( 'H ' 5A6, ' U1 ' , 5A6, ' V1 ' , 5A6/ X32, '
U2 ' 5A6, ' V2 ' 5A6 ) ;
FORMAT IIC( 'V0 ' , 5A6, ' U ' 5A6 ) ;
FORMAT IMXC( 'TMAX ' , 5A6 ) ;
DEFINE AD = AH, AL#, BD = BH, BL#, CD = CH, CL#, ED = EH, EL#, HD = HH,
HL#, ID = IH, IL#, TMAXD = TMAXH, TMAXL# = TMAXL, TEMPD = TEMPH,
TEMPL# = TEMPL, TEMP1D = TEMP1H, TEMP1L# = TEMP1L, TEMP2D = TEMP2H,
TEMP2L# = TEMP2L, MUD = MUH, MUL# = MPL, MPD = MPH, MPL# = MPL,
ONE = 1, 0# = 0, TWO = 2, 0# = 0, XD = X1, X2#, YD = H1Y, L1Y,
# ;
DEFINE DX1D = DX1H, DX1L#, DXAD = DXAH, DXAL#, DYAD = DYAH, DYAL#,
HOLDXAD = HOLDXAH, HOLDXAL#, HOLIDYAD = HOLIDYAH, HOLIDYAL#, ZERO = 0,
# ;
DEFINE CARD = INPUT#, PRINT = OUTPUT#, LAST = STOP# ;
INTEGER L ;
REAL ARRAY CON[0:7] ;
00001000
00002000
00003000
00004000
00005000
00006000
00007000
00008000
00009000
00010000
00011000
00012000
00013000
00014000
00015000
00016000
00017000
00018000
00019000
00020000
00021000
00022000
00023000
00024000
00025000
00026000
00027000
00028000
00029000
00030000
00031000
00032000
00033000
00034000
00035000
00036000
00037000
00038000
00039000

```

```

DEFINE DDSQRT =
BEGIN
COMMENT DDSQRT FINDS A SQUARE ROOT IN DOUBLE PRECISION ;
IF X1#0 THEN
BEGIN
CON[0]←0.0000026973988;
CON[1]←0.000001603883;
CON[2]←0.0000076294;
CON[3]←0.000004536465;
CON[4]←2.137099@23;
CON[5]←1.270727@23;
CON[6]←7.555786@22;
CON[7]←4.482697@22;
X←X1x1.0;
L←0;
L←X.[8:2];
L.[45:1]←X.[2:1];
Y←X;
Y.[3:6]←Y.[2:6];
Y←Y×CON[L];
Y←(X/Y+Y)×0.5;
Y←(X/Y+Y)×0.5;
Y←(X/Y+Y)×0.5;
Y←(X/Y+Y)×0.5;
DOUBLE(X1,X2,Y0,/Y,0,0.5,X,Y,0,+H1Y,L1Y);
END ELSE H1Y←L1Y←0;
END#;
INTEGER EVER,NEVER ;
INTEGER ARRAY NOTUSE1[0:80],NOTUSE2[0:9] ;
REAL ARRAY NOTUSE3[0:68],NOTUSE4[0:68] ;
PROCEDURE DREAD(AH,AL) ;
REAL AH,AL ;
BEGIN
COMMENT DREAD READS A DOUBLE PRECISION NUMBER ;
INTEGER K,T1 ;
REAL TH,TL ;
BOOLEAN DF,MF ;

```

```

00080000
00081000
00082000
00083000
00084000
00085000
00086000
00087000
00088000
00089000
00090000
00091000
00092000
00093000
00094000
00095000
00096000
00097000
00098000
00099000
00100000
00101000
00102000
00103000
00104000
00105000
00106000
00107000
00108000
00109000
00110000
00111000
00112000
00113000
00114000
00115000
00116000
00117000
00118000
00119000

LABEL ER,L1,L2,L3,L4,L5,L6,L7 ;
FORMAT OUT FR("DATA CARD ERROR",X105) ;
STREAM PROCEDURE EC(S,D) ;

BEGIN
  SI := S ;
  DI := D ;
  DS := 8 LIT "0" ;
  2(40(DS := 7 LIT "0" ;
  DS := 1 CHR)) ;

END ;
PROCEDURE GN ;

BEGIN
  LABEL L1 ;
  IF NEVER ≤ 80 THEN GO TO L1 ELSE IF NEVER > 81 THEN
  BEGIN
    READ (CARD,10,NOTUSE2[*])(LAST) ;
    EC(NOTUSE2,NOTUSE1) ;
    NEVER := 1 ;
    L1:EVER := NOTUSE1[NEVER] ;
    IF EVER = "*" THEN
    BEGIN
      NEVER := 81 ;
      EVER := " "
    END ELSE
    END ELSE EVER := " " ;
    NEVER := NEVER + 1 ;

END ;
L1:GN ;
IF EVER = " " THEN GO TO L1 ;
DF := FALSE ;
K := 0 ;
TH := 0 ;
TL := 0 ;
IF EVER = "-" THEN MF := TRUE ELSE
BEGIN
  MF := FALSE ;

```

```

IF EVER # "4" THEN GO TO L3 ELSE
END ;
L2:GN ;
L3:IF EVER < 10 THEN
BEGIN
DF := TRUE ;
DOUBLE(,10,TH,TL,X,EVER,0,+ ,:=,TH,TL) ;
GO TO L2
END ;
IF EVER = "0" THEN
BEGIN
L4:GN ;
IF EVER < 10 THEN
BEGIN
K := K - 1 ;
DF := TRUE ;
DOUBLE(,10,TH,TL,X,EVER,0,+ ,:=,TH,TL) ;
GO TO L4
END ELSE
END ;
IF MF THEN DOUBLE(,0,TH,TL,- ,:=,TH,TL) ;
IF NOT OF THEN
BEGIN
ER:WRITE(PRINT,FR) ;
GO TO LAST
END ;
IF EVER = " " THEN GO TO L7 ;
IF EVER # "0" THEN GO TO ER ;
GN ;
T1 := 0 ;
DF := FALSE ;
IF EVER = "-" THEN MF := TRUE ELSE
BEGIN
MF := FALSE ;
IF EVER # "+" THEN GO TO L6 ELSE
END ;
L5:GN ;
L6:IF EVER < 10 THEN
BEGIN
DF := TRUE ;

```

```

00120000
00121000
00122000
00123000
00124000
00125000
00126000
00127000
00128000
00129000
00130000
00131000
00132000
00133000
00134000
00135000
00136000
00137000
00138000
00139000
00140000
00141000
00142000
00143000
00144000
00145000
00146000
00147000
00148000
00149000
00150000
00151000
00152000
00153000
00154000
00155000
00156000
00157000
00158000
00159000

```



```

T1 := T1 x 10 + EVER ;
GO TO L5
END ;
IF NOT OF THEN GO TO ER ;
IF EVER # " " THEN GO TO ER ;
IF MF THEN K := K - T1 ELSE K := K + T1 ;
L7:IF K < 0 THEN DOUBLE(TH,TL,NOTUSE3[-K],NOTUSE4[-K]),/, :=, AH,AL)
ELSE DOUBLE(TH,TL,NOTUSE3[K],NOTUSE4[K]),x, :=, AH,AL) ;
END ;
PROCEDURE DPOP(A1,A2,F,ALF,A);
VALUE A1,A2 ;
REAL A1,A2 ;
FILE F ;
ALPHA ARRAY A,ALF[0];
BEGIN
COMMENT DPOP CONVERTS A DOUBLE PRECISION NUMBER TO ALPHA FORM ;
STREAM PROCEDURE PRINT(X,Y,N,F,A,ALF);
VALUE X,Y,N ;
BEGIN
LOCAL V1,V11,V2,V22,V3,V4,ST,RP ;
DI ←LOC V22;
SI ←LOC X ;
SI ←SI+1 ;
SKIP 3 SB ;
13(DS ←3 RESET ;
3(IF SB THEN DS ←SET ELSE DS ←RESET ;
SKIP 1 SB));
SI ←LOC Y ;
SI ←SI+1 ;
SKIP 3 SB ;
13(DS ←3 RESET ;
3(IF SB THEN DS ←SET ELSE DS ←RESET ;
SKIP 1 SB));
DI ←LOC RP ;
DS ←8 LIT"00000000";
DI ←LOC ST ;
SI ←F ;

```

```

00160000
00161000
00162000
00163000
00164000
00165000
00166000
00167000
00168000
00169000
00170000
00171000
00172000
00173000
00174000
00175000
00176000
00177000
00178000
00179000
00180000
00181000
00182000
00183000
00184000
00185000
00186000
00187000
00188000
00189000
00190000
00191000
00192000
00193000
00194000
00195000
00196000
00197000
00198000
00199000

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00200000
 00201000
 00202000
 00203000
 00204000
 00205000
 00206000
 00207000
 00208000
 00209000
 00210000
 00211000
 00212000
 00213000
 00214000
 00215000
 00216000
 00217000
 00218000
 00219000
 00220000
 00221000
 00222000
 00223000
 00224000
 00225000
 00226000
 00227000
 00228000
 00229000
 00230000
 00231000
 00232000
 00233000
 00234000
 00235000
 00236000
 00237000
 00238000
 00239000

```

DS ←WDS ;
DI ←ST ;
SI ←LOC X ;
SKIP 1 SB ;
IF SB THEN DS ←8 LIT"      0." ;
3(CDS ←8 LIT"00000000") ;
11(CDS ←8 LIT"      ") ;
SI ←A ;
V4 ←SI ;
SI ←LOC V22 ;
V3 ←SI ;
26(DI ←LOC RP ;
DI ←DI +7 ;
DS ←CHR ;
SI ←V4 ;
DI ←ST ;
DI ←DI+8 ;
RPCDS ←24 ADD ;
DI ←DI -24 ;
SI ←SI -24) ;
SI ←SI +24 ;
V4 ←SI ;
SI ←V3 ;
SI ←SI+1 ;
V3 ←SI) ;
DI ←DI +24 ;
SI ←LOC N ;
SKIP 1 SB ;
IF SB THEN DS ←2 LIT "0"ELSE DS ←2 LIT "0+" ;
SI ←LOC N ;
DS ←2 DEC ;
DI ←DI-1 ;
2(CDS ←RESET) ;
DI ←ALF ;
SI ←ST ;
SI ←SI +5 ;
DI ←DI +2 ;
DS ←CHR ;
SI ←SI +2 ;
DS ←CHR ;

```

```

DS ←1 LIT".M";
DS ←3 CHR ;
4(DI ←DI +2 ;
DS ←6 CHR);

END ;
STREAM PROCEDURE SHIFT(A,B,C);
VALUE A,B ;

BEGIN
SI ←LOC A ;
DI ←C ;
DS ←CHR ;
SKIP 3 SB ;
DI ←DI +1 ;
36(IF SB THEN DS ←SET ELSE DS ←RESET ;
SKIP 1 SB);
SKIP 9 DB ;
3(IF SB THEN DS ←SET ELSE DS ←RESET ;
SKIP 1 SB);
SI ←LOC B ;
SKIP 9 SB ;
36(IF SB THEN DS ←SET ELSE DS ←RESET ;
SKIP 1 SB);

END ;
INTEGER Y,I ;
REAL T1,T2,HT,LT;
ARRAY T[0:1];
LABEL L1,L2,L3 ;
IF A1 =0 THEN
BEGIN
T1 ←T2 ←0 ;
GO TO L2
END ;
HT ←1 ;
LT ←0 ;
Y ←0.90309 ×(IF BOOLEAN(A1.[2:1])THEN 13 -A1.[3:6]ELSE 13 +A1.[3:6])00277000
;
FOR I ←1 STEP 1 UNTIL ABS(Y)DO DOUBLE(HT,LT,10×,HT,LT);
00240000
00241000
00242000
00243000
00244000
00245000
00246000
00247000
00248000
00249000
00250000
00251000
00252000
00253000
00254000
00255000
00256000
00257000
00258000
00259000
00260000
00261000
00262000
00263000
00264000
00265000
00266000
00267000
00268000
00269000
00270000
00271000
00272000
00273000
00274000
00275000
00276000
00277000
00278000
00279000

```

```

IF Y>0 THEN DOUBLE(A1,A2,HT,LT,/,+T1,T2)ELSE DOUBLE(A1,A2,HT,LT,x,←00280000
,T1,T2);
Y ←Y-1 ;
L1:IF T1.[3:6]<13 THEN
BEGIN
DOUBLE(T1,T2,10.0,/,+T1,T2);
Y ←Y+1
END ELSE IF T1.[3:6]>13 THEN
BEGIN
DOUBLE(T1,T2,10.0,x,←T1,T2);
Y ←Y-1
END ELSE GO TO L2 ;
IF T1.[3:6]=14 THEN
BEGIN
SHIFT(T1,T2,T);
PRINT(T[0],T[1],Y,F,A,ALF);
GO TO L3
END ELSE GO TO L1 ;
L2:PRINT(T1,T2,Y,F,A,ALF );
L3:
END ;
ALPHA ARRAY A[0:77];
FILL A[*]WITH "12500000","00000000","00000000","01562500","00000000","00000000",
00000000,"00195312","50000000","00000000","00024414","06250000","00000000303000
00","00003051","75781250","00000000","00000381","46972656","25000000","00030400
000047","68371582","03125000","00000005","96046447","75390625","00000000305000
0","74505805","96923828","00000000","09313225","74615479","00000000","0100306000
164153","21826935","00000000","00145519","15228367","00000000","0001818900307000
","89403546","00000000","00002273","7367543","00000000","00000284","21700308000
09430","00000000","00000035","52713679","00000000","0000004","44089210"00309000
,"00000000","00000000","55511151","00000000","00000000","06938894","0000310000
000000","00000000","00867362","00000000","00000000","00108420","0000000000311000
","00000000","00013553","00000000","00000000","00001694","00000000","00000312000
00000","0 000212","00000000","00000000","00000026","00000000","00000000"00313000
,"000000003";
BEGIN
INTEGER I ;
DOUBLE(,1,:=,NOTUSE3[0],NOTUSE4[0]) ;
FOR I := 1 STEP 1 UNTIL 33 DO DOUBLE(,10,NOTUSE3[I - 1],NOTUSE4[I - 00319000

```

```

1J,X,I=,NOTUSE3[I], NOTUSE4[I]) ;
FOR I := 1 STEP 1 UNTIL 35 DO DOUBLE(NOTUSE3[33],NOTUSE4[33],NOTUSE300321000
[I],NOTUSE4[I],X,I=, NOTUSE3[I + 33],NOTUSE4[I + 33]) ;
NEVER := 82 ;
00320000
00321000
00322000
00323000
00324000
00325000
00326000
00327000
00328000
00329000
00330000
00331000
00332000
00333000
00334000
00335000
00336000
00337000
00338000
00339000
00340000
00341000
00342000
00343000
00344000
00345000
00346000
00347000
00348000
00349000
00350000
00351000
00352000
00353000
00354000
00355000
00356000
00357000
00358000
00359000

END ;
START: TM1 ← TIME(2) ;
COMMENT THE ORDER AND THE NUMBER OF TERMS FOR THE PREDICTOR AND
THE CORRECTOR ARE READ ;
READ( INPUT, /, ORD[1], NT[1], ORD[2], NT[2], P ) ;
IF P = 0 THEN GO TO STOP ;
WRITE( OUTPUT, ID, ORD[1], NT[1], ORD[2], NT[2], P ) ;
IF NT[1] > NT[2] THEN NMAX ← NT[1] ELSE NMAX ← NT[2] ;
P ← 1.0/P ;
BEGIN
LABEL RD, ITERATE, PT1 ;
REAL ARRAY XH, XL[0:3,0:4], YH, YL[0:4], FH, FL[0:4,0:NMAX] ;
REAL ARRAY ZH[0:4], ZL[0:4] ;
INTEGER ARRAY CFC[0:2,0:NMAX,0:NMAX] ;
LIST RESULT( FOR I ← 0 STEP 1 UNTIL 4 DO ALEPH1[I], FOR I ← 0 STEP 100340000
UNTIL 4 DO ALEPH2[I], FOR I ← 0 STEP 1 UNTIL 4 DO ALEPH3[I], FOR I ← 0341000
0 STEP 1 UNTIL 4 DO ALEPH4[I], FOR I ← 0 STEP 1 UNTIL 4 DO ALEPH5[I]00342000
) ;
DEFINE FDIJ = FH[I,J], FL[I,J], FD3Q = FH[3,Q], FL[3,Q], FD4Q = FH00344000
[4,Q], FL[4,Q], XDI = XH[0,I], XL[0,I], XD11 = XH[1,1], XL[1,1], XD12 = XH[1,2], XL[1,2], XD13 = XH[1,3], XL[1,3], XD14 = XH[1,4], XL[1,4], XD21 = XH[2,1], XL[2,1], XD22 = XH[2,2], XL[2,2], XD23 = XH[2,3], XL[2,3], XD24 = XH[2,4], XL[2,4], YDI = YH[I], YL[I], YD1 = YH[1], YL[1], YD2 = YH[2], YL[2], YD3 = YH[3], YL[3], YD4 = YH[4], YL[4], ZD1 = ZH[1], ZL[1], ZD4 = ZH[4], ZL[4] ;
DEFINE ERROR =
BEGIN
COMMENT ERROR COMPUTES AN ERROR FUNCTION BASED ON THE
DIFFERENCES BETWEEN THE VALUES OF THE VARIABLES
BY THE PREDICTOR AND BY THE CORRECTOR ;
GIVEN
DOUBLE( XD11, XD21, ← AD ) ;
DOUBLE( XD12, XD22, ← BD ) ;
DOUBLE( XD13, XD23, ← CD ) ;
DOUBLE( XD14, XD24, ← ED ) ;

```



```

YDI ) ;
END ;
TEMPH ← CF[K,Q,Q] ;
FOR I ← 1 STEP 1 UNTIL 4 DO DOUBLEC YDI, HD, x, TEMPD, /, XD0I,
+ ← YDI ) ;
IF Q < N THEN FXCALC ;

END ;
FOR I ← 1 STEP 1 UNTIL 4 DO
BEGIN
  XH[K,I] ← YH[I] ;
  XL[K,I] ← YL[I] ;
END ;

END RKS# ;
DEFINE PRNT =
BEGIN
  COMMENT PRNT PRINTS THE VALUES OF THE VARIABLES GIVEN BY THE
  PREDICTOR AND BY THE CORRECTOR, THE VALUE OF T AT
  BEGINNING OF THE STEP, THE STEP SIZE, THE
  PROCESSOR TIME ELAPSED, AND THE
  ERROR, THE
  NUMBER OF STEPS ;
  TM2 ← (TIME(2) - TM1)/60 ;
  WRITEC OUTPUT, HEAD, EH, TM2, ST ) ;
  DPOPC TD, OUTPUT, ALEPH1, A ) ;
  DPOPC XD11, OUTPUT, ALEPH2, A ) ;
  DPOPC XD12, OUTPUT, ALEPH3, A ) ;
  DPOPC XD21, OUTPUT, ALEPH4, A ) ;
  DPOPC XD22, OUTPUT, ALEPH5, A ) ;
  WRITEC OUTPUT, FMT1, RESULT ) ;
  DPOPC HD, OUTPUT, ALEPH1, A ) ;
  DPOPC XD13, OUTPUT, ALEPH2, A ) ;
  DPOPC XD14, OUTPUT, ALEPH3, A ) ;
  DPOPC XD23, OUTPUT, ALEPH4, A ) ;
  DPOPC XD24, OUTPUT, ALEPH5, A ) ;
  WRITEC OUTPUT, FMT2, RESULT ) ;

END PRNT# ;

```

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00400000
00401000
00402000
00403000
00404000
00405000
00406000
00407000
00408000
00409000
00410000
00411000
00412000
00413000
00414000
00415000
00416000
00417000
00418000
00419000
00420000
00421000
00422000
00423000
00424000
00425000
00426000
00427000
00428000
00429000
00430000
00431000
00432000
00433000
00434000
00435000
00436000
00437000
00438000
00439000

```

```

COMMENT THE COEFFICIENTS FOR THE SHANKS PREDICTOR AND CORRECTOR
ARE READ ;
FOR K ← 1,2 DO
BEGIN
WRITE( OUTPUT, ID, ORD[K], NT[K] ) ;
FOR I ← 1 STEP 1 UNTIL NT[K] DO
BEGIN
READ( INPUT, /, FOR J ← 0 STEP 1 UNTIL I DO CF[K,I,J] ) ;
WRITE( OUTPUT, LINE, FOR J ← 0 STEP 1 UNTIL I-1 DO CF[K,I,J] ) ;
WRITE( OUTPUT[DBL], LINE, CF[K,I,I] ) ;
END ;
RD ; COMMENT INITIAL VALUES, OPTIONS, AND CONSTANTS ARE READ AND
INITIAL VALUES ARE PRINTED ;
DREAD( TMAXD ) ;
IF TMAXH = 0 THEN GO TO START ;
FOR I ← 1 STEP 1 UNTIL 4 DO DREAD( YDI ) ;
DPOP( TMAXD, OUTPUT, ALEPH1, A ) ;
DPOP( YD1, OUTPUT, ALEPH2, A ) ;
DPOP( YD2, OUTPUT, ALEPH3, A ) ;
DPOP( YD3, OUTPUT, ALEPH4, A ) ;
DPOP( YD4, OUTPUT, ALEPH5, A ) ;
WRITE( OUTPUT, FMT, RESULT ) ;
DREAD( MUD ) ;
DOUBLE( ONE, MUD, ←, MPD ) ;
READ( INPUT, /, HH, EO, EMAX, FLAG ) ;
HO ← HH ;
HL ← 0 ;
DPOP( HD, OUTPUT, ALEPH1, A ) ;
DPOP( MUD, OUTPUT, ALEPH2, A ) ;
DPOP( MPD, OUTPUT, ALEPH3, A ) ;
TM2 ← (TIME(2) - TM1)/60 ;
WRITE( OUTPUT, IC, FOR I ← 0 STEP 1 UNTIL 4 DO ALEPH1[I], FOR I ← 0
STEP 1 UNTIL 4 DO ALEPH2[I], FOR I ← 0 STEP 1 UNTIL 4 DO ALEPH3[I],
EO, EMAX, TM2 ) ;
EO ← EO × EO ;
E2 ← EO + EO ;
EMAX ← EMAX × EMAX ;
00440000
00441000
00442000
00443000
00444000
00445000
00446000
00447000
00448000
00449000
00450000
00451000
00452000
00453000
00454000
00455000
00456000
00457000
00458000
00459000
00460000
00461000
00462000
00463000
00464000
00465000
00466000
00467000
00468000
00469000
00470000
00471000
00472000
00473000
00474000
00475000
00476000
00477000
00478000
00479000

```



```

READC INPUT, /, ITER, HFORB, EPS1, EPS2, TEST1, TEST2, SGN1, SGN2 ) 00480000
, 00481000
IF ITER THEN 00482000
BEGIN 00483000
COMMENT THE TIME TEST AND SIGN CONSTANTS ARE SET TO THE VALUES 00484000
FOR THE HALF ORBIT ; 00485000
TEST ← TEST1 ; 00486000
SGN ← SGN1 ; 00487000
CTR ← 0 ; 00488000
COMMENT ESTIMATES FOR THE VALUE OF DX AT THE HALF ORBIT AND FOR 00489000
THE INITIAL VALUE OF DY ARE READ ; 00490000
DREADC DXAD ) ; 00491000
DREADC DYAD ) ; 00492000
HOLDXAH ← DXAH ; 00493000
HOLDXAL ← DXAL ; 00494000
HOLDYAH ← DYAH ; 00495000
HOLDYAL ← DYAL ; 00496000
00497000
00498000
00499000
END ELSE 00500000
BEGIN 00501000
COMMENT THE TIME TEST AND SIGN CONSTANTS ARE SET TO THE VALUES
FOR THE COMPLETE ORBIT ;
TEST ← TEST2 ; 00502000
SGN ← SGN2 ; 00503000
00504000
END ; 00505000
FOR I ← 1 STEP 1 UNTIL 4 DO 00506000
BEGIN 00507000
ZHCII ← YHCII ; 00508000
ZLCII ← YLCII ; 00509000
00510000
END ; 00511000
ITERATE: COMMENT THE ORBIT BEGINS HERE ; 00512000
ST ← 1 ; 00513000
TH ← TL ← 0 ; 00514000
Q ← K ← 0 ; 00515000
COMMENT THE VARIABLES ARE SET TO THE INITIAL VALUES ; 00516000
FOR I ← 1 STEP 1 UNTIL 4 DO 00517000
BEGIN 00518000
XHC0,II ← YHCII ; 00519000

```

```

XL[0,IJ] ← YL[IJ] ;
END ;
COMMENT THE FUNCTIONS OF THE VARIABLES AT THE BEGINNING OF THE
OF THE STEP ARE CALCULATED ;
FXCALC ;
PT1: COMMENT THE VALUES OF THE VARIABLES AT THE END OF THE STEP ARE
CALCULATED BY THE SHANKS PREDICTOR AND CORRECTOR
FORMULAS ;
FOR K ← 1,2 DO RKS ;
ERROR ;
PRNT ;
COMMENT THE ERROR IS COMPARED TO THE MAXIMUM ERROR TOLERANCE ;
IF EH > EMAX THEN
BEGIN
COMMENT THE STEP SIZE IS HALVED AND THE STEP IS REJECTED ;
HH ← HH/2 ;
GO TO PT1 ;
END ;
TH ← HH ;
COMMENT THE VARIABLES ARE SET TO THE VALUES GIVEN BY THE
CORRECTOR ;
FOR I ← 1 STEP 1 UNTIL 4 DO
BEGIN
YH[I] ← XH[0,I] + XH[2,I] ;
YL[I] ← XL[0,I] + XL[2,I] ;
END ;
BEGIN
LABEL PT2, PT3 ;
LABEL EXIT ;
PT2: Q ← 0 ;
ST ← ST + 1 ;
COMMENT THE FUNCTIONS OF THE VARIABLES AT THE BEGINNING OF THE
OF THE STEP ARE CALCULATED ;
FXCALC ;
PT3: COMMENT THE VALUES OF THE VARIABLES AT THE END OF THE STEP
ARE CALCULATED BY THE SHANKS PREDICTOR AND

```

```

CORRECTOR
FOR K ← 1,2 DO RKS ;
ERROR ;
IF FLAG OR EH > EMAX THEN
BEGIN
  PRNT ;
  COMMENT THE ERROR IS COMPARED TO THE MAXIMUM ERROR TOLERANCE ;
  IF EH > EMAX THEN
  BEGIN
    COMMENT THE STEP SIZE IS REDUCED BY THE AUTOMATIC STEP SIZE
    CONTROL AND THE STEP IS REJECTED ;
    HH ← HH × (E2/(E0+EH))*P ;
    GO TO PT3 ;
  END ;
END ;
IF TH > TEST THEN
BEGIN
  COMMENT THE PROCEDURE CHECKS WHETHER THE X-AXIS HAS BEEN
  CROSSED ;
  IF SIGN(XH[2,2J]) = SGN THEN
  BEGIN
    PRNT ;
    COMMENT THE VALUE OF Y GIVEN BY THE CORRECTOR IS COMPARED TO
    THE TOLERANCE ON Y ;
    IF ABS(XH[2,2J]) ≥ EPS1 THEN
    BEGIN
      TEMPH ← -XH[0,2J]/XH[0,4J] ;
      COMMENT THE STEP SIZE IS REDUCED AND THE STEP IS REJECTED ;
      IF TEMPH < HH THEN HH ← TEMPH ELSE HH ← HH/2 ;
      GO TO PT3 ;
    END ;
    IF ITER THEN
    BEGIN
      DX1H ← XH[2,3J] ;
      DX1L ← XL[2,3J] ;
      DPDP ← ZD4, OUTPUT, ALEPH1, A ) ;
      DPDP ← DX1D, OUTPUT, ALEPH2, A ) ;
    END ;
  END ;

```

```

WRITEC OUTPUT, IIC, FOR I ← 0 STEP 1 UNTIL 4 DO ALEPH1[I],
FOR I ← 0 STEP 1 UNTIL 4 DO ALEPH2[I] ) ;
COMMENT THE VALUE OF DX GIVEN BY THE CORRECTOR IS COMPARED
TO THE TOLERANCE ON DX ;
IF ABS(DX1H) < EPS1 THEN
BEGIN
COMMENT THE INITIAL DY IS ACCEPTED AND A NEW PERIOD IS
CALCULATED ;
DOUBLEC TC, HD, ←, TWO, x, ←, TMAXD ) ;
DPOPC TMAXD, OUTPUT, ALEPH3, A ) ;
WRITEC OUTPUT, TMX, FOR I ← 0 STEP 1 UNTIL 4 DO ALEPH3[I]
) ;
WRITEC OUTPUT[PAGE] ) ;
IF HFORB THEN GO TO RD ;
COMMENT THE TIME TEST AND SIGN CONSTANTS ARE SET TO THE
VALUES FOR THE COMPLETE ORBIT ;
ITER ← FALSE ;
TEST ← TEST2 ;
SGN ← SGN2 ;
HH ← HO ;
HL ← 0 ;
FOR I ← 1 STEP 1 UNTIL 4 DO
BEGIN
YH[I] ← ZH[I] ;
YL[I] ← ZL[I] ;
END ;
COMMENT THIS ITERATION ON THE HALF ORBIT IS NOW COMPLETE
;
GO TO ITERATE ;

END ;
COMMENT THE VALUE OF DX GIVEN BY THE CORRECTOR IS COMPARED
TO THE FINAL VALUE OF DX FROM THE PREVIOUS
HALF ORBIT ;
IF DX1H < 0 THEN
BEGIN
IF DXAH < 0 THEN DOUBLEC DXAD, DX1D, ←, TEMP1D ) ELSE
DOUBLEC ZERO, DX1D, ←, DXAD, ←, TEMP1D ) ;

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00600000
00601000
00602000
00603000
00604000
00605000
00606000
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00611000
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00630000
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00633000
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00635000
00636000
00637000
00638000
00639000

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00640000
00641000
00642000
00643000
00644000
00645000
00646000
00647000
00648000
00649000
00650000
00651000
00652000
00653000
00654000
00655000
00656000
00657000
00658000
00659000
00660000
00661000
00662000
00663000
00664000
00665000
00666000
00667000
00668000
00669000
00670000
00671000
00672000
00673000
00674000
00675000
00676000
00677000
00678000
00679000

END ELSE
BEGIN
  IF DXAH < 0 THEN DOUBLE( DX1D, DXAD, +, ←, TEMP1D) ELSE
  DOUBLE( DX1D, DXAD, -, ←, TEMP1D) ;
END ;
IF TEMP1H ≥ 0 THEN
BEGIN
  CTR ← CTR + 1 ;
  COMMENT THE FINAL VALUE OF DX FROM THE PREVIOUS HALF ORBIT
  IS COMPARED TO THE LOWEST PREVIOUS HALF
  ORBIT VALUE OF DX ;
  IF DXAH < 0 THEN
  BEGIN
    IF HOLDXAH < 0 THEN DOUBLE( HOLDXAD, DXAD, -, ←, TEMP2D
    ) ELSE DOUBLE( ZERO, DXAD, -, HOLDXAD, -, ←, TEMP2D ) ;
  END ELSE
  BEGIN
    IF HOLDXAH < 0 THEN DOUBLE( DXAD, HOLDXAD, +, ←, TEMP2D
    ) ELSE DOUBLE( DXAD, HOLDXAD, -, ←, TEMP2D ) ;
  END ;
  IF TEMP2H < 0 THEN
  BEGIN
    HOLDXAH ← DXAH ;
    HOLDXAL ← DXAL ;
    HOLDYAH ← DYAH ;
    HOLDYAL ← DYAL ;
  END ;
  IF CTR > 2 THEN
  BEGIN
    DPOPC( HOLDYAD, OUTPUT, ALEPH1, A ) ;
    DPOPC( HOLDXAD, OUTPUT, ALEPH2, A ) ;
    WRITEC( OUTPUT, IIC, FOR I ← 0 STEP 1 UNTIL 4 DO ALEPH1[I] ) ;
    J, FOR I ← 0 STEP 1 UNTIL 4 DO ALEPH2[I] ) ;
    DPOPC( TMAXD, OUTPUT, ALEPH3, A ) ;
    WRITEC( OUTPUT, TMX, FOR I ← 0 STEP 1 UNTIL 4 DO ALEPH3[I] ) ;
  END ;

```

```

WRITEC OUTPUT[PAGEJ ] ;
IF HFORB THEN GO TO RD ;
COMMENT THE TIME TEST AND SIGN CONSTANTS ARE SET TO THE
VALUES FOR THE COMPLETE ORBIT ;
ITER ← FALSE ;
TEST ← TEST2 ;
SGN ← SGN2 ;
HH ← HO ;
HL ← 0 ;
FOR I ← 1 STEP 1 UNTIL 3 DO
BEGIN
  YH[I] ← ZH[I] ;
  YL[I] ← ZL[I] ;
END ;
COMMENT THE INITIAL DY IS SET TO THE PREVIOUS VALUE
WHICH RESULTED IN THE LOWEST VALUE
OF DX AT THE HALF ORBIT ;
YH[4] ← ZH[4] ← HOLDYAH ;
YL[4] ← ZL[4] ← HOLDYAL ;
COMMENT THIS ITERATION ON THE HALF ORBIT IS NOW COMPLETE
;
GO TO ITERATE ;

END ;

END ELSE COMMENT A NEW PERIOD IS CALCULATED ;
DOUBLEC TD, HD, ←, TWO, x, ←, TMAXD ) ;
COMMENT A NEW INITIAL VALUE OF DY IS COMPUTED BY
INTERPOLATION;
DOUBLEC DYAD, DX1D, x, DXAD, ZD4, x, ←, DX1D, DXAD, ←, ←,
TEMPD ) ;
DXAH ← DX1H ;
DXAL ← DX1L ;
DYAH ← ZH[4] ;
DYAL ← ZL[4] ;
HH ← HO ;
HL ← 0 ;
FOR I ← 1 STEP 1 UNTIL 3 DO
BEGIN

```

```

00680000
00681000
00682000
00683000
00684000
00685000
00686000
00687000
00688000
00689000
00690000
00691000
00692000
00693000
00694000
00695000
00696000
00697000
00698000
00699000
00700000
00701000
00702000
00703000
00704000
00705000
00706000
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00709000
00710000
00711000
00712000
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00719000

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00720000
00721000
00722000
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00731000
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00745000
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00747000
00748000
00749000
00750000
00751000
00752000
00753000
00754000
00755000
00756000
00757000
00758000
00759000

YH[I] ← ZH[I] ;
YL[I] ← ZL[I] ;

END ;
COMMENT THE INITIAL DY IS SET TO THE IMPROVED VALUE ;
YH[4] ← ZH[4] ← TEMPH ;
YL[4] ← ZL[4] ← TEMPL ;
DPOPC TEMPD, OUTPUT, ALEPH1, A ) ;
WRITEC OUTPUT, IIC, FOR I ← 0 STEP 1 UNTIL 4 DO ALEPH1[I] ) ;
COMMENT THIS ITERATION ON THE HALF ORBIT IS NOW COMPLETE ;
GO TO ITERATE ;

END ELSE GO TO EXIT ;

END ;

DOUBLEC TD, HD, ←, TD ) ;
DOUBLEC TD, TMAXD, ←, TEMPD ) ;
COMMENT THE VARIABLES ARE SET TO THE VALUES GIVEN BY THE
CORRECTOR ;
FOR I ← 1 STEP 1 UNTIL 4 DO
BEGIN
YH[I] ← XH[0,I] ← XH[2,I] ;
YL[I] ← XL[0,I] ← XL[2,I] ;

END ;
COMMENT THE PROCEDURE CHECKS WHETHER THE PERIOD HAS BEEN
REACHED ;
IF TEMPH = 0 THEN GO TO EXIT ;
COMMENT THE STEP SIZE IS CHANGED BY THE AUTOMATIC STEP SIZE
CONTROL ;
HH ← HH × (E2/(E0+EH))P ;
COMMENT THE PROCEDURE CHECKS WHETHER THE PERIOD WILL BE REACHED
AFTER THE NEXT STEP ;
DOUBLEC TD, HD, ←, TMAXD, ←, TEMPD ) ;
IF TEMPH ≥ 0 THEN
BEGIN
DOUBLEC TMAXD, TD, ←, HD ) ;

```

```

DOUBLEC TD, HD, +, ←, TMAXD ) ;
FLAG ← TRUE ;

END ;
GO TO PT2 ;
EXIT ;
BEGIN
  FORMAT DIFFC "DX ", E12.3, " DY ", E12.3, " DU ", E12.3, " DV ",
  E12.3 / X15, " DT ", E12.3, " DU ", E12.3 ) ;
  COMMENT A NEW STEP SIZE AND THE VALUE OF DX AFTER THAT STEP ARE
  COMPUTED BY LINEAR INTERPOLATION ;
  Q ← K ← 0 ;
  FXCALC ;
  DOUBLEC ZERO, YD2, YD4, /, ←, HD ) ;
  DOUBLEC FD3Q, HD, X, YD3, +, ←, TEMPD ) ;
  COMMENT THE INITIAL AND FINAL VALUES OF THE VARIABLES ARE
  COMPARED ;
  DOUBLEC YD1, ZD1, ←, ←, TEMP1D ) ;
  DOUBLEC YD4, ZD4, ←, ←, TEMP2D ) ;
  WRITEC OUTPUT, DIFF, TEMP1H, YH[2], YH[3], TEMP2H, HH, TEMPH ) ;
  WRITEC OUTPUT[PAGE] ) ;
  COMMENT THE ORBIT IS NOW COMPLETE ;
  GO TO RD ;

END ;

END ;

END ;
STOP ;
END.
30      END-OF-FILE CARD
LABEL  00000000INPUT 001      01
7, 9,  / ORDER AND NUMBER OF TERMS FOR THE PREDICTOR
8, 12, / ORDER AND NUMBER OF TERMS FOR THE CORRECTOR
7,  / ORDER OF THE AUTOMATIC STEP SIZE CONTROL
/ THE FOLLOWING ARE THE ALPHA x BETA COEFFICIENTS FOR THE PREDICTOR
2, 9,
1, 3, 12,
1, 0, 3, 8,

```


23, 0, 21, -8, 216,
 -4136, 0, -13584, 5264, 13104, 729,
 105131, 0, 302016, -107744, -284256, 1701, 151632,
 -775229, 0, -2770950, 1735136, 2547216, 81891, 328536, 1375920,
 23569, 0, -122304, -20384, 695520, -99873, -466560, 241920, 251888,
 / THE FOLLOWING ARE THE GAMMA COEFFICIENTS FOR THE PREDICTOR
 110201, 0, 0, 767936, 635040, -59049, -59049, 635040, 110201, 2140320,
 / THE FOLLOWING ARE THE ALPHA x BETA COEFFICIENTS FOR THE CORRECTOR
 1, 9,
 1, 3, 24,
 1, 0, 3, 16,
 29, 0, 33, -12, 500,
 33, 0, 0, 4, 125, 972,
 -21, 0, 0, 76, 125, -162, 36,
 -30, 0, 0, -32, 125, 0, 99, 243,
 1175, 0, 0, -3456, -6250, 8424, 242, -27, 324,
 293, 0, 0, -852, -1375, 1836, -118, 162, 324, 324,
 1303, 0, 0, -4260, -6875, 9990, 1030, 0, 0, 162, 1620,
 -8595, 0, 0, 30720, 48750, -66096, 378, -729, -1944, -1296, 3240, 4428,
 / THE FOLLOWING ARE THE GAMMA COEFFICIENTS FOR THE CORRECTOR
 41, 0, 0, 0, 0, 216, 272, 27, 27, 36, 180, 41, 840,

V. RESULTS AND CONCLUSIONS

A. Results

The results of some computer runs for various Arenstorf restricted three body orbits by the different methods are presented in Tables V, VI, and VII. Three different orbits were chosen for testing the methods. Orbit number 1 (Figure 1) comes close to the earth but not close to the moon. Orbits number 2 and 3 (Figures 2 and 3) come close to the moon but not so close to the earth.

Table V summarizes a series of runs made at relatively low orders (5 to 9) and accuracies ($\approx 10^{-12}$) for all five methods. An attempt was made here to use more or less corresponding orders for each method and choose sets of runs having approximately the same accuracy. The comparisons of the methods are then based on the number of steps and time taken to complete the orbit.

Table VI summarizes a series of runs at orders 12 and 13 for the Runge-Kutta-Fehlberg and Adams methods. The accuracies here were held to around 10^{-14} . Table VII then summarizes a series of runs at orders 14 to 16 for the same methods. Here the accuracies were held to about 10^{-16} .

The errors given in Tables V, VI, and VII are expected to be almost entirely due to the truncation error of the method and not to rounding. None of the methods used involve arithmetic operations prone to producing large rounding error (such as matrix inversions). With 23 decimal place (floating point) arithmetic rounding errors ought not be produced as far over as the 16th or 17th place. Also it can be demonstrated by the simple expedient of reducing

TABLE V

TABLE OF ORBIT RUNS OF LOW ORDER (5-9) AND ACCURACY (10^{-12})

The errors Δx , $\Delta \dot{x}$, and $\Delta \dot{y}$ represent the amount by which the initial conditions failed to be duplicated at the end of the orbit (x-axes crossing) for the x, \dot{x} , and \dot{y} coordinates respectively.

Orbit	Number of Steps	Processor time in seconds	Δx in units of 10^{-12}	$\Delta \dot{x}$ in units of 10^{-12}	$\Delta \dot{y}$ in units of 10^{-12}	Predictor Order	Corrector Order	Method
No. 1 (Fig. 1)	523	275	0.2	0.9	0.2	7	8	Runge-Kutta-Shanks
	723	250	0.01	0.03	0.1	8		Runge-Kutta-Fehlberg
	3537	543	0.4	2	0.5	9	9	Adams
	7061	1239	1	7	2	5-7	8	Lie Series ($\sigma=4, \alpha=3$)
	3568	2543	8	16	8	8		Cowell
No. 2 (Fig. 2)	551	286	0.01	4	2	7	8	Runge-Kutta-Shanks
	1606	572	0.02	0.06	1	8		Runge-Kutta-Fehlberg
	4857	688	0.007	0.2	1	9	9	Adams
	25400	4459	0.002	2	0.3	5-7	8	Lie Series ($\sigma=4, \alpha=3$)
	3458	2377	0.04	33	11	8		Cowell
No. 3 (Fig. 3)	650	378	0.008	0.4	1	7	8	Runge-Kutta-Shanks
	1427	480	0.002	0.01	0.1	8		Runge-Kutta-Fehlberg
	4654	612	0.001	0.05	0.2	9	9	Adams
	23091	3928	0.001	1	0.2	5-7	8	Lie Series ($\sigma=4, \alpha=3$)
	5394	3553	0.01	4	1	8		Cowell

TABLE VI

TABLE OF ORBIT RUNS OF INTERMEDIATE ORDER (12-13) AND ACCURACY (10^{-14})

The errors Δx , $\Delta \dot{x}$, and $\Delta \dot{y}$ represent the amount by which the initial conditions failed to be duplicated at the end of the orbit (x-axis crossing) for the x , \dot{x} , and \dot{y} coordinates respectively.

Orbit	Number of Steps	Processor time in seconds	Δx in units of 10^{-14}	$\Delta \dot{x}$ in units of 10^{-14}	$\Delta \dot{y}$ in units of 10^{-14}	Predictor Order	Corrector Order	Method
No. 1 (Fig. 1)	370	268	0.03	0.7	1	12		Runge-Kutta-Fehlberg Adams
	2435	451	0.8	4	0.8	13	13	
No. 2 (Fig. 2)	623	356	0.01	0.05	0.3	12		Runge-Kutta-Fehlberg Adams
	2987	555	0.03	0.8	4	13	13	
No. 3 (Fig. 3)	479	331	0.04	0.1	0.6	12		Runge-Kutta-Fehlberg Adams
	2887	535	0.004	0.2	0.6	13	13	

TABLE VII

TABLE OF ORBIT RUNS OF HIGH ORDER (14-16) AND ACCURACY (10^{-16})

The errors Δx , $\Delta \dot{x}$, and $\Delta \dot{y}$ represent the amount by which the initial conditions failed to be duplicated at the end of the orbit (x-axis crossing) for the x , \dot{x} , and \dot{y} coordinates respectively.

Orbit	Number of Steps	Processor time in seconds	Δx in units of 10^{-16}	$\Delta \dot{x}$ in units of 10^{-16}	$\Delta \dot{y}$ in units of 10^{-16}	Predictor Order	Corrector Order	Method
No. 1 (Fig. 1)	269	258	0.3	0.07	1	16	15	Runge-Kutta-Fehlberg Adams
	2842	647	1	5	1	14		
No. 2 (Fig. 2)	395	362	0.05	0.1	1	16	15	Runge-Kutta-Fehlberg Adams
	3367	718	0.02	0.5	3	14		
No. 3 (Fig. 3)	284	262	0.1	0.07	2	16	15	Runge-Kutta-Fehlberg Adams
	3243	721	0.06	3	9	14		

the step size or error tolerances, that the final errors can be reduced. If the final errors were dominated by rounding, a reduction in the step size or increase in the number of steps would increase the final error.

B. Conclusions

1. The Lie Series Method

The Lie Series Method used here is basically a low order method (7th order in the position, 5th order in the velocity). It showed up well at lower accuracies (around 10^{-9}) but for the higher accuracies the number of steps required increased rapidly.

Some information was obtained on the best value of σ to use ($\sigma + 1$ is the number of points used in evaluating the integrals in the Lie Series). Since the order of integration is the same for an even value as for the next higher odd value of σ , there is no point in using an odd value. In this study $\sigma = 2$ and $\sigma = 4$ were tried. At low accuracies ($\approx 10^{-9}$) $\sigma = 2$ gave comparable accuracy to $\sigma = 4$ but ran 50% faster. At higher accuracies ($\approx 10^{-12}$) $\sigma = 4$ ran about 50% faster than $\sigma = 2$.

It was seen also that the Lie Series method worked better with the orbits that did not come so close to the singularities. For example, it took three times as long to run orbits 2 and 3 as it did to run orbit 1 (see Figures 1, 2, and 3).

One anomalous feature that exhibited itself in the Lie Series was that the net error in the velocity at the end of one full orbit was generally several orders of magnitude greater than the product of the number of step times the average error per step. This discrepancy was worse for orbits 2 and 3 than for orbit 1.

The method of step size control used here for the Lie Series worked quite well. Several other methods of step size control were tried but did not work as well.

While it is possible to extend the order of the Lie Series by evaluating more terms in the series (increasing α) and/or increasing σ , it is questionable as to whether the additional time spent in evaluating higher derivatives could be compensated for by a larger step size.

2. The Cowell Method

The Cowell method described in this report did not perform as well as had been anticipated. The net cumulative error at the end of a complete orbit was many orders of magnitude greater than would have been expected from the error criteria. That is, the final error was considerably greater than the product of the number of steps times the maximum error per step (the maximum error per step being determined by the mid-range formula). The error accumulation was a gradual process distributed over the entire orbit. There was, however, a noticeable increase in error accumulation in the vicinity of a singularity.

There are several possible explanations for this failure of the Cowell method to give high accuracy:

- (1) There could be an error in the computer program.
- (2) The step-size control procedure, based on the mid-range formula, may be basically unsound.
- (3) The Cowell method as described in this report exhibits some instability. Consider the first of these possibilities; all the usual precautions were taken to insure that the computer program was correct. The accuracy of the program was checked by several different people. Many runs of several versions

of the program were made with extensive monitoring of intermediate results. Although programming of the B5000 in double precision proved to be treacherous, it is hard to believe that the difficulties experienced with this method are due to program errors.

The possibility of an unsound step-size control procedure was investigated. The step-size control procedure was changed to make it dependent on the difference between the predictor and the corrector. The results of computer runs made with this version of the program were no more accurate than results obtained from the version in which the step-size control is based on the mid-range formulas.

There is the possibility that the Cowell method used here is unstable. The Dahlquist criterion for stability cannot be applied directly in this case; therefore, no proof of either stability or instability is known.

3. The Adams Method

The results of the investigation were favorable. Specifically, the following was learned.

Varying the order, or q , during the running of an orbit does not produce better results than when q is held fixed. Changing the order from step to step should help in randomizing the truncation error, but no improvement was found.

There seems to be some advantage in making the order of the corrector one or two greater than that of the predictor. This advantage is slight.

Using the difference between the predictor and the corrector for error control worked quite effectively.

When the iteration option was used, (that is when the corrector was applied repeatedly until the difference between two successive iterations was less than E_{\min}) the average number of applications of the corrector was not excessive and averaged about 2 in the runs listed in Tables V, VI, and VII.

The step size alteration worked well. In a multistep method it is difficult to do anything other than double or halve the step size. Doubling requires that a large history be maintained and halving requires an accurate interpolation scheme, but both conditions were met satisfactorily.

4. The Runge-Kutta-Fehlberg Method

The results of the investigation were favorable especially at the higher orders. The method of error control worked well.

Two improvements may be possible here with the error control. First, an error control based on the velocity rather than the position has been developed by Fehlberg [19]. This may increase the accuracy significantly. Second, halving and doubling is not an efficient way of changing the step size for a single step method. A less drastic change or continuously changing step size could eliminate the necessity of ever repeating a step. This procedure worked well in the Runge-Kutta-Shanks method.

5. The Runge-Kutta-Shanks Method

The results of the investigation were favorable. The method of error control and step size alteration worked well.

The step size control was especially effective. For the runs listed in Table V, no step was ever rejected for being too large once a satisfactory starting step size was found.

One disadvantage in the Runge-Kutta-Shanks method is the necessity of making two distinct calculations at each step to determine the error. An

extension of the Runge-Kutta-Shanks method to provide for a fast and easy error estimate (as in the Runge-Kutta-Fehlberg method) could significantly increase the speeds attained here.

6. Comparison of the Various Methods

At the lower order and accuracies, the one step methods of Runge-Kutta-Fehlberg and Runge-Kutta-Shanks were superior to the others examined here. Runge-Kutta-Shanks was somewhat faster than Runge-Kutta-Fehlberg on orbits number 2 and 3 but the Runge-Kutta-Fehlberg was faster on orbit number 1.

At higher orders and accuracies the Runge-Kutta-Fehlberg method continued to be superior. (Runge-Kutta-Shanks methods of higher order are not available at this time). At the highest orders the Runge-Kutta-Fehlberg method was about twice as fast as the Adams method.

7. General Remarks

Apart from the speeds and accuracies exhibited by the various programs, different methods have their own inherent relative advantages and disadvantages.

All multistep methods such as Adams must have a starting procedure to accumulate a history before the method proper can be applied. These separate starting procedures take up space in the computer and can be slow. The multistep methods must also maintain in memory a long history. Not only must enough points be maintained to calculate the next point but enough history must be maintained to be able to double the step size if called for.

Single step methods can start themselves and need maintain no history of previous values. Also, with the single step methods, any step size change can be made at any time with almost no effort. The multistep methods find step size changes quite difficult and time consuming, especially step size reduction, and any step size change other than halving or doubling especially laborous.

The Runge-Kutta-Shanks and Adams methods have the advantage that they can be applied directly to any non-linear differential equation with no preliminary calculations or analysis. On the other hand, both the Runge-Kutta-Fehlberg and the Lie Series methods require an extensive preliminary analysis of the particular problem. In the Lie Series case, the higher order derivatives must be calculated up to maximum order or degree to be used. In the case of Runge-Kutta-Fehlberg, the recursion relations of the method must be derived. However, much of this work could be done by the computer through suitable symbol manipulation or list processor (LISP) type programs. Only the analysis of the variable transformation in the Runge-Kutta-Fehlberg method that reduces $f(y,t)$ to quadratic form is not yet amenable to computerization.

The Runge-Kutta-Shanks methods have a characteristic disadvantage in that it is not easy to raise the order of the method above that used here. The Adams, Lie Series, and Runge-Kutta-Fehlberg methods can all be carried to any desired order in a straight forward (though often laborous) manner. It is not at all clear how to go about increasing the order of the Runge-Kutta-Shanks methods. Furthermore, the number of function evaluations per step increases rapidly (much faster than the order) as the order is raised.

As a final conclusion then, it is suggested that in the cases where it is possible to find the recursion relations, the Runge-Kutta-Fehlberg method promises to be the most useful research tool for providing high precision results efficiently.

C. Recommendations

The two most promising methods are the Runge-Kutta-Fehlberg and Runge-Kutta-Shanks. The Fehlberg method can be improved by using an error control on the velocity and by a step size change other than halving or doubling.

The Shanks method can be improved by finding a quicker method of error estimation. The present study took the same step twice by two different order Shanks methods and compared the results. If each step could be taken only once and perhaps estimate the error by increasing the number of function evaluations slightly, then the speed of the Shanks method could be increased significantly.

There is no immediate prospect of improving the Adams method as such, but new multistep methods of high order have been introduced by Gragg and Stetter [22] that promise to be significantly advanced in improving multistep methods.

The order of the Lie Series method can be increased by increasing the number of terms in the series, but there is some question as to whether this will increase the speed of the method.

D. Summary

This study was an examination of various methods for integrating non-linear coupled differential equations. The methods used were the following:

- A. the single step Lie Series method,
- B. the multistep Cowell method,
- C. the multistep Adams method,
- D. the single step Runge-Kutta-Fehlberg method,
- E. the single step Runge-Kutta-Shanks method.

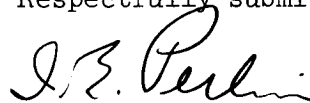
Each of the methods is discussed in detail in this report.

The above methods were applied to the restricted three body problem. In particular, Arenstorf orbits of the restricted three body problem were used. The error in the methods was checked by noting the degree by which the initial conditions failed to be reproduced at the end of one complete period.

Programs for each method were written in double precision floating point arithmetic (23 decimal places) in Extended Algol for the B5000. A series of runs were made on three different Arenstorf orbits at various orders from 7 to 16 and accuracies from 10^{-12} to 10^{-16} . These results are presented in Tables V, VI, and VII.

The conclusions reached were that each of the methods, except that of Cowell, could be considered effective, but the methods of Runge-Kutta-Shanks and Runge-Kutta-Fehlberg were the best. At the highest accuracies and orders, where Runge-Kutta-Shanks formulas are not available, the Runge-Kutta-Fehlberg method was superior.

Respectfully submitted,



I. E. Perlin
Project Director

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