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FINAL REPORT

PROJECT A-1167

RESEARCH IN PRECISION INTEGRATION METHODS

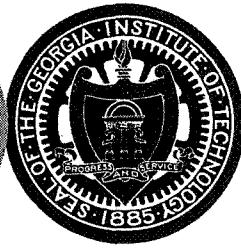
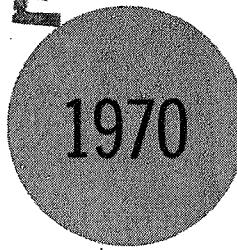
L. J. GALLAHER AND I. E. PERLIN

GRANT NUMBER NGR 11-002-101

1 APRIL 1969 to 31 MARCH 1970

Supported by the  
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WASHINGTON, D. C.

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## ABSTRACT

This report contains the results of comparisons and computer tests of several methods for numerically integrating systems of coupled non-linear differential equations (initial value problems). The methods tested are:

- 1) Shanks' formulas for the method of Runge and Kutta.
- 2) The Adams, Bashforth, and Moulton method.
- 3) Butcher's formulas for the method of Stetter and Gragg.
- 4) Cowell's method.

Each of these methods was programmed as a general purpose subroutine in double precision FORTRAN V for the UNIVAC 1108. The test problem on which results are given here is that of a particle in an inverse square attractive force field with an elliptic orbit of eccentricity 0.8. Single orbits were run for orders from 7 through 13 and accuracies in the range  $10^{-7}$  to  $10^{-12}$ . Plots are given of error versus time and versus number of function evaluations for the various methods and orders.

The results show that all of the methods perform well but the higher orders of each method are significantly faster at the higher accuracies. At corresponding orders the Butcher formulas appear to be superior.

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## I. INTRODUCTION

This report gives the results of tests and comparisons for a collection of methods for numerically integrating systems of coupled non-linear differential equations.

The methods tested are :

- 1) Shanks' formulas for the method of Runge and Kutta .
- 2) The Adams, Bashforth and Moulton method .
- 3) Butcher's formulas for the method of Stetter and Gragg .
- 4) Cowell's method .

For each of these methods, general purpose subroutines were written that would handle up to 99 equations. Each method has automatic error and step size control. The multi-step methods use the Shanks subroutine for starting and for restarting to reduce step size.

Each of the methods is programmed in double precision FORTRAN V for the UNIVAC 1108.

Several test problems were used to exercise the methods. The results reported here are for an orbit of a particle in an inverse square attractive force field, with an elliptic orbit of eccentricity 0.8. Tests were run for various orders from 7 through 13 on the different methods, and plots are given of error versus the time and versus the number of function evaluations.

The results show that, while all of the methods perform well, the higher order methods are significantly faster at the higher accuracies. At corresponding orders and accuracies the Butcher formulas appear to be faster. There is a suggestion that if higher order Shanks formulas were available these would be effective at the higher accuracies.

Chapter II contains separate descriptions of each of the four integration methods together with details on the error and step size control, subroutine parameters and flow diagrams. The programs themselves are listed in Appendix A.

The coefficients for a wide range of orders for each method are listed in Appendix B.

## II. INTEGRATION METHODS

### A. Introduction

The four integration methods described in this chapter are as follows:

- 1) Shanks' formulas for the Runge-Kutta method.
- 2) The Adams, Bashforth and Moulton method.
- 3) Butcher's formulas for the Stetter-Gragg method.
- 4) Cowell's method.

Each of these methods is programmed in double precision (~18 decimal significant figures) in the FORTRAN V language for the UNIVAC 1108. They are written as general purpose subroutines that can handle up to 99 simultaneous ordinary differential equations. The methods are of variable order; that is, the order is specified by the user. The coefficients of the method and order to be used are supplied by the user and passed to each subroutine at the time called. Sets of these coefficients are listed in Appendix B. In practice these coefficients are read in from a machine language tape (in double precision) by the calling program.

Each of the subroutines references the external subroutine FUNCTI to obtain the derivatives for the equations being integrated. FUNCTI is of course written by the user to describe the particular problem.

A point to note is that the information about the dependent variable Y and its derivatives that is passed to and from FUNCTI, and to and from each of the subroutines, is contained in array positions 2 through N + 1 where N is the number of equations being integrated. The first positions in the Y vector and its derivative vector are not used by these programs.

The step size control in each method uses a parameter to indicate the expected manner that the errors accumulate and propagate. Set at 1.0 this parameter indicates that the errors are expected to be additive and all of the same sign. Setting this parameter to 0.5 indicates that the errors are expected to be random. With this parameter the subroutine tries at each step to project ahead and estimate the final error at the end of the integration and adjust the step size and error at each step accordingly.

In order to conserve storage, all the multi-step methods use some common storage allocated by the main program with the statement,

```
COMMON/COMMON/FA(35, NPI)
```

where NPI is a parameter. NPI is set to one more than the number of equations to be integrated but not greater than 100. The starting subroutine does not reference this common area.

The multistep methods all use a special Runge-Kutta-Shanks starting subroutine for getting started and for reducing step size. They also use the regular Runge-Kutta-Shanks subroutine for ending if the final step is smaller than the current step at ending. Thus, while the Runge-Kutta-Shanks subroutine could be used by itself, the others would need both the starting subroutine and the regular Runge-Kutta-Shanks in order to run.

The subroutines themselves are listed in Appendix A, together with a skeleton main program and FUNCTI subroutine.

B. The Runge-Kutta-Shanks Method

1. Introduction

The procedure described is a generalization of the Runge-Kutta method for solving a system of differential equations. It may be applied to an arbitrary system of first-order differential equations of the form

$$\vec{y}' = f(x, \vec{y})$$

with the initial conditions

$$\vec{y}(x_0) = \vec{y}_0$$

$$\text{where } \vec{y}(x) = \begin{pmatrix} y_1(x) \\ \vdots \\ y_n(x) \end{pmatrix}, \quad \vec{y}'(x) = \begin{pmatrix} y'_1(x) \\ \vdots \\ y'_n(x) \end{pmatrix},$$

$$\vec{f}(x, \vec{y}) = \begin{pmatrix} f_1(x, y_1, \dots, y_n) \\ \vdots \\ f_n(x, y_1, \dots, y_n) \end{pmatrix}, \quad \vec{y}_0 = \begin{pmatrix} y_{10} \\ \vdots \\ y_{n0} \end{pmatrix}.$$

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 independent and dependent variables.

Consider the system of differential equation

$$\vec{y}' = \vec{f}(x, \vec{y}) .$$

Suppose the value of  $\vec{y}(x)$  is known. The value  $\vec{y}(x+h)$  is approximated by

$$\vec{y}(x+h) = \vec{y}(x) + h \sum_{i=1}^m \gamma_i \vec{f}_i(x, h, \vec{y}),$$

where

$$\vec{f}_1(x, h, \vec{y}) = \vec{f}(x, \vec{y}),$$

$$\vec{f}_i(x, h, \vec{y}) = \vec{f}(x + \alpha_i h, \vec{y} + h \sum_{j=1}^{i-1} \beta_{ij} \vec{f}_j), \quad i = 2, \dots, m.$$

The coefficients  $\alpha_i$  ( $i = 2, \dots, m$ ),

$$\beta_{ij} \quad (i = 2, \dots, m; j = 1, \dots, i-1), \text{ and } \gamma_i \quad (i = 1, \dots, m)$$

are chosen so as to make the approximation correct to some order. A special case of the Shanks formula is the fourth-order Runge-Kutta formula:

$$\alpha_2 = 1/2, \quad \alpha_3 = 1/2, \quad \alpha_4 = 1,$$

$$\beta_{21} = 1/2, \quad \beta_{31} = 0, \quad \beta_{32} = 1/2, \quad \beta_{41} = \beta_{42} = 0, \quad \beta_{43} = 1,$$

$$\gamma_1 = 1/6, \quad \gamma_2 = 1/3, \quad \gamma_3 = 1/3, \quad \gamma_4 = 1/6$$

For useful values of the various combinations of  $\alpha$ ,  $\beta$ , and  $\gamma$ , see Shanks [18].

### 3. The Computer Program

The subroutine was programmed for the UNIVAC 1108 computer in the FORTRAN V language. Double precision arithmetic (18 decimal digits) was used throughout except where integers are indicated.

#### 3.1 Error Estimates and Step Size Control

In this subroutine a single set of Shanks formulas is used. Suppose

a vector  $\vec{y}(x)$  is known. Then the Shanks method is applied to one step of size  $h$  (where  $h = \frac{\Delta x}{c}$ ,  $\Delta x$  is the length of the interval, and  $c$  is a power of two), and to two steps of size  $\frac{h}{2}$ , as follows:

$$\vec{y}_p = \vec{y}(x) + h \sum_{i=1}^m \gamma_i \vec{f}_i(x, h, \vec{y}),$$

$$\vec{y}_m = \vec{y}(x) + \frac{h}{2} \sum_{i=1}^m \gamma_i \vec{f}_i(x, \frac{h}{2}, \vec{y})$$

$$\vec{y}_c = \vec{y}_m + \frac{h}{2} \sum_{i=1}^m \gamma_i \vec{f}_i(x + \frac{h}{2}, \frac{h}{2}, \vec{y}_m).$$

Both  $\vec{y}_p$  and  $\vec{y}_c$  are estimates of  $\vec{y}(x + h)$ . An error estimate  $E_k = \frac{|y_{ck} - y_{pk}|}{f}$

(where  $f$  is an empirical factor) is calculated for each independent variable  $y_k$ . If both  $E_k > \frac{E_{ak}}{c^p}$  and  $E_k > \frac{E_{rk}|y_{ck}|}{c^p}$  for any dependent variable

where  $E_{ak}$  is an absolute error estimate,  $E_{rk}$  is a relative error estimate,

and  $p$  is an input parameter, usually 1 or 1/2, then the step is rejected and the step size is halved; otherwise the step is accepted and  $y_c$  is taken as the vector  $\vec{y}(x + h)$ . If for every dependent variable, either  $E_k > \frac{E_{ak}}{2^{(j+3)} c^p}$

or  $E_k > \frac{E_{rk}|y_{ck}|}{2^{(j+3)} c^p}$ , where  $j$  is the order, then the step size is doubled. If

the step size  $h$  is larger than the distance to the end of the interval, then that distance is taken as the step size.

### 3.2 Input and Output of the Subroutine

The subroutine is called as follows:

```
CALL SHANKS (N,XIV,XF,YV,IM,ORDER,CF,P,EA,ER,DXV)
```

where the parameters have the following meaning:

N - number of dependent variables (integer);  
 XIV - initial value of the independent variable;  
 XF - final value of the independent variable;  
 YV - array of initial values of the dependent variables;  
 IM - the number of function evaluations in each application of the Shanks  
     method (integer);  
 ORDER - the order of the Shanks formulas used (integer);  
 CF - the array of Shanks coefficients, starting in the first element  
     arranged as follows: for each  $i$ , the corresponding  $\alpha_i \beta_{ij}$ 's, followed  
     by  $\gamma_i$ 's at the end;  
 P - an exponent (usually 1/2 or 1) used in step size control (1 assuming  
     the errors are additive; 1/2 assuming that they are random);  
 EA - an array of absolute error asked;  
 ER - an array of relative error asked;  
 DXV - a recommended starting step size (the actual starting step size will  
     be  $\frac{XF - XIV}{c}$ , where  $c$  is the smallest power of 2 for which  $\left| \frac{XF - XIV}{c} \right| \leq |DX|$ ).

The final values of the dependent variable are stored in YV before exiting  
the procedure.

All variables and arrays not designated integer are double precision.

### 3.3 Flow Diagram and Program Listing.

Figure 1 is the flow diagram for the Runge-Kutta-Shanks procedure.

A listing of the program is given in Appendix A.

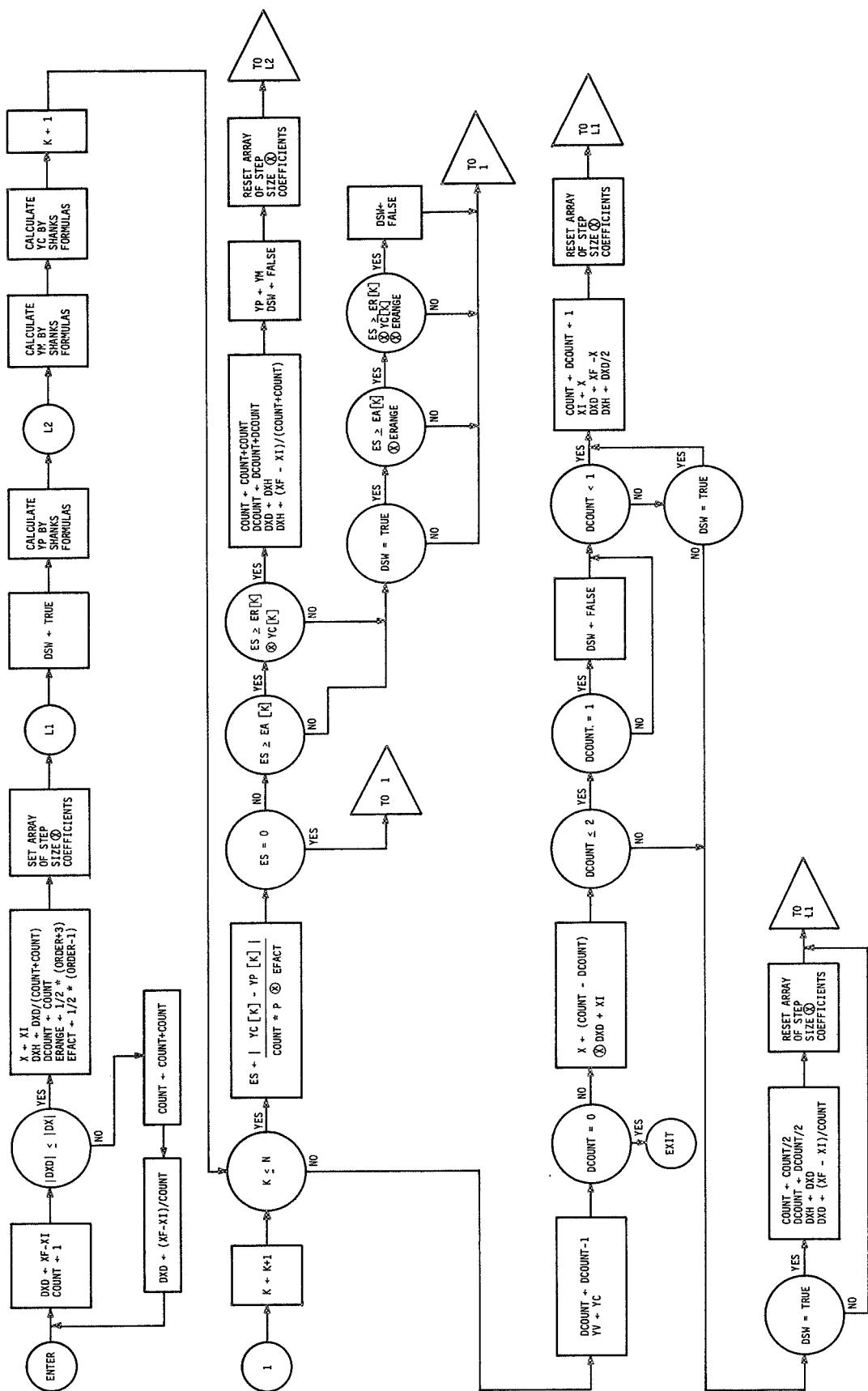


Figure 1. Flow Diagram for the Runge-Kutta-Shanks Procedure.

C. The Methods of Adams, Bashforth and Moulton

1. Description of the Method

The method investigated consists of the combination of two different versions of the method of Adams into a predictor-corrector system [ 5 ]. The use of this system to obtain numerical solutions to a set of simultaneous differential equations with given initial conditions is independent both of the number of equations in the set to be solved and of the orders of the individual equations in the set; provided, however, that each equation of order  $m$  is expressed as a set of  $m$  coupled first order equations.

In general then, one deals with the system of equations

$$\vec{y}'(x) \equiv \frac{d}{dx} \vec{y}(x) = \vec{f}(x, \vec{y}(x)), \quad (1-1)$$

where  $\vec{y}'$ ,  $\vec{y}$ , and  $\vec{f}$  are vectors, each having a number of components,  $N$ , equal to  $\sum_{i=1}^k m_i$ , where  $k$  is the number of equations in the set to be solved, and the  $m_i$  are their individual orders.

This vector differential equation is equivalent to the integral equation

$$\vec{y}(x+h) = \vec{y}(x) + \int_x^{x+h} \vec{f}(t, \vec{y}(t)) dt. \quad (1-2)$$

At the point  $x = x_q \equiv x_{q-1} + h$ , this integral is approximated first by

$$\vec{y}_q^{(0)} = \vec{y}_{q-1} + h \sum_{\mu=0}^{q-1} \beta_{q-1, q-1-\mu} \vec{f}_{\mu} \quad (1-3a)$$

and then repeatedly by

$$\begin{aligned}\vec{y}_q^{(v+1)} &= h \beta_{q,0}^* \vec{f}(x_q, \vec{y}^{(v)}(x_q)) + h \sum_{\mu=0}^{q-1} \beta_{q,q-\mu}^* \vec{f}_{\mu} + \vec{y}_{q-1} \\ &\equiv h \beta_{q,0}^* \vec{f}^{(v)} + \vec{C}, \quad v = 0, 1, 2, \dots \quad (1-3b)\end{aligned}$$

which converges toward  $\vec{y}_q \equiv \vec{y}(x_q)$  as  $v$  increases. Formula (1-3a) is called the Adams-Basforth predictor equation, and formula (1-3b) is the Adams-Moulton corrector.

The coefficients  $\beta_{qp}$  and  $\beta_{qp}^*$  are derived by the equivalent of integrating Lagrangian polynomials fitted to  $\vec{f}$ , but are independent of both  $\vec{f}$  and  $h$ . The polynomial for the predictor is of degree  $q-1$  passing through the  $q$  points  $\vec{f}_0, \vec{f}_1, \dots, \vec{f}_{q-1}$ , while that for the corrector is of degree  $q$  passing through the  $q+1$  points  $\vec{f}_0, \vec{f}_1, \dots, \vec{f}_q$ .

An explicit formula for the  $\beta_{qp}$  is

$$\beta_{qp} = (-1)^p \left\{ \binom{p}{p} \gamma_p + \binom{p+1}{p} \gamma_{p+1} + \dots + \binom{q}{p} \gamma_q \right\}, \quad q = 0, 1, 2, \dots, \quad p = 0, 1, \dots, q$$

where the  $\binom{p+i}{p}$  represent binomial coefficients and the  $\gamma_p$  are found by the recursion relation

$$\gamma_p + \frac{1}{2} \gamma_{p-1} + \dots + \frac{1}{p+1} \gamma_0 = 1, \quad p = 0, 1, 2, \dots,$$

and an explicit formula for the  $\beta_{qp}^*$  is

$$\beta_{qp}^* = (-1)^p \left\{ \binom{p}{p} \gamma_p^* + \binom{p+1}{p} \gamma_{p+1}^* + \dots + \binom{q}{p} \gamma_q^* \right\}, \quad q = 0, 1, 2, \dots, \quad p = 0, 1, \dots, q$$

where  $\gamma_0^* = 1$  and  $\gamma_p^* = \gamma_p - \gamma_{p-1}$ ,  $p = 1, 2, 3, \dots$

Bounds on the errors for the two approximations are the maximums within the interval  $[x_0, x_q]$  of

$$\left| \gamma_q h^{q+1} \frac{d^{q+1}}{dx} \vec{y} \right| \quad (\text{for Adams-Bashforth}) \quad (1-4a)$$

and of

$$\left| \gamma_{q+1}^* h^{q+2} \frac{d^{q+2}}{dx} \vec{y} \right| \quad (\text{for Adams-Moulton}) \quad (1-4b)$$

and M, the order of the predictor-corrector system, is assumed to approximate that of the corrector, which is  $q + 1$ .

## 2. The Computer Program

The subroutine ADAMS itself is written to be included in programs written in double precision for the UNIVAC 1108 computer. The language is FORTRAN V. There are no unusual hardware requirements, because all input and output to the procedure is under control of the including program through the formal parameter list.

### 2.1 Parameters

The following lists of formal parameters will be useful in describing the operation of procedure ADAMS. In the remainder of this discussion the interchange of upper and lower case letters, necessitated by approximating the notation [5] within the limited character set available to a computer, is straight-forward and will be done freely without further comment. Except for those variables designated integer, all variables are double precision. All arrays are double precision.

### Formal Parameters

<u>Identifier</u>	<u>Type</u>	<u>Usage or Meaning</u>
N	Integer	The number of equations to be integrated.
XI	Double	Initial value of the independent variable.
XF	Double	Final value of the independent variable.
Y	Array	Current dependent variable vector. Contains initial values at entry and final values at exit.
P	Double	Power of C1 used in error control.
Q	Integer	Number of back $\vec{f}$ points used in the approximating polynomials. One less than M, the order of the method.
DXV	Double	Upper bound on the initial step size.
EA	Array	Absolute error bound vector.
ER	Array	Relative error bound vector.
ADMSCF	Array	Contains the $\beta_{qp}$ , the $\beta_{qp}^*$ , and $1 - \gamma_{q+1}/\gamma_{q+1}^*$ .
RKSFNS	Integer	Function evaluations per step for procedures START and SHANKS.
RXSRDR	Integer	Order of R.K.S. method to be used by START and SHANKS.
RKSCFF	Array	Coefficients for START and SHANKS. See the descriptions of START and SHANKS elsewhere in this report for details.

#### 2.2 The FUNCTI Subroutine

A subroutine for calculating the vector  $\vec{y}' = \vec{f}(x, \vec{y}(x))$  must be an external subroutine characterizing the set of differential equations to be solved by a program using ADAMS. This subroutine is called by ADAMS as FUNCTI and must itself have the following formal parameter list:

<u>Identifier</u>	<u>Type</u>	<u>Usage or Meaning</u>
N	Integer	Number of equations.
X	Double	Current value of the independent variable.
YV	Array	Current dependent variable vector (input).
FV	Array	f value vector (output).

### 2.3 Orders Available

The subroutine ADAMS is written to be completely general with regard to order, and any order may be used if the necessary coefficients are placed in the ADMSCF array. For a given order  $M = q + 1$ , there are  $2q + 2 = 2M$  coefficients which should appear in the array beginning at position one in the following order:

$$\beta_{q-1,q-1}, \beta_{q-1,q-2}, \dots, \beta_{q-1,0}^*, \beta_{q,q}^*, \beta_{q,q-1}^*, \dots, \beta_{q,0}^*, |1-\gamma_{q+1}/\gamma_{q+1}^*|.$$

### 2.4 Starting, Error Estimates and Step Size Control

Since the Adams methods is a multistep method it cannot start itself but must rely on a starting procedure that will supply at least  $\vec{f}$  points which, together with a given initial  $\vec{f}$  point and a current  $\vec{y}$  point, comprise a history upon which it can build. The starting procedure used here is the Runge-Kutta-Shanks procedure START, described elsewhere in this report. The number of function evaluations per step and the order of Runge-Kutta-Shanks method used by START may be varied at will by the user through the formal parameters of ADAMS. This will achieve optimum compatibility with the order of Adams method being used for each given set of differential equations being solved.

Initial step size is determined by the formal parameter DX. The initial trial start will be made with a step H = INTERVAL / C1, where C1 is set to the smallest integer power of two, such that  $|H| \leq |DX|$  and  $|H| \leq |\text{INTERVAL}|/Q$ . This causes the procedure ADAMS to take at least one step after starting regardless of the magnitude of DX. If the procedure START cannot meet the error requirements at the initial H, it doubles C1 repeatedly until these requirements can be met.

To minimize running time without introducing errors intolerably large, the error in each component of the final  $\vec{Y}$  vector is controlled through the use of the formal parameters  $\vec{EA}$  and  $\vec{ER}$ .  $\vec{EA}$  specifies the maximum allowable absolute magnitude of the error in each component of  $\vec{Y}$ , and  $\vec{ER}$  specifies the maximum allowable relative magnitude. These two error control vectors are used in conjunction with the quantity  $GR = |1 - \gamma_q^* / \gamma_{q+1}^*|$ , which is derived from the bounds (1-4), and a parameter P, chosen from the interval  $[\frac{1}{2}, 1]$  by empirical determination of the randomness of the round-off error in a particular set of differential equations. ( $P = \frac{1}{2}$  corresponds to totally random error and  $P = 1$  corresponds to totally additive error.) In practice  $\gamma_{q+1}^*$  has been used in GR instead of  $\gamma_q^*$  to be conservative, because the quantity being controlled is only an estimate of the true error.

The estimated error vector  $\overrightarrow{\text{ERROR}}$  is defined to be  $|\vec{y}^{(c)} - \vec{y}^{(p)}|$ , where  $\vec{y}^{(p)}$  is the  $\vec{y}_q(o)$  of (1-3a) and  $\vec{y}^{(c)}$  is  $\vec{y}_q^{(v_f+1)}$  in (1-3b), with  $v_f$  being the first  $v$  for which every component of

$$\overrightarrow{\text{CHANGE}} \equiv |\vec{f}_q^{(v+1)} - \vec{f}_q^{(v)}| = |\left(\vec{y}_q^{(v+1)} - \vec{y}_q^{(v)}\right) / h\beta_{q,o}^*|$$

is less than the corresponding component of either

$$\left| \frac{\vec{EA} \cdot GR}{C1^P \cdot 2^{Q+5} \cdot h\beta_{q,o}} \right| \text{ or } \left| \frac{\vec{ER} \cdot GR}{C1^P \cdot 2^{Q+5} \cdot h\beta_{q,o}^*} \cdot \vec{f}^{(v+1)}_q \right|$$

$\rightarrow$  If any component of ERROR is larger than the corresponding components of both

$$\left| \frac{\vec{EA} \cdot GR}{C1^P} \right|$$

and

$$\left| \frac{\vec{ER} \cdot GR}{C1^P} \cdot \vec{y}^{(c)} \right|,$$

then  $\vec{y}$  is replaced by  $\vec{y}^{(b)}$ , the step size is halved, and  $q-1$  new  $\vec{f}$  points and a new current  $\vec{y}$  are obtained from the procedure START. If it is not necessary to halve the step size, then  $\vec{y}^{(c)}$  becomes the new  $\vec{y}$ . If every component of  $\rightarrow$  ERROR is smaller for three consecutive steps than the corresponding components of both

$$\left| \frac{\vec{EA} \cdot GR}{C1^P \cdot 2^{Q+5}} \right| \text{ and } \left| \frac{\vec{ER} \cdot GR}{C1^P \cdot 2^{Q+5}} \cdot \vec{y}^{(c)} \right|$$

then if there are at least  $2q-1$  back points in the FH array and there are at least two more steps of the current size necessary to reach XF, the step size is doubled before the next trial step. If it is not necessary either to halve or to double the step size, X is increased by H and a new trial step is made.

The procedure ADAMS continues as described until XF is reached unless repeated halvings and doublings of the step size bring the independent variable to within a fraction of a single step of XF. When this occurs, the fractional step is completed by the Runge-Kutta-Shanks procedure SHANKS, described elsewhere in this report. The order of Runge-Kutta-Shanks method and the number of function evaluations per step used here will be the same for a given integration as those used by the procedure START.

## 2.5 Flow Diagram and Program Listing

Figure 2 is the flow diagram for the method of Adams, Bashforth and Moulton. The program listing is in Appendix A.

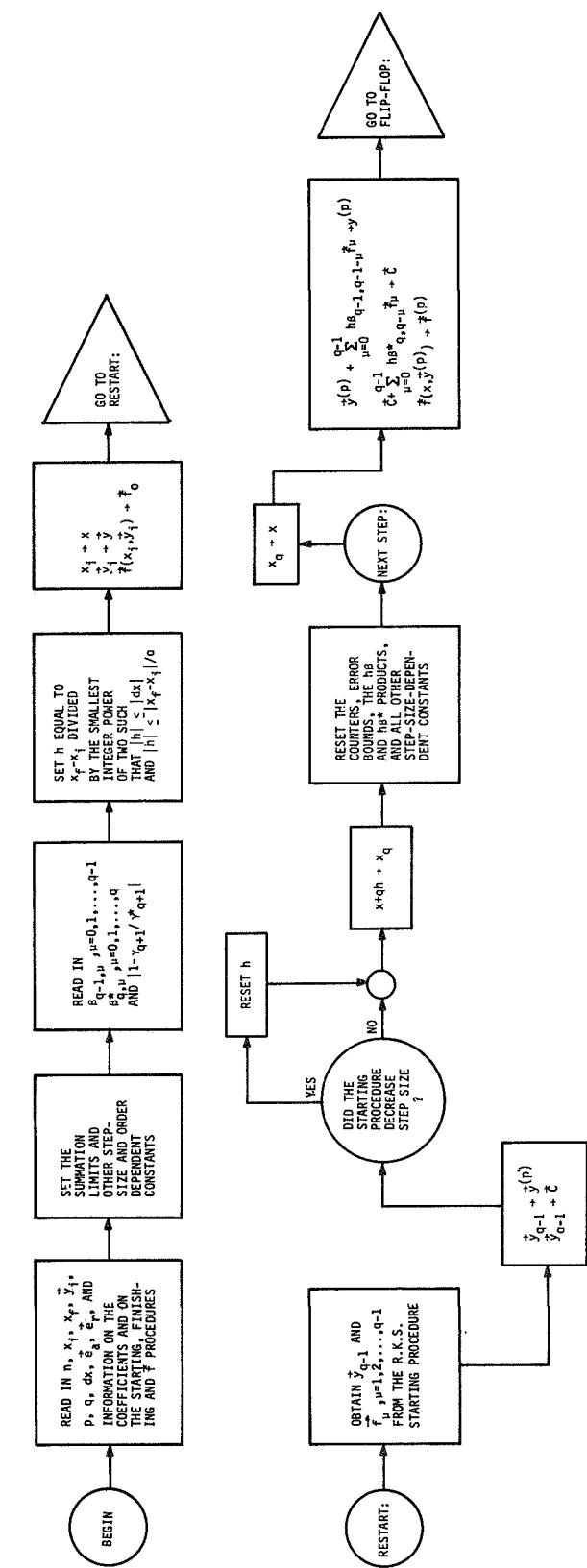


Figure 2. Flow Diagram for the Adams Method.

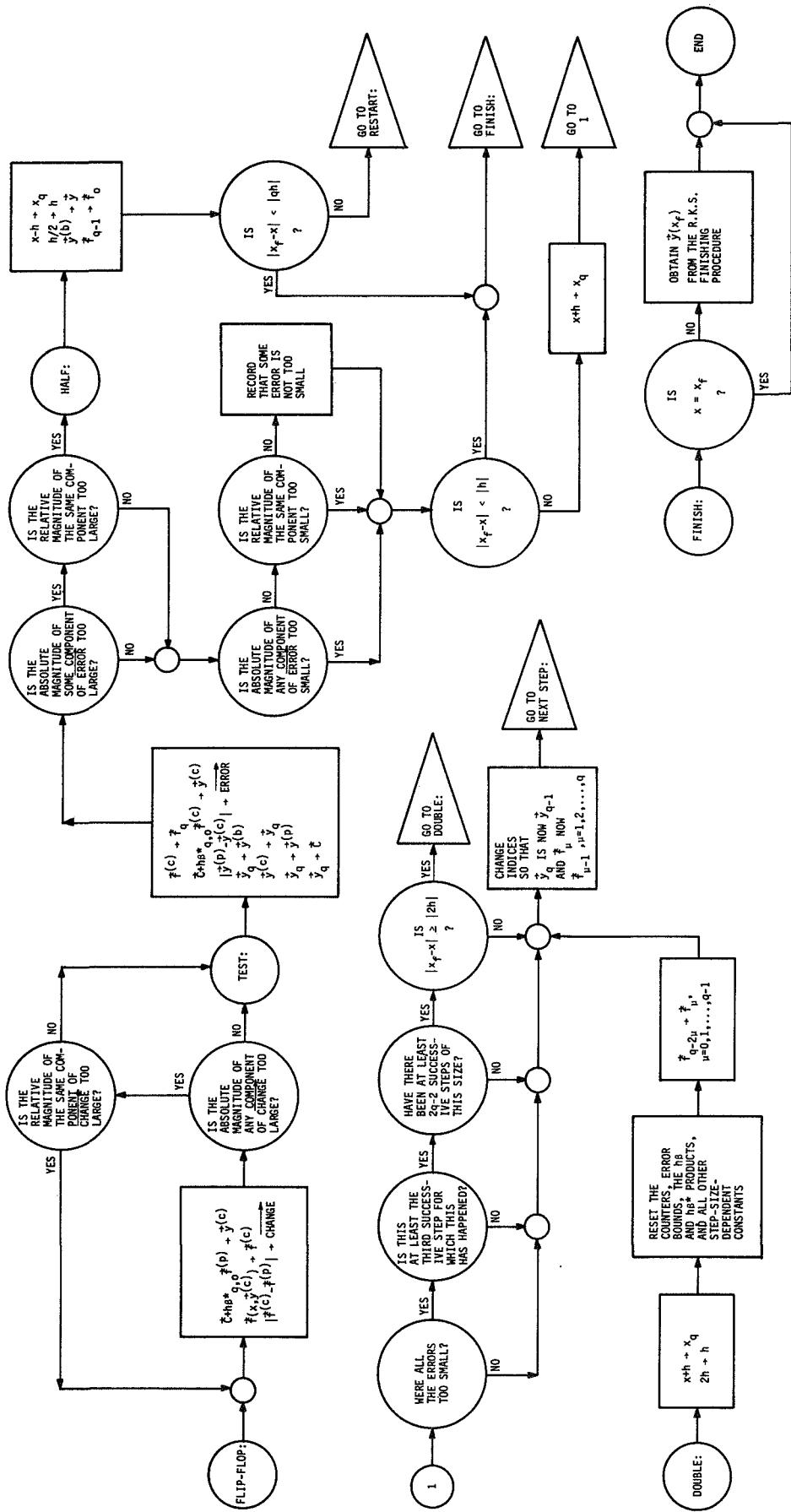


Figure 2. (Continued) Flow Diagram for the Adams Method.

D. The Method of Stetter, Gragg, and Butcher

1. Description of the Method

Following is a discussion of a method for the numerical integration of ordinary differential equations described by J. C. Butcher [13]. In his paper, Butcher presents a modification to the multistep process such that for  $k \leq 7$  (where  $k =$  the number of steps) processes of order  $2k + 1$  are available.

- A large number of possible multistep methods exist for the numerical integration of the differential equation

$$\frac{dy}{dx} = f(x, y), \quad y(x_0) = y_0 \quad (1-1)$$

Such methods are usually characterized by an integer  $k$  and a set of constants  $\alpha_1, \alpha_2, \dots, \alpha_k, \beta_0, \beta_1, \dots, \beta_k$ . A solution is first found for the variable  $y$  at a set of points  $x_1, x_2, \dots, x_{k-1}$ , (where  $x_i = x_0 + ih$ ) and thereafter by the formula:

$$y_n = \alpha_1 y_{n-1} + \alpha_2 y_{n-2} + \dots + \alpha_k y_{n-k} \\ + h(\beta_0 f_n + \beta_1 f_{n-1} + \dots + \beta_k f_{n-k}) \quad (1-2)$$

for  $n = k, k + 1, \dots$  where  $y_i = y(x_i)$  and  $f_i = f(x_i, y_i)$ . Dahlquist [3] has shown that if the parameters  $\alpha$  and  $\beta$  are chosen under a condition of stability, the order of a method cannot exceed  $k + 1$  (if  $k$  is odd) or  $k + 2$  (if  $k$  is even).

A modification to this process is presented by Butcher which consists of the addition to the right-hand side of equation (1-2) of an extra term  $h \beta f_{n-\theta}$  where  $\beta$  and  $\theta$  are additional parameters to be chosen. The modified

formula has the form:

$$y_n = \alpha_1 y_{n-1} + \alpha_2 y_{n-2} + \dots + \alpha_k y_{n-k}$$

$$+ h (\beta_{n-\theta} f_{n-\theta} + \beta_0 f_n + \beta_1 f_{n-1} + \dots + \beta_k f_{n-k}) \quad (1-3)$$

A procedure for choosing the coefficients is presented by Butcher. The simplest stable processes are for  $k = 1, 2, 3$  with  $\theta = 1/2$  and for  $k = 4, 5, 6$  with  $\theta = 1/3$ . A stable process also exists for  $k = 7$  with  $\theta = 13/40$ .

The method for implementing the formulas is to estimate  $y_{n-\theta}$  and  $y_n$  using appropriate predictor formulas, then use these predicted values to evaluate the right-hand side of equation (1-3). The forms of the predictor formulas used are:

$$y_{n-\theta} = A_1 y_{n-1} + A_2 y_{n-2} + \dots + A_k y_{n-k}$$

$$+ h (B_1 f_{n-1} + B_2 f_{n-2} + \dots + B_k f_{n-k}) \quad (1-4)$$

$$y_n = a_1 y_{n-1} + a_2 y_{n-2} + \dots + a_k y_{n-k}$$

$$+ h (b_{n-\theta} f_{n-\theta} + b_1 f_{n-1} + b_2 f_{n-2} + \dots + b_k f_{n-k}) \quad (1-5)$$

To use this process,  $y_{n-\theta}$  is first estimated using equation (1-4). The value of the function is then determined for  $y_{n-\theta}$ , and these two results are used in equation (1-5) to determine a value for  $y_n$ . The value of the function is then determined for  $y_n$  and a final value is then estimated using equation (1-3).

## 2. The Computer Program

A double precision FORTRAN subroutine was written to implement the integration procedure described above on the UNIVAC 1108 Computer. The procedure was written to integrate a system of differential equations which have the form:

$$\frac{dy}{dx} = \vec{f}(x, y), \quad \vec{y}(x_0) = \vec{y}_0.$$

Since the integration procedure described by Butcher is a multistep process, it must at all times have a history of back points. The process is, therefore, not self starting; it must rely on some other process to develop the first k steps. The starting procedure used in this implementation is a basic Runge-Kutta procedure as modified by E. B. Shanks and is discussed in paragraph F of this chapter. The starting procedure is called at the beginning of an integration and whenever it is necessary to reduce the step-size.

The step-size control is based on the difference between a predictor and a corrector; the control allows for halving and doubling of the step-size only. Equation (1-5) is used as the predictor ( $\vec{y}_{np}$ ) and equation (1-3) is considered to be the corrector ( $\vec{y}_{nc}$ ). An estimate of the magnitude of the error in a step is given by the absolute value of the difference in these two quantities. This is used in conjunction with a relative error term ER and an absolute error term EA in the following manner: if

$$|\vec{y}_{np} - \vec{y}_{nc}| > (\vec{EA}) \left( \frac{DX}{XF - XI} \right)^{EX}$$

and

$$|\vec{y}_{np} - \vec{y}_{nc}| > |(\vec{ER})(\vec{y}_{nc})| \left( \frac{DX}{XF - XI} \right)^{EX}$$

then the step is rejected and the starting procedure is entered with the previous point and a step-size equal to half the old step-size. If

$$|\vec{y}_{np} - \vec{y}_{nc}| < (\vec{EA}) \left( \frac{DX}{XF - XI} \right)^{EX} \left( \frac{1}{2^{2k+4}} \right)$$

or

$$|\vec{y}_{np} - \vec{y}_{nc}| < |(\vec{ER}) \left( \frac{DX}{XF - XI} \right)^{EX} (\vec{y}_{nc})| \left( \frac{1}{2^{2k+4}} \right)$$

for three steps (without an intervening halving of the step-size) and if there is sufficient history of back points, then the step is accepted and the step-size is doubled. If neither the conditions for halving nor the conditions for doubling are met, then the step is accepted and the step-size remains constant. It is important to note that the above criteria must be satisfied for all corresponding components of the vector quantities before the conditions are considered to be met.

The method of ending the integration procedure is to run until the value of the independent variable plus the next step is either equal to or greater than the given final value i.e.

$$X + DX \geq XF.$$

If it is exactly equal, then the procedure takes one more step and quits.

If  $X + DX > XF$ , then a special ending procedure is called to take the final step. This ending procedure is also basic Runge-Kutta procedure as modified by E. B. Shanks. It is discussed in paragraph B of this chapter. The procedure call for the Butcher procedure must be as follows:

CALL BUTCHER (N, XI, XF, K, EA, ER, DXV, CON, EX, RKC, YIV, RKSNF, RKSODR)

N - the number of dependent variables (integer)

XI - the initial value of the independent variable

K - the number of steps to be used in the Butcher method (integer)

EA - the acceptable absolute error vector contained in an array of  
dimension N

ER - the acceptable relative error vector contained in an array of  
dimension N

DXV - the suggested initial step-size

CON - the array row containing the Butcher constants required for the order  
of the method specified

EX - the error exponent

RKC - the array containing the Runge-Kutta constants

YIV - the initial values of the dependent variable; upon exiting the Butcher  
procedure, this array will contain the final values of the dependent  
variables

RKSNF - the number of function evaluations in the Runge-Kutta-Shanks procedure  
(integer)

RKSODR - the order of the Runge-Kutta-Shanks procedure (integer)

All variables and arrays not designated integer are double precision.

## 2.1 Flow Diagram and Program Listing

Figure 3 is the flow diagram for the method of Stetter, Gragg, and Butcher. A listing of the program is given in Appendix A.

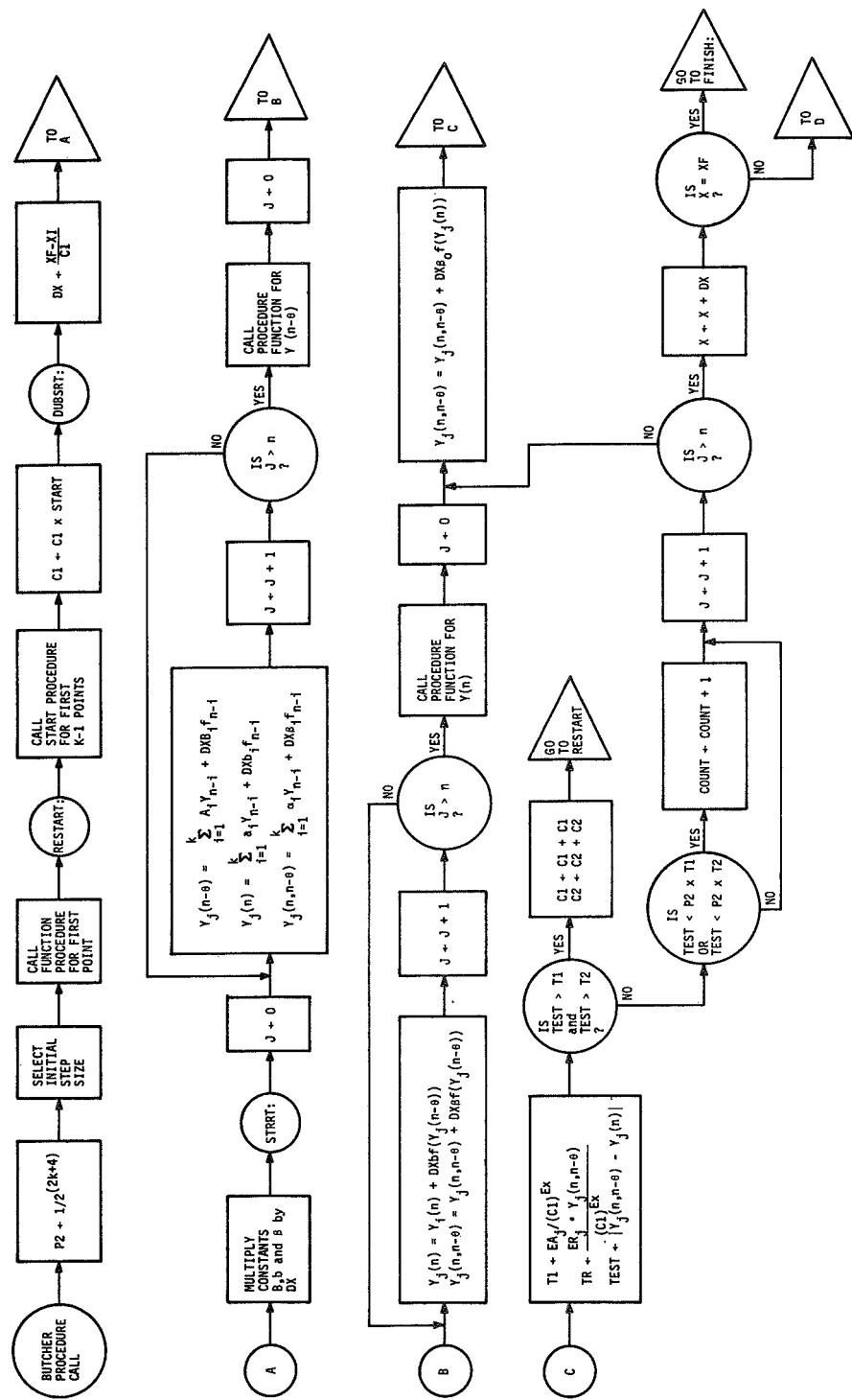


Figure 3. Flow Diagram for the Stetter-Gragg-Butcher Method.

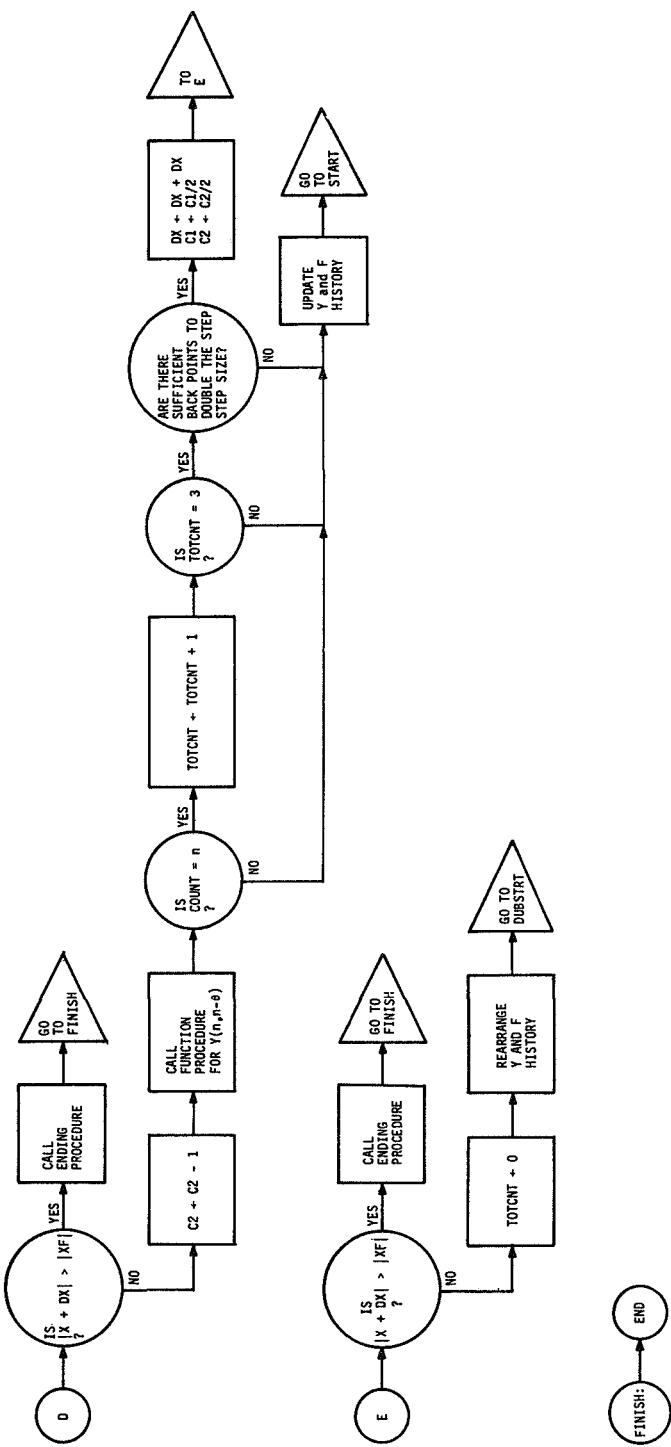


Figure 3. (Continued) Flow Diagram for the Stetter-Gragg-Butcher Method.

E. The Cowell Method

1. Description of the Method

Cowell's method as described herein is a multistep predictor-corrector method for the numerical solution of the first-order vector differential equation

$$\vec{y}'(x) = \frac{d}{dx} \vec{y}(x) = \vec{f}(x, \vec{y}(x)), \quad \vec{y}(x_0) = \vec{y}_0. \quad (1-1)$$

A complete derivation and description of Cowell's method can be found in [ 9 ] and [ 11 ]; only the essential formulas are included here.

The following notation is adopted. Let  $q$  be an even positive integer,  $m = q/2$ ,  $h$  be the step size (assumed to be constant over some set of calculations),

$$x_n = x_0 + nh, \quad \vec{y}_n = \vec{y}(x_n), \quad \text{and} \quad \vec{f}_n = \vec{f}(x_n, \vec{y}_n).$$

The predictor formula is

$$\vec{y}_n = h \overrightarrow{[\delta^{-1} f_{n-\frac{1}{2}} + \sum_{j=0}^{q-1} p_j \vec{f}_{n-1-j}]}, \quad (1-2)$$

The corrector formula is

$$\vec{y}_n = h \overrightarrow{[\delta^{-1} f_{n-\frac{1}{2}} + \sum_{j=0}^{q-1} c_j \vec{f}_{n-j}]}, \quad (1-3)$$

and the mid-range formula is

$$\vec{y}_n = h \overrightarrow{[\delta^{-1} f_{n-\frac{1}{2}} + \sum_{j=0}^{q-1} m_j \vec{f}_{n+m-j}]}. \quad (1-4)$$

The predictor formula gives  $\vec{y}_n$  in terms of  $\overset{\longrightarrow}{\delta^{-1}f}_{n-\frac{1}{2}}$  and the function values at the previous  $q+1$  points; the corrector formula gives a new value of  $\vec{y}_n$  in terms of  $\overset{\longrightarrow}{\delta^{-1}f}_{n-\frac{1}{2}}$ , the old value of  $\vec{y}_n$ , and the function values at the previous  $q$  points; the mid-range formula gives a value of  $\vec{y}_n$  in terms of  $\overset{\longrightarrow}{\delta^{-1}f}_{n-\frac{1}{2}}$  and the function values at the  $q+1$  consecutive points centered around  $x_n$ .

The equation

$$\overset{\longrightarrow}{\delta^{-1}f}_{n-\frac{1}{2}} = \overset{\longrightarrow}{\delta^{-1}f}_{n-1-\frac{1}{2}} + \vec{f}_{n-1} \quad (1-5)$$

completes the set of formulas necessary for the numerical solution of (1-1).

If it is assumed that

$$\left[ \vec{f}_i \right]_{i=0}^q \quad \text{and} \quad \vec{y}_m$$

have been obtained by some starting procedure, the mid-range formula (1-4) can be applied with  $n=m$  to obtain

$$\overset{\longrightarrow}{\delta^{-1}f}_{m-\frac{1}{2}}.$$

Equation (1-5) can then be applied  $m$  times to obtain

$$\overset{\longrightarrow}{\delta^{-1}f}_{q-\frac{1}{2}}$$

For each positive integer  $i$

$$\overset{\longrightarrow}{\delta^{-1}f}_{q+i-\frac{1}{2}}$$

can be computed from

$$\overset{\longrightarrow}{\delta^{-1}f}_{q+i-1-\frac{1}{2}}$$

and  $\vec{f}_{q+i-1}$  using (1-5);  $\vec{y}_{q+i}$  can be computed using the predictor (1-2);  $\vec{f}_{q+i}$  can be computed from the predicted value;  $\vec{y}_{q+i}$  can be computed using the corrector (1-3);  $\vec{f}_{q+i}$  can be computed from the corrected value; if necessary, iteration can be resorted to, using (1-3), until the last two computed values of  $\vec{y}_{q+i}$  agree to sufficient accuracy. For any  $j \geq m$  a value of  $\vec{y}_{q+j-m}$  can be obtained from the mid-range formula (1-4) and compared with the value obtained from the predictor-corrector step. If the two values of  $\vec{y}_{q+j-m}$  are in sufficient agreement, the values up through  $\vec{y}_{q+j}$  are considered acceptable; if not,  $\vec{y}_{q+j-m}$  is considered the last acceptable value and all values beyond are rejected.

Hence, the knowledge of (1-2), (1-3), (1-4), and (1-5) is sufficient to apply Cowell's method in the numerical solution of (1-1). The coefficients  $\left\{ P_j \right\}_{j=0}^q$ ,  $\left\{ C_j \right\}_{j=0}^q$ , and  $\left\{ M_j \right\}_{j=0}^q$  are given in [ 11 ] for  $q=4, 6, 8, 10, 12, 14$ , and  $16$ .

## 2. The Computer Program

The Cowell computer program is a UNIVAC 1108 FORTRAN V double precision subroutine called as follows:

```
call Cowell (n, xi, xf, y, ea, er, p, dxv, rksfn, rksrdr, rkscff, q,
            cwllcf)
```

The parameters of the procedure are defined as follows:

n - the number of dependent variables in the vectors  $\vec{y}$  and  $\vec{f}$  (integers);

xi -  $x_0$ , the starting value of the independent variable  $x$ ;

xf - the final value of the independent variable  $x$ ;

y - the array in which  $\vec{y}_0 = \vec{y}(xi)$  is located upon entry and in which  $\vec{y}(xf)$  is located upon exit;

ea - the array containing the absolute error vector;  
er - the array containing the relative error vector;  
p - the exponent used in step size control;  
rksfn - the number of function evaluations used in the Runge-Kutta-Shanks starting and closing procedures (integer);  
rksrdr - the order of the Runge-Kutta-Shanks closing procedure (integer);  
rkscff - the array containing the Runge-Kutta-Shanks coefficients for the starting and closing procedures;  
q - the even integer used in describing Cowell's method (integer);  
cwlpcf - the array containing the Cowell coefficients.

All variables not designated integer are double precision. All arrays are double precision.

The procedure performs the numerical integration of (1-1) from  $x = \underline{x}_i$  to  $x = \underline{x}_f$ . The step size  $h$  used is always the length of the interval  $\underline{x}_f - \underline{x}_i$  divided by a power of 2 in order to avoid error building in the independent variable, and two counters c1 and c2 are kept. c1 is always a positive, integral power of 2, and  $h = (\underline{x}_f - \underline{x}_i)/\underline{c1}$ . c2 is the number of steps necessary to step from the present  $x$  to  $\underline{x}_f$  using the current step size  $h$ . Initially c2 = c1; as each step is taken c2 is decremented by one and the present value of  $x$  is computed by  $\underline{x} = \underline{x}_f - h \underline{c2}$ . If  $h$  is halved, c1 and c2 are doubled; if  $h$  is doubled, c1 and c2 are halved. Hence, c2 need not be integral.

The error vectors  $\vec{ea}$  and  $\vec{er}$ , like  $\vec{y}$ , have  $n$  components. (Although the base of the arrays y, ea, and er is one, the  $n$  components are placed in positions 2, 3,..  $n + 1$  of the arrays.) The procedure's error control attempts to guarantee that, in integrating from  $\underline{x}_i$  to  $\underline{x}_f$ , each component

of  $\vec{y}$  will not be in absolute error more than the corresponding component of  $\vec{ea}$  and will not be in relative error more than the corresponding component of  $\vec{er}$ . At each step, the procedure requires that for each  $i$ ,  $1 \leq i \leq n$ , either the absolute error in  $y [i]$  does not exceed  $ea [i]/(c1^p)$  or the relative error in  $y [i]$  does not exceed  $er [i]/(c1^p)$ .

If  $p = 1$  and  $\vec{er} = 0$  then the accumulated error in any component of  $\vec{y}$  should not exceed the corresponding component of  $\vec{ea}$ . If the error is assumed to accumulate randomly as the square root of the number of steps,  $p = \frac{1}{2}$  and  $\vec{er} = 0$  will cause the accumulated error in any component of  $\vec{y}$  to be approximately the corresponding component of  $\vec{ea}$ .

If  $p = 1$  and  $\vec{ea} = 0$  then the accumulated error in any component of  $\vec{y}$  should not exceed the corresponding component of  $\vec{er}$  times the largest value assumed by that component of  $\vec{y}$  during the integration. If the error is assumed to accumulate randomly as the square root of the number of steps,  $p = \frac{1}{2}$  and  $\vec{ea} = 0$  will cause the accumulated error in any component of  $\vec{y}$  to be approximately the corresponding component of  $\vec{er}$  times some average value assumed by that component of  $\vec{y}$  during the integration.

The subroutine FUNCTI which computes  $\vec{f} = \vec{f}(x, y)$  has the following call:

```
call FUNCTI (n, x, yv, fv);
```

The parameters of the procedure FUNCTI are defined as follows:

n - the number of dependent variables in the vectors  $\vec{y}$  and  $\vec{f}$  (integer)

x - the value of the independent variable

yv - the array in which  $\vec{y}$  is stored

fv - the array in which  $\vec{f}$  is stored after computation

The procedure start is the general multistep method starting procedure described in paragraph F of this chapter. The procedure shanks is the Runge-Kutta-Shanks integration procedure described in paragraph B of this chapter. The coefficient array rkscff contains the Runge-Kutta-Shanks coefficients in the order required by the procedures start and shanks. The number of function evaluations rksfn is required by both start and shanks; the order rksrdr is required by shanks.

The array cwlcf contains the coefficients of (1-2), (1-3), and (1-4) in the order  $P_0, P_1, \dots, P_q, C_0, C_1, \dots, C_q, M_0, M_1, \dots, M_q$ ;  $P_0$  is in the first position of the array.

The suggested initial step size dxv is optional. The procedure first sets c1 = 2 and doubles c1 until c1  $\geq q$ . If dxv = 0 or dxv  $\neq 0$  and  $h \leq |dx|$  then c1 is left alone. Otherwise, c1 is doubled until  $h \leq |dx|$ .

The integration now begins.

$$\vec{f}_0 = \vec{f}(x_0, \vec{y}_0)$$

is computed. The start procedure is called to obtain

$$\left[ \begin{array}{c} \vec{f}_i \\ \vec{y}_m \\ \vec{y}_q \\ x_q \end{array} \right]_{i=1}^q$$

c1 and c2 are adjusted if h was changed by the start procedure. c2 is decremented by q since q steps took place in the start procedure. If c2  $< m$ , closing takes place. Otherwise,

$$\overrightarrow{\delta^{-1} f}_{m-\frac{1}{2}}$$

is calculated from

$$\left[ \vec{f}_i \right]_{i=0}^q$$

and  $\vec{y}_m$  using the mid-range formula (1-4).  $m$  applications of (1-5) yield

$$\xrightarrow{\delta^{-1}} f_{q-\frac{1}{2}}$$

and  $n$  is set equal to  $q$ .

For  $1 \leq i \leq m$  the following set of steps takes place.  $c2$  is decremented by 1, and  $x_{n+i}$  is calculated.

$$\xrightarrow{\delta^{-1}} f_{n+i-\frac{1}{2}}$$

is calculated from

$$\xrightarrow{\delta^{-1}} f_{n+i-1-\frac{1}{2}}$$

and  $\vec{f}_{n+i-1}$  using (1-5).  $\vec{y}_{n+i}$  is calculated using the predictor (1-2), and  $\vec{f}_{n+i}$  is calculated.  $\vec{y}_{n+i}$  is next calculated using the corrector (1-3), and  $\vec{f}_{n+i}$  is again calculated. Let  $\vec{v}$  be the vector which is the absolute value of the difference between the last two calculated values of  $\vec{y}_{n+i}$ . Each component of  $\vec{v}$  is compared with the corresponding component of  $ea/(10 \cdot c1^p)$  for absolute error and with the product of the corresponding components of  $er/(10 \cdot c1^p)$  and the last calculated value of  $\vec{y}_{n+i}$  for relative error. If any component of  $\vec{v}$  exceeds in both the absolute and the relative error tests, the steps which calculate  $\vec{y}_{n+i}$  using the corrector (1-3), calculate  $\vec{f}_{n+i}$  from the value of  $\vec{y}_{n+i}$ , and which test the last two calculated values of  $\vec{y}_{n+i}$  are repeated. When each component of  $\vec{v}$  does not exceed in either the absolute or the relative error test, the last values of  $\vec{y}_{n+i}$  and  $\vec{f}_{n+i}$  are retained.

The mid-range formula (1-4) is now used to calculate a new value of  $\vec{y}_n$  from

$$\left[ \vec{f}_{n+i} \right]_{i=m}^m$$

and

$$\xrightarrow{\delta^{-1}} f_{n-\frac{1}{2}}$$

Let  $\vec{v}$  be the vector which is the absolute value of the differences between the new value of  $\vec{y}_n$  and the previously calculated value of  $\vec{y}_n$ . If sufficient history is available for doubling the step size, i.e.,  $n > q + m$ , each component of  $\vec{v}$  is compared with the corresponding component of  $\vec{e}_a / (10 \cdot c_1^P \cdot 2^{q+3})$  for absolute error and with the product of the corresponding components of  $\vec{e}_r / (10 \cdot c_1^P \cdot 2^{q+3})$  and the new value of  $\vec{y}_n$  for relative error.

If each component of  $\vec{v}$  does not exceed in either the absolute or the relative error tests, the last  $m$  steps are accepted,  $c_1$  and  $c_2$  are halved, and the step size is doubled. If  $c_2 < m$ , closing takes place. Otherwise

$$\left[ \vec{f}_i \right]_{i=0}^q$$

becomes

$$\left[ \vec{f}_{n-m+2i} \right]_{i=0}^q$$

$\vec{y}_m$  becomes  $\vec{y}_{n-m}$ ,  $\vec{y}_q$  becomes  $\vec{y}_{n+m}$ ,  $x_q$  becomes  $x_{n+m}$ , and, as if the starting procedure had calculated these values, control returns to the step where

$$\xrightarrow{\delta^{-1}} f_{m-\frac{1}{2}}$$

is calculated using the mid-range formula (1-4).

If any component of  $\vec{v}$  exceeds in both the absolute and the relative error tests, this component and each untested component is compared with the corresponding component of  $\vec{ea}/(10 \cdot c1^P)$  for absolute error and with the product of the corresponding components of  $\vec{er}/(10 \cdot c1^P)$  and the new value of  $\vec{y}_n$  for relative error. If each component of  $\vec{v}$  does not exceed in either the absolute or the relative error test, the last  $m$  steps are accepted and the step size remains unchanged. If  $c2 < m$ , closing takes place. Otherwise,  $n$  becomes  $n + m$  and control returns to the steps which calculate

$$\left[ \begin{array}{c} \vec{y}_{n+i} \\ \end{array} \right]_{i=1}^m .$$

If any component of  $\vec{v}$  exceeds in both the absolute and the relative error tests, the last  $m$  steps are rejected,  $c2$  is incremented by  $m$ ,  $c1$  and  $c2$  are doubled, and the step size is halved.  $\vec{f}_0$  becomes  $\vec{f}_n$ ,  $\vec{y}_0$  becomes  $\vec{y}_n$ ,  $x_0$  becomes  $x_n$ , and control is returned to the step which calls the start procedure.

If sufficient history is not available for doubling, control transfers as if the first component of  $\vec{v}$  exceeded both the first component of  $\vec{ea}/(10 \cdot c1^P \cdot 2^{q+3})$  and the product of the first components of  $\vec{er}/(10 \cdot c1^P \cdot 2^{q+3})$  with the first component of the new value of  $\vec{y}_n$ .

Closing takes place whenever  $m$  steps at the present step size would carry the integration beyond  $xf$ , i.e., whenever  $c2 < m$ . If  $c2 > 0$ , the Runge-Kutta-Shanks procedure is used to integrate from the present value of  $x$  to  $xf$ ; if  $c2 = 0$ , the present value of  $x$  is  $xf$ . In either case, the integration is now complete.

Several efficiency measures are employed in the program. First, the coefficients

$$\begin{bmatrix} p_j \\ c_j \end{bmatrix}_{j=0}^q,$$

and

$$\begin{bmatrix} m_j \end{bmatrix}_{j=0}^q$$

are multiplied by the step size  $h$  and stored as multiplied until the step size changes. Second, the vectors  $\vec{ea}/(10 \cdot cl^P)$ ,  $\vec{er}/(10 \cdot cl^P)$ ,  $\vec{ea}/(10 \cdot cl^P \cdot 2^{q+3})$ , and  $\vec{er}/(10 \cdot cl^P \cdot 2^{q+3})$  are calculated from  $\vec{ea}$  and  $\vec{er}$  and stored as calculated until the step size changes. Third, the corrector partial sum

$$\overrightarrow{h \delta^{-1} f_{n-\frac{1}{2}}} + h \sum_{j=1}^q c_j \vec{f}_j$$

is computed and stored at each step; successive applications of the corrector only require adding  $h \cdot c_0 \cdot f_n$  to obtain  $\vec{y}_n$ . Fourth, during applications of the corrector, two arrays are used to store the last two calculated values of  $\vec{y}_n$ ; a flag is used to mark the last calculated value so that the next value is placed in the unflagged array and the flag is switched. This avoids transfer from array to array as successive corrector iterates are computed. Fifth, cyclic indexing is used to avoid moving the function value history after each step or set of steps unless doubling takes place.

One unusual condition can result. If, during any step taken in computing

$$\left[ \begin{array}{c} \vec{y}_{n+i} \\ \end{array} \right]_{i=1}^m ,$$

the number of times through the corrector exceeds eight, control transfers as if the set of  $m$  steps has been completed and rejected; i.e., a step size halving was called for with a restart beginning at  $\vec{y}_n$ .

### 2.1 Flow Diagram and Program Listing

Figure 4 is the flow diagram for the Cowell method. The program listing is in Appendix A.

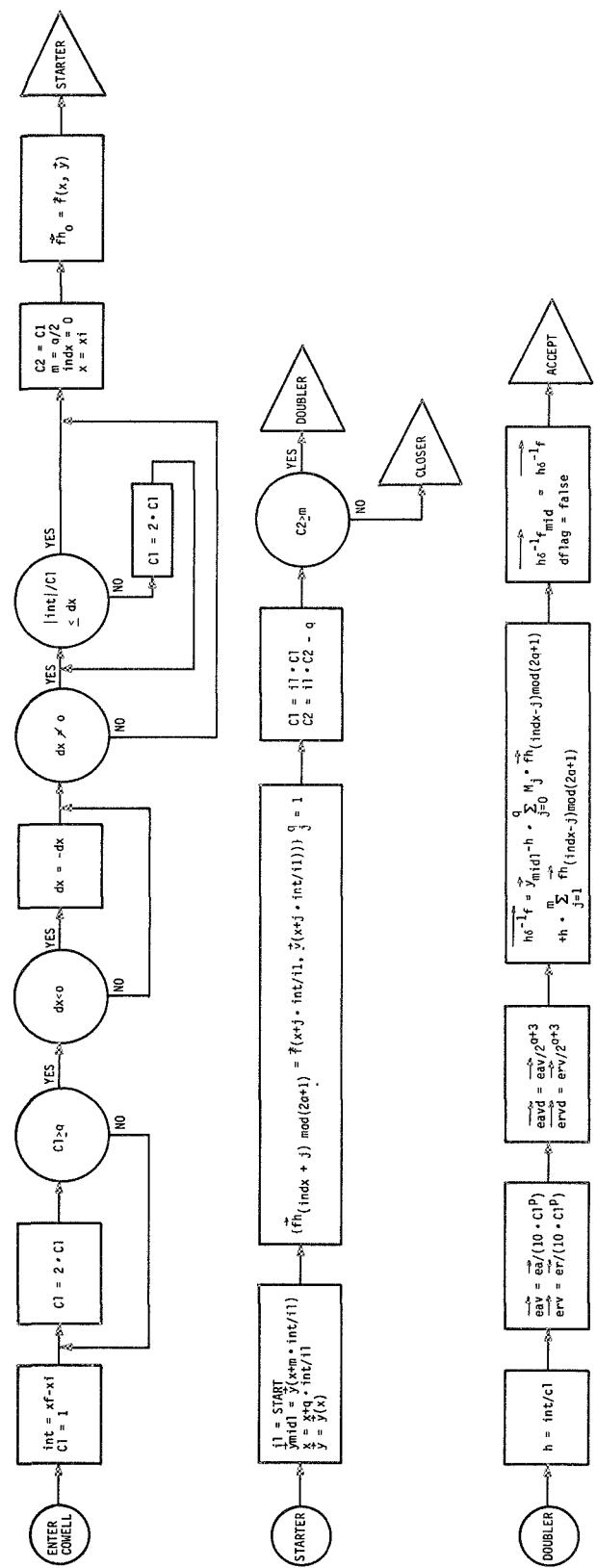


Figure 4. Flow Diagram for the Cowell Method.

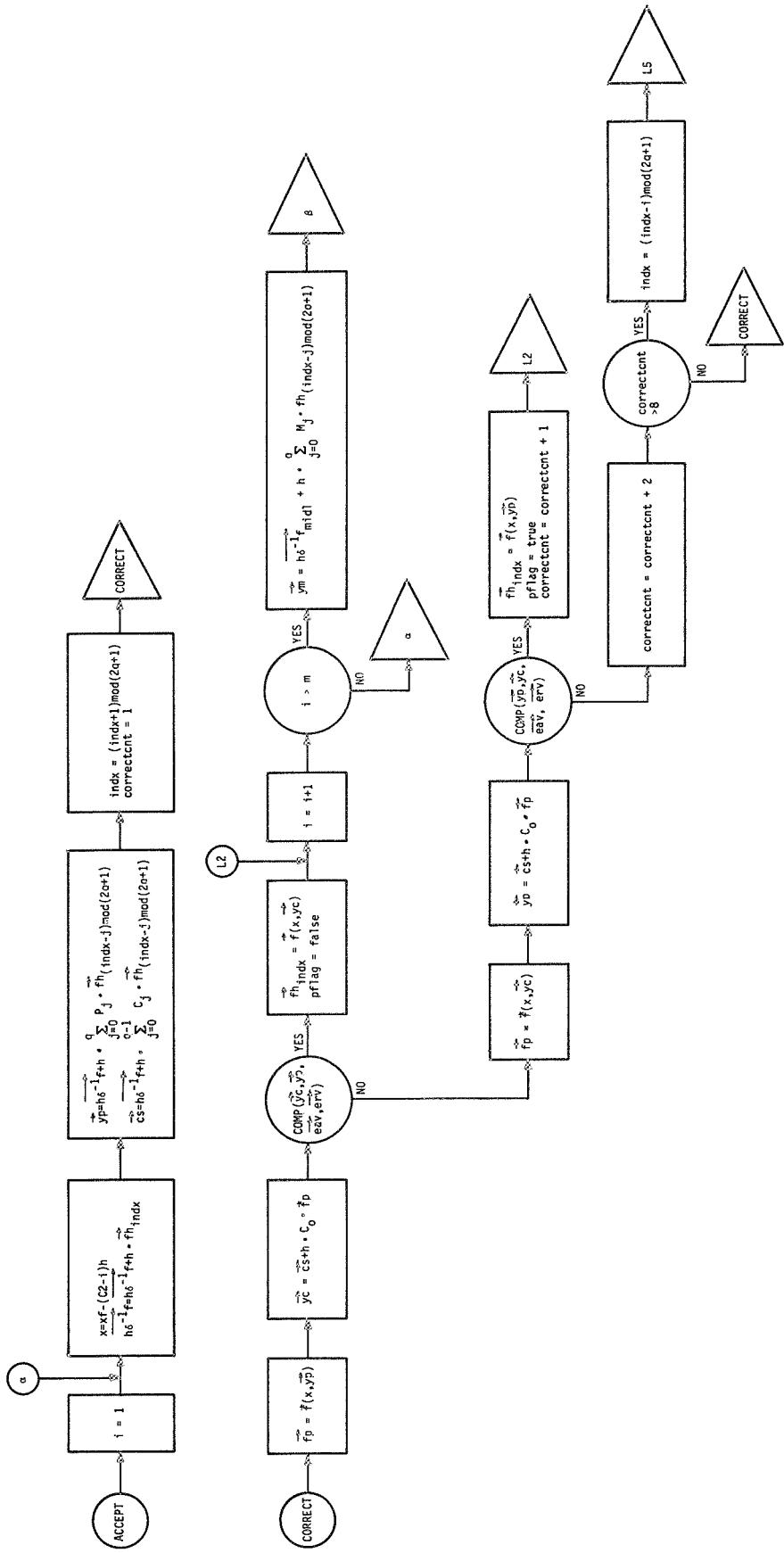


Figure 4. (Continued) Flow Diagram for the Cowell Method.

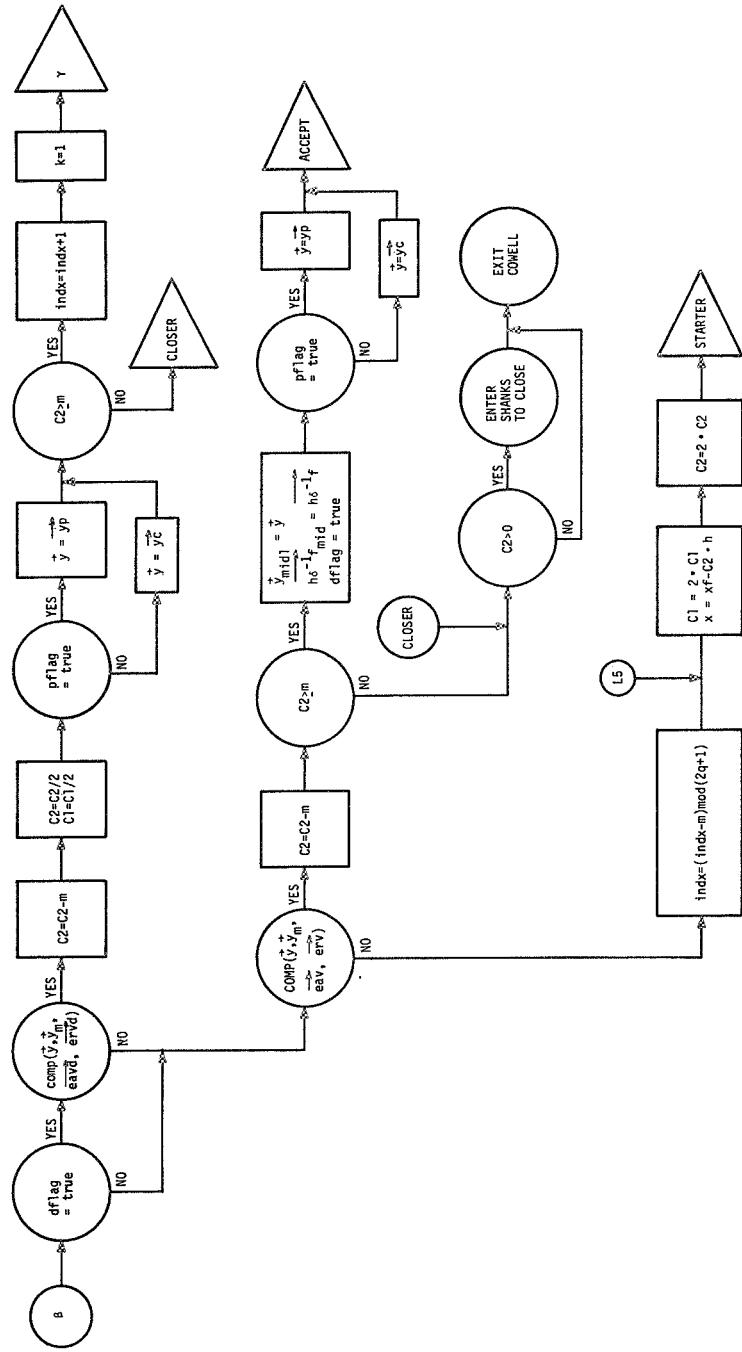


Figure 4. (Continued) Flow Diagram for the Cowell Method.

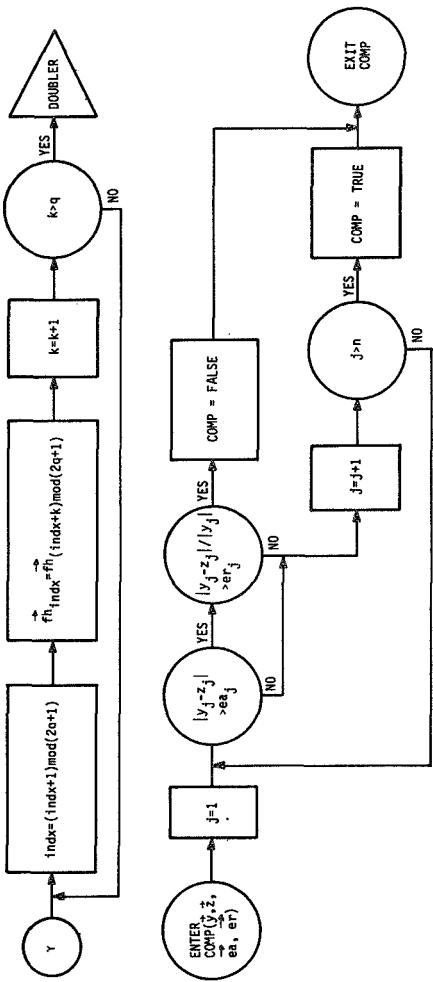


Figure 4. (Continued) Flow Diagram for the Cowell Method.

## F. The General Multistep Method Starting Subroutine

### 1. Introduction

The general multistep method starting procedure is a UNIVAC 1108 FORTRAN V double-precision Runge-Kutta-Shanks subroutine used for obtaining starting values for the Adams, Butcher, and Cowell multistep methods.

Start is a real valued function called as follows:

```
start (n, xi, xf, icl, ea, er, m, x, yiv,  
       yh, fh, yfv, cyi, cym, pa, p,  
       fneval, rkscns)
```

### 2. Description of the Program

The parameters of the function are defined as follows:

n - the number of dependent variables (integer);  
xi - the starting value of the independent variable x passed to the multistep method;  
xf - the final value of the independent variable x passed to the multistep method;  
icl - the integer counter  $(xf - xi)/h$  from the multistep method (integer);  
ea - the absolute error vector passed to the multistep method;  
er - the relative error vector passed to the multistep method;  
m - the number of history points to be calculated by start (integer);  
x - the value of the independent variable at which start begins its integration;  
yiv - the array which contains on entry for Adams and Cowell the values of the dependent variables at x and which contains on exit for Cowell the values of the dependent variable at the mth point calculated by start;

yh - the array which contains on entry for Butcher in row cyi the values of the dependent variables at x and which contains on exit for Butcher the values of the dependent variables at each of the m points calculated by start;

fh - the array which contains on entry in row cyi the function values at x and which contains on exit the function values at each of the m points calculated by start;

yfv - the array which contains on exit the values of the dependent variables at the mth point calculated by start for Adams or the m/2th point calculated by start for Cowell;

cyi - the cyclic index identifying on entry the row of yh in which the values of the dependent variables at x are stored for Butcher and the row of fh in which the function values at x are stored for any method (integer);

cym - the number of rows in the arrays yh and fh (integer);

pa - the parameter which is zero for Adams, one for Cowell, two for Butcher (integer);

p - the exponent such that the absolute error at each step is not to exceed ea/cl<sup>p</sup> and the relative error at each step is not to exceed er/cl<sup>p</sup>;

fneval - the number of function evaluations required by the Runge-Kutta-Shanks procedure (integer);

rkscns, - the array which contains the Runge-Kutta-Shanks coefficients in the same order as required by the procedure shanks described in section B.

The value of start on exit is two to the power of the number of halvings which took place within start (a real) .

All variables and arrays not designated otherwise are double precision.

Although the base of the arrays ea, er, yiv, and yfv and of the rows of yh and fh is one, the n components are placed in position 2, . . . , n+1 and the first position is unused.

The procedure attempts to calculate m (if m is even and positive) or m + 1 (if m is odd) Runge-Kutta-Shanks steps of size h = (xf - xi)/c1. After each even step of size h is taken, one step of size 2h is taken over the interval spanned by the two steps of size h. The absolute value of the differences in each dependent variable between the 2h-step and the second h-step is compared with the corresponding component of  $\vec{e}a/(c1/2)^P$  for absolute error and with the product of the corresponding component of  $\vec{e}r/(c1/2)^P$  and the corresponding dependent variable value from the second h-step for relative error. If each component of the difference does not exceed in either the absolute or the relative error test and m steps have not yet been taken, the process of two h-steps, one 2h-step, and test is continued. If any component of the difference exceeds in both the absolute and the relative error tests, c1 is doubled, h is halved, and integration begins again at x. The first step of previous size h was saved and becomes the first step of present size 2h.

The m calculated function values from h-steps are placed in rows (cyl + 2) mod cym+1, (cyi + 3) mod cym+1, . . . , (cyi+m+1) mod cym+1 of the array fh. For Butcher, the corresponding dependent variable values from h-steps are placed in the corresponding rows of the array yh; if m is odd, the values of the dependent variable after h-step m + 1 are placed in row (cyi + m + 2) mod cym+1 of yh. For Adams, the dependent variable values from h-step m are placed in the array yfv. For Cowell, the dependent variable values from h-step m are placed in the array yiv and from h-step m/2 (m is always even for Cowell) are placed in yfv. If m is zero, no calculation takes place.

Start calls an external subroutine runkut.

## 2.1 Flow Diagram and Program Listing

Figure 5 is the flow diagram for the starting procedure. The program listing is in Appendix A.

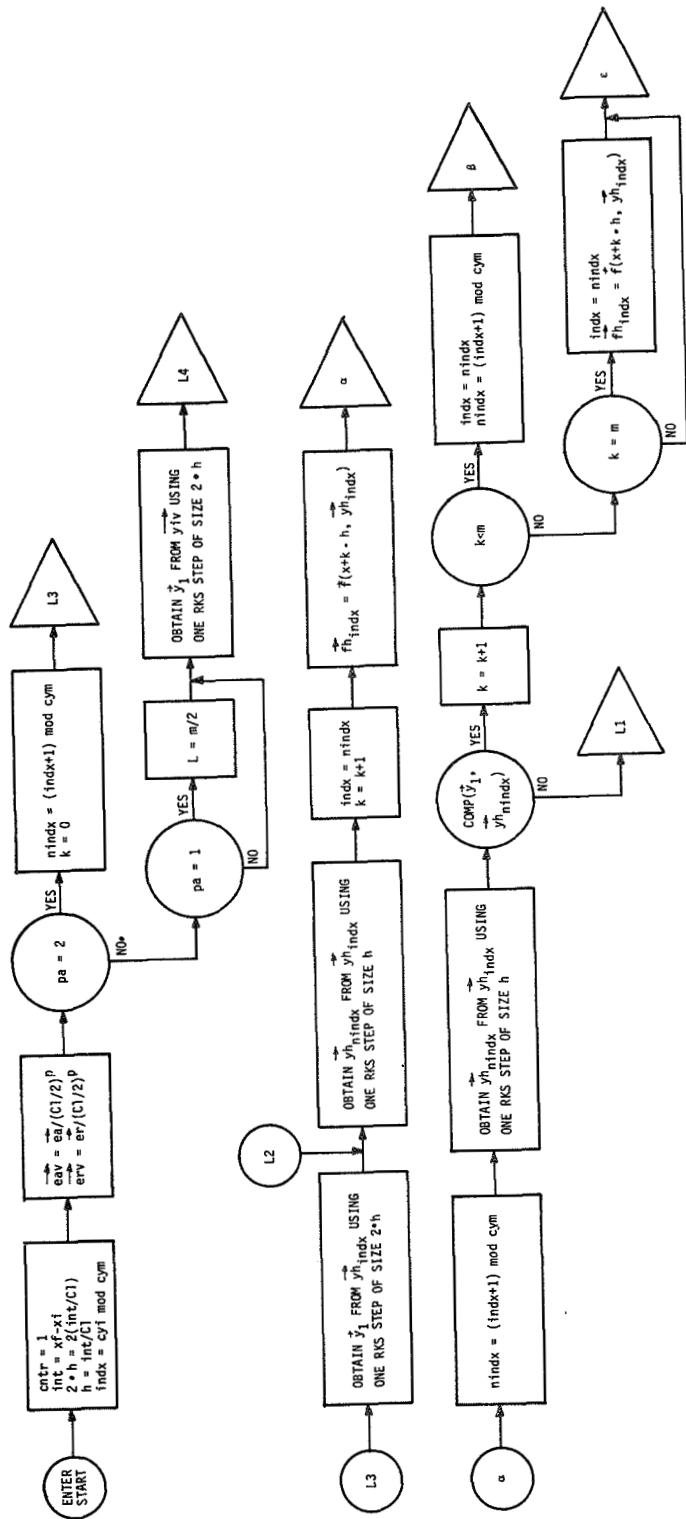


Figure 5. Flow Diagram for the General Multistep Method Starting Procedure.

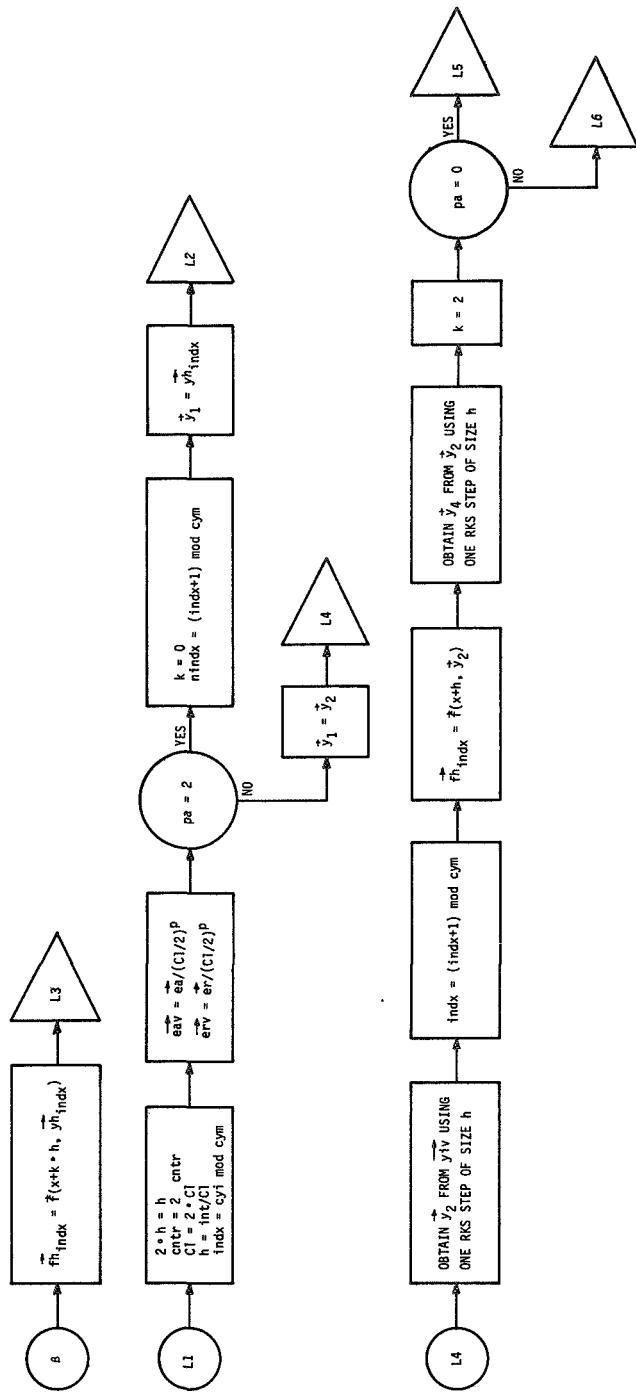


Figure 5. (Continued) Flow Diagram for the General Multistep Method Starting Procedure.

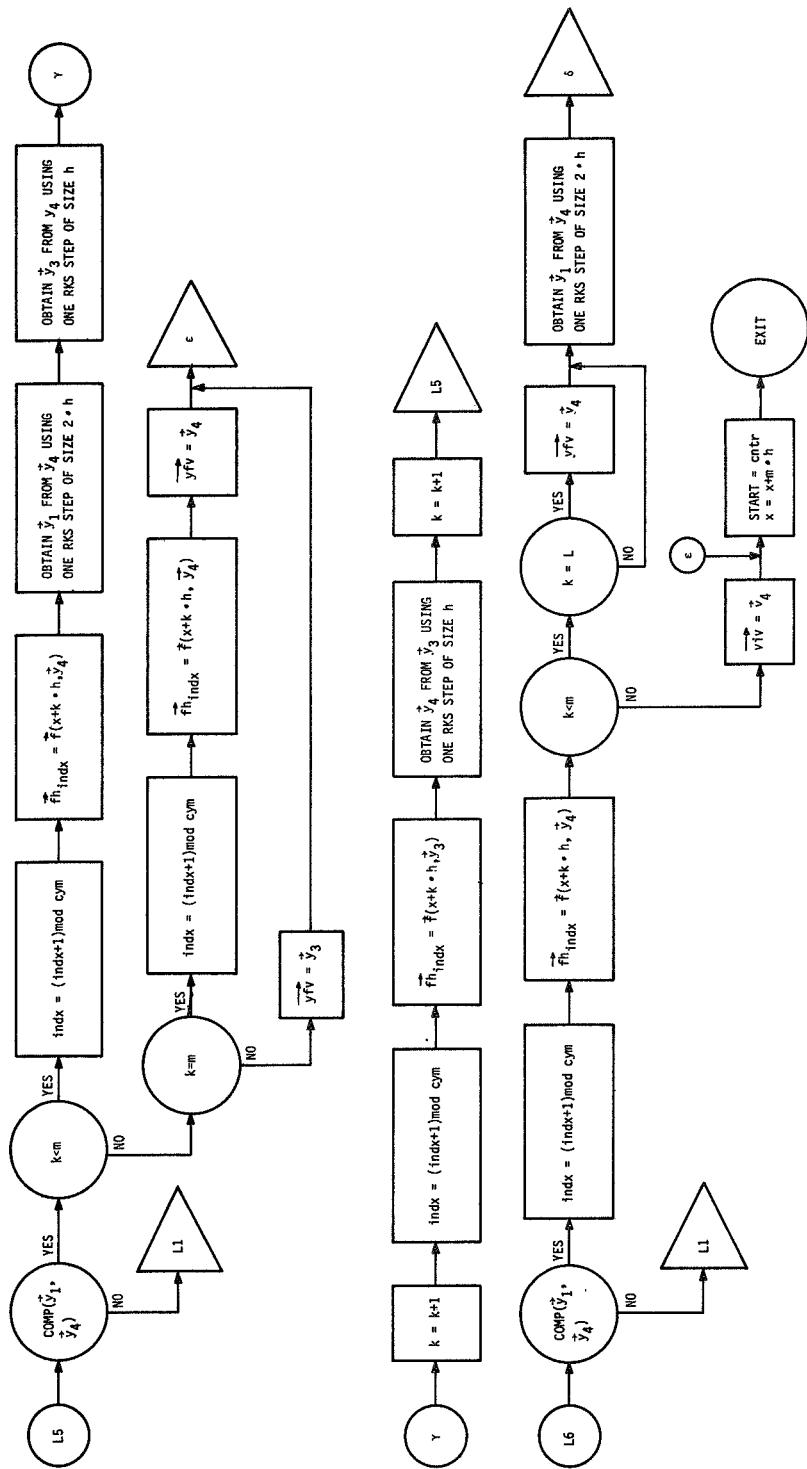


Figure 5. (Continued) Flow Diagram for the General Multistep Method Starting Procedure.

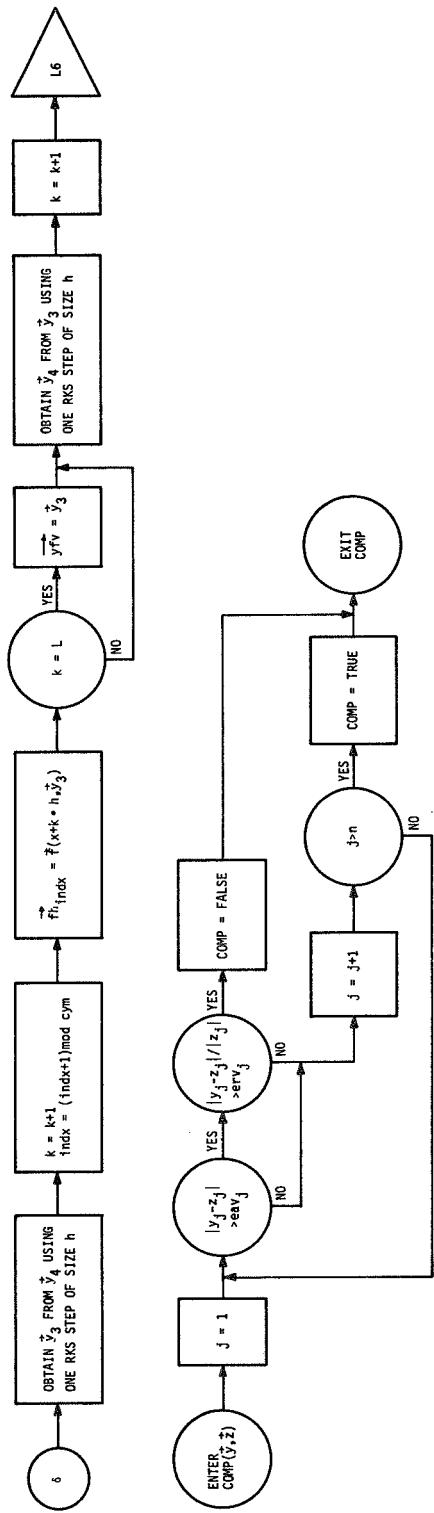


Figure 5. (Continued) Flow Diagram for the General Multistep Method Starting Procedure.

#### G. The Derivative Subroutine FUNCTI

A procedure for calculating the vector  $\vec{y}' = \vec{f}(x, \vec{y}(x))$  must be an external subroutine characterizing the set of differential equations to be solved. This subroutine is called by each of the integration subroutines and must itself have the following formal parameter list:

<u>Identifier</u>	<u>Type</u>	<u>Usage or Meaning</u>
N	Integer	Number of equations being integrated.
X	Double	Current value of the independent variable.
YV	Double Array	Current dependent variable vector (input).
FV	Double Array	$\vec{f}$ value vector (output).

The components of the  $\vec{y}$  vector are contained in positions 2 through  $N + 1$  of YV, and the components of  $\vec{f}$  are returned in corresponding positions 2 through  $N + 1$  of FV. The call on FUNCTI is as follows:

```
CALL FUNCTI (N,X,YV,FV).
```

A skeleton FUNCTI subroutine is given in the listings in Appendix A.

### III. RESULTS AND CONCLUSIONS

#### A. The Test Problem

The results presented here are for the test problem of 2-dimensional motion in an inverse square attractive force field using x-y coordinates.

The equations are

$$\frac{dv_x}{dt} = - \frac{\partial}{\partial x} V(x,y)$$

$$\frac{dv_y}{dt} = - \frac{\partial}{\partial y} V(x,y)$$

$$\frac{dx}{dt} = v_x$$

$$\frac{dy}{dt} = v_y$$

where  $V(x,y) = - (x^2 + y^2)^{-\frac{1}{2}}$

The initial conditions were chosen to give an elliptical orbit of eccentricity 0.8. In this orbit the error and step size controls will produce several step size changes as the orbit is traversed. The initial conditions are:

at  $t = 0$ ,

$x = 0.2$ ,

$y = 0$ ,

$v_x = 0$ ,

$v_y = 3.0$ .

One complete orbit was run ( $t$  final =  $2\pi$ ) and the error taken as the square root of the sum of the squares of the differences between initial and final conditions.

The accuracy range investigated was  $\sim 10^{-7}$  to  $\sim 10^{-12}$ . The UNIVAC 1108 maintains  $\sim 18$  significant figures (decimal) in double precision.

## B. Results

Results are presented here for test runs made with the following methods and orders:

Shanks formulas 7-7, 7-9, 8-10 and 8-12 (here the first number gives the order, the second gives the number of function elevations per step);

Adams method orders 7, 9, 11, 13;

Cowell's method orders 7, 9, 11, 13;

Butcher's formulas orders 5, 7, 9, 11, 13.

All of the multistep methods used Shanks 8-10 for start and restart for all orders. These orders were chosen to give as close as comparison as possible across methods at corresponding orders.

Figure 6 shows what might be expected of the error behavior as a function of number of steps taken to perform a given integration. In the large step-size region (small number of steps), the truncation error dominates and decreases as  $N^{-n}$ , where N is the number of steps, and n is the order of the error. In the small step-size (large number of steps), the rounding error should dominate. If rounding errors behave like random variables, one would expect the rounding error to increase as  $N^{\frac{1}{2}}$ .

Figure 7 shows results of runs made with Shanks' formulas. Plotted here is error vs. number of function evaluations and error vs. computer time to complete the integration. The labelings indicate the order and number of function evaluations per step, respectively. These points lie on the truncation error part of the curve and show the advantage of the higher order methods at high accuracy requirements.

(n = order of error, N = number of steps)

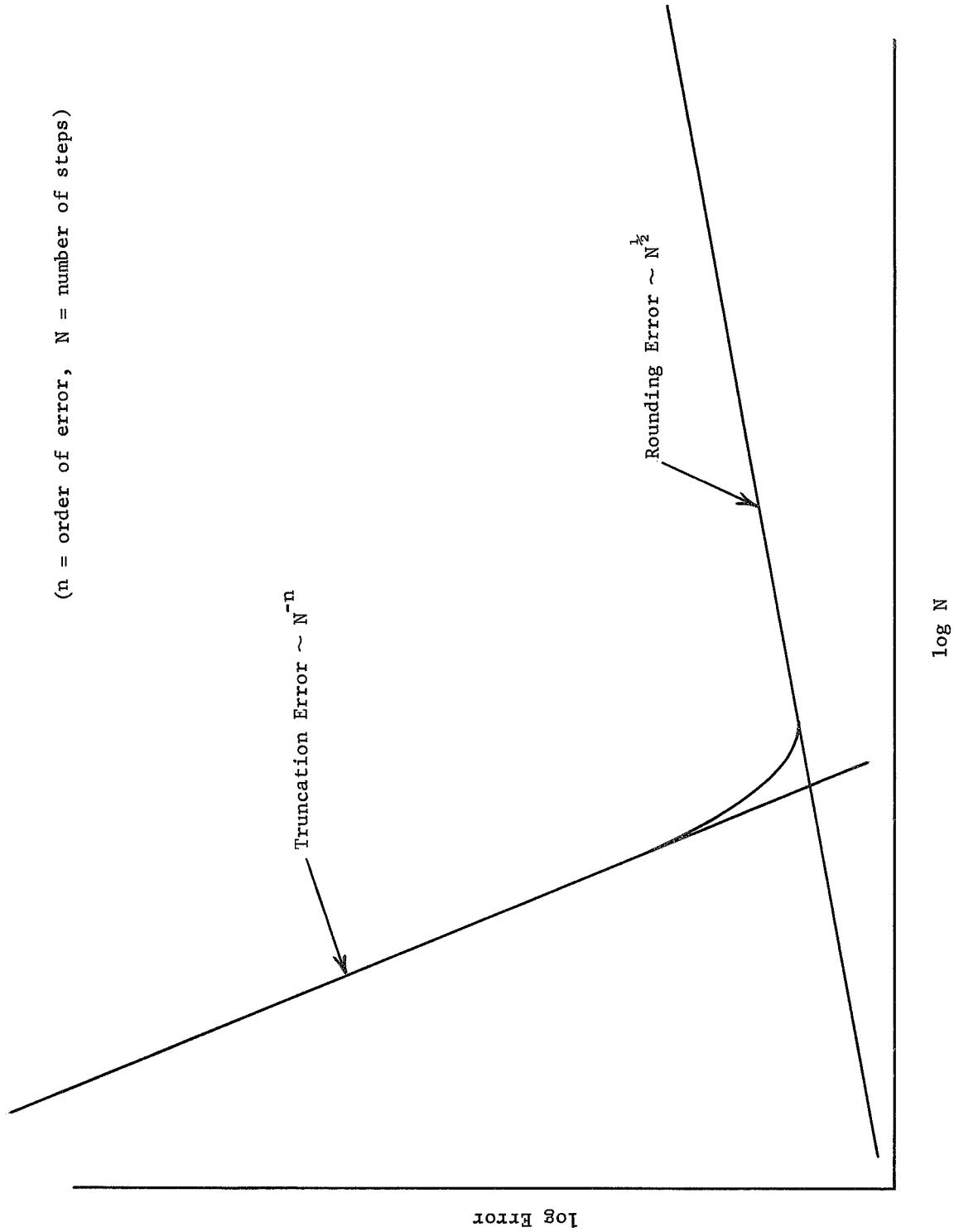


Figure 6. Expected Error Behavior in Numerical Integration of Differential Equations.

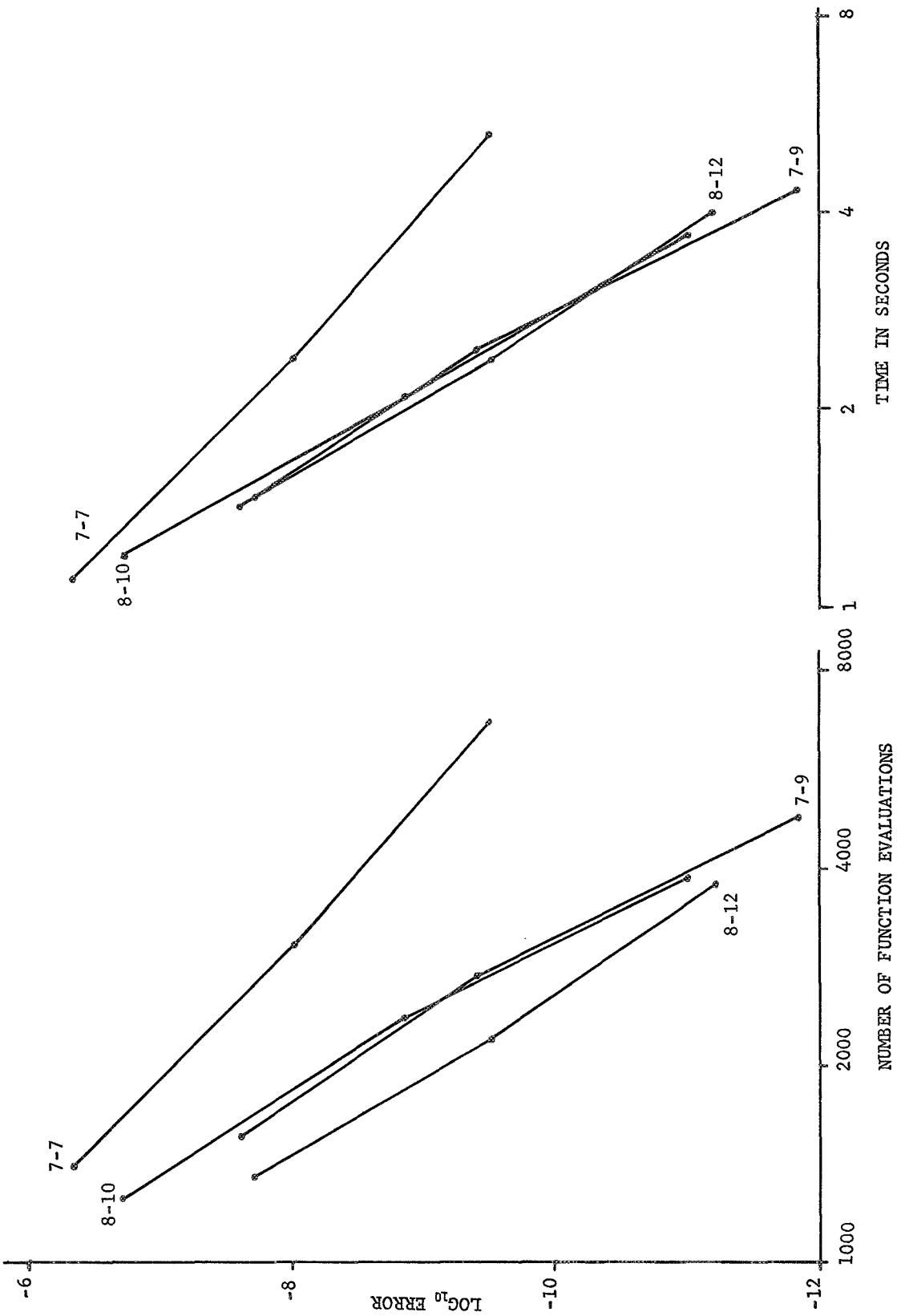


Figure 7. Error Behavior for the Runge-Kutta Formulas of Shanks.

Figure 8 shows results of runs made with Adams' method. Again the plots are of error vs. number of function evaluations and vs. time. Labels indicate order. Again this is the truncation error part of the curve, and one sees that the slopes are steeper for the higher orders.

Figure 9 shows results of runs made with Cowell's method. Both time and number of function evaluations are plotted vs. error, and the labels indicate orders. Here one sees that the region of rounding error domination is being approached or entered by the 13 order formula below errors of  $10^{-12}$ .

Figure 10 shows runs made with Butcher's formulas. Only number of function evaluations (not time) vs. error is plotted; the labels indicate order. Here again we see that the region of rounding error is being approached at errors in the vicinity  $10^{-12}$ .

Figure 11 is a composite plot of the four methods each of order 7. The slopes are seen to be all more or less the same. Butcher's method appears to be better than the others above  $10^{-10}$  but enters the rounding region first.

Figure 12 is also a composite graph of different methods, all of order 13. Again Butcher's formula appears superior in the truncation region but enters the rounding region first.

Figure 13 gives a more detailed examination of Butcher's method (compare with Figure 10). Many more points were taken here, and we see considerable scatter when points are taken close together. This gives a better picture of how the rounding error region is entered by the 7th and 13th orders. The 9th and 11th orders do not exhibit rounding errors as large as those of the 7th and 13th orders.

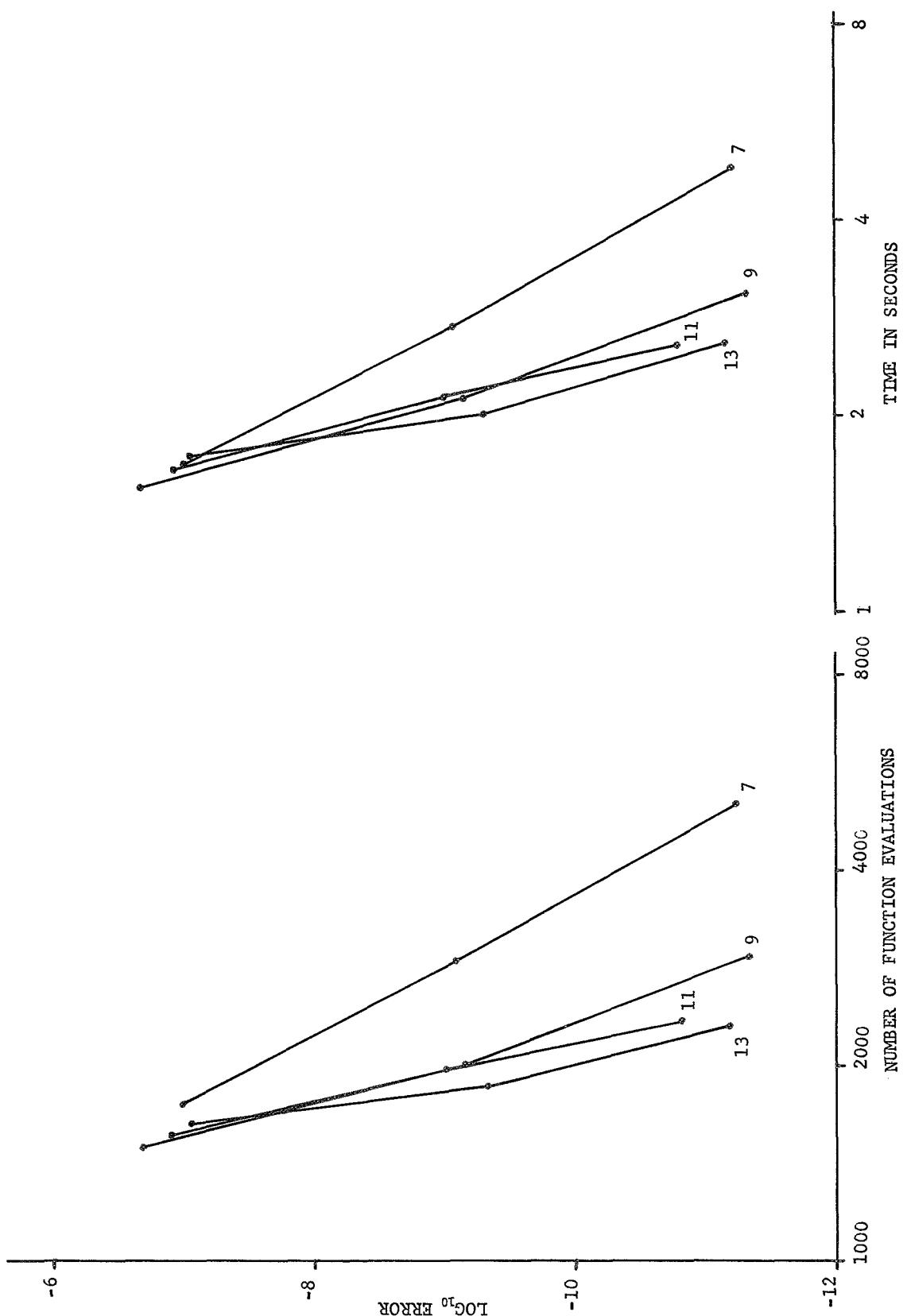


Figure 8. Error Behavior for Adams' Method.

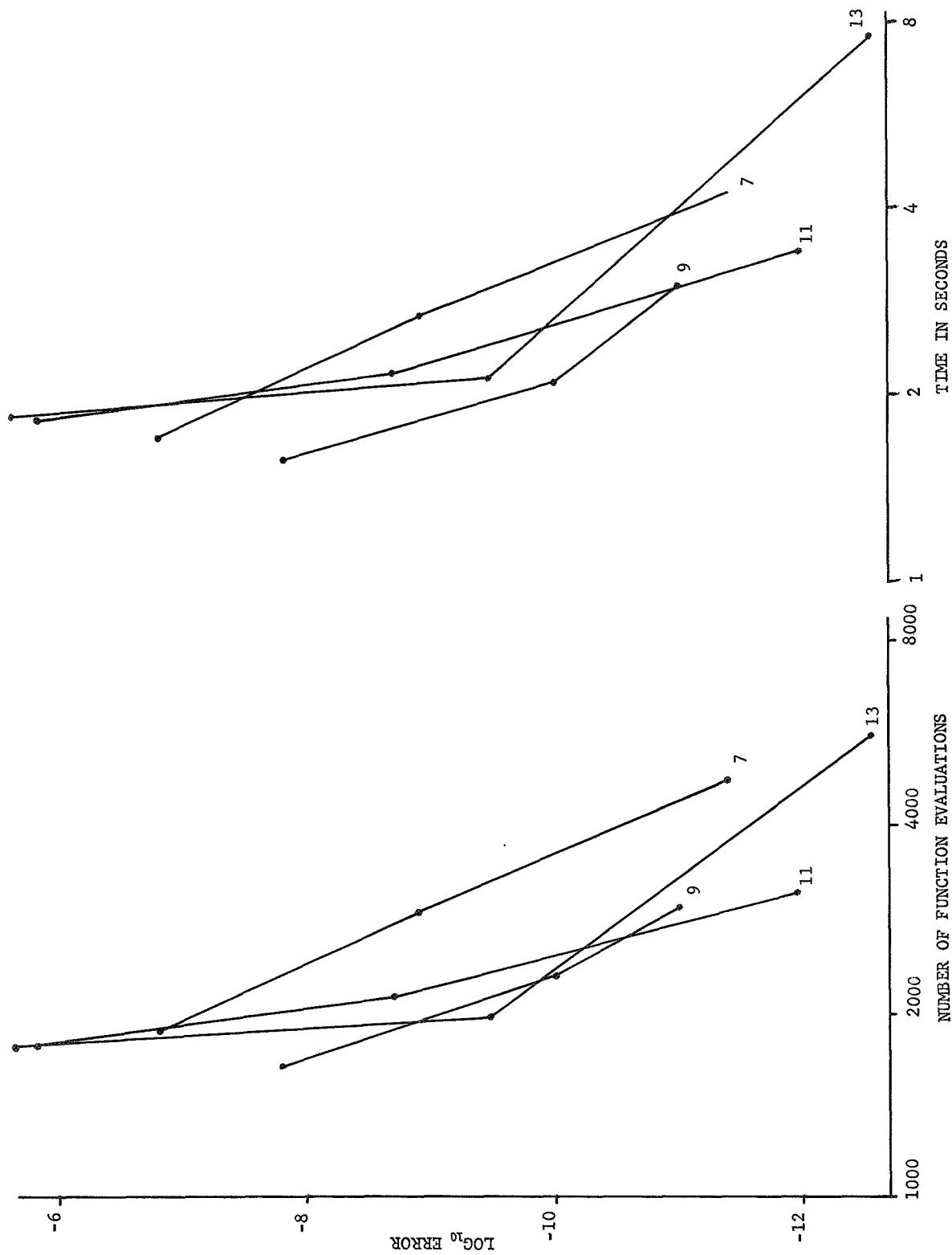


Figure 9. Error Behavior for Cowell's Method.

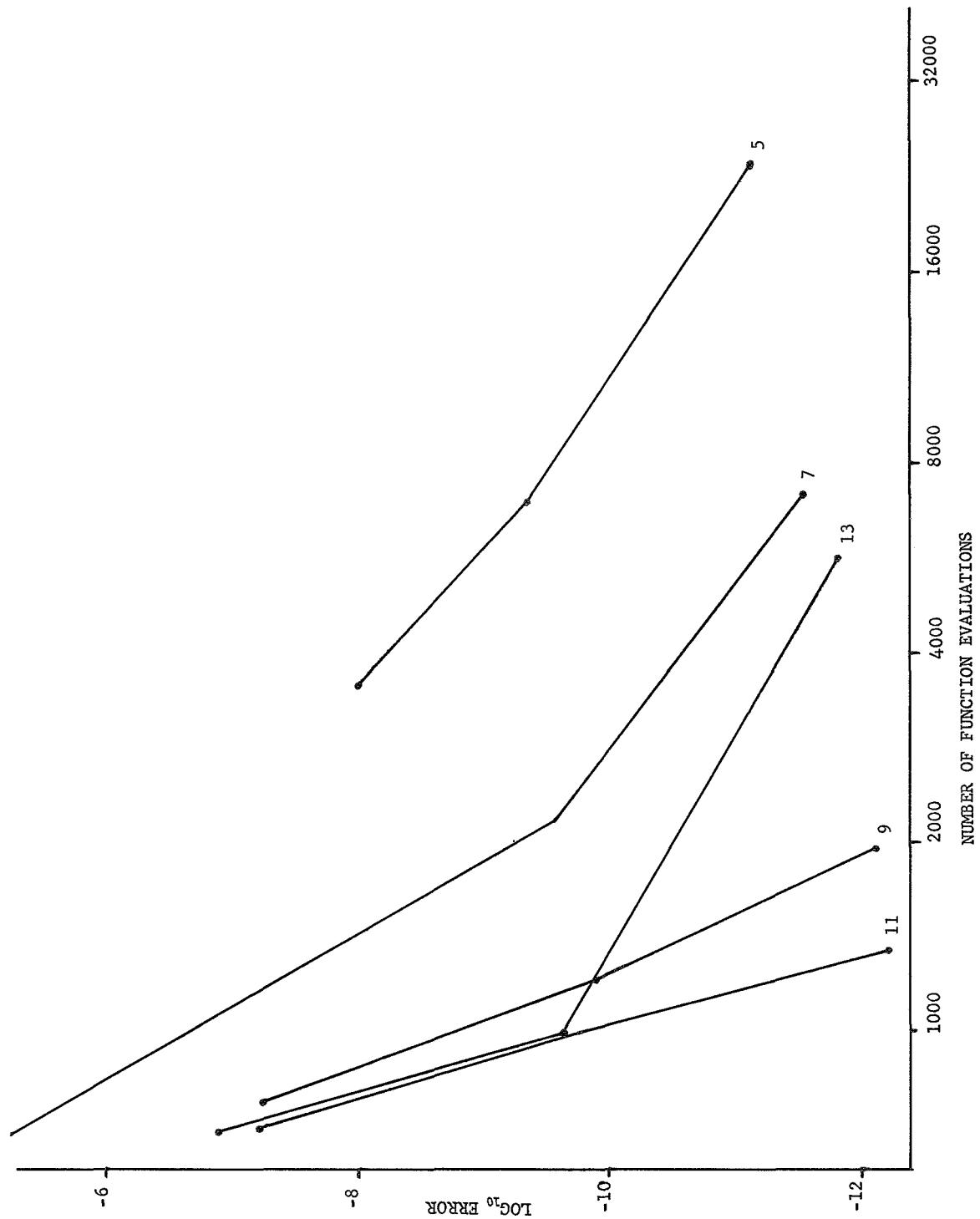


Figure 10. Error Behavior for Butcher's Formulas.

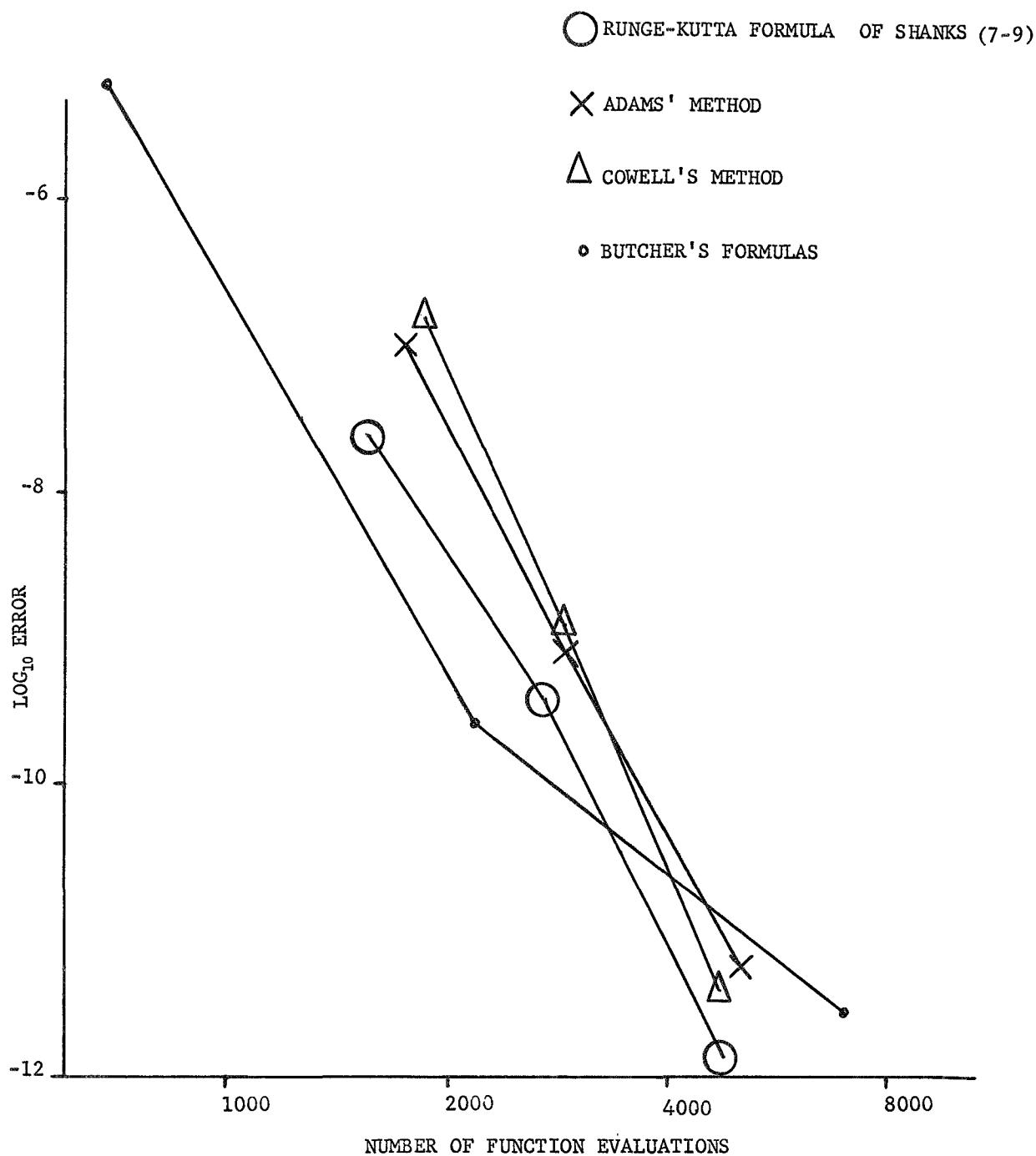


Figure 11. Error Behavior for the 7th Order Formulas.

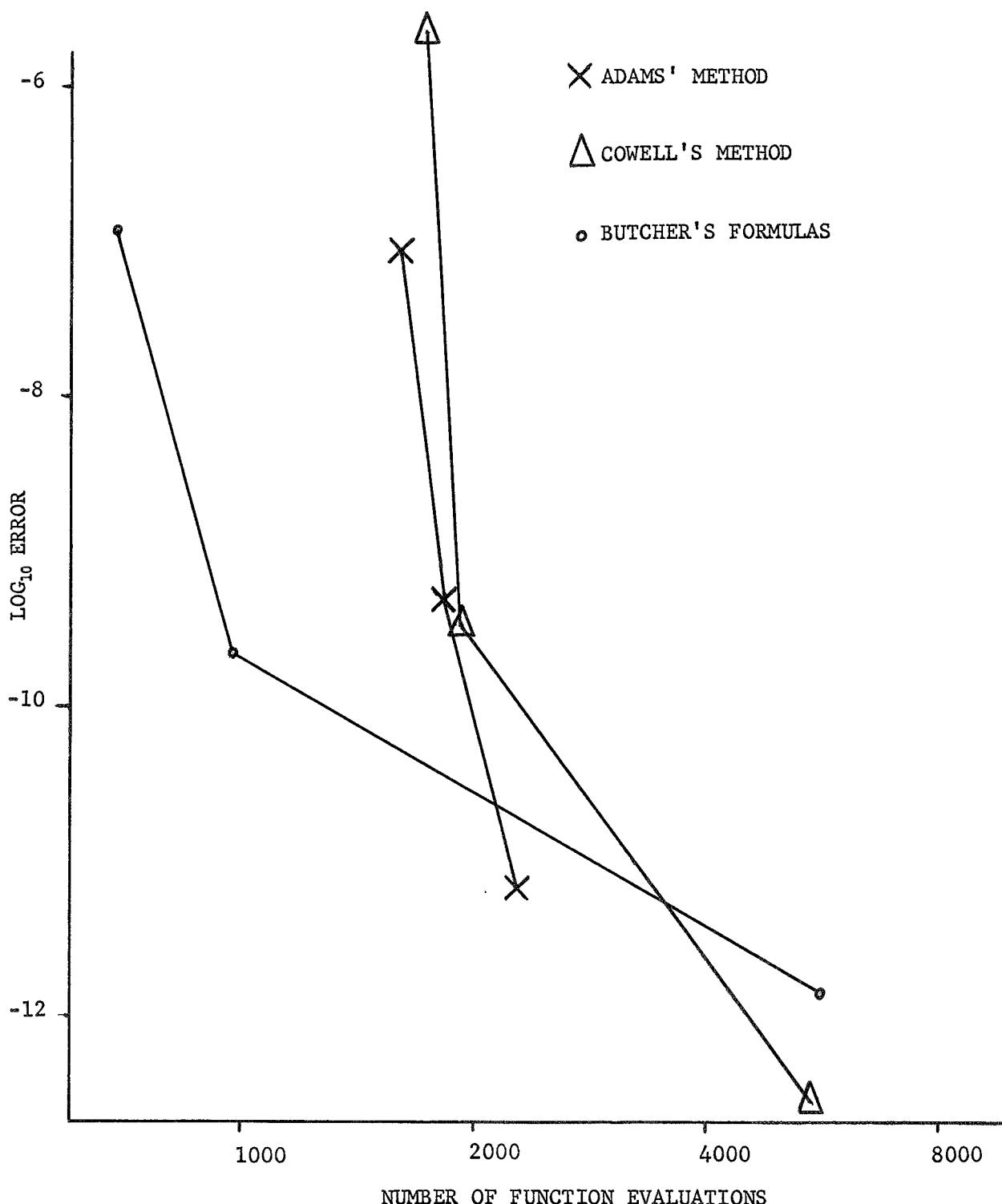


Figure 12. Error Behavior for the 13th Order Formulas.

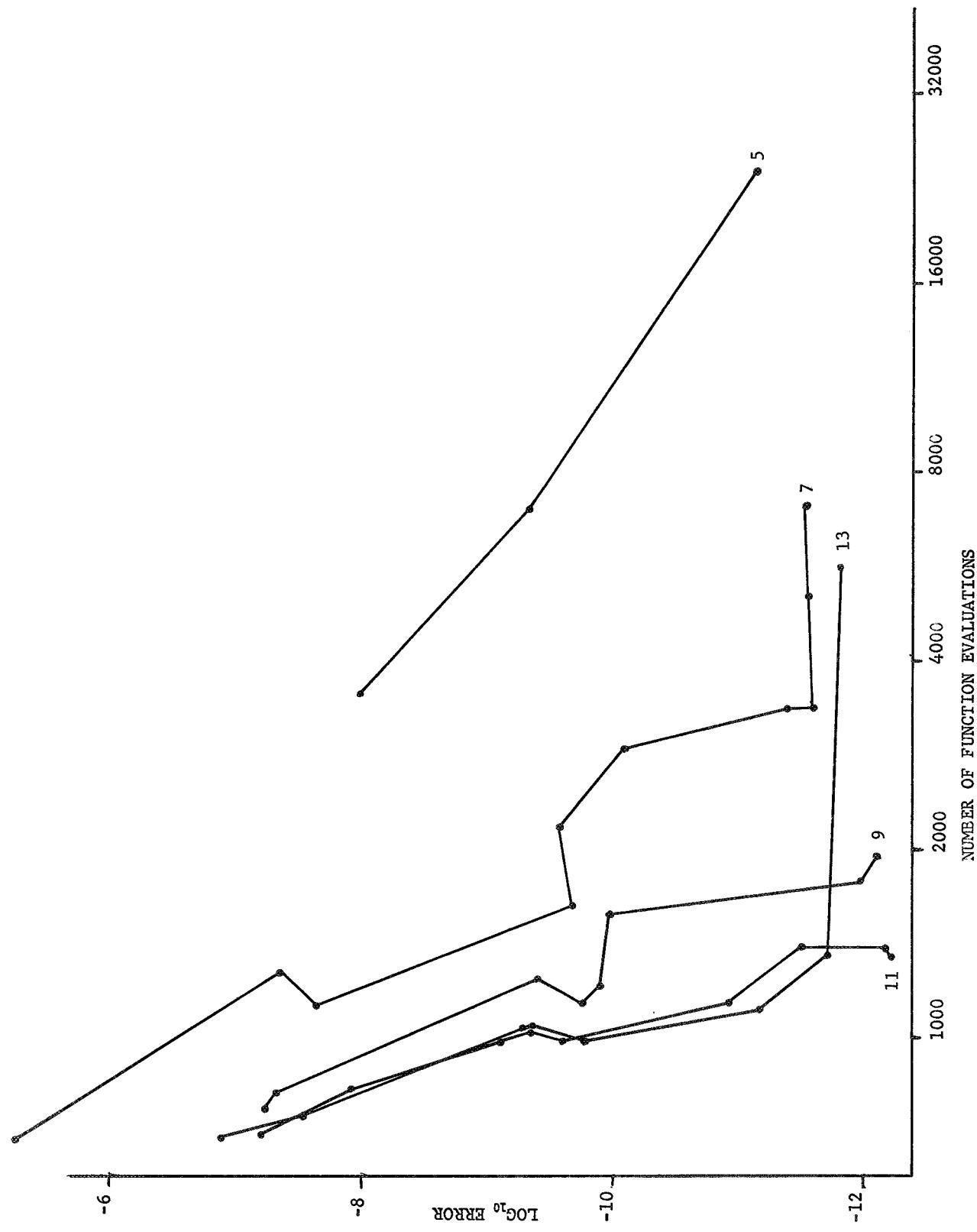


Figure 13. Detail Error Behavior for Butcher's Formulas.

### C. Conclusions

From the above results one sees that all of the methods tested are fairly effective. At higher accuracies the higher order methods are more effective than the lower order methods, at least until the round off error region is reached. The region of round off error is determined primarily by the number of significant figures carried by the particular machine but is also somewhat dependent both on the method and order of the integration scheme.

For a fixed order (figure 11, 7th order; figure 12, 13th order) one sees that the Butcher formula is more effective than the others, at least until the rounding region is reached, but apparently Butcher enters the rounding error region sooner (produces larger rounding errors) than the others.

At 7th order the Shanks formula appears somewhat better than either the Cowell or Adams methods. No Shanks formulas of order higher than 8 were available at the time this work was being done, but the results here (figure 7) suggest that higher order Shanks formulas would be effective in reducing the number of function evaluations. Whether higher order Shanks formulas would take less time or not would depend on the application.

Whether number of function evaluations or computer time is more relevant in these tests depends on the application one has in mind. In the test problem used here the function evaluation time was relatively small compared to the rest of the arithmetic for any of the methods. In this case the time measurements show the additional time taken by the added complexity of the higher order methods. For example, Figure 7 shows that, while the number of function evaluations for the Shanks 8-12 formula is less than for the 7-9 or 8-10 formulas, the time taken for each is almost identical. Thus the 8-12 formula

is seen to be more advantageous only if the function evaluations are quite complex and time consuming.

One might also question whether the results for the test problem are representative of the overall behavior of these methods. The error at the end of one complete revolution might not be representative of maximum error over the orbit since error cancelling is known to take place when integrating a periodic system. The absolute error, however, is not the relevant measure here but rather the error of one method relative to another. If error cancelling takes place because of the geometric properties of the orbit, this cancelling should be the same for each method and not affect the validity of comparing the relative performance of the methods. However, one cannot rule out entirely the possibility that other type problems might show a different relative effectiveness of these methods. For example it is known that special highly stable methods out-perform those tested here when applied to very "stiff" equations [27].

#### D. Suggestions for Further Study

The most obvious need for further study is an examination of the performance of the subroutines for other types of problems, in particular non-orbit type problems.

Other integration formulas should be tested. In particular Shanks has now made available (private communication) a 9-16 formula and a 10-21 formula, (i.e. a 9th order formula with 16 function evaluations per step, and a 10th order with 21 function evaluations per step.) The results here suggest that at high enough accuracies these new high order Shanks formulas might be advantageous.

Gear [27] has published some highly stable methods that are reputed to be especially good when used with very "stiff" equations. Comparisons of the formulas tested here using the stiff equations and comparisons with Gear's methods should be made.

Applications of the methods studied here to the solution of other type problems (non-initial value problems) could be made. In particular these methods can be used to generate the Green's functions needed to solve differential equation problems with split boundary conditions, i.e. rendezvous type orbit problems.

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APPENDIX A  
PROGRAM LISTINGS

In this appendix is listed each of the programs described in the body of the report. Also listed here are a skeleton main program and FUNCTI subroutine. The order of the listings is as follows:

1. A skeleton main program
2. The Runge-Kutta-Shanks subroutine SHANKS
3. The Adams subroutine ADAMS
4. The Stetter-Gragg-Butcher subroutine BUTCHR
5. The Cowell subroutine COWELL
6. The starting routine START
7. An auxiliary routine to START called RUNKUT
8. An auxiliary routine to START called COMP
9. A skeleton FUNCTI subroutine

```

GALLAHER-L-J*TPFS.A1167
1      C PROGRAM MAIN
2      DEFINE DBLE(I) = DBLE(FLOAT(I))
3      C PARAMETER NP1
4      COMMON/NN/NN
5      COMMON/COMMON/FA(35,NP1)
6      DOUBLE PRECISION FA,X,Y1,Y2,XII
7      DIMENSION Y(100),EA(100),ER(100),ADMSCF(91),RKSCFF(91)
8      X,Y1(100),Y2(100)
9      DIMENSION BTCHCF(91),CWLLCF(91)
10     DOUBLE PRECISION EA,ER,Y,ADMSCF,RKSCFF,BTCHCF,CWLFCF
11     INTEGER A,B,C,Q,O,F
12     END
13     C BLOCK 2

```

FIPRT      •SHANKS

```

1 GALLAHER-L-J*TPFS$.SHANKS SUBROUTINE SHANKS(N, XIV, XF, YV, IM, ORDER, CF, P, EA, ER, DXV)
2   DOUBLE PRECISION XIV, DXV
3   INTEGER N, M, ORDER
4   DOUBLE PRECISION XI, XF, P, DX
5   DOUBLE PRECISION CF
6   DIMENSION CF(91)
7   DOUBLE PRECISION YV, EA, ER
8   DIMENSION YV(100), EA(100), ER(100)
9   INTEGER I, J, K, L, COUNT, COUNT2, II, NCF
10  INTEGER NCF1
11  INTEGER DKT
12  DOUBLE PRECISION EFACT
13  DOUBLE PRECISION BETA, DCOUNT, DXD, DXH, DXT, EFACTR, ERANGE, ES, GAMMA, X, 01552000
14 1XM LOGICAL CFSW, DSW
15  DOUBLE PRECISION CFD
16  DIMENSION CFD(180)
17  DOUBLE PRECISION FV
18  COMMON/COMMON/FV(35,1)
19  DOUBLE PRECISION TEMP9, GV, YC, YM, YP
20  DIMENSION TEMP9(100), GV(100), YC(100), YM(100), YP(100)
21  INTEGER III
22  INTEGER STEPR, STEPS
23  DEFINE DBLE(I) = DBLE(FLOAT(I))
24  M= IM
25  XI = XIV
26  DX = DXV
27
28  M = M - 1
29  STEPR = 0
30  STEPS = STEPR
31  DXT = XF - XI
32  DXD = DXT
33  IF (DXT .EQ. 0) GO TO 625
34  IF (DX .NE. 0) GO TO 628
35  DX = DXD
36  628 CONTINUE
37  627 COUNT = 1
38  629 IF (ABS(DX) .GE. ABS(DXD)) GO TO 630
39  COUNT = COUNT + COUNT

```

```

40      DXD = DXT / FDIBLE(COUNT)
41      GO TO 629
42      COUNT2 = COUNT + COUNT
43      DXH = DXT / FDIBLE(COUNT2)
44      DCOUNT = COUNT
45      EFACT = 1
46      I = 1
47      GO TO 633
48      I = I + 1
49      633 IF (I *LE. ORDER) GO TO 631
50      GO TO 632
51      631 EFACT = EFACT + EFACT
52      GO TO 634
53      632 ERANGE = .125 / EFACT
54      EFACT = 4.000 / EFACT
55      EFACTR = (COUNT ** P) * EFACT
56      DKTR = 0
57      NCF1 = (((M * M) + M) / 2) + M) + M
58      NCF = NCF1 + 1
59      CFSW = .FALSE.
60      I = 0
61      GO TO 637
62      I = I + 1
63      637 IF (I *LE. NCF1) GO TO 635
64      GO TO 636
65      CFD(I + 1) = CF(I + 1) * DXD
66      III2 = I +
67      CFD(III2 + 1) = CF(I + 1) * DXH
68      GO TO 638
69      X = XI
70      XM = XI + DXH
71      638 DSW = .TRUE.
72      CALL FUNCTI(N, X, YV, GV)
73      IF (.NOT. CFSW) GO TO 640
74      L = NCF1
75      GO TO 639
76      L = -1
77      639 I = 1
78      GO TO 643
79      644 I = I + 1

```

```

80
81      643 IF (I .LE. M) GO TO 641
82
83      641 I11 = I - 1
84          L = L + 1
85          BETAI = CFD(L + 1)
86          K = 1
87          GO TO 647
88          K = K + 1
89          647 IF (K .LE. N) GO TO 645
90          645 YP(K + 1) = (GV(K + 1) * BETA) + YV(K + 1)
91          646 GO TO 648
92          J = 1
93          646 GO TO 651
94          J = J + 1
95          651 IF (J .LE. I11) GO TO 649
96          651 GO TO 650
97          L = L + 1
98          BETAI = CFD(L + 1)
99          K = 1
100         GO TO 655
101         K = K + 1
102         655 IF (K .LE. N) GO TO 653
103         653 GO TO 654
104         YP(K + 1) = (FV(J + 1, K + 1) * BETA) + YP(K + 1)
105         GO TO 656
106         654 GO TO 652
107         L = L + 1
108         CALL FUNCTION, CFD(L + 1) + X, YP, TEMP(9)
109         I11 = 0
110         GO TO 659
111         I11 = I11 + 1
112         659 IF (I11 .LE. N) GO TO 657
113         657 FV(I + 1, I11 + 1) = TEMP9(I11 + 1)
114
115         GO TO 660
116         658 GO TO 644
117         L = L + 1
118         GAMMA = CFD(L + 1)
119         K = 1

```

```

120
121   664  GO TO 663
122   663  K = K + 1
123   663  IF (K .LE. N) GO TO 661
124   661  YP(K + 1) = (GV(K + 1) * GAMMA) + YV(K + 1)
125   661  GO TO 664
126   662  I = 1
127   662  GO TO 667
128   668  I = I + 1
129   667  IF (I .LE. M) GO TO 665
130   667  GO TO 666
131   665  L = L + 1
132   665  GAMMA = CFD(L + 1)
133   665  K = 1
134   672  K = K + 1
135   671  IF (K .LE. N) GO TO 669
136   671  GO TO 670
137   669  YP(K + 1) = (FV(I + 1, K + 1) * GAMMA) + YP(K + 1)
138   669  GO TO 671
139   670  GO TO 672
140   670  GO TO 668
141   666  CONTINUE
142   624  IF (.NOT. CFSW) GO TO 674
143   624  L = -1
144   674  CONTINUE
145   673  I = 1
146   673  GO TO 677
147   678  I = I + 1
148   677  IF (I .LE. M) GO TO 675
149   677  GO TO 676
150   675  III = I - 1
151   675  L = L + 1
152   675  BETA = CFD(L + 1)
153   675  K = 1
154   682  K = K + 1
155   682  IF (K .LE. N) GO TO 679
156   681  GO TO 680
157   679  YM(K + 1) = (GV(K + 1) * BETA) + YV(K + 1)
158   679  GO TO 682

```

```

160      680 J = 1          01696000
161      60 TO 685        01697000
162      686 J = J + 1     01698000
163      685 IF (J .LE. III) GO TO 683 01699000
164      60 TO 684        01700000
165      683 L = L + 1     01701000
166      BETTA = CFD(L + 1) 01702000
167      K = 1             01703000
168      60 TO 689        01704000
169      690 K = K + 1     01705000
170      689 IF (K .LE. N) GO TO 687 01706000
171      60 TO 688        01707000
172      687 YM(K + 1) = (FV(J + 1, K + 1) * BETA) + YM(K + 1) 01708000
173      60 TO 690        01709000
174      688 60 TO 686        01710000
175      684 L = L + 1     01711000
176      CALL FUNCTION(N, CFD(L + 1) + X, YM, TEMP9) 01712000
177      III = 0           01713000
178      60 TO 693        01714000
179      694 III = III + 1   01715000
180      693 IF (III .LE. N) GO TO 691 01716000
181      60 TO 692        01717000
182      691 FV(I + 1, III + 1) = TEMP9(III + 1) 01718000
183      60 TO 694        01719000
184      692 60 TO 678        01720000
185      676 L = L + 1     01721000
186      GAMMA = CFD(L + 1) 01722000
187      K = 1             01723000
188      60 TO 697        01724000
189      698 K = K + 1     01725000
190      697 IF (K .LE. N) GO TO 695 01726000
191      60 TO 696        01727000
192      695 YM(K + 1) = (GV(K + 1) * GAMMA) + YV(K + 1) 01728000
193      60 TO 698        01729000
194      696 I = 1           01730000
195      60 TO 701        01731000
196      702 I = I + 1     01732000
197      701 IF (I .LE. M) GO TO 699 01733000
198      60 TO 700        01734000
199      699 L = L + 1     01735000

```

```

200      GAMMA = CFD(L + 1)
201      K = 1
202      GO TO 705
203      706 K = K + 1
204      705 IF (K .LE. N) GO TO 703
205      706 GO TO 704
206      703 YM(K + 1) = (FV(I + 1, K + 1) * GAMMA) + YM(K + 1)
207      707 GO TO 706
208      704 GO TO 702
209      700 CALL FUNCTION(XM, YM, TEMP9)
210      I11 = 0
211      GO TO 709
212      I11 = I11 + 1
213      709 IF (I11 .LE. N) GO TO 707
214      GO TO 708
215      707 FV(I, I11 + 1) = TEMP9(I11 + 1)
216      GO TO 710
217      708 IF (.NOT. CFSW) GO TO 712
218      L = -1
219      GO TO 711
220      712 L = NCFL
221      711 I = 1
222      GO TO 715
223      716 I = I + 1
224      715 IF (I .LE. M) GO TO 713
225      714 GO TO 714
226      713 I11 = I - 1
227      K = 1
228      GO TO 719
229      720 K = K + 1
230      719 IF (K .LE. N) GO TO 717
231      718 GO TO 718
232      717 YC(K + 1) = YM(K + 1)
233      721 GO TO 720
234      718 J = 0
235      GO TO 723
236      724 J = J + 1
237      723 IF (J .LE. I11) GO TO 721
238      722 GO TO 722
239      721 L = L + 1

```

```

240 BETA = CFD(L + 1)
241 K = 1
242   GO TO 727
243   K = K + 1
244   IF (K .LE. N) GO TO 725
245   GO TO 726
246   YC(K + 1) = (FV(J + 1, K + 1) * BETA) + YC(K + 1)
247   GO TO 728
248   GO TO 724
249   L = L + 1
250   CALL FUNCTION, CFD(L + 1) + XM, YC, TEMP9
251   I11 = 0
252   GO TO 731
253   I11 = I11 + 1
254   IF (I11 .LE. N) GO TO 729
255   GO TO 730
256   FV(I + 1, I11 + 1) = TEMP9(I11 + 1)
257   GO TO 732
258   GO TO 716
259   K = 1
260   GO TO 735
261   K = K + 1
262   IF (K .LE. N) GO TO 733
263   GO TO 734
264   YC(K + 1) = YM(K + 1)
265   GO TO 736
266   I = 0
267   GO TO 739
268   I = I + 1
269   IF (I .LE. M) GO TO 737
270   GO TO 738
271   L = L + 1
272   GAMMA = CFD(L + 1)
273   K = 1
274   GO TO 743
275   K = K + 1
276   IF (K .LE. N) GO TO 741
277   GO TO 742
278   YC(K + 1) = (FV(I + 1, K + 1) * GAMMA) + YC(K + 1)
279   GO TO 744

```

```

280          01816000
281          01817000
282          01818000
283          01819000
284          01820000
285          01821000
286          01822000
287          01823000
288          01824000
289          01825000
290          01826000
291          01827000
292          01828000
293          01829000
294          01830000
295          01831000
296          01832000
297          01833000
298          01834000
299          01835000
300          01836000
301          01837000
302          01838000
303          01839000
304          01840000
305          01841000
306          01842000
307          01843000
308          01844000
309          01845000
310          01846000
311          01847000
312          01848000
313          01849000
314          01850000
315          01851000
316          01852000
317          01853000
318          01854000
319          01855000

742 GO TO 740
738 K = 1
    GO TO 747
748 K = K + 1
    GO TO 746
747 IF (K ^ LE. N) GO TO 745
    GO TO 746
745 ES = ABS(YC(K + 1) - YP(K + 1)) * EFACTR
    IF (ES ^ EQ. 0) GO TO 750
    IF (ES ^ LT. EA(K + 1)) GO TO 752
    IF (ES ^ LT. ABS(YC(K + 1)) * ER(K + 1)) GO TO 753
    DSW = "FALSE."
    STEPR = STEPR + 1
    COUNT = COUNT2
    COUNT2 = COUNT + COUNT
    DCOUNT = DCOUNT + DCOUNT
    DXD = DXH
    DXH = DXT / FDBLE(COUNT2)
    EFACTR = (COUNT ** P) * EFACT
    IF (.NOT. CFSW) GO TO 755
    I = 0
    GO TO 758
759 I = I + 1
    758 IF (I ^ LE. NCF1) GO TO 756
    GO TO 757
756 II13 = I + NCF
    CFD(II13 + 1) = CF(I + 1) * DXH
    GO TO 759
    CFSW = "FALSE."
    GO TO 754
757 CFSW = "TRUE."
    GO TO 754
755 I = 0
    GO TO 762
763 I = I + 1
    762 IF (I ^ LE. NCF1) GO TO 760
    GO TO 761
760 CFD(I + 1) = CF(I + 1) * DXH
    GO TO 763
    CFSW = "TRUE."
    XM = (((FDBLE(COUNT2 + 1)) - DCOUNT) - DCOUNT) * DXH) + XI
    K = 1
    GO TO 766

```

```

320          01856000
321          01857000
322          01858000
323          01859000
324          01860000
325          01861000
326          01862000
327          01863000
328          01864000
329          01865000
330          01866000
331          01867000
332          01868000
333          01869000
334          01870000
335          01871000
336          01872000
337          01873000
338          01874000
339          01875000
340          01876000
341          01877000
342          01878000
343          01879000
344          01880000
345          01881000
346          01882000
347          01883000
348          01884000
349          01885000
350          01886000
351          01887000
352          01888000
353          01889000
354          01890000
355          01891000
356          01892000
357          01893000
358          01894000
359          01895000

767 K = K + 1
766 IF (K .LE. N) GO TO 764
    60 TO 765
    60 TO 767
    YP(K + 1) = YM(K + 1)
    60 TO 624
    CONTINUE
753 CONTINUE
752 CONTINUE
751 IF ( .NOT. DSW) GO TO 769
    IF (ES .LT. EA(K + 1) * ERANGE) GO TO 770
    IF (ES .LT. (ABS(YC(K + 1)) * ER(K + 1)) * ERANGE) GO TO 771
    DSW = .FALSE.
771 CONTINUE
770 CONTINUE
769 CONTINUE
768 CONTINUE
750 CONTINUE
749 GO TO 748
746 DCOUNT = DCOUNT - 1.0D0
    STEPS = STEPS + 1
    K = 1
    GO TO 774
775 K = K + 1
774 IF (K .LE. N) GO TO 772
    60 TO 773
    60 TO 775
    YY(K + 1) = YC(K + 1)
773 IF (DCOUNT .EQ. 0) GO TO 625
    X = ((FDBLE(DCOUNT) - DCOUNT) * DXD) + XI
    IF (DCOUNT .GE. 2) GO TO 778
    IF (DCOUNT .NE. 1) GO TO 780
    DSW = .FALSE.
780 CONTINUE
779 IF ((DCOUNT .GE. 1) .AND. .NOT. DSW) GO TO 782
    IF (DCOUNT .LE. 1) GO TO 784
    DKTR = DKTR + 1
    CONTINUE
784 DCOUNT = 1
    COUNT = DCOUNT + .5
    COUNT2 = 2

```

```

01896000
01897000
01898000
01899000
01900000
01901000
01902000
01903000
01904000
01905000
01906000
01907000
01908000
01909000
01910000
01911000
01912000
01913000
01914000
01915000
01916000
01917000
01918000
01919000
01920000
01921000
01922000
01923000
01924000
01925000
01926000
01927000
01928000
01929000
01930000
01931000
01932000
01933000
01934000
01935000

EFACTR = EFACT
XI = X
DXT = XF - XI
DXD = DXT
DXH = DXD / 2.000
XM = XI + DXH
CFSW = .FALSE.
I = 0
GO TO 787
788 I = I + 1
787 IF (I .LE. NCF1) GO TO 785
    GO TO 786
785 CFD(I + 1) = CF(I + 1) * DXD
    II12 = I + NCF
    CFD(II12 + 1) = CF(I + 1) * DXH
    GO TO 788
786 GO TO 623
782 CONTINUE
781 CONTINUE
778 CONTINUE
777 IF ( .NOT. DSW) GO TO 790
    DKTR = DKTR + 1
    COUNT2 = COUNT
    COUNT = COUNT / 2
    DCOUNT = DCOUNT / 2.000
    DXH = DXD
    DXD = DXT / FDBLE(COUNT)
EFACTR = (COUNT ** P) * EFACT
IF ( .NOT. CFSW) GO TO 792
    I = 0
    GO TO 795
796 I = I + 1
795 IF (I .LE. NCF1) GO TO 793
    GO TO 794
793 CFD(I + 1) = CF(I + 1) * DXD
    GO TO 796
794 CFSW = .FALSE.
    GO TO 791
792 I = 0
    GO TO 799

```

```

400          01936000
401          01937000
402          01938000
403          01939000
404          01940000
405          01941000
406          01942000
407          01943000
408          01944000
409          01945000
410          01946000
411          01947000
412          01948000
413          01949000

800 I = I + 1
799 IF (I .LE. NCF1) GO TO 797
    60 TO 798
797 II12 = I + NCF
    CFD(II12 + 1) = CF(I + 1) * DXD
    60 TO 800
798 CFSW = *TRUE*
    791 CONTINUE
    790 CONTINUE
789 XM = (((FDBLE(COUNT2 + 1)) - DCOUNT) * DCOUNT) * DXH) + XI
    625 CONTINUE
    RETURN
END

```

@PRT      •ADAMS

```

GALLAHER-L-J*TRFS$ ADAMS
1      SUBROUTINE ADAMS(N, XI, XF, Y, P, Q, DXV, EA, ER, ADMSCF, RKSFNS,
2      IRXSRDR, RKSCFF)
3      DOUBLE PRECISION DXV
4      COMMON/COMMON/FH(35,1)
5      DOUBLE PRECISION XI,XF,P,DX
6      INTEGER N,Q,RKSFNS,RKSRR
7      DOUBLE PRECISION Y,EA,ER
8      DIMENSION Y(100),EA(100),ER(100)
9      DOUBLE PRECISION ADMSCF
10     DIMENSION AUMSCF(39)
11     DOUBLE PRECISION RKSCFF(91)
12     DIMENSION RKSCFF(91)
13     INTEGER II
14     DOUBLE PRECISION FH
15     DOUBLE PRECISION B,B$,HB,HBS
16     DIMENSION B(16),B$(16),HB(16),HBS(16)
17     DOUBLE PRECISION TEMP9,C,YD,FP,FC,EAU,ERU,ERL,HAL,HRL
18     DIMENSION TEMP9(100),C(100),YD(100),FP(100),FC(10000502000
19     1),EAU(100),EAL(100),ERU(100),ERL(100),HAL(100),HRL(100)
20     DOUBLE PRECISION H,X,CU,C2,GR,YCI,BSQZ,FHJ,FMUI,HBSMU,
1HBSQZ,ERROR,CHANGE,C2MQP5,INTRVL
21     INTEGER I,J,K,DC,PC,MU,MULT,JZERO,QT2M1,QMINS1,QTIMS2
22     LOGICAL BGOOD,FLIPPD,TOSMLL
23     DEFINE FDBLE(I) = DBLE(FLOAT(I))
24     DX = DXV
25     C2MQP5 = 1.0D0 / (FDBLE(2 ** (Q + 5)))
26     QMINS1 = Q - 1
27     QTIMS2 = Q + Q
28     QT2M1 = QTIMS2 - 1
29     MU = 0
30     GO TO 204
31     205 MU = MU + 1
32     204 IF (MU .LE. QMINS1) GO TO 202
33     GO TO 203
34     202 B(MU + 1) = ADMSCF(MU + 1)
35     III2 = MU + Q
36     BS(MU + 1) = ADMSCF(III2 + 1)
37     GO TO 205
38     203 BSQZ = ADMSCF(QTIMS2 + 1)
39

```

```

40
41   GR = ADMSCF(QTIMS2 + 2)
42   C1 = 1
43   INTRVL = XF - XI
44   H = INTRVL
45   DX = ABS(DX)
46   206 IF ((ABS(H) .LE. DX) .AND. C1 .GE. 0) GO TO 207
47   C1 = C1 + C1
48   H = INTRVL / FDBLE(C1)
49   GO TO 206
50   C2 = FDBLE(C1)
51   JZERO = J
52   CALL FUNCTION(N, XI, Y, TEMP9)
53   II = 0
54   GO TO 210
55   211 II = II + 1
56   210 IF (II .LE. N) GO TO 208
57   GO TO 209
58   208 FH(1, II + 1) = TEMP9(II + 1)
59   GO TO 211
60   209 X = XI
61   I = 1
62   GO TO 214
63   215 I = I + 1
64   214 IF (I .LE. N) GO TO 212
65   GO TO 213
66   212 Y(I + 1) = Y(I + 1)
67   GO TO 215
68   213 BGOOD = .TRUE.
69   194 IF (BGOOD) GO TO 217
70   I = 1
71   GO TO 220
72   221 I = I + 1
73   220 IF (I .LE. N) GO TO 218
74   GO TO 219
75   218 Y(I + 1) = YD(I + 1)
76   GO TO 221
77   219 CONTINUE
78   217 CONTINUE
79   216 X = XF - (INTRVL * (C2 / FDBLE(C1)))

```

```

80      MULT = START(N, XI, XF, C1, EA, ER, QMINS1, X, Y, FH, Y, J,
81      QT2M1, 0, P, RKSFNS, RKSCFF)
82      I = 1
83      GO TO 224
84      225 I = I + 1
85      224 IF (I .LE. N) GO TO 222
86      GO TO 223
87      222 YP(I + 1) = Y(I + 1)
88      C(I + 1) = YP(I + 1)
89      GO TO 225
90      223 BGOOD = .TRUE.
91      C1 = C1 * MULT
92      C2 = (C2 * FDBLE(MULT)) - FDBLE(Q)
93      J = JZERO - 1
94      IF (J .GE. 0) GO TO 227
95      J = J + QT2M1
96      227 CONTINUE
97      226 DC = 0
98      PC = Q
99      CU = (C1 ** (-P)) * GR
100     H = INTRVL / FDBLE(C1)
101     MU = 0
102     GO TO 230
103     231 MU = MU + 1
104     230 IF (MU .LE. QMINS1) GO TO 228
105     GO TO 229
106     228 HB(MU + 1) = B(MU + 1) * H
107     HBS(MU + 1) = BS(MU + 1) * H
108     GO TO 231
109     229 HBSQZ = BSQZ * H
110
111     I = 1
112     GO TO 234
113     235 I = I + 1
114     234 IF (I .LE. N) GO TO 232
115     GO TO 233
116     232 EAU(I + 1) = EA(I + 1) * CU
117     EAL(I + 1) = EAU(I + 1) * C2MQP5
118     ERU(I + 1) = ER(I + 1) * CU
119     ERL(I + 1) = ERU(I + 1) * C2MQP5
120     HAL(I + 1) = ABS(EAL(I + 1) / HBSEQZ)

```

```

120      HRL(I+1) = ABS(ERL(I+1) / HBSQZ)
121      GO TO 235
122      CONTINUE
123      X = XF - (C2 * H)
124      MU = 0
125      GO TO 238
126      MU = MU + 1
127      IF (MU .LE. QMINS1) GO TO 236
128      GO TO 237
129      J = J + 1
130      IF (J .NE. QT2M1) GO TO 241
131      J = 0
132      CONTINUE
133      HBMU = HB(MU + 1)
134      HBSMU = HBS(MU + 1)
135      I = 1
136      GO TO 244
137      I = I + 1
138      IF (I .LE. N) GO TO 242
139      GO TO 243
140      FMUI = FH(J + 1, I + 1)
141      YP(I + 1) = (FMUI * HBMU) + YP(I + 1)
142      C(I + 1) = (HBSMU * FMUI) + C(I + 1)
143      GO TO 245
144      GO TO 239
145      CALL FUNCTION(N, X, YP, FP)
146      I = 1
147      GO TO 248
148      I = I + 1
149      IF (I .LE. N) GO TO 246
150      GO TO 247
151      YC(I + 1) = (FP(I + 1) * HBSQZ) + C(I + 1)
152      GO TO 249
153      CALL FUNCTION(N, X, YC, FC)
154      I = 1
155      GO TO 252
156      I = I + 1
157      IF (I .LE. N) GO TO 250
158      GO TO 251
159      CHANGE = ABS(FC(I + 1) - FP(I + 1))

```

```

160 IF (CHANGE ^LE. HAL(I + 1)) GO TO 255
161 IF (CHANGE ^GT. ABS(HRL(I + 1) * FC(I + 1))) GO TO 197
162 CONTINUE
163 254 GO TO 253
164 251 FLIPPD = .TRUE.
165 GO TO 198
166 197 I = 1
167 GO TO 258
168 259 I = I + 1
169 258 IF (I ^LE. N) GO TO 256
170 GO TO 257
171 256 YC(I + 1) = (FC(I + 1) * HSQZ) + C(I + 1)
172 GO TO 259
173 257 CALL FUNCTION(N, X, YC, FP)
174 I = 1
175 GO TO 262
176 263 I = I + 1
177 262 IF (I ^LE. N) GO TO 260
178 GO TO 261
179 260 CHANGE = ABS(FP(I + 1) - FC(I + 1))
180 IF (CHANGE ^LE. HAL(I + 1)) GO TO 265
181 IF (CHANGE ^GT. ABS(HRL(I + 1) * FP(I + 1))) GO TO 196
182 265 CONTINUE
183 264 GO TO 263
184 261 FLIPPD = .FALSE.
185 198 J = J + 1
186 IF (J ^NE. QT2M1) GO TO 267
187 J = 0
188 267 CONTINUE
189 266 TOSMLL = .TRUE.
190 I = 1
191 GO TO 270
192 271 I = I + 1
193 270 IF (I ^LE. N) GO TO 268
194 GO TO 269
195 268 IF (^NOT. FLIPPD) GO TO 273
196 FH(J + 1, I + 1) = FC(I + 1)
197 GO TO 272
198 FH(J + 1, I + 1) = FP(I + 1)
199 272 FH(J = FH(J + 1, I + 1)
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
00680000
00681000
00682000

```

```

200
201 YC1 = FHI1 * HBSQZ + C(1+I)
202 ERROR = ABS(YP(I+1) - YCI)
203 C(I+1) = YCI
204 YP(I+1) = YCI
205 IF ( .NOT. BGOOD ) GO TO 275
206 YD(I+1) = YCI
207 GO TO 274
208 275 Y(I + 1) = YCI
209 274 YCI = ABS(YCI)
210 275 IF (ERROR .LE. EAU(I + 1)) GO TO 277
211 276 IF (ERROR .GT. ERU(I + 1) * YCI) GO TO 200
212 277 CONTINUE
213 276 IF (ERROR .LE. EAL(I + 1)) GO TO 279
214 277 IF (ERROR .LE. ERL(I + 1) * YCI) GO TO 280
215 TOSMLL = .FALSE.
216 280 CONTINUE
217 279 CONTINUE
218 278 GO TO 271
219 269 PC = PC + 1
220 279 IF ( .NOT. BGOOD ) GO TO 282
221 280 BGOOD = .FALSE.
222 281 IF (C2 .LT. 1) GO TO 284
223 282 BGOOD = .TRUE.
224 283 IF ( .NOT. TOSMLL ) GO TO 286
225 284 GO TO 201
226 283 DC = DC + 1
227 284 IF (DC .LT. 3) GO TO 288
228 285 IF (PC .LT. QT2M1) GO TO 289
229 286 IF (C2 .GE. 1) GO TO 199
230 287 J = JZERO
231 288 CONTINUE
232 289 CONTINUE
233 290 IF (JZERO .NE. QT2M1) GO TO 291
234 291 JZERO = 0
235 292 CONTINUE
236 293 IF (JZERO .NE. QT2M1) GO TO 291
237 294 JZERO = 0
238 295 CONTINUE
239 296 GO TO 195

```

```

240
241 286 CONTINUE
242 285 DC = 0
243 J = JZERO
244 IF (JZERO .NE. QT2M1) GO TO 293
245 JZERO = 0
246 293 CONTINUE
247 292 GO TO 195
248 199 C1 = C1 / 2
249 C2 = (C2 - 1.0D0) / 2.0D0
250 DC = 0
251 PC = Q
252 CU = (C1 ** ( - P)) * GR
253 H = INTRVL / FDUBLE(C1)
254 MU = 0
255 GO TO 296
256 MU = MU + 1
257 296 IF (MU .LE. QMINS1) GO TO 294
258 60 TO 295
259 294 HB(MU + 1) = B(MU + 1) * H
260 HBS(MU + 1) = BS(MU + 1) * H
261 60 TO 297
262 HBSQZ = BSQZ * H
263 I = 1
264 GO TO 300
265 301 I = I + 1
266 300 IF (I .LE. N) GO TO 298
267 60 TO 299
268 EAU(I + 1) = EA(I + 1) * CU
269 EAL(I + 1) = EAU(I + 1) * C2MOP5
270 ERU(I + 1) = ER(I + 1) * CU
271 ERL(I + 1) = ERU(I + 1) * C2MOP5
272 HAL(I + 1) = ABS(EAL(I + 1) / HBSQZ)
273 HRL(I + 1) = ABS(ERL(I + 1) / HBSQZ)
274 60 TO 301
275 299 K = J
276 MU = 1
277 60 TO 304
278 305 MU = MU + 1
279 304 IF (MU .LE. QMINS1) GO TO 302

```

```

280      60 TO 303
281      302   J = J - 1
282      IF (J .GE. 0) GO TO 307
283      J = J + QT2M1
284      307 CONTINUE
285      306   K = K - 2
286      IF (K .GE. 0) GO TO 309
287      K = K + QT2M1
288      309 CONTINUE
289      308   I = 1
290      291   60 TO 312
291      313   I = I + 1
292      312   IF (I .LE. N) GO TO 310
293      60 TO 311
294      310   FH(J + 1, I + 1) = FH(K + 1, I + 1)
295      60 TO 313
296      311   60 TO 305
297      303   JZERO = J
298      299   J = JZERO - 1
299      IF (J .GE. 0) GO TO 315
300      J = J + QT2M1
301      315 CONTINUE
302      314   60 TO 195
303      200   J = J - 1
304      IF (J .GE. 0) GO TO 317
305      J = J + QT2M1
306      317 CONTINUE
307      316   JZERO = J
308      C1 = C1 + C1
309      C2 = (C2 + C2) + 2.0D0
310      IF ((C2 .LT. Q) GO TO 201
311      GO TO 194
312      201   IF (FLIPD) GO TO 320
313      I = 1
314      315   60 TO 323
315      324   I = I + 1
316      323   IF (I .LE. N) GO TO 321
317      321   GO TO 322
318      FC(I + 1) = FP(I + 1)
319      GO TO 324

```

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00811000
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00828000
00829000
00830000

320 CONTINUE
321 CONTINUE
322 IF (BGOOD) GO TO 326
323 I = 1
324 GO TO 329
325 I = I + 1
326 IF (I .LE. N) GO TO 327
327 GO TO 328
328 Y(I + 1) = YD(I + 1)
329 GO TO 330
330 CONTINUE
331 CONTINUE
332 X = XF - (INTRVL * (C2 / FUBLE(C1)))
333 IF (C2 .EQ. 0) GO TO 332
334 CALL SHANKS(N, X, XF, Y, RKSCFF, RKSRDR, RKSFNS,
1)
335
336 CONTINUE
337 RETURN
338 END
339 C 334 BLOCK 8

```

©PRT

•BUTCHR

```

1      GALLAHER-L-J*TPFS$ BUTCHR(N, XI, XF, K, EA, ER, DXV, CON, EX, RKC, YIV,
2      SUBROUTINE BUTCHR(N, XI, XF, K, EA, ER, DXV, CON, EX, RKC, YIV,
3      IRKSNF, RKSODR)
4      DOUBLE PRECISION DXV
5      COMMON/COMMON/F
6      DOUBLE PRECISION YIV,EA,ER
7      DIMENSION YIV(100),EA(100),ER(100)
8      INTEGER IRKSNF,RKSODR
9      INTEGER N,K
10     DOUBLE PRECISION XI,XF,DX,EX
11     DOUBLE PRECISION RKC
12     DIMENSION RKC(91)
13     DOUBLE PRECISION CON
14     DIMENSION CON(37)
15     DOUBLE PRECISION Y,F
16     DIMENSION Y(35,1),F(35, 1)
17     DOUBLE PRECISION SC1,X
18     DOUBLE PRECISION DX2
19     DOUBLE PRECISION DX1,COA,COB,COLB,COSA,COGB,TEST,TEMPY,TEMPF,00846000
20     1A1,A2,A3,C2
21     INTEGER I,J,CYL,INDEX,C1,M
22     INTEGER CYL3
23     DOUBLE PRECISION SUMYP,SUMYC,FV1
24     DIMENSION SUMYP(100),SUMYC(100),FV1(100)
25     DOUBLE PRECISION P2,T1,T2
26     INTEGER COUNT,TOTCNT,CYL1,CYL2,W1
27     DOUBLE PRECISION COO
28     DIMENSION COO(19)
29     INTEGER CYO
30     INTEGER COUNTR
31     INTEGER KM1,K6,K61,K62
32     DOUBLE PRECISION OMT
33     DOUBLE PRECISION INTV
34     INTEGER KM3,J2,J3,J6
35     DOUBLE PRECISION XDXT,XDX
36     DOUBLE PRECISION RE,AE
37     DIMENSION RE(100),AE(100)
38     DOUBLE PRECISION TEMP7,TEMP9
39     DIMENSION TEMP7(100),TEMP9(100)
40     INTEGER II

```

```

40
41      DEFINE FDBLE(I) = DBLE(FLOAT(I))
42      EQUIVALENCE(F(18,1), Y(1,1))
43      DX = DXV
44      I = 1
45      GO TO 343
46      343 IF (I .LE. N) GO TO 341
47      GO TO 342
48      341 Y(1, I + 1) = Y(1, I + 1)
49      GO TO 344
50      342 IF (((K .NE. 1) .AND. K .NE. 2) .AND. K .NE. 3) GO TO 346
51      OMT = 5
52      GO TO 345
53      346 OMT = 2.0D0 / 3.0D0
54      K6 = 6 * K
55      K61 = (6 * K) + 1
56      K62 = (6 * K) + 2
57      KM1 = K - 1
58      INTV = XF - XI
59      X = XI
60      C1 = 1
61      347 IF ((C1 .GE. K + 1) .AND. ABS(INTV) / FDBLE(C1) .LE. ABS(DX)) GO
62      1TO 348
63      C1 = C1 + C1
64      GO TO 347
65      348 C2 = C1
66      P2 = 1.0D0 / (FDBLE(2 ** ((2 * K) + 4)))
67      CYL = 0
68      CYO = 0
69      TOTCNT = 0
70      II = 0
71      GO TO 351
72      352 II = II + 1
73      351 IF (II .LE. N) GO TO 349
74      GO TO 350
75      349 TEMP7(II + 1) = Y(1, II + 1)
76      GO TO 352
77      350 CALL FUNCT(N, XI, TEMP7, TEMP9)
78      II = 0
79      GO TO 355

```

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80
81      II = II + 1
82      IF (II .LE. N) GO TO 353
83      GO TO 354
84      353 F(1, II + 1) = TEMP9(II + 1)
85      354 CONTINUE
86      358 COUNTR = KM1
87      I = START(N, XI, XF, C1, EA, ER, KM1, X, YIV, Y, F, YIV, CYO, 16,
88      12, EX, RKSNF, RKC)
89      C1 = C1 * I
90      C2 = (C2 * FDBLE(I)) - FDBLE(KM1)
91      CYL = CYO
92      DX = INTV / FDBLE(C1)
93      KM3 = 3 * KM1
94      J = 0
95      GO TO 359
96      360 J = J + 3
97      359 IF (J .LE. KM3) GO TO 357
98      GO TO 358
99      357 J2 = 2 * J
100      CO0(J + 1) = CON(J2 + 2) * DX
101      CO0(J + 2) = CON(J2 + 4) * DX
102      CO0(J + 3) = CON(J2 + 6) * DX
103      GO TO 360
104      SC1 = 3.0D-4*(C1**EX)
105      IF (K.LE.3) SC1 = SC1*10
106      I = 1
107      GO TO 363
108      364 I = I + 1
109      363 IF (I .LE. N) GO TO 361
110      GO TO 362
111      361 AE(I + 1) = EA(I + 1) / SC1
112      RE(I + 1) = ER(I + 1) / SC1
113      GO TO 364
114      362 A1 = CON(K6 + 1) * DX
115      A2 = CON(K61 + 1) * DX
116      A3 = CON(K62 + 1) * DX
117      337 XDXT = X + DX * QMT
118      XDX = X + DX
119

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00946000
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00984000

120      GO TO 367
121      I = I + 1
122      IF (I .LE. N) GO TO 365
123      GO TO 366
124      SUMYC(I + 1) = 0
125      SUMYP(I + 1) = SUMYC(I + 1)
126      SUMYIP(I + 1) = SUMYP(I + 1)
127      GO TO 368
128      J = 0
129      GO TO 371
130      J = J + 1
131      IF (J .LE. KM1) GO TO 369
132      GO TO 370
133      CYL3 = MOD((KM1 - J) + CYL*16)
134      J3 = 3 * J
135      J6 = 6 * J
136      COA = CON(J6 + 1)
137      COB = COO(J3 + 1)
138      COLA = CON(J6 + 3)
139      COLB = COO(J3 + 2)
140      COGA = CON(J6 + 5)
141      COGB = COO(J3 + 3)
142      I = 1
143      GO TO 375
144      I = I + 1
145      IF (I .LE. N) GO TO 373
146      GO TO 374
147      TEMPY = Y(CYL3 + 1, I + 1)
148      TEMPF = F(CYL3 + 1, I + 1)
149      SUMYIP(I + 1) = (SUMYIP(I + 1) + COA * TEMPY) + COB * TEMPF
150      SUMYP(I + 1) = (SUMYP(I + 1) + COLA * TEMPY) + COLB * TEMPF
151      SUMYC(I + 1) = (SUMYC(I + 1) + COGA * TEMPY) + COGB * TEMPF
152      GO TO 376
153      GO TO 372
154      CALL FUNCTION(XDXT, SUMYIP, FV1)
155      I = 1
156      GO TO 379
157      I = I + 1
158      IF (I .LE. N) GO TO 377
159      GO TO 378

```

```

160
161   TEMPF = FV1(I + 1)
162   SUMYP(I + 1) = SUMYP(I + 1) + A1 * TEMPF
163   SUMYC(I + 1) = SUMYC(I + 1) + A2 * TEMPF
164   GO TO 380
165
166   CALL FUNCTION(N, XDX, SUMYP, FV1)
167   CYL = MOD(CYL + 1, 16)
168   CYO = MOD(CYL + KM1, 16)
169   COUNT = 0
170   I = 1
171   GO TO 383
172   IF (I .LE. N) GO TO 381
173   TEMPY = SUMYC(I + 1) + A3 * FV1(I + 1)
174   T1 = AE(I + 1)
175   T2 = ABS(RE(I + 1) * TEMPY)
176   TEST = ABS(TEMPY - SUMYP(I + 1))
177   IF ((TEST .LE. T1) .OR. TEST .LE. T2) GO TO 386
178   C2 = C2 + C2
179   CYL = MOD(CYL + 15, 16)
180   CYO = MOD(CYL + KM1, 16)
181   IF (C2 .GE. KM1) GO TO 388
182   II = 0
183   GO TO 391
184   II = II + 1
185   391 IF (II .LE. N) GO TO 389
186   GO TO 390
187   389 TEMP7(II + 1) = Y(CYO + 1, II + 1)
188   GO TO 392
189   390 CALL SHANKS(N, XF, TEMP7, RKSNF, RKSODR, RKC, EXP, EA, ER, UX)
190   II = 0
191   GO TO 395
192   396 II = II + 1
193   395 IF (II .LE. N) GO TO 393
194   GO TO 394
195   393 Y(CYO + 1, II + 1) = TEMP7(II + 1)
196   GO TO 396
197   394 GO TO 339
198   388 CONTINUE
199   387 C1 = C1 + C1

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01059000
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01061000
01062000
01063000
01064000

200      GO TO 338
201      CONTINUE
202      385 Y(CYO + 1, 1 + 1) = TEMPY
203      IF ((TEST .GE. P2 * T1) .AND. TEST .GE. P2 * T2) GO TO 398
204      COUNT = COUNT + 1
205      CONTINUE
206      397 GO TO 384
207      382 C2 = C2 - 1.0D0
208      X = XF - (DX * C2)
209      IF (C2 .EQ. 0) GO TO 339
210      IF (C2 .GE. 1) GO TO 401
211      II = 0
212      GO TO 404
213      405 II = II + 1
214      404 IF (II .LE. N) GO TO 402
215      GO TO 403
216      402 TEMP7(II + 1) = Y(CYO + 1, II + 1)
217      GO TO 405
218      403 CALL SHANKS(N, X, XF, TEMP7, RKSODR, RKSNF, RKCP, EX, EA, ER, DX)
219      II = 0
220      GO TO 408
221      409 II = II + 1
222      408 IF (II .LE. N) GO TO 406
223      GO TO 407
224      406 Y(CYO + 1, II + 1) = TEMP7(II + 1)
225      GO TO 409
226      407 GO TO 339
227      401 CONTINUE
228      400 II = 0
229      GO TO 412
230      413 II = II + 1
231      412 IF (II .LE. N) GO TO 410
232      GO TO 411
233      410 TEMP7(II + 1) = Y(CYO + 1, II + 1)
234      GO TO 413
235      411 CALL FUNCTION(X, TEMP7, TEMP9)
236      II = 0
237      GO TO 416
238      417 II = II + 1
239      416 IF (II .LE. N) GO TO 414

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01125000
01126000
01127000
01128000

280 CYL2 = MOD((CY0 + 16) - (2 * J), 16)
281 Y(CYL1 + 1, I + 1) = Y(CYL2 + 1, I + 1)
282 F(CYL1 + 1, I + 1) = F(CYL2 + 1, I + 1)
283 GO TO 441
284 439 GO TO 437
285 435 GO TO 340
286 423 CONTINUE
287 422 CONTINUE
288 421 CONTINUE
289 420 CONTINUE
290 419 CONTINUE
291 418 COUNTR = COUNTR + 1
292 GO TO 337
293 339 I = 1
294 GO TO 444
295 445 I = I + 1
296 444 IF (I .LE. N) GO TO 442
297 GO TO 443
298 442 YIV(I + 1) = Y(CY0 + 1, I + 1)
299 GO TO 445
300 443 CONTINUE
301 RETURN
302 END
303 C 443 BLOCK 9

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©COWELL

@PRT

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1      GALLAHER-L-UT*TPFS,COWELL
2      SUBROUTINE COWELL(N, XI, XF, Y, EA, ER, P, DXV, RKSFN, RKSRDR,
3      1RKSCFF, Q, CWLLCF)
4      DOUBLE PRECISION DXV
5      COMMON/COMMON/FH(35,1)
6      INTEGER N,RKSFN,RKSRDR,Q
7      DOUBLE PRECISION XI,XF,P,DX
8      DOUBLE PRECISION Y,EA,ER
9      DIMENSION Y(100),EA(100),ER(100)
10     DOUBLE PRECISION RKSCFF
11     DIMENSION RKSCFF(91)
12     DOUBLE PRECISION CWLLCF
13     DIMENSION CWLLCF(52)
14     INTEGER C1,M,MM1,QP1,TOP1,INDX,I1,I2,I3,I4,J,K,CYI
15     DOUBLE PRECISION INT,C2,DFACTR,X,H,T1,T2,T3,T4,T5,T6
16     LOGICAL DFLAG,PFLAG
17     INTEGER II
18     DOUBLE PRECISION FH
19     DOUBLE PRECISION YMID1,YP,YC,YM,CS,FP,HDMD1F,TEMP9,HDMD1FM,EAV,ERV,
20     1EAVD,ERVD
21     DIMENSION YMID1(100),YP(100),YC(100),YM(100),CS(100),FP(100),HDMD1F(100)
22     1(100),TEMP9(100),HDMD1FM(100),EAV(100),ERV(100),EAVD(100),ERVD(100)
23     DOUBLE PRECISION PCOEFF,CCOEFF,MCOEFF
24     DIMENSION PCOEFF(18),CCOEFF(18),MCOEFF(18)
25     DEFINE DBLE(I) = DBLE(FLOAT(I))
26     DX = DXV
27     INT = XF - XI
28     C1 = 1
29     446   C1 = C1 + C1
30     IF ((C1 .LT. Q) .GO TO 446
31     IF (DX .GE. 0) .GO TO 459
32     DX = -DX
33     459   CONTINUE
34     458   IF (DX .EQ. 0) .GO TO 461
35     447   IF (ABS(INT) / FDBLE(C1) .LE. DX) .GO TO 463
36     C1 = C1 + C1
37     GO TO 447
38     463   CONTINUE
39     462   CONTINUE

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40
41    461 CONTINUE
42    460 C2 = C1
43      M = Q / 2
44      MM1 = M - 1
45      QP1 = Q + 1
46      TQP1 = QP1 + Q
47      DFACTR = 2 ** (Q + 3)
48      INDX = 0
49      X = XI
50      CALL FUNCTION(N, X, Y, TEMP9)
51      II = 0
52      GO TO 466
53      467 II = II + 1
54      466 IF (II .LE. N) GO TO 464
55      GO TO 465
56      464 FH(1, II + 1) = TEMP9(II + 1)
57      GO TO 467
58      465 CONTINUE
59      452 II = START(N, XI, XF, C1, EA, ER, Q, X, Y, FH, FM, YMID1, INDX,
60      1TQP1, 1, P, RKSFN, RKSCFF)
61      C1 = II * C1
62      C2 = (C2 * FDUBLE(II)) - FDUBLE(Q)
63      INDX = MOD(INDX + Q, TQP1)
64      IF ((C2 .LT. M) GO TO 456
65      H = INT / FUBLE(C1)
66      K = 0
67      GO TO 471
68      472 K = K + 1
69      471 IF ((K .LE. Q) GO TO 469
70      GO TO 470
71      469 PCoeff(K + 1) = CWLLCF(K + 1) * H
72      I1 = K + QP1
73      COEFF(K + 1) = CWLLCF(I1 + 1) * H
74      I12 = I1 + QP1
75      MCoeff(K + 1) = CWLLCF(I12 + 1) * H
76      GO TO 472
77      470 T1 = (C1 ** P) * 10.000
78      GO TO 475
79      J = 1
80
81      476 J = J + 1
82
83      100

```

```

80
81    475 IF (J .LE. N) GO TO 473
82    473 EAV(J + 1) = EA(J + 1) / T1
83        EAVD(J + 1) = EAV(J + 1) / DFACTR
84        ERV(J + 1) = ER(J + 1) / T1
85        ERVD(J + 1) = ERV(J + 1) / DFACTR
86        GO TO 476
87    474 T1 = MCoeff(1)
88        J = 1
89        GO TO 479
90    480 J = J + 1
91    479 IF ((J .LE. N) GO TO 477
92        GO TO 478
93    477 HDM1F(J + 1) = YMID1(J + 1) - (FH(INDX + 1, J + 1) * T1)
94        GO TO 480
95    478 CYI = INDX + TQP1
96        I3 = CYI - QP1
97        K = 1
98        GO TO 483
99    484 K = K + 1
100   483 IF ((K .LE. M) GO TO 481
101   481 GO TO 482
102   484 I1 = MOD(CYI - K*TQP1)
103   485 I2 = MOD(I3 + K*TQP1)
104   486 T1 = MCoeff(K + 1) - H
105   487 IIR2 = QP1 - K
106   488 T2 = MCoeff(I1I2 + 1)
107   489 J = 1
108   488 GO TO 487
109   489 J = J + 1
110   487 IF ((J .LE. N) GO TO 485
111   485 GO TO 486
112   485 HDM1F(J + 1) = (HDM1F(J + 1) - (FH(I1 + 1, J + 1) * T1)) - (FH(I2
113   486 1 + 1, J + 1) * T2)
114   486 GO TO 488
115   486 GO TO 484
116   482 J = 1
117   482 GO TO 491
118   492 J = J + 1
119   491 IF ((J .LE. N) GO TO 489

```

```

120
121      60 TO 490          01246000
122      489 HDM1FM(J + 1) = HDM1F(J + 1)
123      60 TO 492          01247000
124      490 DFLAG = .FALSE.  01248000
125      60 TO 495          01249000
126      496 I = I + 1       01250000
127      495 IF (I .LE. M) GO TO 493  01251000
128      60 TO 494          01252000
129      493 INDX = MOD(INDX + 1, TQP1) 01253000
130      CYI = INDX + TQP1           01254000
131      X = XF - ((C2 - FDBLE(I)) * H) 01255000
132      11 = MOD(CYI - 1, TQP1)        01256000
133      T1 = PCOEFF(1)             01257000
134      T2 = CCOEFF(2)            01258000
135      J = 1                   01259000
136      60 TO 499          01260000
137      500 J = J + 1       01261000
138      499 IF (J .LE. N) GO TO 497  01262000
139      60 TO 498          01263000
140      497 T3 = FH(J1 + 1, J + 1)    01264000
141      HDM1F(J + 1) = HDM1F(J + 1)  01265000
142      T4 = HDM1F(J + 1)           01266000
143      YP(J + 1) = T4 + T1 * T3   01267000
144      CS(J + 1) = T4 + T2 * T3   01268000
145      60 TO 500          01269000
146      498 T3 = CYI - QP1        01270000
147      K = 2                   01271000
148      60 TO 503          01272000
149      504 K = K + 1       01273000
150      503 IF (K .LE. M) GO TO 501  01274000
151      60 TO 502          01275000
152      501 T1 = MOD(CYI - K, TQP1)  01276000
153      T2 = MOD(I3 + K, TQP1)       01277000
154      T1 = PCOEFF(K)            01278000
155      T2 = CCOEFF(K + 1)         01279000
156      T13 = Q - K             01280000
157      T3 = PCOEFF(I1I3 + 1)       01281000
158      T13 = QP1 - K           01282000
159      T4 = CCOEFF(I1I3 + 1)       01283000
                                01284000
                                01285000

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160          01286000
161          01287000
162          01288000
163          01289000
164          01290000
165          01291000
166          01292000
167          01293000
168          01294000
169          01295000
170          01296000
171          01297000
172          01298000
173          01299000
174          01300000
175          01301000
176          01302000
177          01303000
178          01304000
179          01305000
180          01306000
181          01307000
182          01308000
183          01309000
184          01310000
185          01311000
186          01312000
187          01313000
188          01314000
189          01315000
190          01316000
191          01317000
192          01318000
193          01319000
194          01320000
195          01321000
196          01322000
197          01323000
198          01324000
199          01325000

J = 1      60 TO 507
          508 J = J + 1
          507 IF (J .LE. N) GO TO 505
          60 TO 506
          505 T5 = FH(I1 + 1, J + 1)
          T6 = FH(I2 + 1, J + 1)
          YP(J + 1) = (YP(J + 1) + T1 * T5) + T3 * T6
          CS(J + 1) = (CS(J + 1) + T2 * T5) + T4 * T6
          60 TO 508
          506 GO TO 504
          502 I1 = MOD(CY1 - Q*TQPI)
          I2 = MOD(CYL - QP1*TQPI)
          T1 = PCOFF(Q)
          T2 = CCOFF(Q + 1)
          T3 = PCOFF(Q + 1)
          J = 1
          60 TO 511
          512 J = J + 1
          511 IF (J .LE. N) GO TO 509
          60 TO 510
          509 T4 = FH(I1 + 1, J + 1)
          YP(J + 1) = (YP(J + 1) + T1 * T4) + T3 * FH(I2 + 1, J + 1)
          CS(J + 1) = CS(J + 1) + T2 * T4
          60 TO 512
          510 T2 = CCOFF(1)
          CRCTC = 1
          455 CALL FUNCT(N, X, YP, FP)
          J = 1
          60 TO 515
          516 J = J + 1
          515 IF (J .LE. N) GO TO 513
          60 TO 514
          513 YC(J + 1) = CS(J + 1) + T2 * FP(J + 1)
          T3 = YCC(J + 1)
          T1 = ABS(T3 - YP(J + 1))
          IF (T1 .LE. EAV(J + 1)) GO TO 518
          IF (T1 .LE. ERV(J + 1) * ABS(T3)) GO TO 520
          J = J + 1
          60 TO 523

```

```

200
201      524 J = J + 1
202      523 IF (J .LE. N) GO TO 521
203      521 YC(J + 1) = CS(J + 1) + T2 * FP(J + 1)
204      520 GO TO 524
205      522 CALL FUNCTION(N, X, YC, FP)
206      521 J = 1
207      520 GO TO 527
208      528 J = J + 1
209      527 IF (J .LE. N) GO TO 525
210      526 GO TO 526
211      525 YP(J + 1) = CS(J + 1) + T2 * FP(J + 1)
212      524 T3 = YP(J + 1)
213      523 T1 = ABS(T3 - YC(J + 1))
214      522 IF (T1 .LE. EAV(J + 1)) GO TO 530
215      521 IF (T1 .LE. ERV(J + 1) * ABS(T3)) GO TO 532
216      520 J = J + 1
217      529 GO TO 535
218      536 J = J + 1
219      535 IF (J .LE. N) GO TO 533
220      534 GO TO 534
221      533 YP(J + 1) = CS(J + 1) + T2 * FP(J + 1)
222      532 GO TO 536
223      534 CRRCTC = CRRCTC + 2
224      533 IF (CRRCTC .LE. 8) GO TO 538
225      532 INDX = MOD(CYI - I, TQP1)
226      531 GO TO 451
227      538 CONTINUE
228      537 GO TO 455
229      532 CONTINUE
230      531 CONTINUE
231      530 CONTINUE
232      529 GO TO 528
233      526 CALL FUNCTION(N, X, YP, TEMP9)
234      525 II = 0
235      541 GO TO 541
236      542 II = II + 1
237      541 IF (II .LE. N) GO TO 539
238      540 GO TO 540
239      539 FH(INDX + 1, II + 1) = TEMP9(II + 1)

```

```

240      GO TO 542
241      PFLAG = .TRUE.
242      CRRCTC = CRRCTC + 1
243      GO TO 448
244      520 CONTINUE
245      519 CONTINUE
246      518 CONTINUE
247      517 GO TO 516
248      514 CALL FUNCTN(N, XC, YC, TEMP9)
249      II = 0
250      GO TO 545
251      546 II = II + 1
252      545 IF (II .LE. N) GO TO 543
253      GO TO 544
254      543 FH(INDX + 1, II + 1) = TEMP9(II + 1)
255      GO TO 546
256      544 PFLAG = .FALSE.
257      448 GO TO 496
258      494 II = MOD(CYI - M, TQP1)
259      T1 = MCoeff(M + 1)
260      J = 1
261      GO TO 549
262      550 J = J + 1
263      549 IF (J .LE. N) GO TO 547
264      GO TO 548
265      547 YM(J + 1) = HDM1FM(J + 1) + T1 * FH(II + 1, J + 1)
266      GO TO 550
267      548 I3 = CYI - Q
268      K = 0
269      GO TO 553
270      554 K = K + 1
271      553 IF (K .LE. MM1) GO TO 551
272      GO TO 552
273      551 I1 = MOD(CYI - K, TQP1)
274      I2 = MOD(I3 + K, TQP1)
275      T1 = MCoeff(K + 1)
276      II12 = Q - K
277      T2 = MCoeff(II12 + 1)
278      J = 1
279      GO TO 557

```

```

280      558   J = J + 1
281      557   IF (J .LE. N) GO TO 555
282          60   TO 556
283          555   YM(J + 1) = YM(J + 1) + T1 * FH(I1 + 1, J + 1) + T2 * FH(I2 + 1, J + 1)
284          1   J + 1
285          60   TO 558
286          556   GO TO 554
287          552   IF (.NOT. PFLAG) GO TO 560
288          J = 1
289          60   TO 563
290          564   J = J + 1
291          563   IF (J .LE. N) GO TO 561
292          60   TO 562
293          561   T3 = Y(J + 1)
294          T2 = ABS(T3 - YM(J + 1))
295          IF (T2 .LE. EAVD(J + 1)) GO TO 566
296          IF (T2 .LE. ERVD(J + 1) * ABS(T3)) GO TO 568
297          IF (T2 .LE. EAV(J + 1)) GO TO 570
298          IF (T2 .GT. ERV(J + 1) * ABS(T3)) GO TO 450
299          570   CONTINUE
300          569   GO TO 449
301          568   CONTINUE
302          567   CONTINUE
303          566   CONTINUE
304          565   GO TO 564
305          562   C2 = C2 - FDBLE(M)
306          C2 = C2 / 2.0D0
307          IF (.NOT. PFLAG) GO TO 573
308          J = 1
309          60   TO 576
310          577   J = J + 1
311          576   IF (J .LE. N) GO TO 574
312          60   TO 575
313          574   Y(J + 1) = YP(J + 1)
314          60   TO 577
315          575   GO TO 572
316          573   J = 1
317          60   TO 580
318          581   J = J + 1
319          580   IF (J .LE. N) GO TO 578

```

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320          01446000
321          01447000
322          01448000
323          01449000
324          01450000
325          01451000
326          01452000
327          01453000
328          01454000
329          01455000
330          01456000
331          01457000
332          01458000
333          01459000
334          01460000
335          01461000
336          01462000
337          01463000
338          01464000
339          01465000
340          01466000
341          01467000
342          01468000
343          01469000
344          01470000
345          01471000
346          01472000
347          01473000
348          01474000
349          01475000
350          01476000
351          01477000
352          01478000
353          01479000
354          01480000
355          01481000
356          01482000
357          01483000
358          01484000
359          01485000
578          GO TO 579
      Y(J + 1) = YC(J + 1)
579          CONTINUE
572          C1 = C1 / 2
      IF (C2 .LT. M) GO TO 456
      INDX = INDX + 1
      K = 1
      GO TO 585
586          K = K + 1
      IF (K .LE. Q) GO TO 583
585          GO TO 584
      INDX = MOD(INDX + 1, TQP1)
      I1 = MOD(INDX + K, TQP1)
      J = 1
      GO TO 589
590          J = J + 1
      IF (J .LE. N) GO TO 587
589          GO TO 588
      FH(INDX + 1, J + 1) = FH(I1 + 1, J + 1)
587          FH(INDX + 1, J + 1) = FH(I1 + 1, J + 1)
588          GO TO 590
      586          GO TO 586
      584          GO TO 453
      560          CONTINUE
      559          J = 0
      449          J = J + 1
      345          GO TO 593
      346          GO TO 593
      347          J = J + 1
      348          IF (J .LE. N) GO TO 591
      349          GO TO 592
      350          T3 = ABS(T3 - YM(J + 1))
      351          T2 = Y(J + 1)
      352          IF (T2 .LE. EAV(J + 1)) GO TO 596
      353          IF (T2 .LE. ERV(J + 1) * ABS(T3)) GO TO 598
      450          INDX = MOD(CYI - M, TQP1)
      451          C1 = C1 + C1
      X = XF - (C2 * H)
      C2 = C2 + C2
      GO TO 452
598          CONTINUE

```

```

360
361      CONTINUE
362      CONTINUE
363      595   GO TO 594
364      592   C2 = C2 - FDBLE(M)
365      IF (C2 .LT. M) GO TO 600
366      IF (.NOT. PFLAG) GO TO 602
367      J = 1
368      GO TO 605
369      606   J = J + 1
370      605   IF (J .LE. N) GO TO 603
371      603   YMID1(J+1) = Y(J+1)
372      Y(J+1) = YP(J+1)
373      HDM1FM(J+1) = HDM1F(J+1)
374      GO TO 606
375      604   GO TO 601
376      602   J = 1
377      GO TO 609
378      610   J = J + 1
379      609   IF (J .LE. N) GO TO 607
380      607   YMID1(J+1) = Y(J+1)
381      Y(J+1) = YC(J+1)
382      HDM1FM(J+1) = HDM1F(J+1)
383      GO TO 610
384      608   CONTINUE
385      601   DFLAG = .TRUE.
386      600   CONTINUE
387      599   IF (.NOT. PFLAG) GO TO 612
388      J = 1
389      GO TO 615
390
391      616   J = J + 1
392      615   IF (J .LE. N) GO TO 613
393      613   Y(J+1) = YP(J+1)
394      614   GO TO 611
395      612   J = 1
396      60   TO 619
397
398
399

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01526000
01527000
01528000
01529000
01530000
01531000
01532000
01533000
01534000
01535000
01536000
01537000
01538000
01539000
01540000

400      J = J + 1
401      IF (J .LE. N) GO TO 617
402      GO TO 618
403      Y(J+1) = YC(J+1)
404      GO TO 620
405      CONTINUE
406      611 CONTINUE
407      456 IF (C2 .LE. 0) GO TO 622
408      CALL SHANKS(N, X, XF, Y, RKSFN, RKSDFN, RKSDFR, RKSDFR,
409      1) / FDBLE(C1)
410      622 CONTINUE
411      621 CONTINUE
412      RETURN
413      END
414      C 621 BLOCK 10

```

@PRT      °START

```

GALLAHER-LUJ*TPFS$ START      FUNCTION START(N, XI, XF, IC1, EA, ER, M, X, YIV, YH, FH,
1   YFV, CYI, CYM, PA, P, FNEVAL, RKSCNS)
2
3   LOGICAL COMP
4   INTEGER N, C1, M, CYI, CYM, PA, FNEVAL
5   DOUBLE PRECISION XI, XF, X, P
6   DOUBLE PRECISION EA, ER, YIV, YFV
7   DIMENSION EA(100), ER(100), YIV(100), YFV(100)
8   DOUBLE PRECISION RKSCNS
9   DIMENSION RKSCNS(91)
10  DOUBLE PRECISION YH, FH
11  DIMENSION YH(35,100), FH(35,100)
12  INTEGER I, J, K, L, CFFCNT, FNMAX, INDX, NINDX, CNTR
13  DOUBLE PRECISION INT, H, TWOH, T1
14  DOUBLE PRECISION HC, TWOHC
15  DIMENSION HC(91), TWOHC(91)
16  DOUBLE PRECISION EAVERV, Y1, Y2, Y3, Y4
17  DIMENSION EAVERV(100), Y1(100), Y2(100), Y3(100), Y4(100)
18  DOUBLE PRECISION G
19  DIMENSION G(28,100)
20  DOUBLE PRECISION TEMP7, TEMP8, TEMP9
21  DIMENSION TEMP7(100), TEMP8(100), TEMP9(100)
22  INTEGER LI
23  DEFINE DBLE(I) = DBLE(FLOAT(I))
24  C1 = IC1
25  CNTR = 1
26  IF (M .EQ. 0) GO TO 49
27  CFFCNT = ((FNEVAL + 3) * FNEVAL) / 2) - 2
28  FNMAX = FNEVAL - 2
29  INT = XF - XI
30  TWOH = (INT + INT) / FDBLE(C1)
31  H = INT / FDBLE(C1)
32  I = 0
33  GO TO 52
34  I = I + 1
35  IF (I .LE. CFFCNT) GO TO 50
36  GO TO 51
37  T1 = RKSCNS(I + 1)
38  HC(I + 1) = T1 * H
39  TWOHC(I + 1) = T1 * TWOH

```

```

40
41      GO TO 53
42      INDEX = CYI - (CYI/CYM) * CYM
43      T1 = (FDBLE(C1) / 2.0D0) ** P
44      J = 1
45      GO TO 56
46      IF (J .LE. N) GO TO 54
47      GO TO 55
48      EA(J + 1) = EA(J + 1) / T1
49      ER(J + 1) = ER(J + 1) / T1
50      GO TO 57
51      IF (PA .NE. 2) GO TO 59
52      NINDEX = MOD(INDEX + 1, CYM)
53      K = 0
54      GO TO 3
55      CONTINUE
56      IF (PA .NE. 1) GO TO 61
57      L = M / 2
58      CONTINUE
59      II = 0
60      GO TO 64
61      II = II + 1
62      IF (II .LE. N) GO TO 62
63      GO TO 63
64      TEMP9(II + 1) = FH(INDX + 1, II + 1)
65      GO TO 65
66      CALL RUNKUT(N, X, FNMAX, TWOHC, YIV, Y1, TEMP9, G)
67      GO TO 4
68      TWOH = H
69      CNTR = CNTR + CNTR
70      C1 = C1 + C1
71      H = INT / FUBLE(C1)
72      I = 0
73      GO TO 68
74      I = I + 1
75      IF (I .LE. CFFCNT) GO TO 66
76      GO TO 67
77      TWOHC(I + 1) = HC(I + 1)
78      HC(I + 1) = RKSCNS(I + 1) * H
79      GO TO 69

```

```

80      INDEX = CYI - (CYI/CYM) * CYM
81      T1 = (FDBLE(C1)/2.0D0) ** P
82      IF (PA .NE. 2) GO TO 71
83      K = 0
84      NINDEX = MOD(INDX + 1,CYM)
85      J = 1
86      GO TO 74
87      J = J + 1
88      74 IF (J .LE. N) GO TO 72
89      GO TO 73
90      72 EA(V(J + 1) = EA(J + 1) / T1
91      ER(V(J + 1) = ER(J + 1) / T1
92      Y1(J + 1) = YH(NINDEX + 1, J + 1)
93      GO TO 75
94      CONTINUE
95      II = 0
96      GO TO 78
97      79 II = II + 1
98      78 IF (II .LE. N) GO TO 76
99      GO TO 77
100     TEMP7(II + 1) = YH(NINDEX + 1, II + 1)
101     TEMP9(II + 1) = FH(NINDEX + 1, II + 1)
102     GO TO 79
103     77 CALL RUNKUT(N, (FDBLE(K) * H) + X, FNMAX, HC, TEMP7, TEMP9, 00125000
104     1, G)
105     II = 0
106     GO TO 82
107     83 II = II + 1
108     82 IF (II .LE. N) GO TO 80
109     GO TO 81
110     80 YH(NINDEX + 1, II + 1) = TEMP8(II + 1)
111     GO TO 83
112     81 K = K + 1
113     INDEX = NINDEX
114     NINDEX = MOD(INDX + 1,CYM)
115     II = 0
116     GO TO 86
117     87 II = II + 1
118     86 IF (II .LE. N) GO TO 84
119

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```

120      TEMP7(II + 1) = YH(INDX + 1, II + 1)
121      GO TO 87
122      CALL FUNCTION(N, (FDBLE(K) * H) + X, TEMP7, TEMP9)
123      II = 0
124      GO TO 90
125      II = II + 1
126      IF (II .LE. N) GO TO 88
127      GO TO 89
128      FH(INDX + 1, II + 1) = TEMP9(II + 1)
129      GO TO 91
130      CALL RUNKUT(N, (FDBLE(K) * H) + X, FNMAX, HC, TEMP7, TEMP8, TEMP9, 00152000
131      16)
132      II = 0
133      GO TO 94
134      II = II + 1
135      IF (II .LE. N) GO TO 92
136      GO TO 93
137      YH(NINDX + 1, II + 1) = TEMP8(II + 1)
138      GO TO 95
139      IF ( .NOT. COMP(N, EAV, ERV, Y1, TEMP8)) GO TO 97
140      K = K + 1
141      IF (K .GE. M) GO TO 99
142      INDX = NINDX
143      NINDX = MOD(NINDX + 1, CYM)
144      II = 0
145      GO TO 102
146      II = II + 1
147      IF (II .LE. N) GO TO 100
148      GO TO 101
149      TEMP7(II + 1) = YH(INDX + 1, II + 1)
150      GO TO 103
151      CALL FUNCTION(N, (FDBLE(K) * H) + X, TEMP7, TEMP9)
152      II = 0
153      GO TO 106
154      II = II + 1
155      IF (II .LE. N) GO TO 104
156      GO TO 105
157      FH(INDX + 1, II + 1) = TEMP9(II + 1)
158      GO TO 107
159      CONTINUE
00142000
00143000
00144000
00145000
00146000
00147000
00148000
00149000
00150000
00151000
00153000
00154000
00155000
00156000
00157000
00158000
00159000
00160000
00161000
00162000
00163000
00164000
00165000
00166000
00167000
00168000
00169000
00170000
00171000
00172000
00173000
00174000
00175000
00176000
00177000
00178000
00179000
00180000
00181000

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```

160
161 3 II = 0
162 110 GO TO 110
163 111 II = II + 1
164 110 IF (II .LE. N) GO TO 108
165 108 GO TO 109
166 108 TEMP7(II + 1) = YH(INDX + 1, II + 1)
167 108 TEMP9(II + 1) = FH(INDX + 1, II + 1)
168 109 GO TO 111
169 109 CALL RUNKUT(N, (FDBLE(K) * H) + X, FMMAX, TWOHC, TEMP7, Y1, TEMP9, 00190000
169 110
170 110 GO TO 2
171 99 CONTINUE
172 98 IF (K .NE. M) GO TO 113
173 113 INDEX = NINDEX
174 113 II = 0
175 114 GO TO 116
176 117 II = II + 1
177 116 IF (II .LE. N) GO TO 114
178 116 GO TO 115
179 114 TEMP7(II + 1) = YH(INDX + 1, II + 1)
180 114 GO TO 117
181 115 CALL FUNCTION, (FDBLE(K) * H) + X, TEMP7, TEMP9)
182 115 II = 0
183 116 GO TO 120
184 121 II = II + 1
185 120 IF (II .LE. N) GO TO 118
186 118 GO TO 119
187 118 FH(INDX + 1, II + 1) = TEMP9(II + 1)
188 119 GO TO 121
189 119 CONTINUE
190 113 CONTINUE
191 112 GO TO 96
192 97 GO TO 1
193 96 GO TO 70
194 71 J = 1
195 71 GO TO 124
196 125 J = J + 1
197 124 IF (J .LE. N) GO TO 122
198 124 GO TO 123
199 122 EA(V(J + 1) = EA(V(J + 1) / T1

```

```

200      ERV(J + 1) = ER(J + 1) / T1
201      Y1(J + 1) = Y2(J + 1)
202      GO TO 125
203      CONTINUE
204      II = 0
205      GO TO 128
206      129  II = II + 1
207      128  IF (II .LE. N) GO TO 126
208      60 TO 127
209      126  TEMP9(II + 1) = FH(INDX + 1, II + 1)
210      60 TO 129
211      127  CALL RUNKUT(N, X, FNMAX, HC, Y1V, Y2, TEMP9, G)
212      INDEX = MOD(INDX + 1, CYM)
213      CALL FUNCTION(N, X + H, Y2, TEMP9)
214      II = 0
215      GO TO 132
216      133  II = II + 1
217      132  IF (II .LE. N) GO TO 130
218      60 TO 131
219      130  FH(INDX + 1, II + 1) = TEMP9(II + 1)
220      60 TO 133
221      131  CALL RUNKUT(N, X + H, FNMAX, HC, Y2, Y4, TEMP9, G)
222      K = 2
223      IF (PA .NE. 0) GO TO 135
224      5   IF ( .NOT. COMP(N, EAV, ERV, Y1, Y4)) GO TO 137
225      IF (K .GE. M) GO TO 139
226      INDEX = MOD(INDX + 1, CYM)
227      CALL FUNCTION(N, (FDBLE(K) * H) + X, Y4, TEMP9)
228      II = 0
229      GO TO 142
230      143  II = II + 1
231      142  IF (II .LE. N) GO TO 140
232      60 TO 141
233      140  FH(INDX + 1, II + 1) = TEMP9(II + 1)
234      60 TO 143
235      141  CALL RUNKUT(N, (FDBLE(K) * H) + X, FNMAX, TWOHC, Y4, Y1, TEMP9, G)
236      CALL RUNKUT(N, (FDBLE(K) * H) + X, FNMAX, HC, Y4, Y3, TEMP9, G)
237      K = K + 1
238      INDEX = MOD(INDX + 1, CYM)
239      CALL FUNCTION(N, (FDBLE(K) * H) + X, Y3, TEMP9)

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```

240
241    II = 0          00262000
242    GO TO 146      00263000
243    II = II + 1    00264000
244    IF (II .LE. N) GO TO 144 00265000
245    GO TO 145      00266000
246    GO TO 147      00267000
247    CALL RUNKUT(N, (FDBLE(K) * H) + X, FNMAX, HC, Y3, Y4, TEMP9, 6) 00268000
248    K = K + 1      00269000
249    GO TO 5        00270000
250    GO TO 5        00271000
251    CONTINUE       00272000
252    IF (K .NE. M) GO TO 149 00273000
253    INDEX = MOD(INDX + 1, CYM) 00274000
254    FUNCTION(N, (FDBLE(K) * H) + X, Y4, TEMP9) 00275000
255    II = 0          00276000
256    GO TO 152      00277000
257    II = II + 1    00278000
258    IF (II .LE. N) GO TO 150 00279000
259    GO TO 151      00280000
260    GO TO 153      00281000
261    GO TO 151      00282000
262    GO TO 156      00283000
263    J = J + 1      00284000
264    IF (J .LE. N) GO TO 154 00285000
265    GO TO 155      00286000
266    YFV(J + 1) = Y4(J + 1) 00287000
267    GO TO 157      00288000
268    GO TO 148      00289000
269    GO TO 149      00290000
270    GO TO 160      00291000
271    J = J + 1      00292000
272    IF (J .LE. N) GO TO 158 00293000
273    GO TO 159      00294000
274    YFV(J + 1) = Y3(J + 1) 00295000
275    GO TO 161      00296000
276    CONTINUE       00297000
277    GO TO 136      00298000
278    GO TO 137      00299000
279    GO TO 136      00300000

```

```

280
281   135 CONTINUE
282     6 IF ( *NOT. COMP(N, EAV, ERV, Y1, Y4)) GO TO 163
283       INDEX = MOD(INDX + 1, CYM)
284       CALL FUNCTION(N, (FDBLE(K) * H) + X, Y4, TEMP9)
285       II = 0
286       GO TO 166
287     167 II = II + 1
288     168 IF (II .LE. N) GO TO 164
289     169 GO TO 165
290     170 FH(INDX + 1, II + 1) = TEMP9(II + 1)
291     171 GO TO 167
292     172 IF (K .GE. M) GO TO 169
293     173 IF (K .NE. L) GO TO 171
294     174 J = 1
295     175 GO TO 174
296     176 J = J + 1
297     177 IF (J .LE. N) GO TO 172
298     178 GO TO 173
299     179 YF(J + 1) = Y4(J + 1)
300     180 GO TO 175
301     181 CONTINUE
302     182 II = 0
303     183 GO TO 178
304     184 II = II + 1
305     185 IF (II .LE. N) GO TO 176
306     186 GO TO 177
307     187 TEMP9(II + 1) = FH(INDX + 1, II + 1)
308     188 GO TO 179
309     189 CALL RUNKUT(N, (FDBLE(K) * H) + X, FNMAX, TWOHC, Y4, Y1, TEMP9, G)
310     190 CALL RUNKUT(N, (FDBLE(K) * H) + X, FNMAX, HC, Y4, Y3, TEMP9, G)
311     191 K = K + 1
312     192 INDEX = MOD(INDX + 1, CYM)
313     193 CALL FUNCTION(N, (FDBLE(K) * H) + X, Y3, TEMP9)
314     194 II = 0
315     195 GO TO 182
316     196 II = II + 1
317     197 IF (II .LE. N) GO TO 180
318     198 GO TO 181
319     199 FH(INDX + 1, II + 1) = TEMP9(II + 1)

```

```

00342000
00343000
00344000
00345000
00346000
00347000
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00350000
00351000
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00353000
00354000
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00356000
00357000
00358000
00359000
00360000
00361000
00362000
00363000
00364000
00365000
00366000
00367000
00368000
00369000
00370000
00371000
00372000
00373000

320      181 IF (K .NE. L) GO TO 185
321      181 J = 1
322      181 GO TO 188
323      189 J = J + 1
324      188 IF (J .LE. N) GO TO 186
325      188 GO TO 187
326      186 YFV(J + 1) = Y3(J + 1)
327      186 GO TO 189
328      187 CONTINUE
329      185 CONTINUE
330      184 CALL RUNKUT(N, (FDBLE(K) * H) + X, FNMAX, HC, Y3, Y4, TEMP9, G)
331      184 K = K + 1
332      169 CONTINUE
333      169 GO TO 6
334      168 J = 1
335      168 GO TO 192
336      193 J = J + 1
337      192 IF (J .LE. N) GO TO 190
338      192 GO TO 191
339      190 YIV(J + 1) = Y4(J + 1)
340      190 GO TO 193
341      191 GO TO 162
342      163 GO TO 1
343      162 CONTINUE
344      134 CONTINUE
345      134 CONTINUE
346      70 X = (FDBLE(M) * H) + X
347      49 CONTINUE
348      48 START = CNTR
349      48 RETURN
350      END
351      C 48 BLOCK 5

```

oRUNKUT.

QPR

```

1      GALLAHER-L-U*TPFS$.RUNKUT(N, X, FNMAX, COEFF, YIV, YFV, FV, G)
2
3      SUBROUTINE RUNKUT(N, X, FNMAX, COEFF, YIV, YFV, FV, G)
4      INTEGER N,FNMAX
5      DOUBLE PRECISION X
6      DOUBLE PRECISION COEFF
7      DIMENSION COEFF(91)
8      DOUBLE PRECISION YIV,YFV,FV
9      DIMENSION YIV(100),YFV(100),FV(100)
10     DOUBLE PRECISION G
11     DIMENSION G(28,100)
12     DOUBLE PRECISION TEMP9
13     DIMENSION TEMP9(100)
14     INTEGER II
15     INTEGER I,J,K,CCNT
16     DOUBLE PRECISION TEMP
17     DEFINE FDBLE(I) = DBLE(FLOAT(I))
18     J = 0
19     CCNT = 0
20     TEMP = COEFF(CCNT + 1)
21     I = 0
22     GO TO 9
23     10   I = I + 1
24     9      IF (I .LE. FNMAX) GO TO 7
25     7      J = 1
26     14   J = J + 1
27     13   IF (J .LE. N) GO TO 11
28     11   YFV(J+1) = (FV(J+1) * TEMP) + YIV(J + 1)
29     12   II13 = I - 1
30     32   K = 0
31     33   GO TO 17
32     34   K = K + 1
33     35   17   IF (K .LE. III3) GO TO 15
34     36   16   GO TO 16
35     37   CCNT = CCNT + 1
36     38   TEMP = COEFF(CCNT + 1)
37
38
39

```

```

40
41      J = 1
42      GO TO 21
43      22 J = J + 1
44      21 IF (J .LE. N) GO TO 19
45      19 YFV(J + 1) = (G(K + 1, J + 1) * TEMP) + YFV(J + 1)
46      20 GO TO 16
47      21 IF (J .LE. N) GO TO 19
48      16 CCNT = CCNT + 1
49      19 TEMP = X + COEFF(CCNT + 1)
50      CALL FUNCT(N, TEMP, YFV, TEMP9)
51      21 II = 0
52      20 GO TO 25
53      26 II = II + 1
54      25 IF (II .LE. N) GO TO 23
55      20 GO TO 24
56      23 G(I + 1, II + 1) = TEMP9(II + 1)
57      20 GO TO 26
58      24 CCNT = CCNT + 1
59      23 TEMP = COEFF(CCNT + 1)
60      20 GO TO 10
61      8 J = 1
62      20 GO TO 29
63      30 J = J + 1
64      29 IF (J .LE. N) GO TO 27
65      20 GO TO 28
66      27 YFV(J + 1) = (FV(J + 1) * TEMP) + YIV(J + 1)
67      20 GO TO 30
68      28 K = 0
69      20 GO TO 33
70      34 K = K + 1
71      33 IF (K .LE. FNMAX) GO TO 31
72      20 GO TO 32
73      31 CCNT = CCNT + 1
74      23 TEMP = COEFF(CCNT + 1)
75      21 J = 1
76      20 GO TO 37
77      38 J = J + 1
78      37 IF (J .LE. N) GO TO 35
79      20 GO TO 36

```

00453000  
00454000  
00455000  
00456000  
00457000  
00458000  
00459000

35 YFV(J + 1) = (G(K + 1, J + 1) \* TEMP) + YFV(J + 1)  
80 60 TO 38  
81 36 GO TO 34  
82 32 CONTINUE  
83 RETURN  
84 END  
85 C 32 BLOCK 6  
86

@PRT FUNCTI

```

GALLAHER-L-J*TPFS$ COMP
1 LOGICAL FUNCTION COMP(N, EAV, ERV, Y, Z)
2 INTEGER N
3 DOUBLE PRECISION EAV,ERV,Y,Z
4 DIMENSION EAV(100),ERV(100),Y(100),Z(100)
5 INTEGER J
6 DOUBLE PRECISION T1
7 DEFINE DBLE(I) = DBLE(FLOAT(I))
8
9      J = 1
10     GO TO 42
11    42 IF (J .LE. N) GO TO 40
12    40 T1 = ABS(Y(J + 1) - Z(J + 1))
13    41 IF (T1 .LE. EAV(J + 1)) GO TO 45
14    45 IF (T1 .LE. ERV(J + 1) * ABS(Z(J + 1))) GO TO 47
15    47 COMP = ".FALSE."
16    48 GO TO 39
17    49 CONTINUE
18    50 CONTINUE
19    51 CONTINUE
20    52 GO TO 43
21    53 COMP = ".TRUE."
22    54 CONTINUE
23    55 RETURN
24    56 END
25    C 39 BLOCK 7
26

```

00460000  
00461000  
00462000  
00463000  
00464000  
00465000  
00466000  
00467000  
00468000  
00469000  
00470000  
00471000  
00472000  
00473000  
00474000  
00475000  
00476000  
00477000  
00478000  
00479000  
00480000  
00481000  
00482000  
00483000  
00484000  
00485000

GHDGN X,M,66,6,3,S, PLEASE PUT STANDARD PAPER IN PR1 THANKS.

```

00005000
00006000
00007000
00008000
00009000
00010000
00011000
00012000
00024000

GALLAHER-L-J*TPFS$*FUNCTION
1      SUBROUTINE FUNCTION(N, X, Y, FV)
2      DOUBLE PRECISION X
3      INTEGER N
4      DOUBLE PRECISION Y,FV
5      DIMENSION Y(100),FV(100)
6      DEFINE DBLE(I) = DBLE(FLOAT(I))
COMMON/NN/NN
7      NN=NN+1
8      RETURN
9      END
10     C      BLOCK 4
11

```

@PRT            \*COMP

## APPENDIX B

### LISTING OF COEFFICIENTS

This appendix lists sets of coefficients for the four methods described in this report. Given here are:

first, the Adams coefficients,  $\beta$  and  $\beta^*$ , for  $q = 3$  through 18;

then come the Butcher coefficients,  $A$ ,  $B$ ,  $a$ ,  $b$ ,  $\alpha$  and  $\beta$ , for  $k = 1$  through 6;

then come the Cowell coefficients  $P$ ,  $C$ , and  $M$ , for  $m = 2$  through 8;

last are the Shanks coefficients,  $\alpha$ ,  $\beta$  and  $\gamma$  for the formulas 4-4, 5-5, 6-6, 7-7, 7-9, 8-10, and 8-12. (The  $\gamma$ s in each case are the last set of  $B$ 's given).

BETA ( 2, 2)	5/12
BETA ( 2, 1)	*4/3
BETA ( 2, 0)	23/12
BETA* ( 3, 3)	1/24
BETA* ( 3, 2)	*5/24
BETA* ( 3, 1)	19/24
BETA* ( 3, 0)	3/8
$Q = 2 \cdot \text{RATIO} ( 4 )$	270/19
BETA ( 3, 3)	*3/8
BETA ( 3, 2)	37/24
BETA ( 3, 1)	-59/24
BETA ( 3, 0)	55/24
BETA* ( 4, 4)	-19/720
BETA* ( 4, 3)	53/360
BETA* ( 4, 2)	-11/30
BETA* ( 4, 1)	323/360
BETA* ( 4, 0)	251/720
$Q = 3 \cdot \text{RATIO} ( 5 )$	502/27
BETA ( 4, 4)	251/720
BETA ( 4, 3)	-637/360
BETA ( 4, 2)	109/30
BETA ( 4, 1)	-1387/360
BETA ( 4, 0)	1901/720
BETA* ( 5, 5)	3/160
BETA* ( 5, 4)	-173/1440
BETA* ( 5, 3)	241/720
BETA* ( 5, 2)	-133/240
BETA* ( 5, 1)	1427/1440
BETA* ( 5, 0)	95/288
$Q = 4 \cdot \text{RATIO} ( 6 )$	19950/863
BETA ( 5, 5)	*95/288
BETA ( 5, 4)	959/480
BETA ( 5, 3)	-3649/720
BETA ( 5, 2)	4991/720
BETA ( 5, 1)	-2641/480
BETA ( 5, 0)	4277/1440
BETA* ( 6, 6)	-863/60480
BETA* ( 6, 5)	263/2520

```

BETA*   ( 6, 4)          Q = 4 RATIO ( 4 )
BETA*   ( 6, 3)          BETA*   ( 6, 1)
BETA*   ( 6, 2)          BETA*   ( 6, 0)
BETA*   ( 6, 1)          Q = 5 RATIO ( 7 )
BETA*   ( 6, 0)          BETA*   ( 6, 4)
BETA*   ( 6, 5)          BETA*   ( 6, 3)
BETA*   ( 6, 4)          BETA*   ( 6, 2)
BETA*   ( 6, 3)          BETA*   ( 6, 1)
BETA*   ( 6, 2)          BETA*   ( 6, 0)
BETA*   ( 6, 1)          BETA*   ( 6, 7)
BETA*   ( 6, 0)          BETA*   ( 7, 6)
BETA*   ( 6, 5)          BETA*   ( 7, 5)
BETA*   ( 6, 4)          BETA*   ( 7, 4)
BETA*   ( 6, 3)          BETA*   ( 7, 3)
BETA*   ( 6, 2)          BETA*   ( 7, 2)
BETA*   ( 6, 1)          BETA*   ( 7, 1)
BETA*   ( 6, 0)          BETA*   ( 7, 0)
BETA*   ( 6, 7)          Q = 6 RATIO ( 8 )
BETA*   ( 7, 6)          BETA*   ( 7, 7)
BETA*   ( 7, 5)          BETA*   ( 7, 6)
BETA*   ( 7, 4)          BETA*   ( 7, 5)
BETA*   ( 7, 3)          BETA*   ( 7, 4)
BETA*   ( 7, 2)          BETA*   ( 7, 3)
BETA*   ( 7, 1)          BETA*   ( 7, 2)
BETA*   ( 7, 0)          BETA*   ( 7, 1)
BETA*   ( 7, 7)          BETA*   ( 8, 8)
BETA*   ( 8, 6)          BETA*   ( 8, 7)
BETA*   ( 8, 5)          BETA*   ( 8, 6)
BETA*   ( 8, 4)          BETA*   ( 8, 5)
BETA*   ( 8, 3)          BETA*   ( 8, 4)
BETA*   ( 8, 2)          BETA*   ( 8, 3)
BETA*   ( 8, 1)          BETA*   ( 8, 0)
BETA*   ( 8, 0)          Q = 7 RATIO ( 9 )

```

BETA ( 8, 8)  
 BETA ( 8, 7)  
 BETA ( 8, 6)  
 BETA ( 8, 5)  
 BETA ( 8, 4)  
 BETA ( 8, 3)  
 BETA ( 8, 2)  
 BETA ( 8, 1)  
 BETA ( 8, 0)  
 BETA\* ( 9, 9)  
 BETA\* ( 9, 8)  
 BETA\* ( 9, 7)  
 BETA\* ( 9, 6)  
 BETA\* ( 9, 5)  
 BETA\* ( 9, 4)  
 BETA\* ( 9, 3)  
 BETA\* ( 9, 2)  
 BETA\* ( 9, 1)  
 BETA\* ( 9, 0)  
 Q = 8 RATIO (10)  
 BETA ( 9, 9)  
 BETA ( 9, 8)  
 BETA ( 9, 7)  
 BETA ( 9, 6)  
 BETA ( 9, 5)  
 BETA ( 9, 4)  
 BETA ( 9, 3)  
 BETA ( 9, 2)  
 BETA ( 9, 1)  
 BETA ( 9, 0)

1070017/3628800  
 -4832053/1814400  
 19416743/1814400  
 -45586321/1814400  
 862303/22680  
 -69927631/1814400  
 47738393/1814400  
 -21562603/1814400  
 14097247/3628800  
 8183/1036800  
 -116687/1451520  
 335983/907200  
 -462127/453600  
 6755041/3628800  
 -8641823/3628800  
 200029/90720  
 -1408913/907200  
 9449717/7257600  
 25713/89600  
 137461698/3250433  
 "25713/89600  
 20884811/7257600  
 "2357683/181440  
 15788639/453600  
 "222386081/3628800  
 269181919/3628800  
 -28416361/453600  
 6648317/181440  
 -10495189/7257600  
 4325321/1036800  
 -3250433/479001600  
 9071219/119750400  
 "12318413/31933440  
 23643791/19958400  
 -21677723/8870400  
 2227571/623700  
 -33765029/8870400  
 12051709/3991680  
 -296725183/159667200  
 164046413/119750400

```

BETA*(10, 0) = 26842253/95800320
Q = 9 RATIO(11) = 53684506/1135053
BETA(10, 10) = 26842253/95800320
BETA(10, 9) = "52841941/17107200
BETA(10, 8) = 2472634817/159667200
BETA(10, 7) = "186080291/3991680
BETA(10, 6) = 2492064913/26611200
BETA(10, 5) = "82260679/623700
BETA(10, 4) = 3539798831/26611200
BETA(10, 3) = "1921376209/19958400
BETA(10, 2) = 1572737587/31933440
BETA(10, 1) = "2067948781/119750400
BETA(10, 0) = 2132509567/479001600
BETA*(11, 11) = 4671/788480
BETA*(11, 10) = "68928781/958003200
BETA*(11, 9) = 384709327/958003200
BETA*(11, 8) = "87064741/63866880
BETA*(11, 7) = 501289903/159667200
BETA*(11, 6) = "91910491/17740800
BETA*(11, 5) = 1007253581/159667200
BETA*(11, 4) = "102212233/17740800
BETA*(11, 3) = 36465037/9123840
BETA*(11, 2) = "99642413/45619200
BETA*(11, 1) = 1374799219/958003200
BETA*(11, 0) = 4777223/17418240
BETA*(12) = 71730033450/13695779093
BETA(11, 11) = "4777223/17418240
BETA(11, 10) = 30082309/9123840
BETA(11, 9) = "17410248271/958003200
BETA(11, 8) = 923636629/15206400
BETA(11, 7) = "625551749/4561920
BETA(11, 6) = 35183928883/159667200
BETA(11, 5) = "741290273229/159667200
BETA(11, 4) = 35689892561/159667200
BETA(11, 3) = "15064372973/106444800
BETA(11, 2) = 12326645437/191600640
BETA(11, 1) = "6477936721/319334400
BETA(11, 0) = 4527766399/958003200
BETA*(12, 12) = "13695779093/2615348736000
BETA*(12, 11) = 2724891251/39626496000

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```

BETA* (12,10) 0
BETA* (12, 9) 0
BETA* (12, 8) 0
BETA* (12, 7) 0
BETA* (12, 6) 0
BETA* (12, 5) 0
BETA* (12, 4) 0
BETA* (12, 3) 0
BETA* (12, 2) 0
BETA* (12, 1) 0
BETA* (12, 0) 0
Q =11 RATIO (13) 0
BETA (12,12) 0
BETA (12,11) 0
BETA (12,10) 0
BETA (12, 9) 0
BETA (12, 8) 0
BETA (12, 7) 0
BETA (12, 6) 0
BETA (12, 5) 0
BETA (12, 4) 0
BETA (12, 3) 0
BETA (12, 2) 0
BETA (12, 1) 0
BETA (12, 0) 0
BETA* (13,13) 0
BETA* (13,12) 0
BETA* (13,11) 0
BETA* (13,10) 0
BETA* (13, 9) 0
BETA* (13, 8) 0
BETA* (13, 7) 0
BETA* (13, 6) 0
BETA* (13, 5) 0
BETA* (13, 4) 0
BETA* (13, 3) 0
BETA* (13, 2) 0
BETA* (13, 1) 0
BETA* (13, 0) 0
Q =12 RATIO (14) 0

```

```

=30336027563/72648576000
=406332786317/261534873600
=229882484333/58118860800
=529394045911/72648576000
=4874320027/486486000
=84400835489/8072064000
=485500845331/58118860800
=1346577425651/261534873600
=551368413119/217945728000
=6595204069/4402944000
=703604254357/2615348736000
=1407208508714/24466579093
=703604254357/2615348736000
=169639834921/48432384000
=4568414555201/217945728000
=20232291373837/261534873600
=2253957198793/11623772160
=2826800577631/8072064000
=228133014533/486486000
=34266367915049/72648576000
=20730767690131/58118860800
=10498491598103/52306974720
=5963794194517/72648576000
=931781102989/39626496000
=13064406523627/2615348736000
=2224234463/475517952000
=69091417279/1046139494400
=1636420501/3773952000
=4590817802567/2615348736000
=5124051955567/104613949400
=5797545653629/581188608000
=1335017017153/87178291200
=786611554491/435891456000
=9575580965507/581188608000
=1748248003751/149448499200
=16964495066809/2615348736000
=7168235945379/58118860800
=741197087471/475517952000
=106364763817/402361344000
=296451577726/1322822840127

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```

BETA (13, 13) = 106364763817/402361344000
BETA (13, 12) = 6460951197929/1743565824000
BETA (13, 11) = *21029162113651/871782912000
BETA (13, 10) = 7222659159949/74724249600
BETA (13, 9) = -10320787460413/38745907200
BETA (13, 8) = 310429955875453/581188608000
BETA (13, 7) = -350379327127877/435891456000
BETA (13, 6) = 134046425652457/14529152000
BETA (13, 5) = -31457535950413/38745907200
BETA (13, 4) = 570885914358161/104613949400
BETA (13, 3) = -34412222659093/124540416000
BETA (13, 2) = 89541175419277/871782912000
BETA (13, 1) = -140970750679621/5230697472000
BETA (13, 0) = 905730205/172204032
BETA (14, 14) = -132282840127/31384184832000
BETA (14, 13) = 124922452271/1961511552000
BETA (14, 12) = -14110480969927/31384184832000
BETA (14, 11) = 137855863153/70053984000
BETA (14, 10) = -187504936597931/31384184832000
BETA (14, 9) = 26159487787579/1961511552000
BETA (14, 8) = -236770944732449/1046139494000
BETA (14, 7) = 38029005269/1277025750
BETA (14, 6) = -321201800274911/1046139494000
BETA (14, 5) = 48669476129477/1961511552000
BETA (14, 4) = -71363866250691/4483454976000
BETA (14, 3) = 3933201478249/490377888000
BETA (14, 2) = -102885148956217/31384184832000
BETA (14, 1) = 3173185470929/1961511552000
BETA (14, 0) = 116630819657/4483454976000
BETA (15) = 18660957114512/274523709512
Q = 13 RATIO (15) = 1166309819657/4483454976000
BETA (14, 12) = +696561442637/178319232000
BETA (14, 11) = 859236476684231/31384184832000
BETA (14, 10) = -58262613384023/490377888000
BETA (14, 9) = 1600835679073597/4483454976000
BETA (14, 8) = *1544031478475483/1961511552000
BETA (14, 7) = 13760072112094753/1046139494000
BETA (14, 6) = -2166615342637/1277025750
BETA (14, 5) = 17823675553313503/1046139494000
BETA (14, 4) = -2614079370781733/1961511552000

```

$\beta_{14,4} = 25298910337081429/31384184832000$   
 $\beta_{14,3} = 25990262345039/70053984000$   
 $\beta_{14,2} = 3966421670215481/31384184832000$   
 $\beta_{14,1} = -60007679150257/1961511552000$   
 $\beta_{14,0} = 13325653738373/2414168064000$   
 $\beta_{15,15} = 2639651053/689762304000$   
 $\beta_{14,14} = -3867689367599/62768369664000$   
 $\beta_{15,13} = 29219384284087/62768369664000$   
 $\beta_{15,12} = -137515713789319/62768369664000$   
 $\beta_{15,11} = 64486158419069/8966909952000$   
 $\beta_{15,10} = -1096355235402331/62768369664000$   
 $\beta_{15,9} = 679781959848881/2092278988800$   
 $\beta_{15,8} = -988788576755233/2092278988800$   
 $\beta_{15,7} = 1138313909617631/2092278988800$   
 $\beta_{15,6} = -3129453071993581/62768369664000$   
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 $\beta_{15,4} = -189568380436867/8966909952000$   
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 $\beta_{15,1} = 105145058757073/62768369664000$   
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# 1 CAP B (1) = 1/2
# 1 LC A (1) = 1/1
# 1 LC B (1) = -1/1
# 1 ALPHA (1) = 1/1
# 1 BETA (1) = 1/6
# 1 LC B = 2/1
# 1 BETA (0) = 4/6
# 1 CAP A (1) = 1/6
# 1 CAP B (1) = 0/1
# 1 LC A (1) = 9/8
# 1 LC B (1) = 28/5
# 1 ALPHA (1) = 60/15
# 1 BETA (1) = 32/31
# 1 CAP A (2) = 12/93
# 1 CAP B (2) = 1/1
# 1 LC A (2) = 3/8
# 1 LC B = 23/5
# 1 BETA (0) = 26/15
# 1 CAP A (1) = 1/31
# 1 CAP B (1) = 1/93
# 1 LC A (1) = 32/15
# 1 LC B (1) = 64/93
# 1 ALPHA (1) = 15/93
# 1 BETA (1) = 225/128
# 1 CAP A (1) = 540/31
# 1 CAP B (1) = 1395/155
# 1 ALPHA (1) = 783/617
# 1 BETA (1) = 1355/3085

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M C (18) 1/100
M C (19) -4278/245
M C (20) 4425/245
M C (21) 3/5
M C (22) 524746/8791
M C (23) -532125/8791
M C (24) 16170/8791
M C (25) 1/1
M C (26) -179124/70092
M C (27) 200000/70092
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(6, 6)	B(3, 0)	323/5
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(7,7)	B(3,2)	298/186
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(7,7)	B(4,1)	20896/31
(7,7)	B(4,2)	-1025/31
(7,7)	B(4,3)	155/31
(7,7)	A(4)	1/1
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((7,9)	B(7,1)
((7,9)	B(7,2)
((7,9)	B(7,3)
((7,9)	B(7,4)
((7,9)	B(7,5)
((7,9)	B(7,6)
((7,9)	A(7)
((7,9)	B(8,0)
((7,9)	B(8,1)
((7,9)	B(8,2)
((7,9)	B(8,3)
((7,9)	B(8,4)
((7,9)	B(8,5)
((7,9)	B(8,6)
((7,9)	B(8,7)

3/12	1/3
	1/8
	0/8
	3/8
	1/2
	0/216
	23/216
	21/216
	*8/216
	1/6
	-4136/729
	0/729
	-13584/729
	5264/729
	13104/729
	8/9
	105131/151632
	0/151632
	302016/151632
	-107744/151632
	-284256/151632
	1701/151632
	1/9
	-775229/1375920
	0/1375920
	-2770950/1375920
	1735136/1375920
	2547216/1375920
	81891/1375920
	328536/1375920
	5/6
	23569/251888
	0/251888
	-122304/251888
	*20384/251888
	695520/251888
	*99873/251888
	*466560/251888
	241920/251888

$(7, 9)$	$A(8)$	$1/1$
$(7, 9)$	$B(9, 0)$	$110201/2140320$
$(7, 9)$	$B(9, 1)$	$0/2140320$
$(7, 9)$	$B(9, 2)$	$0/2140320$
$(7, 9)$	$B(9, 3)$	$767936/2140320$
$(7, 9)$	$B(9, 4)$	$635040/2140320$
$(7, 9)$	$B(9, 5)$	$-59049/2140320$
$(7, 9)$	$B(9, 6)$	$-59049/2140320$
$(7, 9)$	$B(9, 7)$	$635040/2140320$
$(7, 9)$	$B(9, 8)$	$110201/2140320$
$(7, 10)$	$B(1, 0)$	$4/27$
$(8, 9)$	$A(1)$	$4/27$
$(8, 10)$	$B(2, 0)$	$1/16$
$(8, 10)$	$B(2, 1)$	$3/16$
$(8, 10)$	$A(2)$	$2/9$
$(8, 10)$	$B(3, 0)$	$1/12$
$(8, 10)$	$B(3, 1)$	$0/12$
$(8, 10)$	$B(3, 2)$	$3/12$
$(8, 10)$	$A(3)$	$1/3$
$(8, 10)$	$B(4, 0)$	$1/8$
$(8, 10)$	$B(4, 1)$	$0/8$
$(8, 10)$	$B(4, 2)$	$0/8$
$(8, 10)$	$B(4, 3)$	$3/8$
$(8, 10)$	$A(4)$	$1/2$
$(8, 10)$	$B(5, 0)$	$13/54$
$(8, 10)$	$B(5, 1)$	$0/54$
$(8, 10)$	$B(5, 2)$	$-27/54$
$(8, 10)$	$B(5, 3)$	$42/54$
$(8, 10)$	$B(5, 4)$	$8/54$
$(8, 10)$	$A(5)$	$2/3$
$(8, 10)$	$B(6, 0)$	$389/4320$
$(8, 10)$	$B(6, 1)$	$0/4320$
$(8, 10)$	$B(6, 2)$	$-54/4320$
$(8, 10)$	$B(6, 3)$	$966/4320$
$(8, 10)$	$B(6, 4)$	$-624/4320$
$(8, 10)$	$B(6, 5)$	$243/4320$
$(8, 10)$	$A(6)$	$1/6$
$(8, 10)$	$B(7, 0)$	$-231/20$
$(8, 10)$	$B(7, 1)$	$0/20$
$(8, 10)$	$B(7, 2)$	$81/20$

(8,10)	B(7,3)	-1164/20
(8,10)	B(7,4)	656/20
(8,10)	B(7,5)	*122/20
(8,10)	B(7,6)	800/20
(8,10)	A(7)	1/1
(8,10)	B(8,0)	-127/288
(8,10)	B(8,1)	0/288
(8,10)	B(8,2)	16/288
(8,10)	B(8,3)	-676/288
(8,10)	B(8,4)	456/288
(8,10)	B(8,5)	*9/288
(8,10)	B(8,6)	576/288
(8,10)	B(8,7)	4/288
(8,10)	A(8)	5/6
(8,10)	B(9,0)	1481/820
(8,10)	B(9,1)	0/820
(8,10)	B(9,2)	*81/820
(8,10)	B(9,3)	7104/820
(8,10)	B(9,4)	-3376/820
(8,10)	B(9,5)	72/820
(8,10)	B(9,6)	-5040/820
(8,10)	B(9,7)	*60/820
(8,10)	B(9,8)	720/820
(8,10)	A(9)	1/1
(8,10)	B(10,0)	41/840
(8,10)	B(10,1)	0/840
(8,10)	B(10,2)	0/840
(8,10)	B(10,3)	27/840
(8,10)	B(10,4)	272/840
(8,10)	B(10,5)	27/840
(8,10)	B(10,6)	216/840
(8,10)	B(10,7)	0/840
(8,10)	B(10,8)	216/840
(8,10)	B(10,9)	41/840
(8,12)	B(1,0)	1/9
(8,12)	A(1)	1/9
(8,12)	B(-2,0)	1/24
(8,12)	B(-2,1)	3/24
(8,12)	A(-2)	1/6
(8,12)	B(-3,0)	1/16
(8,10)	B(7,3)	
(8,10)	B(7,4)	
(8,10)	B(7,5)	
(8,10)	B(7,6)	
(8,10)	A(7)	
(8,10)	B(8,0)	
(8,10)	B(8,1)	
(8,10)	B(8,2)	
(8,10)	B(8,3)	
(8,10)	B(8,4)	
(8,10)	B(8,5)	
(8,10)	B(8,6)	
(8,10)	B(8,7)	
(8,10)	A(8)	
(8,10)	B(9,0)	
(8,10)	B(9,1)	
(8,10)	B(9,2)	
(8,10)	B(9,3)	
(8,10)	B(9,4)	
(8,10)	B(9,5)	
(8,10)	B(9,6)	
(8,10)	B(9,7)	
(8,10)	B(9,8)	
(8,10)	A(9)	
(8,10)	B(10,0)	
(8,10)	B(10,1)	
(8,10)	B(10,2)	
(8,10)	B(10,3)	
(8,10)	B(10,4)	
(8,10)	B(10,5)	
(8,10)	B(10,6)	
(8,10)	B(10,7)	
(8,10)	B(10,8)	
(8,10)	B(10,9)	
(8,12)	B(-1,0)	
(8,12)	A(-1)	
(8,12)	B(-2,0)	
(8,12)	B(-2,1)	
(8,12)	A(-2)	
(8,12)	B(-3,0)	

(8, 12)	B( 3, 1)	0/16
(8, 12)	B( 3, 2)	3/16
(8, 12)	B( A( 3))	1/4
(8, 12)	B( 4, 0)	29/500
(8, 12)	B( 4, 1)	0/500
(8, 12)	B( 4, 2)	33/500
(8, 12)	B( 4, 3)	=12/500
(8, 12)	B( A( 4))	1/10
(8, 12)	B( 5, 0)	33/972
(8, 12)	B( 5, 1)	0/972
(8, 12)	B( 5, 2)	0/972
(8, 12)	B( 5, 3)	4/972
(8, 12)	B( 5, 4)	125/972
(8, 12)	B( A( 5))	1/6
(8, 12)	B( 6, 0)	=21/36
(8, 12)	B( 6, 1)	0/36
(8, 12)	B( 6, 2)	0/36
(8, 12)	B( 6, 3)	76/36
(8, 12)	B( 6, 4)	125/36
(8, 12)	B( 6, 5)	=162/36
(8, 12)	B( A( 6))	1/2
(8, 12)	B( 7, 0)	=30/243
(8, 12)	B( 7, 1)	0/243
(8, 12)	B( 7, 2)	0/243
(8, 12)	B( 7, 3)	=32/243
(8, 12)	B( 7, 4)	125/243
(8, 12)	B( 7, 5)	0/243
(8, 12)	B( 7, 6)	99/243
(8, 12)	A( 7)	2/3
(8, 12)	B( 8, 0)	1175/324
(8, 12)	B( 8, 1)	0/324
(8, 12)	B( 8, 2)	0/324
(8, 12)	B( 8, 3)	=3456/324
(8, 12)	B( 8, 4)	=6250/324
(8, 12)	B( 8, 5)	8424/324
(8, 12)	B( 8, 6)	242/324
(8, 12)	B( 8, 7)	=27/324
(8, 12)	A( 8)	1/3
(8, 12)	B( 9, 0)	293/324
(8, 12)	B( 9, 1)	0/324

(8, 12)	B( 9, 2)		0 / 324
(8, 12)	B( 9, 3)		" 852 / 324
(8, 12)	B( 9, 4)		- 1375 / 324
(8, 12)	B( 9, 5)		1836 / 324
(8, 12)	B( 9, 6)		- 118 / 324
(8, 12)	B( 9, 7)		162 / 324
(8, 12)	B( 9, 8)		324 / 324
(8, 12)	AC( 9)	5 / 6	
(8, 12)	B(10, 0)		1303 / 1620
(8, 12)	B(10, 1)		0 / 1620
(8, 12)	B(10, 2)		0 / 1620
(8, 12)	B(10, 3)		- 4260 / 1620
(8, 12)	B(10, 4)		- 6875 / 1620
(8, 12)	B(10, 5)		9990 / 1620
(8, 12)	B(10, 6)		1030 / 1620
(8, 12)	B(10, 7)		0 / 1620
(8, 12)	B(10, 8)		0 / 1620
(8, 12)	B(10, 9)		162 / 1620
(8, 12)	AC(10)	5 / 6	
(8, 12)	B(11, 0)		= 8595 / 4428
(8, 12)	B(11, 1)		0 / 4428
(8, 12)	B(11, 2)		0 / 4428
(8, 12)	B(11, 3)		30720 / 4428
(8, 12)	B(11, 4)		48750 / 4428
(8, 12)	B(11, 5)		= 66096 / 4428
(8, 12)	B(11, 6)		378 / 4428
(8, 12)	B(11, 7)		- 729 / 4428
(8, 12)	B(11, 8)		- 1944 / 4428
(8, 12)	B(11, 9)		- 1296 / 4428
(8, 12)	BC(11, 10)	1 / 1	3240 / 4428
(8, 12)	AC(11)		
(8, 12)	B(12, 0)		41 / 840
(8, 12)	B(12, 1)		0 / 840
(8, 12)	B(12, 2)		0 / 840
(8, 12)	B(12, 3)		0 / 840
(8, 12)	B(12, 4)		0 / 840
(8, 12)	B(12, 5)		216 / 840
(8, 12)	B(12, 6)		272 / 840
(8, 12)	B(12, 7)		27 / 840
(8, 12)	B(12, 8)		27 / 840

(8,12)      B(12, 9)  
(8,12)      B(12,10)  
(8,12)      B(12,11)

36/840  
180/840  
41/840