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FINAL REPORT

HUMAN OPERATOR IDENTIFICATION MODEL
AND RELATED COMPUTER PROGRAMS

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I. INTRODUCTION

This final report documents four computer programs developed and delivered under NASA ARC contract #NAS2-9754. All of these programs provide computational assistance in the analysis of man/machine systems. The programs are as follows:

1. Modified Transfer Function Program (TF)
2. Time Varying System Response Program (TVSR)
3. Optimal Simulation Program (TVOPT)
4. Linear Identification Program (SCIDNT)

All of these programs have been installed and are operational on the TSS-360 System at NASA-ARC. The Modified Transfer Function Program is a result of modifications to a previously delivered computer program described in "Human Operator Controller Model— (HOCOM); User's Guide," by J. Mohr and K. Kessler dated April 1978. The program converts the time domain state variable system representative to frequency domain transfer function system representation. This program is described in more detail in Section II.

The Time Varying System Response Program (TVSR) computes time histories of the input/output responses of the human operator model. It does this by means of a closed loop simulation derived from the system matrices calculated from the modified transfer function program. The link between these two programs is provided by writing the output of TF to output disc for storage. The simulation program reads this data and computes time histories. The simulation program was coded in such a way as to receive generic input data. That is, any linear system description can be written to disc (from card input, if desired) and read by the simulation program for subsequent processing. Specifically, Appendix A lists a stand-
alone program which can be used to create a general output disc file to be read as input for the TVSR program. Due to the fact that the input data is obtained from a disc file, the TVSR program features a powerful mechanism to accurately simulate time varying manual systems. System matrices are read from disc for start and stop times. At appropriate intervals, the TVSR program interpolates between times to produce a smooth transition that approximates a time varying system. Several of these piece-wise linear constant coefficient simulations can be "pieced" together to create extremely versatile code. Section II describes the use of this linear simulation program (TVSR).

The third computer program is an optimal simulation program (TVOPT), described in Section IV. It is similar to the program TVSR in that it produces time histories of system states associated with an operator in the loop system. The first major difference of these programs is that TVOPT explicitly accounts for the reaction time of the operator whereas the TVSR program approximates the delay/prediction process by a lumped linear system. The second basic difference is that TVOPT was designed to operate as a stand-alone program. The system description is directly read from input cards whereas the TVSR program obtains its data from disc data created by the transfer function program or by some other means (see Appendix A). The third difference is that TVOPT cannot interpolate and, thus, represent systems constrained to a constant coefficient system. The last difference between these two codes is TVSR computes the expected value (and 1σ uncertainties) for the states as well as sample time histories, whereas TVOPT is limited to only sample time histories.

Both programs TVSR and TVOPT write the input/output time histories for the operator to disc for subsequent processing by the fourth computer program, the linear identification algorithm (SCIDNT). This last program is an open loop identification code
which operates on the simulated data from TVOPT (or TVSR) or real operator data stored from motion simulators in an appropriate fashion. This code produces estimates of the various parameters associated with the operator model and is a modified version of the SCI Identification Program (also named SCIDNT) that has been delivered to various other government agencies. This program is described in Section V.

Each program description is self-contained within the appropriate section. The description includes a sample input, the correct procedure to execute the various programs on the TSS system, library routines and input/output disc files where appropriate. In the descriptions to follow, it is assumed the reader is familiar with the theoretical considerations involved with the algorithms; in particular, it is assumed the reader has knowledge of the optimal control human operator model, which these programs utilize.

In most cases, the notation used in the computer programs (as well as this user's manual) conforms to the widely used F, G, H etc. matrices defined in the optimal control literature. The operator notation also generally follows that used in the literature. The one exception is the SCIDNT program which uses different notation internal to the program. However, even in this case, every attempt was made to modify the output labels in this program to conform to those used in the transfer function and simulation programs.
II. MODIFIED TRANSFER FUNCTION PROGRAM (TF)

2.1 DESCRIPTION

The Modified Transfer Function Program (TF) converts a time domain state variable system representation to frequency domain transfer function system representation. The transfer equations may be computed for:

1. plant/noise model only (no human model)
2. human model only - open loop
3. combined plant/noise/human model - open loop
4. combined closed loop plant/noise/human

In addition, various frequency domain analysis aids are also computed. These include:

1. plant/human operator state dynamics eigensystem
2. printer plots/tables of Bode magnitude and phase diagrams of any specified transfer function element arising from systems 1, 2, 3, 4, above
3. poles/zeros of any specified transfer function element
4. residue at all poles for any specified transfer function element.

The TF computer code also computes the covariance matrix associated with the closed loop system dynamics (plant/noise/human model).

The computer code has also been designed in conjunction with additional computer code (also delivered to Ames Research Center) called Time Varying System Response Program (TVSR) described in the next section. An option is available to write to disc, intermediate output from TF. The program TVSR then
reads this data and computes the time varying system response of user requested states and their associated 1σ uncertainties.

2.1.1 Program Functions

The basic options are determined by the system configuration specified by the user. Transfer functions for multi-input/multi-output plant/noise/human models may be computed for the following cases (see Figure 2.1):

(1) open loop plant dynamics only (open loop)
(2) human operator dynamics only (open loop)
(3) human operator/plant dynamics (open loop)
(4) closed loop system dynamics
(5) covariance matrix

The equations representing the above user options are given in Table 2.1.

The basic structure of the program allows for repeated application of generic transfer code which utilizes a constant coefficient differential system of the form:

\[ \dot{x} = Fx + Gu \]
\[ y = Hx + Du \]  \hspace{1cm} (2.1)

where \( x \) is an \( n \) component state vector, \( u \) is an \( m \) component input vector, and \( y \) is a \( p \) component output vector.

The frequency domain representation of the same system in terms of the complex frequency \( s \) is:

\[ y(s) = T(s) u(s) \]  \hspace{1cm} (2.2)
Figure 2.1 Structure of the Human Operator Controller Model used in TF
Table 2.1
Dynamic System Equations

**Plant/Noise Model**

\[
\dot{x} = F_p x + G_p u + \Gamma_p \omega \\
y = H_p x + D_p u + v_y \\
w \sim N(0,W); \quad v_y \sim N(0, V_y)
\]

**Human Operator Model**

\[
\dot{x} = (F_h - G_h \Lambda - KH_h - KD_h \Lambda) \dot{x} + Ky \\
u_d = -\Lambda \dot{x}
\]

with augmented states

\[
\dot{x}_a = F_a x_a + G_a u_d + CC v_a \\
u = H_a x_a + D_a u_d + BC v_a
\]

where \( K \) satisfies

\[
0 = F_h S + SF_h^T + \Gamma_h W_h^T - SH_h V_y^{-1} H_h S \\
K = SH_h V_y^{-1}
\]

and \( \Lambda \) satisfies

\[
0 = PF_h + FP_h^T + Q_h - PG_h g^{-1} G_h^T P \\
\Lambda = g^{-1} G_h P
\]
optimal cost functional

\[ J = J_x + J_u \]

where

\[ J_x = E \int_{0}^{\infty} x^T Q_h x \, dt \]

\[ J_u = E \int_{0}^{\infty} u^T gu \, dt \]

Closed Loop System

\[ \dot{z} = F_c z + G_c \theta \]

\[ y_c = H_c z \]

where

\[
F_c = \begin{bmatrix}
F_p & -G_p D_a & 0 & G_p H_a \\
K_{h} & F_{h} - K_{h} G_{h} D_a & 0 & G_{h} H_a \\
0 & 0 & -G_a & F_a \\
\end{bmatrix}
\]

\[
G_c = \begin{bmatrix}
\Gamma_p & 0 & G_p & BC \\
0 & 1 & K & G_{h} & BC \\
0 & 0 & CC & BC \\
\end{bmatrix}
\]
where \( T(s) \) is a matrix of complex, rational expression, transfer functions between elements of the input \( u(s) \) and the output \( y(s) \). \( T(s) \) can be expressed in terms of \( F, G, H, \) and \( D \) as:

\[
T(s) = H(sI - F)^{-1}G + D
\]

\[
= \frac{1}{\Delta(s)}[H \text{adj}(sI - F)G + \Delta(s)D]
\]  

(2.3)

\( \Delta(s) \) is the characteristic polynomial of the system and can be expressed as:

\[
\Delta(s) = a_o + a_1s + a_2s^2 + \ldots + a_{n-1}s^{n-1} + s^n
\]  

(2.4)

or as

\[
\Delta(s) = (s-p_1)(s-p_2)\ldots(s-p_n)
\]  

(2.5)

The \( p_k, k=1,\ldots,n \) are the poles of the system, Eq. (2.1).

The adjoint of \((sI-F)\) is a matrix such that:

\[
\frac{\text{adj}(sI-F)}{\Delta(s)} = (sI-F)^{-1}
\]  

(2.6)

In general, the elements of \( \text{adj}(sI-F) \) are polynomials in \( s \) and can be expressed in the form:

\[
[\text{adj}(sI-F)]_{ij} = b_{ijo} + b_{ij1}s + b_{ij2}s^2 + \ldots + b_{ijR}s^R
\]

\[
= (s-z_{ij1})(s-z_{ij2})\ldots(s-z_{ijL})
\]

\[
\Delta N_{ij}(s)
\]  

(2.7)
The \( z_{ij} \) are the zeros of the transfer function between \( y_i \) and \( u_j \). The number of zeros, \( \lambda \), is less than or equal to \( n \). Given the matrices \( F, G, H, \) and \( D \), the program can compute the \( n \) coefficients \( a_k \) in the characteristic equation and the \( n+1 \) pxm arrays of coefficients \( b_{ijk} \).

This generic transfer function code utilizes the Leverier algorithm described in the literature. Typically, systems on the order of 18-20 states can be determined with excellent accuracy utilizing both forward and backward computations. Numerical problems can and do occur with systems larger than 20 states.

In principal, then, transfer functions associated with (1) plant/noise model, (2) human operator model, and (3) closed loop system are restructured so as to appear as Eq. (2.1). A slight variation on this common procedure is used to compute the open loop plant/noise/human model transfer functions. For this case, the open loop plant/noise transfer functions are computed followed by the open loop human model transfer function. The associated adjoint matrices are multiplied together to produce the resultant system (the characteristic equation for each is similarly multiplied).

2.1.2 Computational Aids

Other computational aids for systems analysis are also available. These fall in the general categories of:

1. State Dynamics Eigensystem
2. Frequency Domain Analysis Aids
3. Covariance Matrix Calculation of the Closed Loop System
4. Optimal Cost Function of the Closed Loop System

These are briefly described in the following subsections.
2.1.2.1 State Dynamics Eigensystem

Given the state dynamics matrix of the time domain representation of a linear system, the program is capable of determining the complete eigensystem. The method of Householder orthogonal transformations is used. The following parameters are computed:

1. Eigenvalue (pole) locations in the complex plane
2. Natural frequency of each pole (magnitude of the eigenvalue)
3. Damping factor of each pole \(-\text{RE}(\lambda)/||\lambda||\)
4. Eigenvector corresponding to each eigenvalue. The eigenvector is normalized so that its largest component has unity magnitude
5. Magnitude of each (possibly complex) component of each eigenvector
6. Phase angle of each component of each eigenvector relative to the largest component of its own eigenvector

2.1.2.2 Frequency Domain Analysis Aids

The user may specify elements of the transfer function matrix which he wishes to be analyzed in detail. For each element specified, the following options are available.

**Bode Plots**

The program can produce printer plots of the Bode magnitude and phase diagrams for the transfer function element. The user must specify the maximum and minimum frequency for the plot. The user also has the option to plot the transfer function element multiplied by an arbitrary numerator and denominator polynomial in \(s\).
Zeros

The program can compute the zeros of the transfer function element. These are the possibly complex roots of $N_{ij}(s) = 0$. The D.C. gains are also computed for convenience.

Residues

The program can compute the residues of the transfer function element evaluated at all of the system poles. The residue of the $i,j$ element at the $k$th pole is defined as:

$$r_{ijk} = \lim_{s \to p_k} (s-p_k)T_{ij}(s)$$

2.1.2.3 Covariance Matrix Calculation of the Closed Loop System

The program computes the covariance matrix associated with the closed loop system. It utilizes the Q-R algorithm developed as part of the OPTSYS computer program. This algorithm fails with zero eigenvalues. A standard procedure is to introduce small perturbations on the order of $10^{-10}$ to $10^{-15}$ (depending on the size of the matrix) in selected elements of the system matrix so as to slightly move the eigenvalues away from zero.

2.1.2.4 Optimal Cost Function of the Closed Loop System

The program computes the individual costs $J_U, J_X$ as well as the sum $J$ (as defined in Table 2.1).

2.2 UTILIZATION

The Modified Transfer Function Program (TF) is very similar to a previous delivered transfer function computer program (see Section I). Basically, this new version replaces the augmented states, labeled $x_a$ in Table 2.1 of the above referenced document,
by new augmented states arising from a linear system approximation (Padé approximation) for the transfer function between the control output, \( u \), and the desired operator output, \( u_d \). To see how this is accomplished, refer to Figure 2.2. Here, the Standard Optimal Control Model (SOCM) is shown together with the linear system approximation required for the TF program. These blocks shown in Figure 2.2 must be lumped into an equivalent system; given by the augmented states listed in Table 2.1.

Combining the filter states with the augmented states yields the open loop transfer function of the operator in the form:

\[
\frac{d}{dt} \begin{bmatrix} \hat{x} \\ x_a \end{bmatrix} = \begin{bmatrix} F^+ & (G_h-KD_h)H_A \\ -G_A^A & F_A \end{bmatrix} \begin{bmatrix} \hat{x} \\ x_a \end{bmatrix} + \begin{bmatrix} K \\ 0 \end{bmatrix} y
\]

\[
u = (-D_A^A + H_A) \begin{bmatrix} \hat{x} \\ x_a \end{bmatrix} + BC \nu_a
\]

where

\[
F^+ = F_h - KH_h - (G_h-KD_h)D_a^A
\]

The open loop operator transfer function, \( u/y \), is now computed rather than that discussed in the above referenced report. The human operator/plant dynamics (open loop) option now relies on \( u/y \) (given above) in the calculations.

**Example**

An example is given to show how the input matrices (provided by the user) are determined.
Figure 2.2 Human Operator Models
plant
\[
\begin{align*}
\dot{x}_1 &= -2x_1 + w ; \quad \bar{w} = 0 \\
\dot{x}_2 &= x_1 + u \\
y &= x_2 + v_y ; \quad \bar{v}_y = 0 \\
y_p (\text{perceived}) &= y(t-T) ; \quad T = \text{delay time}
\end{align*}
\]

The user must input values for
\[
W = E(ww^T) \\
V_y = E(v_y v_y^T)
\]
as well as \( Q, g \) arising from the optimal cost
\[
J = \int \left[ \|x\|^2_Q + \|u\|^2_g \right] dt
\]

To obtain a linear system approximation to the predictor (in the Kalman filter) and the delay in the control, we approximate the predictor as \( 1+Ts \) and the delay from a second order Padé approximation as
\[
f(T) \approx \frac{6 - 2Ts}{6 + 4Ts + T^2s^2}
\]

The predictor and Padé approximation are lumped into an equivalent transfer function of the form:
\[
\frac{u}{u_d} = \left( \frac{6 - 2Ts}{6 + 4Ts + T^2s^2} \right) (1 + Ts)
\]
\[
= \frac{6 + 4Ts - 2T^2s^2}{6 + 4Ts + T^2s^2}
\]

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This can be put into matrix form as

\[
\begin{align*}
\frac{r}{u_d} &= \frac{1}{6 + 4Ts + T^2s^2} \\
u &= (6 + 4Ts - 2Ts^2)r
\end{align*}
\]

and, after some manipulation,

\[
\begin{align*}
\dot{x} &= F_a x_a + G_a u_d + C C v_a \\
u &= H_a x_a + D_a u_d + B C v_a
\end{align*}
\]

where

\[
x_a^T = [r \; \dot{r}],
\]

\[
F_a = \begin{bmatrix} 0 & 1 \\ -6 & -4 \\ T^2 & T \end{bmatrix} ; \quad G_a = \begin{bmatrix} 0 \\ \frac{1}{T^2} \end{bmatrix} ; \quad \Gamma_a = \begin{bmatrix} 0 \\ 0 \end{bmatrix}
\]

\[
H_a = [18 \; 12T] ; \quad D_a = -2
\]

and \(BC\) is selected to produce "motor noise," \(v_a\), of sufficient amount desired by the user.

Observe that the prediction and delay functions of the operator are lumped into one transfer function, currently up to order 5. This is only possible because of the linear assumptions for these processes.

The output data from the modified transfer function program is identical to that used in the original version. The input data is slightly modified to include data from the augmented
states given by the matrices $F_A, G_A, \Gamma_A, H_A, D_A, B_A,$ and $V_A$ ($= \text{cov } V_A$).

**Features**

There are several features embodied in the code that require some discussion.

1. It is possible to iterate on the values of $V_Y$ and $V_A$ so as to converge to a solution (see Table 2.2, Group 1)

\[
V_Y = \rho_Y E(\overline{y^2})
\]

and

\[
V_a = \rho_a E(\overline{y^2})
\]

Either $V_Y$ (only) or $V_a$ (only) or both, may be iterated. The iteration utilizes the subroutine MITER which in turn calls subroutines GRADE, ITERCK and AITERY. The algorithm for the iteration (in GRADE) for both $V_Y$ and $V_a$ is

\[
V(\text{new}) = 10^{**[\log_{10} \hat{V} + \log_{10} V(\text{old})]}
\]

where $V$ is a generic representation of each diagonal element of the covariance matrices $V_Y$ or $V_a$. $\hat{V}$ is given by

\[
\hat{V}_i = \rho_Y \text{XCOV} (i,i) ; i = 1,2,\ldots,n
\]

\[
n = \# \text{ of elements in } V_Y
\]

\[
\rho_Y = \text{constant}
\]

\[
\text{XCOV} = E(y_c y_c^T) ; \text{ (see Table 2.1)}
\]
\[ \hat{V}_i = \rho_a \text{XCOV}(i,i); i = j+1, j+2, \ldots, m \]

\[ \rho_a = \text{constant} \]

\[ j = \# \text{ of measurements of operator (size of } H_h) \]

\[ m-j = \# \text{ of elements in } V_a \]

Modifications to this algorithm may be included in GRADE to improve convergence.

The "stopping" criterion (determined in ITERCK) is to check the diagonal elements for

\[ \left| \frac{V(\text{new}) - V(\text{old})}{V(\text{old})} \right| \leq 0.03 \]

for all elements. (That is, all elements must satisfy this criterion to stop the iteration process.) A dummy subroutine (AITERY) is coded to allow for further modifications of \( V_y \) to incorporate the utilization of perception thresholds in the display.

The user must be careful to structure the matrix \( H_c \), since \( \text{XCOV} \) is the covariance matrix of \( y_c = H_c Z \) and not \( Z \). (If \( H_c = I \), the two matrices are equivalent.)

(2) An arbitrary polynomial (up to order six) of the form \( N(s)/D(s) \) may be multiplied by any transfer function prior to obtaining a Bode plot. This provides additional plotting capability for the user.

(3) The input switch FCNTRL=T (in the input, Group 1 cards) causes the structure of \( F_c \) to be slightly modified. Using this option, \( F_c \) is given by:
It can be shown that this structure effectively bypasses the Kalman filter and the operator now only contains the optimal controller equations. This is obvious by inspection by noting 

\[ Z^T = [X^T \dot{X}^T X_a^T], \]

and \( F_c \) above decouples the filter states \( \dot{X} \) from the closed loop system. (The filter terms are still included, but are decoupled from the system.) This implementation was used to minimize changes to the structure of \( F_c \).

2.3 INPUT SPECIFICATIONS

The program receives its input through cards and disk files.

2.3.1 Card Input

There are two cards required for each run. Card 1 is a title card for output identification. Card 2 is the option specification card. All succeeding input is dependent upon the options selected on card 2. All matrices utilizing card input are read in by rows. The default format is 8E10.4. All matrices utilizing disk file input are read in by rows. The default format is 4E20.13. Table 2.2 describes both the required and optional card input.

2.3.2 Disk Files

Depending on which options the user elects, the program can use up to seven disk files (logical units 9-14, 21).
2.3.2.1 Reading F and G (Plant Dynamics) from Disk (Unit 9)

The unit for reading F and G (plant dynamics) from disk is referred to as IUFG and has a default value of 9. This unit need only be assigned when DISK = T.

IUFG is a formatted file. F and G must be written by rows. They are read by a variable format stored in array IFMT2(13). The default value is (4E20.13) and may be altered via NAMELIST/OPTION/.

2.3.2.2 Scratch Unit (Unit 10)

Logical Unit 10 is a scratch file. It should always be assigned as a temporary file.

2.3.2.3 Output from Plant Dynamics (Unit 11)

Output from plant dynamics calculations is stored on a file referred to as IUP and has a default value of 11. This file contains the characteristic equation and the numerator matrices. It should be assigned whenever PLANT = T. It will usually be a temporary file. If it is assigned as a permanent file, on a subsequent run, the user may set JEN TP = 1 on Card 2, Group 2 to produce further transfer functions without redoing previous calculations.

2.3.2.4 Output from Human Operator (Unit 12)

Output from the human operator is stored on a file referred to as IUH and has a default value of 12. It should be assigned whenever HUMAN = T. Its description and use is the same as for Unit 11, Section 2.3.2.3.
(Note: If assigned as a permanent file, the user can use file IUH as if it contained output from plant dynamics, and use JENTP = 1 on succeeding runs to get additional transfer functions.)

2.3.2.5 Output from Human Operator + Plant Dynamics (Unit 13)

Output from the human operator + plant dynamics is stored on a file referred to as IU3 and has a default value of 13. It should be assigned whenever HOPLT = T. Its description and use is the same as for Unit 11, Section 2.3.2.3 (see note, Section 2.3.2.4).

2.3.2.6 Output from Closed Loop (Unit 14)

Output from the closed loop is stored on a file referred to as IUC and has a default value of 14. It should be assigned whenever CLOSED = T. Its description and use is the same as for Unit 11, Section 2.3.2.3 (see note, Section 2.3.2.4).

2.3.2.7 Writing FC, GC, HC, WBIG, VY, VA to Disk (Unit 21)

The unit for writing FC, GC, HC, WBIG, VY and VA (if used) is referred to as IUSYS and has a default value of 21. It is a binary file and need only be assigned whenever SAVSYS = T.
<table>
<thead>
<tr>
<th>GROUP NO.</th>
<th>CARD NO.</th>
<th>FORMAT</th>
<th>VARIABLE NAME</th>
<th>TYPE</th>
<th>DESCRIPTION</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>1</td>
<td>13A4</td>
<td>ITITLE</td>
<td>A</td>
<td>52 character title to be printed at the top of each output page</td>
</tr>
<tr>
<td>2</td>
<td>NAMELIST</td>
<td>PLANT</td>
<td>L</td>
<td>T</td>
<td>= T, required for plant dynamics calculations (Default = F)</td>
</tr>
<tr>
<td></td>
<td>/OPTION/</td>
<td>HUMAN</td>
<td>L</td>
<td>T</td>
<td>= T, required for human operator calculations (Default = F)</td>
</tr>
<tr>
<td></td>
<td></td>
<td>HOPLT</td>
<td>L</td>
<td>T</td>
<td>= T, required for human operator and plant dynamics calculations (Default = F)</td>
</tr>
<tr>
<td></td>
<td></td>
<td>CLOSED</td>
<td>L</td>
<td>T</td>
<td>= T, required for closed loop calculations (Default = F)</td>
</tr>
<tr>
<td></td>
<td></td>
<td>COVAR</td>
<td>L</td>
<td>T</td>
<td>= T, required to compute covariance (Default = F)</td>
</tr>
<tr>
<td></td>
<td></td>
<td>MINOUT</td>
<td>L</td>
<td>T</td>
<td>= T, to obtain &quot;minimal&quot; output (Default = F)</td>
</tr>
<tr>
<td></td>
<td></td>
<td>BACKWD</td>
<td>L</td>
<td>T</td>
<td>= T, to use backward Leverrier algorithm to compute adjoint matrix for no. of states &lt; 5. (Automatically uses backward Leverrier algorithm if no. of states ≥ 5). (Default = F)</td>
</tr>
<tr>
<td></td>
<td></td>
<td>DISK</td>
<td>L</td>
<td>T</td>
<td>= T, if plant dynamics F and G matrices are to be read from Unit 9.</td>
</tr>
<tr>
<td></td>
<td></td>
<td>SAVSYS</td>
<td>L</td>
<td>T</td>
<td>= T, to write FC, GC, HC, W, Vx, VA to Unit 21 in binary format (Default = F)</td>
</tr>
<tr>
<td></td>
<td></td>
<td>JUNIT</td>
<td>I</td>
<td></td>
<td>Unit no. all matrices (except F and G for plant dynamics if DISK = T) and matrix elements will be read from (Default = 5)</td>
</tr>
<tr>
<td></td>
<td></td>
<td>IFMT(13)</td>
<td>A</td>
<td></td>
<td>Array containing format to be used when reading matrices from JUNIT (Default = (8E10.4))</td>
</tr>
</tbody>
</table>

Note: All Group and card numbers marked with * are conditional input.
Table 2.2 (Continued)

<table>
<thead>
<tr>
<th>GROUP NO.</th>
<th>CARD NO.</th>
<th>FORMAT</th>
<th>VARIABLE NAME</th>
<th>TYPE</th>
<th>DESCRIPTION</th>
</tr>
</thead>
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<td>IFMT2(13)</td>
<td>A</td>
<td>Array containing format to be used when reading F and G from Unit 9 (Default = (4E20.13))</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>ITERC</td>
<td>L</td>
<td>= T, for iterating on Vy and/or Va (Default = F)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>ITERVY</td>
<td>I</td>
<td>No. of iterations to do on Vy (Default = 0)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>ITERVA</td>
<td>I</td>
<td>No. of iterations to do on Va (Default = 0)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>RHO4</td>
<td>D.P.</td>
<td>Constant for Vy iteration (Default = .0314159)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>RHOY</td>
<td>D.P.</td>
<td>Constant for Va iteration (Default = .092477)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>FCNTRL</td>
<td>L</td>
<td>= T, to switch FC matrix to control only. (Default = F)</td>
</tr>
<tr>
<td>2*</td>
<td>1</td>
<td>13A4</td>
<td>ICMNT</td>
<td>A</td>
<td>*Include Group 2 only if PLANT = T. Comment card for user identification of start of plant dynamics input.</td>
</tr>
<tr>
<td></td>
<td>2</td>
<td>8I5</td>
<td>NSP</td>
<td>I</td>
<td>No. of states (&lt;30)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>NSP</td>
<td>I</td>
<td>No. of controls (&lt;4)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>NMP</td>
<td>I</td>
<td>No. of measurements (&lt;10)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>NOP</td>
<td>I</td>
<td>No. of noise (&lt;4)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>NTPFP</td>
<td>I</td>
<td>No. of transfer functions desired (may be 0)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>JEIGFP</td>
<td>I</td>
<td>Eigenvalue flag for F = -1, compute and skip all other plant dynamics calculations</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>= 0, do not compute</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>= 1, compute and continue calculations</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>JFSNGP</td>
<td>I</td>
<td>Singularity flag for F</td>
</tr>
</tbody>
</table>

Note: All Group and card numbers marked with * are conditional input.
Table 2.2 (Continued)

<table>
<thead>
<tr>
<th>GROUP NO.</th>
<th>CARD NO.</th>
<th>FORMAT</th>
<th>VARIABLE NAME</th>
<th>TYPE</th>
<th>DESCRIPTION</th>
</tr>
</thead>
<tbody>
<tr>
<td>0, unknown</td>
<td>1, F is singular</td>
<td>JEN TP</td>
<td>I</td>
<td>Entry flag</td>
<td></td>
</tr>
<tr>
<td>0, regular run</td>
<td>1, if adjoint matrices were previously computed and saved, and only specific transfer functions are desired</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>*Include NTFP sets of cards 3-3B</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>3*</td>
<td>6I5</td>
<td>IRWCLP(1)</td>
<td>I</td>
<td>Row no. of transfer function desired</td>
<td></td>
</tr>
<tr>
<td>(2)</td>
<td>Column no. of transfer function desired. If IRWCLP (2) &lt;0, the transfer function produced will be (IRWCLP(1), ((-\text{IRWCLP}(2)+1))S.</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>(3)</td>
<td>= 0, zeros only</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>= 1, zeros, residues</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>= 2, bode plots only</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>= 3, all</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>(4)</td>
<td>Frequency (in radians/second) of lower bound of bode plot (log)</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>(5)</td>
<td>Upper bound of bode plot (log)</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>(6)</td>
<td>= 0, normal size bode plot</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>= 1, double size bode plot (magnitude scale only)</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>3A*</td>
<td>(15,7E10.5)</td>
<td>NCOEFN</td>
<td>I</td>
<td>No. of coefficients in the numerator of the polynomial ((N/D)) which multiplies the transfer function before plotting. (( &lt; 6))</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>COEFNP</td>
<td>D.P.</td>
<td>Coefficients in descending powers of S</td>
<td></td>
</tr>
<tr>
<td></td>
<td>*Include only if IRWCLP(3)&gt;2</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Note: All Group and card numbers marked with * are conditional input.
<table>
<thead>
<tr>
<th>GROUP NO.</th>
<th>CARD NO.</th>
<th>FORMAT</th>
<th>VARIABLE NAME</th>
<th>TYPE</th>
<th>DESCRIPTION</th>
</tr>
</thead>
<tbody>
<tr>
<td>3B*</td>
<td>(15,7E10.5)</td>
<td>NCOEFD</td>
<td>I</td>
<td>No. of coefficients in the denominator of the polynomial (N/D) which multiplies the transfer function before plotting. (&lt;6)</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>COEFDP</td>
<td>D.P.</td>
<td>Coefficients in descending powers of S</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>*Include only if IRWCLP(3)&gt;2</td>
<td></td>
</tr>
<tr>
<td>4-4n*</td>
<td>IFMT</td>
<td>FP</td>
<td>D.P.</td>
<td>F matrix (NSP x NSP)</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>*Include only if JENTP = 0.</td>
<td></td>
</tr>
<tr>
<td>5-5n*</td>
<td>IFMT</td>
<td>GP</td>
<td>D.P.</td>
<td>G matrix (NSP x NCP)</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>*Include only if JENTP = 0, JEIGFP ≠ -1</td>
<td></td>
</tr>
<tr>
<td>6-6n*</td>
<td>IFMT</td>
<td>HP</td>
<td>D.P.</td>
<td>H matrix (NMP x NSP)</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>*Include only if JENTP = 0, JEIGFP ≠ -1</td>
<td></td>
</tr>
<tr>
<td>7-7n*</td>
<td>IFMT</td>
<td>DP</td>
<td>D.P.</td>
<td>D matrix (NMP x NCP)</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>*Include only if JENTP = 0, JEIGFP ≠ -1</td>
<td></td>
</tr>
<tr>
<td>8-8n*</td>
<td>IFMT</td>
<td>GAMMP</td>
<td>D.P.</td>
<td>( \Gamma ) matrix (NSP x NOIP)</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>*Include only if JENTP = 0, JEIGFP ≠ -1</td>
<td></td>
</tr>
<tr>
<td>3*</td>
<td>13A4</td>
<td>ICMMNT</td>
<td>A</td>
<td>Comment card for user identification of human operator input</td>
<td></td>
</tr>
<tr>
<td>2</td>
<td>715</td>
<td>NSH</td>
<td>I</td>
<td>No. of states (&lt;15)</td>
<td></td>
</tr>
<tr>
<td></td>
<td>NCH</td>
<td>I</td>
<td>No. of controls (&lt;4)</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>NMH</td>
<td>I</td>
<td>No. of measurements (&lt;10)</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>NOH</td>
<td>I</td>
<td>No. of noise (&lt;4)</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>NTFH</td>
<td>I</td>
<td>No. of transfer functions desired (may be 0)</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>JEIGFH</td>
<td>I</td>
<td>Eigenvalue flag (see Group 2 card 2)</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>JFSNGH</td>
<td>I</td>
<td>Singularity flag (see Group 2, card 2)</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Note: All Group and card numbers marked with * are conditional input.
Table 2.2 (Continued)

<table>
<thead>
<tr>
<th>GROUP NO.</th>
<th>CARD NO.</th>
<th>FORMAT</th>
<th>VARIABLE NAME</th>
<th>TYPE</th>
<th>DESCRIPTION</th>
</tr>
</thead>
<tbody>
<tr>
<td>3*</td>
<td>615</td>
<td></td>
<td>IRWGLH(1-6)</td>
<td>I</td>
<td>See Group 2, card 3</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>*Include NTFH sets of cards 3-3B</td>
</tr>
<tr>
<td>3A*</td>
<td>(I5,7E10.5)</td>
<td>NCOEFN</td>
<td>D.P.</td>
<td>See Group 2, card 3A</td>
<td></td>
</tr>
<tr>
<td>3B*</td>
<td>(I5,7E10.5)</td>
<td>NCOEFD</td>
<td>D.P.</td>
<td>See Group 2, card 3B</td>
<td></td>
</tr>
<tr>
<td>4-4n*</td>
<td>IFMT</td>
<td>FH</td>
<td>D.P.</td>
<td>F matrix (NSH x NSH)</td>
<td></td>
</tr>
<tr>
<td>5-5n*</td>
<td>IFMT</td>
<td>GH</td>
<td>D.P.</td>
<td>G matrix (NSH x NCH)</td>
<td></td>
</tr>
<tr>
<td>6-6n*</td>
<td>IFMT</td>
<td>HH</td>
<td>D.P.</td>
<td>H matrix (NMH x NSA)</td>
<td></td>
</tr>
<tr>
<td>7-7n*</td>
<td>IFMT</td>
<td>DH</td>
<td>D.P.</td>
<td>D matrix (NMH x NCH)</td>
<td></td>
</tr>
<tr>
<td>8-8n</td>
<td>IFMT</td>
<td>GAMMHH</td>
<td>D.P.</td>
<td>I matrix (NSH x NQH)</td>
<td></td>
</tr>
<tr>
<td>9-9n</td>
<td>IFMT</td>
<td>QH</td>
<td>D.P.</td>
<td>Q matrix (NSH x NSH)</td>
<td></td>
</tr>
</tbody>
</table>

| 4*        | 13A4     | ICMNT  | A   | *Include only if HUMAN = T |
|           | I5       | NSA    | I   | Comment card for user identification of augmented states input |
|           | IFMT     | FA     | D.P. | FA matrix (NSA x NSA) |
|           | IFMT     | GA     | D.P. | GA matrix (NSA x NCH) |
|           | IFMT     | HA     | D.P. | HA matrix (NCA x NSA) |
| 5*        | 13A4     | ICMNT  | A   | *Include only if COVAR = T |
|           | I5       | NTF3   | I   | Comment card for user identification of human operator + plant dynamics input section |
|           |          |        |     | No. of transfer functions desired (may be 0) |

Note: All Group and card numbers marked with * are conditional input.
<table>
<thead>
<tr>
<th>GROUP NO.</th>
<th>CARD NO.</th>
<th>FORMAT</th>
<th>VARIABLE NAME</th>
<th>TYPE</th>
<th>DESCRIPTION</th>
</tr>
</thead>
<tbody>
<tr>
<td>3*</td>
<td>615</td>
<td>IRWCL3(1-6)</td>
<td>I</td>
<td>See Group 2, card 3 *Include NTF3 sets of cards 3-3B</td>
<td></td>
</tr>
<tr>
<td>3A*</td>
<td>(I5,7E10.5)</td>
<td>NCOEFN</td>
<td>I</td>
<td>See Group 2, card 3A</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>COEFN3</td>
<td>D.P.</td>
<td>See Group 2, card 3A</td>
<td></td>
</tr>
<tr>
<td>3B*</td>
<td>(I5,7E10.5)</td>
<td>NCOEFD</td>
<td>I</td>
<td>See Group 2, card 3B</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>COEFD3</td>
<td>D.P.</td>
<td>See Group 2, card 3B</td>
<td></td>
</tr>
<tr>
<td>3*</td>
<td>615</td>
<td>IRWCLC(1-6)</td>
<td>I</td>
<td>See Group 2, card 3 *Include NTF3 sets of cards 3-3B</td>
<td></td>
</tr>
<tr>
<td>3A*</td>
<td>(I5,7E10.5)</td>
<td>NCOEFN</td>
<td>I</td>
<td>See Group 2, card 3A</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>COEFNC</td>
<td>D.P.</td>
<td>See Group 2, card 3A</td>
<td></td>
</tr>
<tr>
<td>3B*</td>
<td>(I5,7E10.5)</td>
<td>NCOEFD</td>
<td>I</td>
<td>See Group 2, card 3B</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>COEFD3</td>
<td>D.P.</td>
<td>See Group 2, card 3B</td>
<td></td>
</tr>
<tr>
<td>6</td>
<td>13A4</td>
<td>ICMMNT</td>
<td>A</td>
<td>*Include only if CLOSED = T Comment card for user identification of closed loop input section.</td>
<td></td>
</tr>
<tr>
<td>2</td>
<td>715</td>
<td>NMC</td>
<td>I</td>
<td>No. of measurements (&lt;35)</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>NTFC</td>
<td>I</td>
<td>No. of transfer functions desired (may be 0)</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>JEIGFC</td>
<td>I</td>
<td>Eigenvalue flag See Group 2, card 2</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>IDNTHC</td>
<td>I</td>
<td>= 0, HC matrix will be read in = 1, HC matrix set to identify</td>
<td></td>
</tr>
<tr>
<td>3*</td>
<td>615</td>
<td>IRWCLC(1-6)</td>
<td>I</td>
<td>See Group 2, card 3 *Include NTF3 sets of card 3-3B</td>
<td></td>
</tr>
<tr>
<td>3A*</td>
<td>(I5,7E10.5)</td>
<td>NCOEFN</td>
<td>I</td>
<td>See Group 2, card 3A</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>COEFNC</td>
<td>D.P.</td>
<td>See Group 2, card 3A</td>
<td></td>
</tr>
<tr>
<td>3B*</td>
<td>(I5,7E10.5)</td>
<td>NCOEFD</td>
<td>I</td>
<td>See Group 2, card 3B</td>
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</tr>
<tr>
<td></td>
<td></td>
<td>COEFD3</td>
<td>D.P.</td>
<td>See Group 2, card 3B</td>
<td></td>
</tr>
<tr>
<td>4</td>
<td>IFMT</td>
<td>CC</td>
<td>D.P.</td>
<td>Matrix for augmenting GC (NSA x NCH)</td>
<td></td>
</tr>
<tr>
<td>5</td>
<td>IFMT</td>
<td>BC</td>
<td>D.P.</td>
<td>Matrix for augmenting GC (NCH x NCH)</td>
<td></td>
</tr>
</tbody>
</table>

Note: All Group and card numbers marked with * are conditional input.
Table 2.2 (Concluded)

<table>
<thead>
<tr>
<th>GROUP NO.</th>
<th>CARD NO.</th>
<th>FORMAT</th>
<th>VARIABLE NAME</th>
<th>TYPE</th>
<th>DESCRIPTION</th>
</tr>
</thead>
<tbody>
<tr>
<td>6*</td>
<td>IFMT</td>
<td>HCORG</td>
<td>D.P.</td>
<td>H matrix for closed loop (NMC x NSC, NSC = NSP + NSH + NSA). *Include only if IDNTHC = 0</td>
<td></td>
</tr>
<tr>
<td>7*</td>
<td>IFMT</td>
<td>GSML</td>
<td>D.P.</td>
<td>g matrix (NCH x NCH). *Include only if HUMAN = T</td>
<td></td>
</tr>
<tr>
<td>1</td>
<td>IFMT</td>
<td>WBIG</td>
<td>D.P.</td>
<td>W matrix (NOH x NOH)</td>
<td></td>
</tr>
<tr>
<td>2</td>
<td>IFMT</td>
<td>VY</td>
<td>D.P.</td>
<td>Vy matrix (NMH x NMH)</td>
<td></td>
</tr>
</tbody>
</table>

Note: All Group and card numbers marked with * are conditional input.

A = Alphanumeric
I = Integer
L = Logical
D.P. = Double Precision
2.4 PROGRAM FLOWCHART

The following pages contain the flowchart for the transfer function program.
A

JEIGFP = 0?

NO

COMPUTE EIGENVALUES

YES

COMPUTE TRANSFER FUNCTION

NO

JEIGFP < 0?

YES

END A

WRITE ALL MATRICES, CHAR POLY, TO FILE IUP

COMPUTE RESIDUES, IF FLAGGED

PRODUCE BODE PLOTS, IF FLAGGED

END A
COMPUTE CONTROL, FILTER GAINS.

JEIGFH=0? NO

YES

COMPUTE TRANSFER FCN.

NO

JEIGFH<0? YES

END B

END B

WRITE ALL MATRICES, CHAR. POLY. TO FILE IUH

COMPUTE ZEROES, RESIDUES, IF FLAGGED

PRODUCE BODE PLOT, IF FLAGGED
READ PLANT TRN. FCN. FROM FILE IU3

READ HUMAN TRN. FCN. FROM FILE IUH

MULTIPLY THE TRN. FCNS. TO FORM HOPLT POLYNOMIAL MATRIX

MULTIPLY THE 2 DEN (CHAR. POLY.) TO FORM HOPLT DEN.

WRITE TRN. FCN. TO FILE IU3

COMPUTE ZEROES, RESIDUES, IF FLAGGED

PRODUCE BODE PLOTS, IF FLAGGED

END C
D

FORM F-CLOSED G-CLOSED

JEIGFC=0?

YES

COMPUTE TRANSFER FUNCTION

WRITE ALL MATRICES, CHAR. POLY. TO FILE IUC

COMPUTE ZEROES, RESIDUES IF FLAGGED

COMPUTE BODE PLOTS, IF FLAGGED

END D

JEIGFC<0?

YES

END D

NO

COMPUTE EIGENVALUES
2.5 TSS/360 OPERATION

The following control cards are required to execute the TF program on the NASA ARC TSS/360 system.

(1) LOGON...
(2) DDEF FT10F001, VS, SCRATCH, DISP = NEW, RET = T
(3) DDEF FT11F001, VS, PLANT, DISP = NEW, RET = T
(4) DDEF FT12F001, VS, HUMAN, DISP = NEW, RET = T
(5) DDEF FT13F001, VS, HØPLT, DISP = NEW, RET = T
(6) DDEF FT14F001, VS, CLØSED, DISP = NEW, RET = T
(7) DDEF FT21F001, VS, TIME.F1, DISP = NEW
(8) JBLB NEWTFLIB
(9) LOAD BLØCK$
(10) CALL MAIN$
(11) {data
(12) LOGOFF

The previous transfer function described in the HOCOM user's manual (see Section I) is executed identically by the above sequence with the following exceptions:

(a) eliminate card #8
(b) replace card #9 by LOAD BLKDT1
(c) additional input data required in #11

The description of the above execution deck follows:

(1) Usual LOGON card.
(2) Scratch file used by transfer function. It is always needed and should always be assigned temporary (RET = T parameter).
(3)-(6) Files needed depending on options chosen. I.e., if closed loop dynamics is not desired, card (6) can be eliminated. The RET = T parameter makes these files temporary.

(7) If the closed loop system is to be saved for use by the time varying program, this file must be assigned.

(8) Library of routines.

(9) Load in block data.

(10) Execute program.

(11) Input cards.

(12) Usual LOGOFF.
2.6 SAMPLE EXECUTION

The following represents a sample execution (with description and output listing).
1 IF FOR TV AND TV
2 OPTION
3 PLANT=T,
4 HUMAN=T,
5 CLOSED=T,
6 SAVSYS=T,
7 COVAT=T,
8 &END
9 INPUT FOR PLANT DYNAMICS
10 2 1 1 1 0 3 0 0
11 -2.0 0.0 1.0E-05
12 1.0 1.0
13 0.0 1.0
14 0.6 1.0
15 0.0 1.0
16 0.0 1.0
17 0.0 1.0
18 0.0 1.0
19 INPUT FOR HUMAN DYNAMICS
20 2 1 1 1 1 0 0
21 1 1 3 -1 1 0
22 1 1.0
23 1 1.0
24 -2.0 0.0 1.0E-05
25 1.0 1.0
26 0.0 1.0
27 1.0 1.0
28 0.0 1.0
29 0.0 1.0
30 0.0 1.0
31 0.0 1.0
32 0.0 1.0
33 0.0 1.0
34 AUGMENTED STATES INPUT
35 2
36 0.0 1.0
37 -2.667 -26.667
38 2.0 1.0
39 44.444 1.0
40 18.0 1.8
41 -2.0 1.0
42 0.1E48
43 CLOSED LOOP INPUT
44 6 1 0 1
45 1 1 3 -1 1 0
46 1 1.0
47 1 1.0
48 0.0
49 1.0
50 1.0
51 ADDITIONAL HUMAN INPUT
52 .05
53 17.0
54 .00123

ORIGINAL PAGE IS OF POOR QUALITY
**INPUT**

*TITLE = SAMPLE RUN --- TRANSFER FUNCTION*

The options have been set as follows:

- **PLANT DYNAMICS =** T
- **HUMAN DYNAMICS =** T
- **CLOSED LOOP RESPONSE =** T
- **HUMAN + PLANT DYNAMICS =** F
- **MINIMAL OUTPUT FLAG =** F
- **BACKWARD LEVERRER FOR NO. STATES LESS THAN 5 =** F
- **ALL MATRICES WILL BE READ WITH FORMAT (8(E10.4))**
- **FROM UNIT 5**
- **COVARIANCE FLAG =** T
- **DISK HEAD FOR F AND G (PLANT) =** F
- **WHITE FC,GC,H,WBIG,VY,VA TO DISK FLAG =** T
- **F AND G (PLANT) ON DISK USE FORMAT (4(E20.13))**
- **UNIT FOR FC,GC,H,WBIG,VY,VA =** 21
- **SWITCH TO SET FC MATRIX TO CONTROL ONLY =** F
- **FLAG TO ITERATE ON VY AND/OR VA =** F

***PLANT DYNAMICS INPUT***

- **NO. OF STATES =** 2
- **NO. OF CONTROLS =** 1
- **NO. OF MEASUREMENTS =** 1
- **NO. OF NOISE SOURCES =** 1
- **EIGENVALUE FLAG FOR F =** G
- **SINGULARITY FLAG FOR F =** G
- **ENTRY FLAG =** G

0 transfer functions will be done.

**SAMPLE RUN --- TRANSFER FUNCTION**

**F, PLANT DYNAMICS**

```
 1 2
1  -2.0000D 00  0.0000
2   1.0000D 00  1.0000D-05
```

**H, PLANT DYNAMICS**

```
 1 2
1    0.0000  1.0000D 00
```

**D, PLANT DYNAMICS**

```
 1 2
1    0.0000  0.0000
```

**GAMMA, PLT. DYN. INPUT**

```
 1 2
1   1.0000D 00  
2    0.0000  
```

**G, AS INPUT**

```
 1 2
1    0.0000  
2   1.0000D 00 
```

**SAMPLE RUN --- TRANSFER FUNCTION**

**AUGMENTED G AND GAMMA MATRIX**
IN MATRIX OF TRANSFER FUNCTIONS, THE FIRST 1 COLUMNS = Y OVER U, THE SECOND 1 COLUMNS = Y OVER W.

***HUMAN DYNAMICS INPUT***

NO. OF STATES = 2
NO. OF CONTROLS = 1
NO. OF MEASUREMENTS = 1
NO. OF NOISE SOURCES = 1
EIGENVALUE FLAG FOR F = 0
SINGULARITY FLAG FOR F = 0

1 TRANSFER FUNCTIONS WILL BE DONE.

NO. COL. OPTION LOG MIN LOG MAX PLOT FLAG
1 1 -1 1 0

SAMPLE RUN --- TRANSFER FUNCTION

F, HUM. DYN. INPUT
1 2
1 -2.0000D 00 0.0000
2 1.0000D 00 1.0000D-05

G, HUM. DYN. INPUT
1 0.0000
2 1.0000D 00

H, HUM. DYN. INPUT
1 2
1 0.00 1.0000D 00

D, HUM. DYN. INPUT
1 0.0000

GAMMA, HUM. DYN. INPUT
1 2
1 1.0000D 00
2 0.0000

Q, HUM. DYN. INPUT
1 2
1 0.0000 0.0000
2 0.0000 1.0000D 00

SAMPLE RUN --- TRANSFER FUNCTION

***AUGMENTED STATES INPUT***

NO. OF STATES = 2
NO. OF CONTROLS = 1
NO. OF MEASUREMENTS = 1

FA
1 2
1 0.0000 1.0000D 00
SAMPLE RUN --- TRANSFER FUNCTION

*** CLOSED LOOP RESPONSE INPUT
NO. OF STATES = 6
NO. OF CONTROLS = 3
NO. OF MEASUREMENTS = 7
SET HC = IDENTITY MATRIX FLAG = 1
EIGENVALUE FLAG = 0
1 TRANSFER FUNCTIONS WILL BE DONE.
ROW COL. OPTION LOG MIN LOG MAX PLOT FLAG
1 1 3 -1 1 6
NUM. COEF..10000E 01
DEN. COEF..10000E 01

CC MATRIX
1
2

BC
1

UNAUGMENTED CLOSED LOOP HC
1 1 2 3 4 5 6
1 1.0000D 00 0.0000 0.0000 0.0000 0.0000 0.0000
2 0.0000 1.0000D 00 0.0000 0.0000 0.0000 0.0000
3 0.0000 0.0000 1.0000D 00 0.0000 0.0000 0.0000
4 0.0000 0.0000 0.0000 1.0000D 00 0.0000 0.0000
5 0.0000 0.0000 0.0000 0.0000 1.0000D 00 0.0000
6 0.0000 0.0000 0.0000 0.0000 0.0000 1.0000D 00

*** END OF INPUT.
*** PLANT DYNAMICS OUTPUT
A TEST OF THE NUMERIC ACCURACY OF THE LAVENDER ALGORITHM IS THAT THE PREVIOUS MATRIX SHOULD BE IDENTICALLY ZERO ACCORDING TO THE THEOREM.
IT WAS CALCULATED FOR THIS PROBLEM AS---

A-MAT
1 1 2
16D- -600F
2 -6.55128E-17 -6.55179E-17
LAVENDER ALGORITHM WAS COMPUTED IN THE FORWARD DIRECTION ONLY.
GUMENATOR'NATHIX COEFFICIENT FOR $S^2$

\[
\begin{align*}
1 & \\
1 & 0.0000 \\
1 & 1.0000D 00 \\
1 & 2.0000D 00
\end{align*}
\]

GUMENATOR MATRIX COEFFICIENT FOR $S^0$

\[
\begin{align*}
1 & \\
1 & 1.0000D 00 \\
1 & 2.0000D 00
\end{align*}
\]

MATRIX OF DC GAINS

\[
\begin{align*}
1 & \\
1 & -1.0000D 05 \\
1 & -5.0000D 04
\end{align*}
\]

SAMPLE RUN --- TRANSFER FUNCTION

**POLES OF THE TRANSFER FUNCTION**

COEFFICIENTS OF THE CHARACTERISTIC EQUATION IN DESCENDING POWERS OF $S =$

\[
1.00000D 00 \\
1.99999D 00 \\
-2.00000D-05
\]

POLES OF THE TRANSFER FUNCTION AS COMPUTED FROM THE ABOVE POLYNOMIAL =

\[0 \left( -2.00000D 00 \right) + J \left( 0.00000 \right) \]

\[1 \left( 1.00000D-05 \right) + J \left( 0.00000 \right) \]

MAG, ANGLE, ZETA =

\[
\begin{align*}
0.2000D 00 & , 0.1800D 03 & , 0.1600D 01 \\
0.1000D-04 & , 0.0000 & , 0.1000D 01
\end{align*}
\]

SAMPLE RUN --- TRANSFER FUNCTION

**** CASE NO. 1

GSNL

\[
\begin{align*}
1 & \\
5.0000D-02
\end{align*}
\]

WBIG

\[
\begin{align*}
1 & \\
1.7000D 01
\end{align*}
\]

VY

\[
\begin{align*}
1 & \\
1.2300D-03
\end{align*}
\]

SAMPLE RUN --- TRANSFER FUNCTION

**CONTROL AND FILTER GAINS.**
FILTER GAIN

1 9.0636D 01
2 1.3464D 01

SAMPLE RUN --- TRANSFER FUNCTION

*** HUMAN OPERATOR DYNAMICS OUTPUT.

MATRICES FOR HUMAN DYNAMICS.

FHH

1 -2.0000D 00 -9.0636D 01 0.0000 0.0000
2 2.3620D 00 -4.5194D 01 1.8000D 01 1.8000D 00
3 0.0000 0.0000 0.0000 1.0000 00
4 -3.0710D 01 -1.9676D 02 -2.6667D 02 -2.6667D 01

GHH

1 9.0636D 01
2 1.3464D 01
3 0.0000
4 0.0000

HHH

1 1.3820D 00 8.9443D 00 1.8000D 01 1.8000D 00

A TEST OF THE NUMERICAL ACCURACY OF THE ONE-WAY LEVERNIER METHOD IS THAT THE N-TH B MATRIX
SHOULD BE IDENTICALLY ZERO ACCORDING TO THE THEORY.

IT WAS CALCULATED FOR THIS PROBLEM AS---

N-TH B MATRIX

1 1.3642D-11 -2.9104D-11 1.7521D-10 -9.6634D-13
2 -5.4575D-13 -3.6386D-11 3.4561D-11 2.6918D-12
4 -9.6949D-16 5.4613D-10 1.4552D-11 -2.4556D-11

LEVERNIER ALGORITHM WAS COMPUTED IN THE FORWARD DIRECTION ONLY.

SAMPLE RUN --- TRANSFER FUNCTION

NUMERATOR MATRIX POLYNOMIAL OF THE TRANSFER FUNCTION

NUMERATOR MATRIX COEFFICIENT FOR S** 4

1 0.0000

NUMERATOR MATRIX COEFFICIENT FOR S** 3

1 2.4568D 02

NUMERATOR MATRIX COEFFICIENT FOR S** 2

1 6.9096D-01

4.47210 00 !

NUMERATOR MATHRIX COEFFICIENT FOR S**0

1  -4.6775D 04
NUMERATOR MATHRIX COEFFICIENT FOR S**0

1  -1.4619D 05
MATRIX OF DC GAINS

1  -0.2295D 00
SAMPLE RUN --- TRANSFER FUNCTION

POLES OF THE TRANSFER FUNCTION

COEFFICIENTS OF THE CHARACTERISTIC EQUATION IN DESCENDING POWERS OF S =

1.000000 D 00  3.31864D 01  1.02322D 03  7.01979D 03  1.79357D 04

POLES OF THE TRANSFER FUNCTION AS COMPUTED FROM THE ABOVE POLYNOMIAL =

0  (-1.25314D 01) + J( 2.53228D 01)
  MAG, ANGLE, ZETA = 0.28250 D 02  0.11630 D 03  0.44350 D 00
1  (-1.25314D 01) + J(-2.53228D 01)
  MAG, ANGLE, ZETA = 0.28250 D 02  -0.11630 D 03  0.44350 D 00
2  (-4.06181D 00) + J( 2.20050D 00)
  MAG, ANGLE, ZETA = 0.46200 D 01  0.15160 D 03  0.87930 D 00
3  (-4.06181D 00) + J(-2.20050D 00)
  MAG, ANGLE, ZETA = 0.46200 D 01  -0.15160 D 03  0.87930 D 00

SAMPLE RUN --- TRANSFER FUNCTION

ZEROES OF THE TRANSFER FUNCTION

ZERUES OF THE TRANSFER FUNCTION BETWEEN Y(1) AND U(1) =

1  ( 1.99992D 01) + J( 0.00060)
  MAG, ANGLE, ZETA = 0.20000 D 02  0.00000 -0.10000 D 01
2  (-6.66657D 00) + J( 0.00000)
  MAG, ANGLE, ZETA = 0.66670 D 01  0.18000 D 03  0.10000 D 01
3  (-4.22809D 00) + J( 0.00000)
  MAG, ANGLE, ZETA = 0.42809 D 01  0.18000 D 03  0.10000 D 01
COEFFICIENTS OF THE NUMERATOR POLYNOMIAL IN ASCENDING POWERS OF S =

-1.46195D 05  -4.67750D 04  -2.22403D 03  2.85680D 02
RESIDUES OF THE TRANSFER FUNCTION=

POLE LOCATION RESIDUE AT THE POLE COMBINED RESIDUES=MAG*CGS(0.0+PHI)

MAGITUDE PHI(DEG)

(-1.25314D 01) + J( 2.53228D 01)  ( 1.35698D 02) + J( 1.40361D 02)  1.90463D 02  -45.96773
(-4.06181D 00) + J( 2.20050D 00)  ( 1.28564D 01) + J(-6.34190D 00)  2.68635D 01  153.71120
FUNCTION TO BE PLOTTED IS Y(1) TO U(1)
TRANSFER FUNCTION TO BE PLOTTED

NUMERATOR COEFFICIENTS IN DESCENDING ORDER
<table>
<thead>
<tr>
<th>Frequency</th>
<th>Magnitude</th>
<th>Phase</th>
</tr>
</thead>
<tbody>
<tr>
<td>0.100000E+00</td>
<td>0.18309E+02</td>
<td>0.1759E+03</td>
</tr>
<tr>
<td>0.10471E+00</td>
<td>0.18309E+02</td>
<td>0.1795E+03</td>
</tr>
<tr>
<td>0.10065E+00</td>
<td>0.18309E+02</td>
<td>0.1795E+03</td>
</tr>
<tr>
<td>0.11462E+00</td>
<td>0.18309E+02</td>
<td>0.1794E+03</td>
</tr>
<tr>
<td>0.12539E+00</td>
<td>0.18309E+02</td>
<td>0.1794E+03</td>
</tr>
<tr>
<td>0.13182E+00</td>
<td>0.18310E+02</td>
<td>0.1794E+03</td>
</tr>
<tr>
<td>0.13609E+00</td>
<td>0.18310E+02</td>
<td>0.1793E+03</td>
</tr>
<tr>
<td>0.14458E+00</td>
<td>0.18310E+02</td>
<td>0.1793E+03</td>
</tr>
<tr>
<td>0.15138E+00</td>
<td>0.18310E+02</td>
<td>0.1791E+03</td>
</tr>
<tr>
<td>0.15497E+00</td>
<td>0.18311E+02</td>
<td>0.1797E+03</td>
</tr>
<tr>
<td>0.16862E+00</td>
<td>0.18311E+02</td>
<td>0.1797E+03</td>
</tr>
<tr>
<td>0.17378E+00</td>
<td>0.18311E+02</td>
<td>0.1792E+03</td>
</tr>
<tr>
<td>0.18107E+00</td>
<td>0.18312E+02</td>
<td>0.1791E+03</td>
</tr>
<tr>
<td>0.18555E+00</td>
<td>0.18312E+02</td>
<td>0.1791E+03</td>
</tr>
<tr>
<td>0.19954E+00</td>
<td>0.18312E+02</td>
<td>0.1791E+03</td>
</tr>
<tr>
<td>0.20893E+00</td>
<td>0.18313E+02</td>
<td>0.1790E+03</td>
</tr>
<tr>
<td>0.21878E+00</td>
<td>0.18314E+02</td>
<td>0.1790E+03</td>
</tr>
<tr>
<td>0.22509E+00</td>
<td>0.18314E+02</td>
<td>0.1789E+03</td>
</tr>
<tr>
<td>0.23966E+00</td>
<td>0.18315E+02</td>
<td>0.1789E+03</td>
</tr>
<tr>
<td>0.25119E+00</td>
<td>0.18316E+02</td>
<td>0.1788E+03</td>
</tr>
<tr>
<td>0.26304E+00</td>
<td>0.18316E+02</td>
<td>0.1788E+03</td>
</tr>
<tr>
<td>0.27542E+00</td>
<td>0.18317E+02</td>
<td>0.1787E+03</td>
</tr>
<tr>
<td>0.28649E+00</td>
<td>0.18318E+02</td>
<td>0.1787E+03</td>
</tr>
<tr>
<td>0.30208E+00</td>
<td>0.18319E+02</td>
<td>0.1786E+03</td>
</tr>
<tr>
<td>0.31633E+00</td>
<td>0.18320E+02</td>
<td>0.1785E+03</td>
</tr>
<tr>
<td>0.33113E+00</td>
<td>0.18322E+02</td>
<td>0.1785E+03</td>
</tr>
<tr>
<td>0.34674E+00</td>
<td>0.18323E+02</td>
<td>0.1784E+03</td>
</tr>
<tr>
<td>0.36528E+00</td>
<td>0.18324E+02</td>
<td>0.1783E+03</td>
</tr>
<tr>
<td>0.36619E+00</td>
<td>0.18324E+02</td>
<td>0.1783E+03</td>
</tr>
<tr>
<td>0.39111E+00</td>
<td>0.18326E+02</td>
<td>0.1782E+03</td>
</tr>
<tr>
<td>0.41627E+00</td>
<td>0.18330E+02</td>
<td>0.1781E+03</td>
</tr>
<tr>
<td>0.43652E+00</td>
<td>0.18332E+02</td>
<td>0.1780E+03</td>
</tr>
<tr>
<td>0.45709E+00</td>
<td>0.18334E+02</td>
<td>0.1779E+03</td>
</tr>
<tr>
<td>0.47633E+00</td>
<td>0.18337E+02</td>
<td>0.1778E+03</td>
</tr>
<tr>
<td>0.50119E+00</td>
<td>0.18339E+02</td>
<td>0.1777E+03</td>
</tr>
<tr>
<td>0.52418E+00</td>
<td>0.18342E+02</td>
<td>0.1776E+03</td>
</tr>
<tr>
<td>0.54954E+00</td>
<td>0.18346E+02</td>
<td>0.1774E+03</td>
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<td>0.57544E+00</td>
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</tr>
<tr>
<td>0.60256E+00</td>
<td>0.18353E+02</td>
<td>0.1772E+03</td>
</tr>
<tr>
<td>0.64198E+00</td>
<td>0.18357E+02</td>
<td>0.1771E+03</td>
</tr>
<tr>
<td>0.66064E+00</td>
<td>0.18362E+02</td>
<td>0.1770E+03</td>
</tr>
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<td>0.69136E+00</td>
<td>0.18367E+02</td>
<td>0.1768E+03</td>
</tr>
<tr>
<td>0.72444E+00</td>
<td>0.18373E+02</td>
<td>0.1767E+03</td>
</tr>
<tr>
<td>0.75658E+00</td>
<td>0.18378E+02</td>
<td>0.1765E+03</td>
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**CLOSED LOOP RESPONSE**

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**HC CLOSED LOOP RESPONSE**

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**LEVENBERG ALGORITHM WAS COMPUTED IN THE FORWARD AND BACKWARD DIRECTIONS.**

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### Numerator Matrix Polynomial of the Transfer Function

**Numerator Matrix Coefficient for S**

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**Numerator Matrix Coefficient for S**

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**Numerator Matrix Coefficient for S**

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**Sample Run --- Transfer Function**

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**Numerator Matrix Coefficient for S**

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**MATRIX OF DC GAINS**

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**SAMPLER RUN --- TRANSFER FUNCTION**

**NUMERATOR MATRIX COEFFICIENT FOR S**

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**POLES OF THE TRANSFER FUNCTION**

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**POLYNS OF THE TRANSFER FUNCTION AS COMPUTED FROM THE ABOVE POLYNOMIAL =**

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<th>(-7.73186D 00) + J(7.60143D 00)</th>
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<table>
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The transfer function in terms of $s$ is:

$$
\frac{-1.40199d 00 - 4.67755d 04}{2.22402d 04 - 2.45680d 32}
$$

Residues of the transfer function:

| Pole Location | Residue at the Pole | Combined Residue = $|M|$ * COS($\phi$) |
|---------------|---------------------|-----------------------------------------|
| $(-7.08451d 00) + J(1.66933d 01)$ | $(-6.73486d-01) + J(-6.93353d-01)$ | $1.93321d 00 + 134.16728$ |
| $(-7.73166d 00) + J(7.60143d 00)$ | $(1.14165d 00) + J(1.09210d 00)$ | $3.15978d 00 - 43.72915$ |

Function to be plotted is $Y(1)$ to $U(1)$.

Numerator coefficients in descending order:

$0.2456795E 03 - 0.2.22402.72 04 - 0.4677496E 05 - 0.1401949E 06$

Denominator coefficients in descending order:

$0.1GG0OU0E 01 G.3518642L• 02 0.8439154E 03 0.1079889E 05 0.8229826E 05 0.2676160E 06 0.2603895E 06$

Node plot values:

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</tr>
<tr>
<td>0.23011E 00 - 0.61862E 01</td>
<td>0.16594E 03</td>
<td></td>
</tr>
<tr>
<td>0.21607E 00 - 0.62015E 01</td>
<td>0.16532E 03</td>
<td></td>
</tr>
<tr>
<td>0.21369E 00 - 0.62164E 01</td>
<td>0.16486E 03</td>
<td></td>
</tr>
<tr>
<td>x</td>
<td>y</td>
<td>x</td>
</tr>
<tr>
<td>----</td>
<td>----</td>
<td>----</td>
</tr>
<tr>
<td>0.72444E 00-0.65447E 01</td>
<td>0.1508E 03</td>
<td>0.75856E 00-0.65918E 01</td>
</tr>
<tr>
<td>0.91201E 00-0.68218E 01</td>
<td>0.1492E 03</td>
<td>0.95499E 00-0.69912E 01</td>
</tr>
<tr>
<td>0.11482E 00-0.72242E 01</td>
<td>0.1422E 03</td>
<td>0.12023E 00-0.73277E 01</td>
</tr>
<tr>
<td>0.14454E 00-0.77855E 01</td>
<td>0.1343E 03</td>
<td>0.15136E 00-0.79192E 01</td>
</tr>
<tr>
<td>0.18197E 00-0.85293E 01</td>
<td>0.1254E 03</td>
<td>0.19055E 00-0.87004E 01</td>
</tr>
<tr>
<td>0.22809E 00-0.94544E 01</td>
<td>0.1157E 03</td>
<td>0.23808E 00-0.96657E 01</td>
</tr>
<tr>
<td>0.28840E 00-1.0524E 02</td>
<td>0.1055E 03</td>
<td>0.30199E 00-1.0749E 02</td>
</tr>
<tr>
<td>0.36308E 00-1.1664E 02</td>
<td>0.0964E 03</td>
<td>0.38019E 00-1.1892E 02</td>
</tr>
<tr>
<td>0.45709E 00-1.2783E 02</td>
<td>0.0879E 03</td>
<td>0.47863E 00-1.3009E 02</td>
</tr>
<tr>
<td>0.57544E 00-1.3916E 02</td>
<td>0.0793E 03</td>
<td>0.60256E 00-1.4046E 02</td>
</tr>
<tr>
<td>0.72444E 00-1.4606E 02</td>
<td>0.0712E 03</td>
<td>0.75856E 00-1.4752E 02</td>
</tr>
<tr>
<td>0.91291E 00-1.5396E 02</td>
<td>0.0634E 03</td>
<td>0.95499E 00-1.5565E 02</td>
</tr>
</tbody>
</table>

**MODE PLOT...MAGNITUDE OF RESPONSE**
The steady state covariance matrix is:

1  2  3  4  5  6  7
The steady state covariance matrix is:

<table>
<thead>
<tr>
<th></th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
<th>6</th>
<th>7</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>9.8676D+00</td>
<td>-3.2829D+00</td>
<td>-4.8355D-01</td>
<td>-3.2829D+00</td>
<td>-4.8355D-01</td>
<td>8.1886D-01</td>
<td>2.2167D-00</td>
</tr>
<tr>
<td>4</td>
<td>-3.2829D+00</td>
<td>2.5261D+00</td>
<td>3.7207D-01</td>
<td>2.5261D+00</td>
<td>3.7207D-01</td>
<td>-4.6767D-01</td>
<td>-9.3535D-01</td>
</tr>
</tbody>
</table>

Cost index:

\[
\begin{align*}
\text{kjx} &= -0.32829D+01 \\
\text{kJy} &= -0.127756D+01 \\
\text{kJ} &= -0.85566D+01
\end{align*}
\]

*** FC, GC, HC, WEIG, VY, and VA written to disk.
Table 2.3
Description of Sample Execution

<table>
<thead>
<tr>
<th>LINE NUMBER(S)</th>
<th>GROUP TYPE</th>
<th>CARD TYPE</th>
<th>DESCRIPTION</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>1</td>
<td>1</td>
<td>Title for run</td>
</tr>
<tr>
<td>2-8</td>
<td>2</td>
<td></td>
<td>Option card. Plant, human and closed loop dynamics will be done. Covariance will be calculated and closed loop system will be saved on file for use by time varying program.</td>
</tr>
<tr>
<td>9</td>
<td>2</td>
<td>1</td>
<td>Comment card indicating start of plant dynamics input</td>
</tr>
<tr>
<td>10</td>
<td>2</td>
<td></td>
<td>Indicates 2 states, 1 control, 1 measurement, 1 noise, no transfer functions, no eigenvalues, singularity of FP unknown, regular run</td>
</tr>
<tr>
<td>11-12</td>
<td>4</td>
<td></td>
<td>FP matrix</td>
</tr>
<tr>
<td>13-14</td>
<td>5</td>
<td></td>
<td>GP matrix</td>
</tr>
<tr>
<td>15</td>
<td>6</td>
<td></td>
<td>HP matrix</td>
</tr>
<tr>
<td>16</td>
<td>7</td>
<td></td>
<td>DP matrix</td>
</tr>
<tr>
<td>17-18</td>
<td>8</td>
<td></td>
<td>FP matrix</td>
</tr>
<tr>
<td>19</td>
<td>3</td>
<td>1</td>
<td>Comment card indicating start of human dynamics input</td>
</tr>
<tr>
<td>20</td>
<td>2</td>
<td></td>
<td>Indicates 2 states, 1 control, 1 measurement, 1 noise, 1 transfer function desired, no eigenvalues, singularity of FH unknown</td>
</tr>
<tr>
<td>21</td>
<td>3</td>
<td></td>
<td>Transfer function desired is for row 1, column 1; zeros, residues, and bode plots are desired; plot bounds are -1 to 1 and normal size plots should be done</td>
</tr>
<tr>
<td>22</td>
<td>3A</td>
<td></td>
<td>1 coefficient in the numerator of polynomial multiplying transfer function before plotting; value is 1.0</td>
</tr>
</tbody>
</table>
Table 2.3 (Continued)

<table>
<thead>
<tr>
<th>LINE NUMBER(S)</th>
<th>GROUP TYPE</th>
<th>CARD TYPE</th>
<th>DESCRIPTION</th>
</tr>
</thead>
<tbody>
<tr>
<td>23</td>
<td>3B</td>
<td></td>
<td>1 coefficient in the denominator of polynomial multiplying transfer function before plotting; value is 1.0</td>
</tr>
<tr>
<td>24-25</td>
<td>4</td>
<td></td>
<td>FH matrix</td>
</tr>
<tr>
<td>26-27</td>
<td>5</td>
<td></td>
<td>GH matrix</td>
</tr>
<tr>
<td>28</td>
<td>6</td>
<td></td>
<td>HH matrix</td>
</tr>
<tr>
<td>29</td>
<td>7</td>
<td></td>
<td>DH matrix</td>
</tr>
<tr>
<td>30-31</td>
<td>8</td>
<td></td>
<td>TH matrix</td>
</tr>
<tr>
<td>32-33</td>
<td>9</td>
<td></td>
<td>QH matrix</td>
</tr>
<tr>
<td>34</td>
<td>4</td>
<td>1</td>
<td>Comment card indicating start of augmented states input</td>
</tr>
<tr>
<td>35</td>
<td>2</td>
<td></td>
<td>No. of augmented states is 2</td>
</tr>
<tr>
<td>36-37</td>
<td>3</td>
<td></td>
<td>FA matrix</td>
</tr>
<tr>
<td>38-39</td>
<td>4</td>
<td></td>
<td>GA matrix</td>
</tr>
<tr>
<td>40</td>
<td>5</td>
<td></td>
<td>HA matrix</td>
</tr>
<tr>
<td>41</td>
<td>6</td>
<td></td>
<td>DA matrix</td>
</tr>
<tr>
<td>42</td>
<td>7</td>
<td></td>
<td>VA matrix</td>
</tr>
<tr>
<td>43</td>
<td>6</td>
<td>1</td>
<td>Comment card indicating start of closed loop input</td>
</tr>
<tr>
<td>44</td>
<td>2</td>
<td></td>
<td>No. of rows in unaugmented HC is 6, 1 transfer function desired, no eigenvalues, HC to be set to identity matrix</td>
</tr>
<tr>
<td>45</td>
<td>3</td>
<td></td>
<td>Transfer function desired is for row 1, column 1; zeros, residues and bode plots with bounds of -1 to 1 are desired; normal size plots</td>
</tr>
</tbody>
</table>
Table 2.3 (Concluded)

<table>
<thead>
<tr>
<th>LINE NUMBER(S)</th>
<th>GROUP TYPE</th>
<th>CARD TYPE</th>
<th>DESCRIPTION</th>
</tr>
</thead>
<tbody>
<tr>
<td>46</td>
<td>3A</td>
<td></td>
<td>1 coefficient in numerator of polynomial multiplying transfer function before plotting; value is 1.0</td>
</tr>
<tr>
<td>47</td>
<td>3B</td>
<td></td>
<td>1 coefficient in denominator of polynomial multiplying transfer function before plotting; value is 1.0</td>
</tr>
<tr>
<td>48-49</td>
<td>4</td>
<td></td>
<td>CC matrix for augmenting GC</td>
</tr>
<tr>
<td>50</td>
<td>5</td>
<td></td>
<td>BC matrix for augmenting GC</td>
</tr>
<tr>
<td>51</td>
<td>7</td>
<td>1</td>
<td>Comment card for additional human dynamics input</td>
</tr>
<tr>
<td>52</td>
<td>2</td>
<td></td>
<td>g matrix</td>
</tr>
<tr>
<td>53</td>
<td>3</td>
<td></td>
<td>W matrix</td>
</tr>
<tr>
<td>54</td>
<td>4</td>
<td></td>
<td>Vy matrix</td>
</tr>
</tbody>
</table>
2.7 MAIN PROGRAM (ONLY) LISTING

The following is a computer listing for the program.
TRANSFER FUNCTION PROGRAM WITH SEVERAL OPTIONS---

(1) PLANT DYNAMICS - COMPUTE Y/U OR Y/W
   \( \dot{X} = F_X + G_X + GANMAW \)
   \( Y = H_X + DU \)

(2) HUMAN OPERATOR DYNAMICS - COMPUTE U/Y
   SEE ROUTINE MHUMAN FOR STRUCTURE.

(3) HUMAN OPERATOR + PLANT DYNAMICS
   COMPUTE U/Y, WHERE
   \( E = (A^*ADJL^*C) \cdot (A^2*ADJL^*C^2) \) , FIRST ( ) FROM (1) ABOVE,
   SECOND( ) FROM (2) ABOVE
   \( F = (DETD1)^{-1} \cdot (DETD1) \)

(4) CLOSED LOOP RESPONSE
   \( \dot{Z} = FZ + GAMMAW \), SEE ROUTINE MCLOSE FOR DESCRIPTION OF F AN
   \( Y = H2 \)

(5) C INPUT---
   ALL INPUT IS PERFORMED IN INIT AND INIT2.
   THERE ARE 7 GROUPS OF INPUT SETS.
   GROUP 1 = TITLE AND OPTIONS
   GROUP 2 = INPUT FOR PLANT DYNAMICS
   GROUP 3 = INPUT FOR HUMAN DYNAMICS
   GROUP 4 = INPUT FOR AUGMENTED STATES
   GROUP 5 = INPUT FOR HUMAN OPERATOR + PLANT DYNAMICS
   GROUP 6 = INPUT FOR CLOSED LOOP RESPONSE
   GROUP 7 = ADDITIONAL INPUT FOR HUMAN DYNAMICS

   THE PROGRAM LOGIC IS SUCH THAT IF THE OPTION IS SET SO THAT
   HUMAN DYNAMICS ARE DONE, THE PROGRAM ITERATES ON GROUP 7 INPUT.
   OTHERWISE, IT WILL ITERATE STARTING AT GROUP 1.

   ALL MATRICES ARE READ BY ROWS ACCORDING TO FORMAT IN ARRAY IFMT.
   (SEE GROUP 1 INPUT DESCRIPTION)

   ALL CARDS MARKED WITH * ARE CONDITIONAL INPUT.

GROUP 1 ALWAYS INCLUDED
CARD FORMAT DESCRIPTION
  1 (13A6) TITLE(13) = TITLE TO BE PRINTED AT THE TOP
       OF EACH PAGE
  2 NAMELIST / OPTIONS /
     PLANT = T, TO DO PLANT DYNAMICS (DEFAULT=F)
     HUMAN = T, TO DO HUMAN DYNAMICS (DEFAULT=F)
     NOPLT = T, TO DO HUMAN OPERATOR + PLANT DYNAMICS
           (DEFAULT=F)
     CLOSED = T, TO DO CLOSED LOOP RESPONSE
           (DEFAULT=F)
     COVAR = T, TO DO COVARIANCES
           (DEFAULT=F)
     IFMT = 1, TO USE VARIABLE INPUT FORMAT.
           ALL CARDS MATRICES ARE READ WITH THIS FORMAT
           (DEFAULT = 8E11.4)
     MIGNUT = T, FOR MINIMAL OUTPUT
     BACKWRD = T, TO USE BACKWARD LEBRETTIER IN
           COMPUTING ADJOIN EVEN IF NO. OF STATES
           IS LESS THAN 5. (AUTOMATICALLY TRIES
           BACKWARD IF NO. STATES ,GE, 5 )
```plaintext
**DISK** = 'I' IF THE PLANT F AND G ARE TO BE READ OFF OF DISK UNIT 9

**ITERC** = 'I', TO ITERATE ON VY AND/OR VA

**FCNTRL** = '1', TO SWITCH FC MATRIX TO CONTROL ONLY
(DEFAULT = 'F')

**ITIVE** = NO. OF ITERATIONS FOR VY (DEFAULT = 0)

**ITIVE** = NO. OF ITERATIONS FOR VA (DEFAULT = 0)

**KHOY** = CONSTANT FOR VY (DEFAULT = 0.01415)

**KHOA** = CONSTANT FOR VA (DEFAULT = 0.02477)

**SAVSYS** = '1', IF FC, GC, HC, WGG, VY, VA ARE TO BE WRITTEN TO DISK UNIT 21

**IFMT2** = 13 WORD ARRAY FOR VARIABLE FORMATTED FOR FILES USED WHEN DISK = 'T' OR SAVFCA = 'T'.
(DEFAULT = 4E20.15)

**GROUP 2** INCLUDE ONLY IF PLANT = 'T'

**CARD** FORMAT DESCRIPTION

<table>
<thead>
<tr>
<th>CARD</th>
<th>FORMAT</th>
<th>DESCRIPTION</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>13A6</td>
<td><strong>ICMANT(1)</strong> = COMMENT CARD DENOTING START OF PLANT DYNAMICS INPUT. STRICTLY FOR USER IDENTIFICATION.</td>
</tr>
</tbody>
</table>
| 2    | 16I5   | **NSP** = NO. OF STATES
**NCF** = NO. OF CONTROLS
**NMP** = NO. OF MEASUREMENTS
**NMP** = NO. OF NOISE
**NCFP** = NO. OF SPECIFIC TRANSFER FUNCTIONS TO BE DONE
**JEIGFP** = EIGENVALUE FLAG FOR F
0, DO NOT COMPUTE
1, COMPUTE AND CONTINUE
**JFSNGP** = SINGULARITY FLAG FOR F
0, NOT KNOWN
1, F KNOWN TO BE SINGULAR
**JENTP** = EREXY FLAG
0, REGULAR CALCULATIONS
1, IF TNR. FCN. WAS COMPUTED AND SAVED IN A PREVIOUS RUN, AND ONLY SPECIFIC TRANSFER FUNCTIONS ARE NOW DESIRED.

<table>
<thead>
<tr>
<th>CARD</th>
<th>FORMAT</th>
<th>DESCRIPTION</th>
</tr>
</thead>
</table>
| 3    | 16I5   | **READ NCFP** SETS OF CARD TYPE 3-3F (NCFP MAY = 11)
**ICMCLP(1)** = ROW NO. OF TNR. FCN. DESIRED
**ICMCLP(2)** = COL. NO. OF TNR. FCN. DESIRED
**ICMCLP(3)** = FOR ZEROS
1, FOR ZEROS + RESIDUES
2, FOR POLE PLOTS
3, FOR EVERYTHING
**ICMCLP(4)** = LOWER BOUND OF POLE PLOT (LOG)
**ICMCLP(5)** = UPPER BOUND OF POLE PLOT (LOG)
**ICMCLP(6)** = FOR NORMAL SIZE POLE PLOT
1, DOUBLE SIZE POLE PLOT

<table>
<thead>
<tr>
<th>CARD</th>
<th>FORMAT</th>
<th>DESCRIPTION</th>
</tr>
</thead>
</table>
| 3A   | 15,7E+0.5 | **INCLUDE ONLY IF ICMCLP(4) .GE. 2**
**NCOEFN** = NO. OF COEFFICIENTS IN NUMERATOR OF THE N/D POLYNOMIAL WHICH MULTIPLIES THE TNR. FCN. BEFORE PLOTTING.
**COEFP(1, J)** = COEFFICIENTS OF THE NURSATOR IN DESCENDING ORDER.

<table>
<thead>
<tr>
<th>CARD</th>
<th>FORMAT</th>
<th>DESCRIPTION</th>
</tr>
</thead>
</table>
| 5B   | 15,7E+0.5 | **INCLUDE ONLY IF ICMCLP(5) .GE. 2**
**NCOEFD** = NO. OF COEFFICIENTS IN DENOMINATOR
**COEFD(1, J)** = DENOMINATOR COEFFICIENTS IN DESCENDING ORDER.

<table>
<thead>
<tr>
<th>CARD</th>
<th>FORMAT</th>
<th>DESCRIPTION</th>
</tr>
</thead>
<tbody>
<tr>
<td>4-4X</td>
<td>1FMT</td>
<td><strong>F MATRIX</strong> INCLUDE ONLY IF JENTP = '0'</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>CARD</th>
<th>FORMAT</th>
<th>DESCRIPTION</th>
</tr>
</thead>
<tbody>
<tr>
<td>5-5X</td>
<td>1FMT</td>
<td><strong>G MATRIX</strong> INCLUDE ONLY IF JEIGFP .NE. 'I', JENTP = '0'</td>
</tr>
</tbody>
</table>
```
Group 3* include only if HUMAN='T

CARD FORMAT DESCRIPTION
1 13A6 IC#AWT(13) = see card 1, group 2
2 1615 NSH = NO. OF STATES
NCH = NO. OF CONTROLS
NH = NO. OF MEASUREMENTS
NH = NO. OF NOISE
NTF1 = NO. OF TRANS. FCNS. DESIRED
JEIGPP = EIGENVALUE FLAG. SEE CARD 2, GROUP 2
4F5H = SINGULARITY FLAG FOR F. SEE CARD 2, GROUP 2
3* 1615 READ NTF1 SETS OF CARD TYPE 3-B (NTF1 MAY = 0)
3A* 15,7E10.5 IRJCLH(6) = SEE CARD 3 , GROUP 2
3B* 15,7E10.5 NCDFHN = SEE CARD 3A, GROUP 2
3A* 15,7E10.5 COEFIN(I, J) = SEE CARD 3A, GROUP 2
3B* 15,7E10.5 COEFPD(I, J) = SEE CARD 3B, GROUP 2

Group 4* include only if HUMAN='T

CARD FORMAT DESCRIPTION
1 13A6 IC#AWT(13) = see card 1, group 2
2 15 NSA = NO. OF AUGMENTED STATES
3 1F5T FA MATRIX
4 1F5T GA MATRIX
5 1F5T HA MATRIX
6 1F5T DA MATRIX
7* 1F5T WA MATRIX, INCLUDE ONLY IF COVAR='T

Group 5* include only if HOPLT='T

CARD FORMAT DESCRIPTION
1 13A6 IC#AWT(13) = see card 1, group 2
2 15 NTF3 = NO. OF TRANSFER FUNCTIONS TO BE DONE
3* 1615 READ NTF3 SETS OF CARD TYPE 3-B (NTF3 MAY=0)
3A* 15,7E10.5 IRJCLH(6) = SEE CARD 3, GROUP 2
3B* 15,7E10.5 NCDFHN = SEE CARD 3A, GROUP 2
3A* 15,7E10.5 COEFIN(I, J) = SEE CARD 3A, GROUP 2
3B* 15,7E10.5 COEFPD(I, J) = SEE CARD 3B, GROUP 2

Group 6* include only if CLOSED='T

CARD FORMAT DESCRIPTION
1 13A6 IC#AWT(13) = see card 1, group 2
2 1615 SCA = NO. OF ROWS IN SC
NTF5 = NO. OF TRANS. FCNS. DESIRED
JEIGPP = EIGENVALUE FLAG, SEE CARD 2, GROUP 2
4F5H = H = IDENTITY MATRIX FLAG
   H WILL BE READ IN
**REAL MFC SETS OF CARD TYPE 3-9E (MFC MAY = 0)**

- IC=CLC(6) = SEE CARD 3, GROUP 2
- NC=CLS(6) = SEE CARD 3A, GROUP 2
- COF=CN(1,3) = SEE CARD 3A, GROUP 2
- COFD=CN(1,3) = SEE CARD 3B, GROUP 2

**GROUP 7**
- INCLUDE ONLY IF HU=0, ALL MATRICES FOR GAINS CALC.

**CARDS**

- **FORMAT**
  - DESCRIPTION
  - 1 1346: ICHANT(13) = SEE CARD 1, GROUP 2
  - 2 IFMT: G SMALL MATRIX
  - 3 IFMT: W BIG MATRIX
  - 4 IFMT: VY MATRIX

**FILES USED**

- 9 INPUT UNIT FOR F AND G ( PLANT ) WHEN DISK=TRUE
- 10 SCRATCH UNIT ( ALWAYS NEEDED )
- 11 OUTPUT UNIT FOR HUMAN DYNAMICS ( TEMPORARY OR PERMANENT )
- 12 OUTPUT UNIT FOR HUMAN DYNAMICS
- 13 OUTPUT UNIT FOR HOPLT DYNAMICS
- 14 OUTPUT UNIT FOR CLOSED LOOP

**IMPLICIT**
- REAL*8 ( A-H, O-Z )

**LOGICAL**
- PLANT, HUMAN, CLOSED, HOPLT
- NINOUT, BACKWD, DMATXP, DMATXH, DMATXC

**COMMON / LOGIC / PLANT, HUMAN, HOPLT, NINOUT, BACKWD, DMATXP, DMATXH, DMATXC**

**COMMON / SAVE / SAVSYS**

**COMMON / VAR / COVAR**

**PLANT DYNAMICS**

- DIMENSION FP(30,30),GP(30,4),HP(10,30),DP(10,4),GMMP(30,4)
- DIMENSION FP(31),HPCLP(6,48),G(30,6),RDEMP(48)
- DIMENSION COF(6,48),RDEMP(48),COF(6,48)

**HUMAN DYNAMICS**

- DIMENSION FH(15,15),GH(15,4),HN(10,15),DH(10,4),GAMN(15,4)
- DIMENSION CH(15,15),GAIN(15,15),CAGON(4,15),DFGH(16,16)
- DIMENSION COF(6,16),GS(4,4),VY(10,16)
ALGOL-LATED STATES

DIMENSION FA(5,5), GA(5,4), HA(4,5), LA(4,4), VA(4,4)

CLOSED LOOP DYNAMICS

DIMENSION PC(35,35), GC(35,19), HC(35,35), PC(36), XCOV(35,35)
DIMENSION NDEGC(1225), COEFP(6,1225), NDEGD(1225), COEFDC(6,1225)
DIMENSION IRC(6,1225), DC(35,35)
DIMENSION CC ( 4, 4 ), HCORG(35,35), BC ( 4, 4 )

OTHER ARRAYS

DIMENSION SPLT(165), EIGH(35), EIGI(35), WORK(5000)
DIMENSION P WORK ( 35, 35 )
DIMENSION YU(36,1225), NDEGYU(1225)

SET CONSTANTS ACCORDING TO PARAMETERS

XXCO=6
XXYU=36
XSPAX=30
NCPIX=0
NMPAX=10
NORAX=4
NCPAX=15
NCUND=4
NORNX=10
NORXX=4
NSPNX=30
NCNX=8
NCPNX=10
NSCPX=35
NCCNX=19
NMNX=35

READ ALL INPUT EXCEPT GSML, VY, WBIG AND
DO SOME INITIALIZATION

CONTINUE
CALL INIT { FP, GP, HPP, DP, GAMMP, G, IRKCLP
                - , NDEGP, NDEGD, COEFNP, COEFDP
                - , PH, GH, HH, GAMH, OH, IRCLNH, NDEGHN
                - , NDEGDH, COEFHN, COEFDH, DI
                - , IRC, NDEGN3, NDEGD3, COEFN3, COEFDP
                - , HCR, DC, FA, GA, HA, DA, VA
                - , IRCLC, NDEGC, NDEGD, COEFNC, COEFDC
                - , CC, BC
                - , NACO, IREF }
                IF (IREF) GO TO 999

PLANT DYNAMICS

IF (.NOT. PLANT) GO TO 200
CALL APLANT { FP, GP, HP, DP, PP, YU, MXU, IRC, NDEGYU
                - , NDEGP, NDEGD, COEFNP, COEFDP, MXCO
                - , SPLT, EIGH, EIGI, WORK, P WORK }

HUMAN DYNAMICS
C COMPUTE THE CONTROL AND FILTER GAINS (LAMBD AND K)
CALL RGAINS ( F1, GH, HH, OH, GSML, WBIG, VY, GAMMA )
C COMPUTE NEW P MATRICES FOR HUMAN AND CLOSED LOOP
C AND NEW H MATRIX FOR CLOSED LOOP
CALL RHFC ( F1, G, PH, HH, DH, FA, GA, HA, DA, CGAIN, FGAIN )
CALL RHUMAN ( FHH, GHII, HHII, DHII, HA, DA, FGAIN, CGAIN, PH
', Y, NXYU, IMXCL1, DEGYU, DEGNH, DEGDH
', COEFNH, COEPDH, MXCO, BPLT, EIGP, EIGI, WORK )
C HUMAN OPERATOR + PLANT DYNAMICS
C IF ( .NOT. HOPLT ) GO TO 400
CALL RHOPLT ( F1, Y, NXYU, IMXCL3, DEGYU
', NDEGN3, DEGD3, COEFN3, COEPD3, MXCO
', BPLT, EIGP, EIGI, WORK, PP, PH )
C CLOSED LOOP RESPONSE
400 CONTINUE
IF ( .NOT. CLOSED ) GO TO 600
CALL NCLOSE ( G, GH, GAMMA, FGAIN, FC, GC, HC, DC, CC, BC
', FC, Y, NXYU, IMXCLC, DEGYU
', NDEGNHC, NDEGDCC, COEFNCC, COEPDCC, MXCO
', BPLT, EIGP, EIGI, WORK, FWORK )
C IF (.NOT. COVAR) GO TO 450
C COMPUTE COVARIANCE
CALL NCVM ( XCOV, WBIG, VY, VA, FC, GC, HC, WORK, FWORK)
CALL NGOST ( XCOV, OH, GSML, CGAIN, R1X, R1J, R2, WORK )
C 450 CONTINUE
IF ( .NOT. ITERC ) GO TO 500
C COMPUTE NEW VY AND/OR VA
CALL NITEN ( XCOV, VY, VA, WORK, LITER, AITEM )
IF ( LITER ) GO TO 500
GO TO 260
C SAVE THE SYSTEM
C IF ( .NOT. SAVSYS ) GO TO 600
CALL FCSAVE ( FC, GC, HC, WBIG, VY, VA )
C GET A NEW GSML, WBIG AND VY
GO TO 258

NEW CASE

YOU CONTINUE
GO TO 100

999 CONTINUE
STOP
END
III. TIME VARYING SYSTEM RESPONSE PROGRAM (TVSR)

3.1 DESCRIPTION

The Time Varying System Response Program (TVSR) solves the differential equation

\[ \dot{z}(t) = F_c(t)z(t) + G_c(t)\theta(t) \]

\[ y(t) = H_c(t)x(t) \quad (3.1) \]

The system matrices \( F_c, G_c \) and \( H_c \) are not computed in the program, but rather are read in from a disc file. The modified transfer function program described in the previous section, writes out these system matrices in a suitable format. Appendix A describes a stand-alone program which also can be used as generic input.

The time varying response output can be of three types:

1. mean (expected) value of states/outputs
2. sample time histories
3. state/output covariance

The system matrices are read in at the start and end point for some interval of time, which has been specified. These matrices need not have the same coefficients at the beginning and end. An algorithm interpolates between these matrices at intervals specified by the user. By this method, a linear piecewise solution may be obtained for the time varying system.

An added feature of the code is that several time segments can be "pieced" together to make a longer time record. At the end of any one record, all relevant information is stored on
disc. The next time segment uses this information as new start conditions.

This sequence is shown in the following figure.

![Time Diagram](image)

**Figure 3.1**

(1) Interval #1 (from $t_0$ to $t_1$) requires one execution of the program. The system matrices ($F_c, G_c, H_c$) must be previously stored on disc corresponding to $t = t_0$ and $t = t_1$. Four interpolation intervals have been specified (corresponding to time points $t_1^*, t_2^*, t_3^*$ and $t_4^*$). The state at $t_2$ has been specified for storage for initializing interval #2. (Note: $t_2$ need not be equal to $t_1$, i.e. $t_2 \leq t_1$.)

(2) Interval #2 (from $t_2$ to $t_3$) is now executed with two interpolations ($t_5^*$ and $t_6^*$) using initial conditions stored from the previous execution.

The interpolation algorithm cues the value stored in the output vector, $y$, in the location INDEXV (card group 2). The variable, such as altitude, may be used. It is important to specify $H_c$ properly so as to ensure the variable appearing in the correct location in the output vector, $y$. 

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The structure of the code is such that the form of $G_c \theta$ can be augmented from that written to disc from the transfer function program. The transfer function program assumes $\theta$ is the form:

$$
\theta = \begin{bmatrix}
w(t) \\
v_y(t) \\
v_a(t)
\end{bmatrix}
$$

$$
w \sim N(0,W)$$

$$
v_y \sim N(0,V_y)$$

$$
v_a \sim N(0,V_a)
$$

where $W, V_y$ and $V_a$ are stored on the disc. For increased versatility, a deterministic input of the form $p(t)$; where $p(t)$ is a polynomial function (with coefficients read into the TVSR program) of time. This requires augmentation of $G_c \theta$ of the form:

$$
\begin{bmatrix}
w \\
v_y \\
v_a \\
p
\end{bmatrix}
\begin{bmatrix}
G_{c1} \\
G_{c2} \\
G_{ca}
\end{bmatrix}
$$

where now $G_{c1}, G_{c2}$ and $G_{ca}$ must also be read in.

The covariance of the augmented $\theta$ vector is assumed to be of the form:

$$
\begin{bmatrix}
w & 0 & 0 & 0 \\
0 & v_y & 0 & 0 \\
0 & 0 & v_a & 0 \\
0 & 0 & 0 & 0
\end{bmatrix}
$$
since \( p(t) \) is deterministic. This matrix is used in the state covariance calculation which employs OPTSYS in the solution of the steady state values. The state covariance is evaluated only at the times designated as linear interpolation times \( (t_i^* \) in the figure), since the system matrices only change at these times. The covariance matrix can be evaluated even when sample function option is selected, since this uses a separate algorithm for its calculation.

The covariance that is printed is actually the covariance of \( y \), the output. This is equivalent to the state covariance only when \( H_c = I \).

One note of caution is required in the utilization of the output vector, \( y = H_c Z \). Specifically, the first \( NC \) variables (where \( NC = \) number of control variables - output of the operator) of \( y \) is constrained to be \( u \) where (see Section II)

\[
\bar{u} = -D_a \Lambda \hat{x} + H_a x_a
\]

Thus, \( y \) is assumed to be of the form

\[
y = \begin{bmatrix}
0 & -D_a & H_a \\
\bar{u} & -H_c & \bar{x}
\end{bmatrix}
\]

where \( H_c \) is read in from cards (or set to \( I \) internal in the program).
3.2 INPUT SPECIFICATIONS

The program receives its input through cards and disk files.

3.2.1 Card Input

There are two cards required for each run. Card 1 is a title card for output identification. Card 2 is the option specification card. All succeeding input is dependent upon the options selected on Card 2. All matrices utilizing card input are read in by rows. The default format is 8E10.4 which may be changed by Card 2. Table 3.1 describes the required and optional card input.

3.2.2 Disk Files

The program uses four disk files:

(1) System at start time (input only)
(2) System at end time (input only)
(3) Z and H*Z vectors (input/output)
(4) Steady state and steady state output covariance (input/output)

The user need only be concerned with the structure of (1) and (2).

3.2.2.1 File for System at Start Time

The unit for the system at start time is referred to as IUFC1 and has a default value of 10. It is a sequential binary file. The file must contain seven logical records. All records must appear on the file, even if the user overrides them by providing card input or sets \( H_c \) to the identity matrix.

The format of file IUFC1 is given in Table 3.2.
<table>
<thead>
<tr>
<th>CARD</th>
<th>FORMAT</th>
<th>VARIABLE NAME</th>
<th>TYPE</th>
<th>DESCRIPTION</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>13A4</td>
<td>ITITLE</td>
<td>A</td>
<td>52 character title to be printed at the top of each output page</td>
</tr>
<tr>
<td>2</td>
<td>Namelist/Option/</td>
<td>MEAN</td>
<td>L</td>
<td>= T, to compute mean calculations (Default = F)</td>
</tr>
<tr>
<td></td>
<td></td>
<td>SAMPLE</td>
<td>L</td>
<td>= T, to compute the sample function (Default = F)</td>
</tr>
<tr>
<td></td>
<td></td>
<td>PLOT</td>
<td>L</td>
<td>= T, to produce printer plots (Default = F)</td>
</tr>
<tr>
<td></td>
<td></td>
<td>COVAR</td>
<td>L</td>
<td>= T, to compute covariance and save on disk (Default = F)</td>
</tr>
<tr>
<td></td>
<td></td>
<td>HIDENT</td>
<td>L</td>
<td>= T, to set H1, H2 to the identity matrix (Default = F, use H1, H2 on disk files IUFC1, IUFC2)</td>
</tr>
<tr>
<td></td>
<td></td>
<td>WCARD</td>
<td>L</td>
<td>= T, to read W1, W2 from cards (Default = F, use W1, W2 on disk files IUFC1, IUFC2)</td>
</tr>
<tr>
<td></td>
<td></td>
<td>VYCARD</td>
<td>L</td>
<td>= T, to read VY1, VY2 from cards (Default = F, use VY1, VY2 on disk files IUFC1, IUFC2)</td>
</tr>
<tr>
<td></td>
<td></td>
<td>ZCARD</td>
<td>L</td>
<td>= T, to read initial Z vector from cards (Default = F, use Z vector on disk file IUZ)</td>
</tr>
<tr>
<td></td>
<td></td>
<td>VACARD</td>
<td>L</td>
<td>= T, to read VA1, VA2 from cards (Default = F, use VA1, VA2 on disk files IUFC1, IUFC2)</td>
</tr>
<tr>
<td></td>
<td></td>
<td>IUFC1</td>
<td>I</td>
<td>Unit No. containing FC1, GC1, HC1, W1, VY1, VA1 (Default = 10)</td>
</tr>
</tbody>
</table>

A = Alphanumeric
I = Integer
L = Logical
D.P. = Double Precision
<table>
<thead>
<tr>
<th>CARD</th>
<th>VARIABLE NAME</th>
<th>TYPE</th>
<th>DESCRIPTION</th>
</tr>
</thead>
<tbody>
<tr>
<td>2</td>
<td>IUFC2</td>
<td>I</td>
<td>Unit No. containing FC2, GC2, HC2, W2, VY2, VA2 (Default = 11)</td>
</tr>
<tr>
<td></td>
<td>IUZ</td>
<td>I</td>
<td>Unit No. containing Z, H*Z vectors (Default = 12)</td>
</tr>
<tr>
<td></td>
<td>IUCOV</td>
<td>I</td>
<td>Unit No. containing steady state and steady state output covariance (Default = 13)</td>
</tr>
<tr>
<td></td>
<td>LASTZ</td>
<td>I</td>
<td>( n ), record no. of Z vector on file IUZ to be used as initial Z. (This only needs to be set if you do not want the last Z written.) ( = 0 ), will use last Z written or will start a new file if ZCARD = T. (Default = 0)</td>
</tr>
<tr>
<td></td>
<td>NPRINT</td>
<td>I</td>
<td>Increment for printing (Default = 0, last Z only will be printed)</td>
</tr>
<tr>
<td></td>
<td>NSTORE</td>
<td>I</td>
<td>Increment for saving Z and H*Z vectors (Default = 0, nothing is saved)</td>
</tr>
<tr>
<td></td>
<td>NINT</td>
<td>I</td>
<td>No. of intervals between TSTART and TSTOP (Default = 1)</td>
</tr>
<tr>
<td></td>
<td>NTERMS</td>
<td>I</td>
<td>No. of terms to use in computing PHI and PSI (transition matrices) (Default = 10)</td>
</tr>
<tr>
<td></td>
<td>TSTART</td>
<td>D.P.</td>
<td>Start time (Default = 0.0)</td>
</tr>
<tr>
<td></td>
<td>TSTOP</td>
<td>D.P.</td>
<td>Stop time (Default = 0.0)</td>
</tr>
<tr>
<td></td>
<td>TDELT</td>
<td>D.P.</td>
<td>Delta time between TSTART and TSTOP (Default = 1.0)</td>
</tr>
<tr>
<td></td>
<td>NCOEF</td>
<td>I</td>
<td>No. of coefficients in p matrix (( \leq 5 ), Default = 3)</td>
</tr>
<tr>
<td></td>
<td>ISEED</td>
<td>I</td>
<td>Seed for random in generator (Default = 328765)</td>
</tr>
</tbody>
</table>

A = Alphanumeric
I = Integer
L = Logical
D.P. = Double Precision
<table>
<thead>
<tr>
<th>CARD</th>
<th>FORMAT</th>
<th>VARIABLE NAME</th>
<th>TYPE</th>
<th>DESCRIPTION</th>
</tr>
</thead>
<tbody>
<tr>
<td>2</td>
<td></td>
<td>NPSIZE</td>
<td>I</td>
<td>No. of rows in p matrix (Default=0)</td>
</tr>
<tr>
<td></td>
<td></td>
<td>DELTAV</td>
<td>D.P.</td>
<td>Desired total change in velocity</td>
</tr>
<tr>
<td></td>
<td></td>
<td>INDEXV</td>
<td>I</td>
<td>Location of velocity in H*Z vector (Default=1)</td>
</tr>
<tr>
<td></td>
<td></td>
<td>IFMT(13)</td>
<td>I</td>
<td>Array containing format for reading matrices from cards (Default = 8E10.4)</td>
</tr>
<tr>
<td>3A*</td>
<td>13A4</td>
<td>ICMMT</td>
<td>A</td>
<td>Comment card for user identification of p matrix</td>
</tr>
<tr>
<td>3-3n*</td>
<td>IFMT</td>
<td>PSML</td>
<td>D.P.</td>
<td>Matrix of coefficients (NPSIZE x NCOEF) used in computing θ. Coefficients should be in decreasing order. *Include only if NPSIZE&gt;0</td>
</tr>
<tr>
<td>4A*</td>
<td>13A4</td>
<td>ICMMT</td>
<td>A</td>
<td>Comment card for user identification of W1 matrix</td>
</tr>
<tr>
<td>4-4n*</td>
<td>IFMT</td>
<td>W1</td>
<td>D.P.</td>
<td>Matrix (NNP x NNP) to be used in white noise sequence of sample function and/or covariance. *Include only if WCARD = T and (Sample = T or Covar = T).</td>
</tr>
<tr>
<td>5A*</td>
<td>13A4</td>
<td>ICMMT</td>
<td>A</td>
<td>Same as 4A except for W2.</td>
</tr>
<tr>
<td>5-5n*</td>
<td>IFMT</td>
<td>W2</td>
<td>D.P.</td>
<td>Same as 4-4n except for W2</td>
</tr>
</tbody>
</table>

A = Alphanumeric  
I = Integer  
L = Logical  
D.P. = Double Precision
<table>
<thead>
<tr>
<th>CARD</th>
<th>FORMAT</th>
<th>VARIABLE NAME</th>
<th>TYPE</th>
<th>DESCRIPTION</th>
</tr>
</thead>
<tbody>
<tr>
<td>6A*</td>
<td>13A4</td>
<td>ICMMT</td>
<td>A</td>
<td>Comment card for user identification of VY1 matrix</td>
</tr>
<tr>
<td>6-6n*</td>
<td>IFMT</td>
<td>VY1</td>
<td>D.P.</td>
<td>Matrix (NMH x NMH) to be used in white noise sequence of sample function and/or covariance. *Include only if VYCARD = T and (Sample = T or Covar = T)</td>
</tr>
<tr>
<td>7A*</td>
<td>13A4</td>
<td>ICMMT</td>
<td>A</td>
<td>Same as 6A except for VY2</td>
</tr>
<tr>
<td>7-7n*</td>
<td>IFMT</td>
<td>VY2</td>
<td>D.P.</td>
<td>Same as 6-6n except for VY2</td>
</tr>
<tr>
<td>8A*</td>
<td>13A4</td>
<td>ICMMT</td>
<td>A</td>
<td>Comment card for user identification of VA1 matrix</td>
</tr>
<tr>
<td>8-8n*</td>
<td>IFMT</td>
<td>VA</td>
<td>D.P.</td>
<td>Matrix (NCA x NCA) for use in computing covariance. *Include only if VACARD = T and COVAR = T.</td>
</tr>
<tr>
<td>9A*</td>
<td>13A4</td>
<td>ICMMT</td>
<td>A</td>
<td>Same as 8A except for VA2</td>
</tr>
<tr>
<td>9-9n*</td>
<td>IFMT</td>
<td>VA2</td>
<td>D.P.</td>
<td>Same as 8-8n except for VA2</td>
</tr>
<tr>
<td>10A*</td>
<td>13A4</td>
<td>ICMMT</td>
<td>A</td>
<td>Comment card for user identification of GCONE1 matrix. *Include only if NPSIZE&gt;0.</td>
</tr>
<tr>
<td>10-10n*</td>
<td>IFMT</td>
<td>GCONE1</td>
<td>D.P.</td>
<td>Matrix (NSP x NPSIZE) for augmenting GC1.</td>
</tr>
<tr>
<td>11A*</td>
<td>13A4</td>
<td>ICMMT</td>
<td>A</td>
<td>Same as 10A* except for GCONE2</td>
</tr>
<tr>
<td>11-11n*</td>
<td>IFMT</td>
<td>GCONE2</td>
<td>D.P.</td>
<td>Same as 10-10n* except for GC2</td>
</tr>
<tr>
<td>12A*</td>
<td>13A4</td>
<td>ICMMT</td>
<td>A</td>
<td>Comment card for user identification of GCTWO1 matrix. *Include only if NPSIZE&gt;0.</td>
</tr>
<tr>
<td>12-12n*</td>
<td>IFMT</td>
<td>GCTWO1</td>
<td>D.P.</td>
<td>Matrix (NSH x NPSIZE) for augmenting GC1.</td>
</tr>
<tr>
<td>13A*</td>
<td>13A4</td>
<td>ICMMT</td>
<td>A</td>
<td>Same as 12A* except for GCTWO2</td>
</tr>
<tr>
<td>13-13n*</td>
<td>IFMT</td>
<td>GCTWO2</td>
<td>D.P.</td>
<td>Same as 12-12n* except for GC2</td>
</tr>
</tbody>
</table>

A = Alphanumeric  
I = Integer  
L = Logical  
D.P. = Double Precision
### Table 3.1 (Continued)

<table>
<thead>
<tr>
<th>CARD</th>
<th>FORMAT</th>
<th>VARIABLE NAME</th>
<th>TYPE</th>
<th>DESCRIPTION</th>
</tr>
</thead>
<tbody>
<tr>
<td>14A*</td>
<td>13A4</td>
<td>ICMMT</td>
<td>A</td>
<td>Comment card for user identification of GCA1 matrix. *include only if NPSIZE&gt;0.</td>
</tr>
<tr>
<td>14-14n*</td>
<td>IFMT</td>
<td>GCA1</td>
<td>D.P.</td>
<td>Matrix (NSA x NPSIZE) for augmenting GCA1</td>
</tr>
<tr>
<td>15A*</td>
<td>13A4</td>
<td>ICMMT</td>
<td>A</td>
<td>Same as 14A* except for GCA2</td>
</tr>
<tr>
<td>15-15n*</td>
<td>IFMT</td>
<td>GCA2</td>
<td>D.P.</td>
<td>Same as 14-14n* except for GC2</td>
</tr>
<tr>
<td>16A*</td>
<td>13A4</td>
<td>ICMMT</td>
<td>A</td>
<td>Comment card for user identification of initial Z vector</td>
</tr>
<tr>
<td>16-16n*</td>
<td>IFMT</td>
<td>Z</td>
<td>D.P.</td>
<td>Initial Z vector (NSC long) *Include only if ZCARD = T.</td>
</tr>
<tr>
<td>17A*</td>
<td>13A4</td>
<td>ICMMT</td>
<td>A</td>
<td>Comment card for user identification of plot input section. *Include only if PLOT = T.</td>
</tr>
<tr>
<td>17B*</td>
<td>1615</td>
<td>NVARZ</td>
<td>I</td>
<td>No. of Z states to plot</td>
</tr>
<tr>
<td></td>
<td></td>
<td>NVARY</td>
<td>I</td>
<td>No. of H*Z variables to plot</td>
</tr>
<tr>
<td></td>
<td></td>
<td>ISD</td>
<td>I</td>
<td>= 0, do not plot standard deviation</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>= 1, plot standard deviation associated with each variable</td>
</tr>
<tr>
<td></td>
<td></td>
<td>ISCALE</td>
<td>I</td>
<td>= 0, use same scale for all curves</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>= 1, plot each curve on own scale</td>
</tr>
<tr>
<td></td>
<td></td>
<td>KREC</td>
<td>I</td>
<td>= 0, plot all output</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>= 1, plot only output from current run</td>
</tr>
<tr>
<td></td>
<td></td>
<td>INC</td>
<td>I</td>
<td>= 1, plot every point</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>= n, plot every nth point</td>
</tr>
</tbody>
</table>

Plots are done from the output files (IUZ and IUCOV).

A = Alphanumeric
I = Integer
L = Logical
D.P. = Double Precision
Therefore, setting INC = 2 will give a plot of every other point on the output file. Maximum number of points that may be plotted is 2000.)

List of Z and H*Z variables to plot

4 character identification of each variable plotted

As many sets of cards 17B*-17C* as desired may be included. Plots can only be done if NSTORE ≠ 0.

A = Alphanumeric
I = Integer
L = Logical
D.P. = Double Precision
Table 3.2
Structure for Files IUFC1 and IUFC2, Systems at Start and End Times

<table>
<thead>
<tr>
<th>LOGICAL RECORD NO.</th>
<th>DESCRIPTION</th>
</tr>
</thead>
</table>
| 1                  | NSP = No. of states (plant)  
|                    | NNP = No. of noise (plant)   
|                    | NSH = No. of states (human)  
|                    | NMH = No. of measurements (human)  
|                    | NSC = No. of states (closed loop) 
|                    | NIC = No. of inputs (closed loop) 
|                    | NMC = No. of measurements (closed loop) 
|                    | NSA = No. of states (augmented) 
|                    | NCA = No. of controls (augmented) |
| 2                  | F Matrix (closed loop) (NSC x NSC) |
| 3                  | G Matrix (closed loop) (NSC x NIC) |
| 4                  | H Matrix (closed loop) (NMC x NSC) |
| 5                  | W Matrix (NNP x NNP) |
| 6                  | Vy Matrix (NMH x NMH) |
| 7                  | VA Matrix (NCA x NCA) |
3.2.2.2 File for System at End Time

The unit for the system at end time is referred to as IUFC2 and has default value of 11. Its description is identical to IUFC1 (System at Start Time, Section 3.2.2.1).

3.2.2.3 File for Z and H*Z Vectors

The unit containing the Z and H*Z vectors is referred to as IUZ and has default value of 12. It is a random access binary file. Its structure is defined and its records are written by the program. IUZ is used as an input file in two cases: (1) when a Z vector computed in a previous run is used as the initial Z vector in a later run and (2) when printer plots are desired.

The structure of file IUZ is given in Table 3.3.

Table 3.3
Structure for File IUZ, Z and H*Z Vectors

<table>
<thead>
<tr>
<th>RECORD NO.</th>
<th>DESCRIPTION</th>
</tr>
</thead>
</table>
| 1          | IREC = record no. of last record written on this file (<2000)  
NSC = no. of states (closed loop)  
NMC = no. of measurements (closed loop) |
| 2 - IREC   | Time  
Z vector (NSC long)  
H*Z vector (NMC long) |
3.2.4 Covariance File

The unit for the steady state and steady state output covariance is referred to as IUCOV and has default value of 13. It is a random access binary file. Its structure is defined and records are written by the program. It is used as an input file when printer plots with standard deviation are desired.

The structure of file IUCOV is given in Table 3.4.

Table 3.4
Structure for File IUCOV, Steady State and Steady State Output Covariance

<table>
<thead>
<tr>
<th>RECORD NO.</th>
<th>DESCRIPTION</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>JREC = record no. of last record written on this file (≤2000)</td>
</tr>
<tr>
<td></td>
<td>NSC = no. of states (closed loop)</td>
</tr>
<tr>
<td></td>
<td>NMC = no. of measurements (closed loop)</td>
</tr>
<tr>
<td>2 - JREC</td>
<td>IREC = record no. of file IUZ this covariance is associated with</td>
</tr>
<tr>
<td></td>
<td>YCOV = vector of the square roots of the diagonal elements of the steady state output covariance matrix (NSC long)</td>
</tr>
<tr>
<td></td>
<td>ZCOV = vector of the square roots of the diagonal elements of the steady state covariance matrix (NMC long)</td>
</tr>
</tbody>
</table>
3.3 PROGRAM FLOWCHART

The program flowchart for the TVSR program is shown in Figure 3.3.
Figure 3.3 TVSR Program Flowchart
3.4 TSS/360 OPERATION

The following control cards are required to execute the TVSR program on the NASA ARC TSS/360 system.

1. LOGON...
2. DDEF FT10F001, VS, F1, DISP=OLD
3. DDEF FT11F001, VS, F2, DISP=OLD
4. DDEF FT12F001, VI, ZOUT, DISP=NEW
5. DDEF FT13F001, VI, COVOUT, DISP=NEW, RET=T
6. AMES IMSL
7. JLIB TVLIB
8. LOAD TVBL0CK
9. CALL TVMAIN
10. {data
11. LOGOFF

The description of the above execution deck, follows:

1. Usual LOGON card.
2. File containing the system at start time.
3. File containing the system at end time.
4. File containing Z-vector output.
5. File for covariance output.
6. Invoke IMSL library (for random no. generator GGN0F).
7. Assign library TVLIB.
8. Load in block data.
9. Execute program.
10. Input cards.
11. Usual LOGOFF.
3.5 SAMPLE EXECUTION

The following represents a sample execution (with description and output listing).

```
SAMPLE RUN OF TIME VARYING PROGRAM

1  OPTION
2  TSTOP=.5,
3  TSTOP=.5,
4  DEBT=.95,
5  SAMPLE=1,
6  ZCARD=1,
7  NEST=1,
8  NC=1,
9  NPRINT=1,
10  NSTORE=1,
11  PLOT=T,
12  NINT=1,
13  DELTA=.00,
14  END

PSAL MATRIX

1  1.0
2  1.0
3  0.0
4  0.0
5  0.0
6  0.0
7  0.0
8  0.0
9  0.0
10  0.0
11  0.0
12  0.0
13  0.0
14  0.0
15  END

ORIGINAL PAGE IS
OF POOR QUALITY

SCONE1 MATRIX

1  0.0
2  0.0
3  0.0
4  0.0
5  0.0
6  0.0
7  0.0
8  0.0
9  0.0
10  0.0
11  0.0
12  0.0
13  0.0
14  0.0
15  END

SCONE2 MATRIX

1  0.0
2  0.0
3  0.0
4  0.0
5  0.0
6  0.0
7  0.0
8  0.0
9  0.0
10  0.0
11  0.0
12  0.0
13  0.0
14  0.0
15  END

GCTWO1 MATRIX

1  0.0
2  0.0
3  0.0
4  0.0
5  0.0
6  0.0
7  0.0
8  0.0
9  0.0
10  0.0
11  0.0
12  0.0
13  0.0
14  0.0
15  END

GCTWO2 MATRIX

1  0.0
2  0.0
3  0.0
4  0.0
5  0.0
6  0.0
7  0.0
8  0.0
9  0.0
10  0.0
11  0.0
12  0.0
13  0.0
14  0.0
15  END

SCAZ MATRIX

1  0.0
2  0.0
3  0.0
4  0.0
5  0.0
6  0.0
7  0.0
8  0.0
9  0.0
10  0.0
11  0.0
12  0.0
13  0.0
14  0.0
15  END

INITIAL Z VECTOR

1  0.0
2  0.0
3  0.0
4  0.0
5  0.0
6  0.0
7  0.0
8  0.0
9  0.0
10  0.0
11  0.0
12  0.0
13  0.0
14  0.0
15  END

PLOT INPUT

1  1  0  1  3  1
2  1  3
```

IDZ IDHZ
Table 3.5
Description of Sample Execution

<table>
<thead>
<tr>
<th>LINE NUMBER(S)</th>
<th>CORRESPONDING CARD TYPE</th>
<th>DESCRIPTION</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>1</td>
<td>Title card</td>
</tr>
<tr>
<td>2-15</td>
<td>2</td>
<td>Option card specifying start time of 0.0, end time of 0.5, delta time of 0.5, sample function, initial Z to be read in from cards, 1 row in the p matrix, 1 coefficient (column) in the p matrix, every time point to be printed, every time point to be stored, printer plots to be done, one interval, expected velocity change is 0.0. (Velocity change (DELTV) is meaningless when no. of intervals (NINT) is 1.)</td>
</tr>
<tr>
<td>16</td>
<td>3A</td>
<td>Comment card identifying p matrix</td>
</tr>
<tr>
<td>17</td>
<td>3</td>
<td>p matrix</td>
</tr>
<tr>
<td>18</td>
<td>10A</td>
<td>Comment card identifying GCONE1 matrix</td>
</tr>
<tr>
<td>19-20</td>
<td>10</td>
<td>GCONE1 matrix</td>
</tr>
<tr>
<td>21</td>
<td>11A</td>
<td>Comment card identifying GCONE2 matrix</td>
</tr>
<tr>
<td>22-23</td>
<td>11</td>
<td>GCONE2 matrix</td>
</tr>
<tr>
<td>24</td>
<td>12A</td>
<td>Comment card identifying GCTWO1 matrix</td>
</tr>
<tr>
<td>25-26</td>
<td>12</td>
<td>GCTWO1 matrix</td>
</tr>
<tr>
<td>27</td>
<td>13A</td>
<td>Comment card identifying GCTWO2 matrix</td>
</tr>
<tr>
<td>28-29</td>
<td>13</td>
<td>GCTWO2 matrix</td>
</tr>
<tr>
<td>30</td>
<td>14A</td>
<td>Comment card identifying GCA1 matrix</td>
</tr>
<tr>
<td>31-32</td>
<td>14</td>
<td>GCA1 matrix</td>
</tr>
<tr>
<td>33</td>
<td>15A</td>
<td>Comment card identifying GCA2 matrix</td>
</tr>
<tr>
<td>34-35</td>
<td>15</td>
<td>GCA2 matrix</td>
</tr>
<tr>
<td>36</td>
<td>16A</td>
<td>Comment card identifying initial Z matrix</td>
</tr>
</tbody>
</table>
Table 3.5 (Concluded)

<table>
<thead>
<tr>
<th>LINE NUMBER(S)</th>
<th>CORRESPONDING CARD TYPE</th>
<th>DESCRIPTION</th>
</tr>
</thead>
<tbody>
<tr>
<td>37-42</td>
<td>16</td>
<td>Initial Z vector</td>
</tr>
<tr>
<td>43</td>
<td>17A</td>
<td>Comment card identifying plot input</td>
</tr>
<tr>
<td>44</td>
<td>17B</td>
<td>Plot input asking for 1 Z state to be plotted, 1 H*Z output to be plotted, no standard deviation to be plotted, each curve to be plotted on its own scale, all output to be plotted, every point to be plotted</td>
</tr>
<tr>
<td>45</td>
<td>17C</td>
<td>Z state 1 is to be plotted, H<em>Z output 3 is to be plotted, description of Z(1) is IDZ, description of H</em>Z(3) is IDHZ</td>
</tr>
</tbody>
</table>
**Title**: SAMPLE RUN --- TIME VARYING PROGRAM

**REAL CALCULATION FLAG = F**

**SAMPLE CALCULATION FLAG = T**

**DEFINE COVARIANCE FLAG = F**

**INPUT W, Z FROM CARDS FLAG = F**

**INPUT W, Z FROM CARDS FLAG = F**

**INPUT INITIAL Z FROM CARDS FLAG = T**

**INPUT W, Z FROM CARDS FLAG = F**

**PLOT FLAG = T**

**SET H TO IDENTITY FLAG = F**

**INPUT VA1, VA2 FROM CARDS FLAG = F**

**PLOT FLAG = F**

**SET H TO IDENTITY FLAG = F**

**INPUT VA1, VA2 FROM CARDS FLAG = F**

**UNIT FOR FC1, GC1 = 10**

**UNIT FOR FC2, GC2 = 11**

**UNIT FOR INITIAL Z (IF DISK) AND/OR OUTPUT Z = 12**

**UNIT NO. FOR COVARIANCE OUTPUT = 18**

**MAX. NO. RECORDS ALLOWED ON Z I/O FILE = 2000**

**MAX. NO. RECORDS ALLOWED ON COVARIANCE FILE = 2000**

**START TIME = 0.00**

**STOP TIME = 0.50**

**DELTATIME = 0.00**

**PRINT INCREMENT = 1**

**INCREMENT FOR SAVING Z = 1**

**NO. OF INTERVALS FROM FC1 TO FC2 = 1**

**NO. OF COEFFICIENTS IN THETA = 1**

**NO. OF TERMS TO COMPUTE PHI, PSI = 10**

**SEED FOR RANDOM NO. GENERATOR = 328765**

**FORMAT FOR READING MATRICES = (5(6E10.4))**

**RECORD NO. OF INITIAL Z MATRIX, IF KNOWN (FOR ZCARD=F) = 0**

**TOTAL VELOCITY CHANGE (DELTAV) = 0.0000**

**INDEX OF *H*Z (Y) TO USE IN INTERPOLATION = 1**

**NO. OF STATES (PLANT) = 2**

**NO. OF COEFFICIENTS IN THETA = 1**

**NO. OF TERMS TO COMPUTE PHI, PSI = 10**

**NO. OF INTERVALS FROM FC1 TO FC2 = 1**

**NO. OF COEFFICIENTS IN THETA = 1**

**NO. OF STATES (HUMAN) = 2**

**NO. OF MEASUREMENTS (HUMAN) = 1**

**NO. OF STATES (CLOSED) = 6**

**NO. OF MEASUREMENTS (CLOSED) = 7**

**NO. OF AUGMENTED STATES = 2**

**NO. OF AUGMENTED CONTROLS = 1**

**NO. OF ROWS IN PSNL = 1**

---

**SAMPLE RUN --- TIME VARYING PROGRAM**

**PSNL**

1

1 1.000000 00

**FC1**

<table>
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<tr>
<th></th>
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<th>5</th>
<th>6</th>
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<td>0.067106</td>
<td>0.067106</td>
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<td>0.0000</td>
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<tr>
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**FC2**

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### GC1

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</thead>
<tbody>
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### GC2

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### SAMPLE RUN --- TIME VARYING PROGRAM

#### HC1

<table>
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<tr>
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<th>4</th>
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<th>6</th>
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<tbody>
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<tr>
<td>3</td>
<td>0.00000</td>
<td>1.0000D00</td>
<td>0.00000</td>
<td>0.00000</td>
<td>0.00000</td>
<td>0.00000</td>
</tr>
<tr>
<td>4</td>
<td>0.00000</td>
<td>0.00000</td>
<td>1.0000D00</td>
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</tr>
<tr>
<td>5</td>
<td>0.00000</td>
<td>0.00000</td>
<td>0.00000</td>
<td>1.0000D00</td>
<td>0.00000</td>
<td>0.00000</td>
</tr>
<tr>
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<td>0.00000</td>
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#### HC2

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<td>0.00000</td>
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### W1

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### W2

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### VY1

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</table>

### VY2
### SAMPLE RUN --- TIME-VARYING PROGRAM

<table>
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<tr>
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<tbody>
<tr>
<td>VA2</td>
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<td>1.0480D-01</td>
</tr>
<tr>
<td>GCONE1</td>
<td>1</td>
<td>1.0000D 00</td>
</tr>
<tr>
<td></td>
<td>2</td>
<td>0.0000</td>
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<tr>
<td>GCONE2</td>
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<tr>
<td></td>
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</tr>
<tr>
<td>GCONE3</td>
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<td>1.0000D 00</td>
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<tr>
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<td>2</td>
<td>0.0000</td>
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<tr>
<td>GCONE4</td>
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<tr>
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<tr>
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<tr>
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<td>2</td>
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### INITIAL Z

<table>
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### AUGMENTED GC1

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SAMPLE RUN --- TIME VARYING PROGRAM

INTERVAL NO. 1
NO. OF STEPS TO BE TAKEN = 10
STARTING TIME OF THIS INTERVAL = 0.000
END TIME OF THIS INTERVAL = 0.500
INTERPOLATION CONSTANT = 0.000
INITIAL VELOCITY = 0.000
CURRENT VELOCITY = 0.000

PC

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HC

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HC

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SAMPLE RUN --- TIME VARYING PROGRAM
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SAMPLE RUN —— TIME VARYING PROGRAM

<table>
<thead>
<tr>
<th></th>
<th>NO. OF VARIABLES TO BE PLOTTED (Z) = 1</th>
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<tbody>
<tr>
<td>3</td>
<td>0.050 THETA 0.75910E 00 - 7.1375E-01 0.10000E 01</td>
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<tr>
<td>4</td>
<td>0.100 THETA 0.12279E 00 - 7.3707E-01 0.15000E 01</td>
</tr>
<tr>
<td>5</td>
<td>0.150 THETA 0.69625E 00 - 9.0545E-02 0.20000E 01</td>
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<tr>
<td>6</td>
<td>0.200 THETA 0.19052E 00 - 4.6498E-02 0.25000E 01</td>
</tr>
<tr>
<td>7</td>
<td>0.250 THETA 0.01403E 00 - 4.0453E 00 - 6.1129E 01</td>
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<td>8</td>
<td>0.300 THETA 0.10436E 00 - 2.0511E 00 - 2.0511E 00</td>
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<td>9</td>
<td>0.350 THETA 0.15436E 00 - 9.9591E 00 - 9.9591E 00</td>
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<tr>
<td>10</td>
<td>0.400 THETA 0.11299E 00 - 3.0669E 00 - 3.0669E 00</td>
</tr>
<tr>
<td>11</td>
<td>0.450 THETA 0.39462E 00 - 4.6170E 00 - 4.6170E 00</td>
</tr>
<tr>
<td>12</td>
<td>0.500 THETA 0.17870E 00 - 6.6722E 00 - 6.6722E 00</td>
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</table>

PLOT GO. 1
NO. OF VARIABLES TO BE PLOTTED (Z) = 1
STANDARD DEVIATION PLOT FLAG = 1
SCALE FLAG = 1
ENTIRE FILE PLOT FLAG = 0
PLOT CURRENT = 1
Z STATES TO BE PLOTTED = 1
H*Z STATES "TO BE PLOTTED" = 3
0.000 0.000000 0.000000 0.000000 0.000000 0.000000
0.950 0.83708E 00 - 2.7490E 02 - 2.7490E 02
0.900 0.74347E 01 - 6.1000E 01 - 6.1000E 01
0.850 0.66327E 01 - 1.2956E 02 - 1.2956E 02
0.800 0.51837E 01 - 1.3176E 01 - 1.3176E 01
0.750 0.36300E 01 - 2.6996E 01 - 2.6996E 01
0.700 0.22935E 01 - 6.0203E 00 - 6.0203E 00
0.650 0.12946E 01 - 1.6315E 00 - 1.6315E 00
0.600 0.43625E 00 - 6.0-G1-00 - 6.0-G1-00
0.550 0.15489E 01 - 9.9591E 00 - 9.9591E 00
0.500 0.39462E 00 - 4.6170E 00 - 4.6170E 00
0.450 0.17870E 00 - 6.6722E 00 - 6.6722E 00
0.400 0.15436E 00 - 9.9591E 00 - 9.9591E 00
0.350 0.11299E 00 - 3.0669E 00 - 3.0669E 00
0.300 0.39462E 00 - 4.6170E 00 - 4.6170E 00
0.250 0.17870E 00 - 6.6722E 00 - 6.6722E 00
0.200 0.15436E 00 - 9.9591E 00 - 9.9591E 00
0.150 0.11299E 00 - 3.0669E 00 - 3.0669E 00
0.100 0.39462E 00 - 4.6170E 00 - 4.6170E 00
0.050 0.17870E 00 - 6.6722E 00 - 6.6722E 00
0.000 0.15436E 00 - 9.9591E 00 - 9.9591E 00

VAC

1 1 0460D-01
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</tbody>
</table>
3.6 MAIN PROGRAM LISTING

The following is a computer listing for the program.
PROGRAM TO SOLVE

ZDOT = FC*Z + GC*THETA

THE SOLUTION IS GIVEN BY

Z(K+1) = PHI*Z(K) + PSI*GC*THETA

WHERE

PHI = STATE TRANSITION MATRIX
PSI = INPUT TRANSITION MATRIX

THETA = " , FOR MEAN CALCULATIONS
PSL

w , FOR SAMPLE FUNCTION WHITE NOISE SEQUENCE

THETA = VY , GENERATED FROM N(0,W), N(0,VY) & N(0,VA)

VA

PSL

INPUT--  (* CARDS ARE CONDITIONAL )
CARD NO. FORMAT DESCRIPTION
1 13A6 TITLE = TITLE TO BE PRINTED AT TOP OF PAGE
2 NAMELIST /OPTION/
   MEAN = T, FOR MEAN CALCULATIONS
   = F, DO NOT COMPUTE MEAN
   ( DEFAULT=F )
   SAMPLE = T, TO COMPUTE THE SAMPLE FUNCTION
   = F, DO NOT COMPUTE
   ( DEFAULT=F )
   PLOT = T, TO PLOT ON PRINTER
   = F, DO NOT PLOT
   ( DEFAULT=F )
   WCARD = T, TO READ IN W1,W2 FROM CARDS
   = F, USE W1,W2 MATRICES STORED ON DISK
   ( DEFAULT=F )
   VYCARD = T, TO READ VY1,VY2 FROM CARDS
   = F, USE VY1, VY2 STORED ON DISK
   ( DEFAULT=F )
   ZCARD = T, IF INITIAL Z VECTOR IS CARD INPUT
   = F, IF INITIAL Z VECTOR IS ON DISK
   ( DEFAULT=F )
   VACARD = T, TO READ VA1,VA2 FROM CARDS
   = F, USE VA1,VA2 STORED ON DISK
   ( DEFAULT=F )
   NPSIZE = NO. OF ROWS IN PSL ( DEFAULT=12 )
   COVAR = T, TO COMPUTE COVARIANCE AND SAVE
   = F, DO NOT COMPUTE COVARIANCE
   ( DEFAULT=F )
   IUCF1 = UNIT NO. OF FC1, GC1, WI, VY1, P1, HC1
   ( DEFAULT=10 )
   IUCF2 = UNIT NO. FOR FC2, GC2, W2, VY2, P2, HC2
   ( DEFAULT=11 )
   IUZ = UNIT NO. FOR INPUT/OUTPUT Z VECTORS
   ( DEFAULT=12 )
   IUCOV = UNIT NO. FOR COVARIANCE OUTPUT, IF ANY
   ( DEFAULT=0 )
   LASTZ = RECORD NO. OF INITIAL Z TO BE USED ON
   FILE. THIS ONLY NEEDS TO BE SET IF


& nprint = increment for printing
& default = 0, only last z printed
& nstore = increment for storing z vector,
& every nstore vector will be saved
& default = 0, nothing is saved
& nint = no. of intervals between tstart, tstop
& (for interpolation between fc's et. al.)
& default = 1
& nterms = no. of terms to use in computing
& phi, psi
& default = 10
& tstart = start time
& default = 0.0
& tstop = end time
& default = 0.0
& tdelta = delta time between tstart, tstop
& default = 1.0
& ncoeff = no. of coefficients in psml matrix
& (col. dimension of psml)
& default = 3
& iseed = seed for random no. generator
& default = 32765
& ifmt = format for card matrix input
& default = ei10.5
& hident = t, set h to identity matrix
& f, use original h
& default = f
& deltav = desired total change in velocity
& indexv = location of velocity in output vector
& h*vz (default = 1)

3* 13a6 icmmt = comment card to identify psml matrix
& for user's purpose only
& include only if npsize .gt. 0

4-4n* ifmt
& psml matrix, read in by rows
& no. of rows of psml = npsize
& include only if npsize .gt. 0

5a* 13a6 icmmt = comment card for user identification
& of w1 matrix input.
& include only if (sample = t or covar = t)
& include only if mean = false or covar = true
& and wcard = t

5-5n* ifmt
& w1 matrix

6a* 13a6 icmmt = same as 5a* except for w2

6-6n* ifmt
& same as 5* except for w2

7a* 13a6 icmmt = same as 5a* except for vy1

7-7n* ifmt
& same as 5* except for vy1

8a* 13a6 icmmt = same as 5a* except for vy2

8-8n* ifmt
& same as 5* except for vy2

9a* 13a6 icmmt = same as 5a* except for va1

9-9n* ifmt
& same as 5* except for va1

10a* 13a6 icmmt = same as 5a* except for va2

10-10n* ifmt
& same as 5* except for va2

11a* 13a6 comment card for start of gconel

c 11-11n* ifmt
& gconel matrix

original page is of poor quality
COMMENT CARD FOR START OF GCONE2

COMMENT CARD FOR START OF GCTWO1

COMMENT CARD FOR START OF GCTWO2

COMMENT CARD FOR START OF GCA1

COMMENT CARD FOR START OF GCA2

COMMENT CARD FOR USER IDENTIFICATION OF INITIAL Z VECTOR. INCLUDE ONLY IF ZCARD=TRUE, AS MANY CARDS AS NEEDED FOR Z VECTOR INITIAL VALUE. INCLUDE ONLY IF ZCARD=TRUE.

COMMENT CARD FOR IDENTIFICATION OF PLOT INPUT TOTAL NO. OF VARIABLES THAT MAY BE SPECIFIED MUST BE 5.

NVAR2 = NO. OF Z VARIABLES TO PLOT
NVARY = NO. OF H*Z VARIABLES TO PLOT
(Do not include std. dev. curves in no.)
ISD = 0, DO NOT PLOT STD. DEV.
= 1, PLOT STD. DEV. ASSOCIATED WITH EACH VARIABLE.
ISCALE = 0, USE SAME SCALE FOR ALL CURVES
= 1, USE DIFFERENT SCALE FOR EACH CURVE.
KREC = 0, PLOT ALL OUTPUT
= 1, PLOT ONLY THE CURRENT RUN
INC = 1, PLOT EVERY POINT
= N, PLOT EVERY NTH POINT

YID(5) = 4 CHARACTER DESCRIPTION OF EACH VARIABLE PLOTTED (Cols. 26-45)

GENERAL NOTES--

(1) ALL MATRICES ARE READ IN BY ROWS FOR CARD INPUT

(2) CARDS 1-17 ARE INCLUDED ONLY IF MEAN=T OR SAMPLE=T
1A* THRU 4A* ARE USED ONLY IF HPSIZE .GT. 0
5A* THRU 6A* ARE USED ONLY IF SAMPLE=TRUE OR COVAR=TRUE, AND ZCARD=TRUE
7A* THRU 8A* ARE USED ONLY IF SAMPLE=TRUE OR COVAR=TRUE, AND VYCARD=TRUE
9A* THRU 10A* ARE USED ONLY IF COVAR=TRUE, VYCARD=TRUE, AND HPSIZE .GT. 0
11A* THRU 16A* ARE USED ONLY IF HPSIZE .GT. 0
17A* THRU 18A* ARE USED ONLY IF ZCARD = TRUE
18A* THRU 19A* ARE USED ONLY IF PLOT = TRUE

(3) UNIT USED--
5 - CARD READ
6 - PRINT
10 - INPUT FILE CONTAINING FC1, GC1, W1, VY1, VA1
11 - FC2, GC2, W2, VY2, VA2
12 - Z VECTORS
13 - OUTPUT FILE FOR COVARIANCE, RANDOM ACCESS

PARAMETER NPLT=100
PARAMETER MXPLT=100, MNCORA=100

C
REAL FLY
LOGICAL MEAN, KCAND, VYCAKD, ZCAKD, COVAR, VACAND
SAMPLE, PLOT, HIDERT

COMMON / MA.XDIM / MXNS, MN1, MN3, MXN1, MXN3, MXNCO, MXNGCA
/MXPLT, MZ, MXCOV

COMMON / LOGICS / MEAN, COVAR, KCAND, VYCAKD, ZCAKD, VACAND

COMMON / UNITS / IUFCL, IUFC2, IUX, IUOCV

DIMENSION FC1( NS,NS ), FC2( NS,NS ), PCC( NS,NS )
GC1( NS,NI ), GC2( NS,NI ), GCC( NS,NI )
wl( NNP,NNP ), W2( NNP,NNP ), WC( NNP,NNP )

VY1( NNH,NNH ), VY2( NNH,NNH ), VYC( NNH,NNH )
HC1( NN,NS ), HC2( NS,NS ), HCC( NN,NS )

P1( NGCA, NGCA ), P2( NGCA, NGCA ), P3( NGCA, NGCA )

PHI( NS,NS ), PSI( NS,NS ), THETA( NS,2 )

Z( NS,2 ), PSNL( NGCA, NCO )

ZC0V( NS,NS ), YCOV( NN,NN ), PS1GC( NS,NI )

PLT(NPLT,11)

WORK( WK )

DIMENSION FC1( 35,35 ), FC2( 35,35 ), FCC( 35,35 )
GC1( 35,19 ), GC2( 35,19 ), GCC( 35,19 )

W1( 4,4 ), W2( 4,4 ), WC( 4,4 )

VY1( 10,10 ), VY2( 10,10 ), VYC( 10,10 )

HC1( 35,35 ), HC2( 35,35 ), HCC( 35,35 )

PHI( 35,35 ), PSI( 35,35 ), THETA( 19,2 )

Z( 35,2 ), PSNL( 5,5 )

ZC0V( 35,35 ), YCOV( 35,35 ), PS1GC( 35,19 )

PLT( 2000, 11 )

WORK( 10000 )

DIMENSION FCCOVI( 35,35 ), GC0G1I( 35,19 ), GC0G2( 35,19 )

GC0NE1( 30,5 ), GC0NE2( 30,5 )

GCT0I( 30,5 ), GCT0O2( 30,5 ), GCA1( 5,5 ), GCA2( 5,5 )

VA1( 4,4 ), VA2( 4,4 ), VAC( 4,4 )

EXTERNAL THETAM, THETAS

CONSTANTS BASED ON PARAMETERS

NXNS = NS
NXNI = NI
MXNS = NN
MXN1 = NN
MXN3 = NN
MXNCO = NCO
MXNGCA = NGCA
MXZ = N2Z
MXCOV = NDCORE
MXPLT = NPLT

NXNS = 35
NXNI = 19
MXNS = 35
MXN1 = 4
MXN3 = 10
MXNCO = 5
MXNGCA = 5
MXZ = 2000
MXCOV = 2000
READ THE OPTIONS, SET ALL DIMENSIONS, CHECK SOME VALUES

100 CONTINUE
CALL INITIL

INPUT ALL MATRICES

IF (.NOT. MEAN .AND. .NOT. SAMPLE) GO TO 300
CALL INPUT ( PSML, FC1, FC2, GCCG1, GCCG2, HCl, HC2
              , Wl, W2, VY1, VY2, Z, VA1, VA2
              , GCONE1, GCONE2, GCTW01, GCTW02, GCA1, GCA2 )

FORM THE AUGMENTED GC AND HC MATRICES

CALL FORMGC ( GCCG1, GCONE1, GCTW01, GCA1, GC1 )
CALL FORMHC ( GCCG2, GCONE2, GCTW02, GCA2, GC2 )

IF (.NOT. MEAN) GO TO 200

COMPUTE Z FOR MEAN CALCULATIONS

CALL MINTEG ( FC1, FC2, FCC, GC1, GC2, GCC, HC1, HC2, HCC
              , Wl, W2, WC, VY1, VY2, VYC, VA1, VA2, VAC
              , Z, PSML, PHI, PSI, PSIGC, THETA, ZCOV, YCOV, WORK
              , FCCOV, THETAM )

GO TO 300

COMPUTE Z FOR SAMPLE FUNCTION

200 CONTINUE
CALL MINTEG ( FC1, FC2, FCC, GC1, GC2, GCC, HC1, HC2, HCC
              , Wl, W2, WC, VY1, VY2, VYC, VA1, VA2, VAC
              , Z, PSML, PHI, PSI, PSIGC, THETA, ZCOV, YCOV, WORK
              , FCCOV, THETAM )

PLOTTING

300 CONTINUE
IF (.NOT. PLOT) GO TO 999
CALL MPLOT ( PLT, Z, WORK, ZCOV, YCOV )

999 CONTINUE
STOP

END
IV. OPTIMAL SIMULATION PROGRAM (TVOPT)

The time varying optimal simulation program (TVOPT), as previously discussed, utilizes an exact closed loop simulation. That is, the time delay \( T \), in the perceived display and Kalman filter predictor equations, is explicitly accounted for. (The program TVSR relies on a lumped linear approximation to this delay time.) The program TVOPT is more restrictive than TVOPT because it does not compute covariance terms but is limited to sample time histories.

4.1 DESCRIPTION

The system to be simulated is given by:

**plant**
\[
\begin{align*}
\dot{x}(t) &= Fx(t) + Gu(t) + \Gamma w(t) \\
y(t) &= Hx(t) + v_y(t) \\
y_p(t) &= y(t-T)
\end{align*}
\]

**estimator**
\[
\begin{align*}
\hat{x}(t-T|t-T) &= F\hat{x}(t-T|t-T) + Gu(t-T) \\
&\quad + K[y_p(t) - \hat{H}(t-T|t-T)]
\end{align*}
\]

**predictor**
\[
\begin{align*}
\hat{x}(t|t-T) &= F\hat{x}(t|t-T) + Gu(t) \\
&\quad + e^{FT}K[y_pH] - Hx(t-T|t-T)
\end{align*}
\]

**control**
\[
u(t) = -\lambda \hat{x}(t|t-T)
\]
Defining $\gamma(t) = \hat{x}(t|t-T)$ and $p(t+T) = q(t) = \hat{x}(t|t)$, then

$$\dot{\gamma}(t) = F_c z(t) + G_c \theta(t)$$

where

$$z^T(t) = [x^T(t), \gamma^T(t), q^T(t)]$$

$$F_c = \begin{bmatrix} F & -G\lambda & 0 \\ 0 & F-G\lambda & 0 \\ KH & -G\lambda & F-KH \end{bmatrix}$$

$$G_c = \begin{bmatrix} G & 0 & 0 & e^{FTK} \\ G & 0 & 0 \\ G & 0 & K & 0 \end{bmatrix}$$

$$\theta^T(t) = [v_m^T(t), w^T(t), v_y^T(t), b^T(t-T)]$$

$$b(t) = v_y(t) + H[xH] - q(t)$$

The displayed variable (input to the operator) is given by

$$y_p(t-T) = \begin{bmatrix} H & 0 & 0 \end{bmatrix} z(t) + v_y(t)$$

and the operator's output, $u_m(t)$, is given by

$$u_m(t) = \begin{bmatrix} 0 & -\lambda & 0 \end{bmatrix} z(t) + v_m(t)$$
It is these last two equations which are computed as written to an output disc file \((y_p(t-T) \text{ and } u_m(t))\).

The solution for \(z(t)\) is obtained from

\[ z(k+1) = \phi_1 z(k) + \phi_2 \theta(k) \]

where

\[ \phi_1 = \exp F_c \Delta; \Delta = \text{integration step size} \]
\[ \phi_2 = \int_0^\Delta \phi_1 G_c \, dt \]

The time delay, \(T\), is restricted to be integer values of the integration step size, i.e. \(T = N\Delta; N\) is input. The only user option is mean values of the states. This is implemented in the same way as the sample function case but with the \(\sigma\)-values on all noise sources set to zero. The user must specify the matrices \(F, G, H, \Gamma, Q\) (in the optimal cost), \(W (= \text{cov } w)\), \(V_y (= \text{cov } v_y)\), \(V_m (= \text{cov } v_m)\), \(g\) (in the optimal cost), and \(x(t = 0)\).

4.2 INPUT SPECIFICATIONS

All input is accomplished through cards. All matrices are read in by rows in format (qE10.4). Table 4.1 describes required and optional card input.
### Table 4.1
Card Input Specifications

<table>
<thead>
<tr>
<th>CARD NO.</th>
<th>FORMAT</th>
<th>DESCRIPTION</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>(13A4)</td>
<td><strong>ITITLE(13) =</strong> title to be printed at the top of each output page</td>
</tr>
</tbody>
</table>
| 2        | NAMELIST /TVOPT/ | **MEAN=T,** to compute mean calculations (Default=F)  
**SAMPLE=T,** to compute sample function (Default=F)  
**STAT=T,** to compute mean and standard deviation for $V_m, W, V_y, u, y$ and $Z(1-NS)$. (Default=F)  
**PLØT=T,** to get printer plots of $z, u, and/or y$ (Default=F)  
**DELTA =** delta time (Default=1.0)  
**N =** time delay (Default=1)  
**NPTS =** total no. of points to compute (Default=10)  
**ISAVE =** increment for saving points on units 10 and 11 (Default=1)  
**NS =** no. of states (no default)  
**NC =** no. of controls (no default)  
**NO =** no. of outputs (no default)  
**NM =** no. of measurements (no default)  
**NTERMS =** no. of terms in expansion series in computing $\phi$ and $\psi$ (routine DISC) (Default=10)  
**ISEED =** seed for random no. generator (Default=1487621) |
| 3-3N     | (8E10.4) | **F matrix (NS x NS)** |
| 4-4N     | (8E10.4) | **G matrix (NS x NC)** |
| 5-5N     | (8E10.4) | **H matrix (NM x NS)** |
| 6-6N     | (8E10.4) | **T matrix (NS x NO)** |

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### Table 4.1 (Continued)

<table>
<thead>
<tr>
<th>CARD NO.</th>
<th>FORMAT</th>
<th>DESCRIPTION</th>
</tr>
</thead>
<tbody>
<tr>
<td>7-7N</td>
<td>(8E10.4)</td>
<td>Q matrix (NS x NS)</td>
</tr>
<tr>
<td>8-8N</td>
<td>(8E10.4)</td>
<td>W matrix (NØ x NØ)</td>
</tr>
<tr>
<td>9-9N</td>
<td>(8E10.4)</td>
<td>V_y matrix (NM x NM)</td>
</tr>
<tr>
<td>10-10N</td>
<td>(8E10.4)</td>
<td>V_m matrix (NC x NC)</td>
</tr>
<tr>
<td>11-11N</td>
<td>(8E10.4)</td>
<td>g matrix (NC x NC)</td>
</tr>
<tr>
<td>12-12N</td>
<td>(8E10.4)</td>
<td>XO matrix (NS x 1)</td>
</tr>
</tbody>
</table>

**NAMELIST NZPLDT = no. of z variables to plot (max. of 5)**  
(DefaultValue=0)

**NUPLOT = no. of u variables to plot (max. of 5)**  
(DefaultValue=0)

**NYPLOT = no. of y variables to plot (max. of 5)**  
(DefaultValue=0)

**NZ(1-5) = list of z variables to plot**

**NU(1-5) = list of u variables to plot**

**NY(1-5) = list of y variables to plot**

**INC = plot increment (this will plot every n_th point stored on unit 10 and/or unit 11. I.e., if ISAVE=2 and INC=2, every 4_th point computed will be plotted.)**  
(DefaultValue=1)

**INDSCZ=T, to independently scale each z variable**  
(DefaultValue=F)

**INDSCU=T, to independently scale each u variable**  
(DefaultValue=F)

**INDSCY=T, to independently scale each y variable**  
(DefaultValue=F)

**PRINT=T, to echo the data to be plotted**  
(DefaultValue=F)
Table 4.1 (Concluded)

<table>
<thead>
<tr>
<th>CARD NO.</th>
<th>FORMAT</th>
<th>DESCRIPTION</th>
</tr>
</thead>
<tbody>
<tr>
<td>14-14N</td>
<td>4A4</td>
<td>YLAB(4, 1-NZPLOT+NVPLOT+NYPLOT) = label of up to 16 characters. One card per variable in order of z variables, u variables and y variables.</td>
</tr>
</tbody>
</table>

*Cards 13*-14* are only required when PLOT=T. As many sets of cards 13–14 as desired may be stacked.
4.3 OUTPUT FILES

The program uses 2 output files. Unit 10 contains z-vector output and unit 11 contains u-vector and y-vector output. Tables 4.2 and 4.3 describe these files.

Table 4.2
Z-Vector Output (Unit 10)

<table>
<thead>
<tr>
<th>RECORD NO.</th>
<th>DESCRIPTION**</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>TIME, z(1), z(2), ..., z(NSC)***</td>
</tr>
<tr>
<td>2</td>
<td></td>
</tr>
<tr>
<td>...</td>
<td></td>
</tr>
<tr>
<td>NSAVED*</td>
<td></td>
</tr>
</tbody>
</table>

*NSAVED = NPTS/ISAVE
**All output variables are double precision
***NSC = 3** no. of states

Table 4.3
U-Vector and Y-Vector Output (Unit 11)

<table>
<thead>
<tr>
<th>RECORD NO.</th>
<th>DESCRIPTION**</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>TIME, u(1), u(2), ..., u(NC),*** y(1), y(2), ..., y(NM)****</td>
</tr>
<tr>
<td>2</td>
<td></td>
</tr>
<tr>
<td>...</td>
<td></td>
</tr>
<tr>
<td>NSAVED*</td>
<td></td>
</tr>
</tbody>
</table>

*NSAVED = NPTS/ISAVE
**All output variables are double precision
***NC = no. of controls
****NM = no. of measurements
4.4 PROGRAM FLOWCHART OF TVOPT

The program flowchart for the TVOPT program is shown in Figure 4.1.
START

INPUT OPTIONS AND MATRICES

COMPUTE CONTROL AND FILTER GAINS

COMPUTE e^{FT}

FORM FC AND GC

COMPUTE \( \phi_1 \) AND \( \phi_2 \)

MEAN TRUE?

YES

COMPUTE \( z, u, y \) FOR MEAN CALCULATIONS

NO

SAMPLE TRUE?

YES

COMPUTE \( z, u, y \) FOR SAMPLE FUNCTION

NO

COMPUTE MEANS AND STANDARD DEVIATIONS

YES

STAT TRUE?

YES

READ PLOT INPUT

EOF?

YES

STOP

NO

STOP

NO

PRODUCE PRINTER PLOTS

EOF?

NO

STOP
4.5 TSS/360 OPERATION

The following control cards are required to execute the TVOPT program on the NASA ARC TSS/360 system.

(1) LOGON...
(2) DDEF FT10F001, VS, ZOUT, DISP=NEW, RET=T
(3) DDEF FT11F001, VS, UYOUT, DISP=NEW
(4) AMES IMSL
(5) JBLB TVOPT.LIB
(6) CALL MAIN$$_$
(7) {input data
(8) LOGOFF

The description of the above execution deck follows:

(1) Usual LOGON card.
(2) Data definition card for unit 10, z-vector output. The DISP=NEW parameter indicates the file named ZOUT does not exist. The RET=T parameter (RETAIN=TEMPORARY) means the file will automatically be erased at the end of the job.
(3) Data definition card for unit 11, u-vector and y-vector output. Since the RET=T parameter does not appear on this card, the file UYOUT will be permanent. The user will have to use the ERASE command in a later run to delete it.
(4) Invokes the IMSL library. Routine GGNØF (random no. generator) is used from IMSL for the sample function.
(5) Specifies that the library TVOPT.LIB should be searched for all routines first.
(6) Execute the program.
(7) Input data.
(8) Usual LOGOFF card.
4.6 SAMPLE EXECUTION

The following represents a sample execution (with description and output listing).

```
1 IF RSP TO \NO TV
2  #OPTI-
3 PLANT=T,
4 HUMAN=T,
5 CLOSED=T,
6 SAVSYS=T,
7 CVAR=T,
8 READ
9 INPUT FOR PLANT DYNAMICS
10 2 1 1 1 3 4 5
11 -2.5 3.0
12 2.0 1.0e-05
13 0.0
14 1.0
15 2.0 1.0
16 0.0
17 1.0
18 0.0
19 INPUT FOR HUMAN DYNAMICS
20 2 1 1 1 1 6 7
21 1 1 3 -1 1 8
22 1 1.0
23 1 1.0
24 -2.0 4.0
25 1.0 1.0e-05
26 0.0
27 1.0
28 0.0
29 1.0
30 0.0
31 0.0
32 0.0
33 0.0
34 AUGMENTED STATES INPUT
35 2
36 0.0
37 -265.67 -26.667
38 0.0
39 44.444
40 13.0
41 -2.0
42 0.1048
43 CLOSED LOOP INPUT
44 5 1 1 1
45 1 1 3 -1 1 0
46 1 1.0
47 1 1.0
48 0.0
49 0.0
50 1.0
51 ADDITIONAL HUMAN INPUT
52 0.0
53 1.0
54 .79123
```
V. IDENTIFICATION PROGRAM (SCIDNT)

The identification algorithm delivered to NASA ARC is a modified version of an aircraft identification code commonly referred to as SCIDNT. The basic modification utilizes the output error method to estimate the parameters associated with the human operator model. Specifically, the parameters can include any combinations of the parameters associated with the optimal cost function as well as the parameters associated with the Kalman filter/predictor (e.g. the process noise/measurement noise covariances as well as the prediction time).

5.1 DESCRIPTION

The identification algorithm assumes a structure for the human operator model of the form:

\[
\hat{x}(t | t-T) = F^* \hat{x}(t | t-T) + G^* y_a(t-T)
\]

\[
u(t) = -\lambda \hat{x}(t | t-T) + v_m(t)
\]

(5.1)

where

\[
F^* = (I + e^{FT} KHT)(F - G\lambda - e^{FT} KH)
\]

\[
G^* = (I + e^{FT} KHT)e^{FT} K
\]

The input to the system is \(y_a(t-T)\), the displayed variable to the operator, and the output is \(u(t)\), the controlled output of the operator.

This model is based on the assumption that the operator has an "internal" aircraft model that is suitably modified by a
Kalman filter derived from the internal model and state noise. An optimal controller is also implemented which ultimately produces the stick motion (output) of the operator.

In the above equations, the following definitions are used:

1. \( K = \text{Kalman gains} = PH^T V_Y^{-1} \)
   
   where \( P \) is the solution of the filter Riccati equation
   
   \[ FP + PF^T + RQRT - PH^T V_Y^{-1} HP = 0 \]

2. \( \lambda = \text{optimal control gains} = g^{-1} G^T S \)
   
   where \( S \) is the solution of the control Riccati equation
   
   \[ SF + F^T S + Q - SG^{-1} G^T S = 0 \]

3. \( T = \text{operator's "reaction" time (in seconds)} \)

The input to the algorithm are the matrices, covariances, etc. associated with the plant (e.g., \( F, G, H, W \), etc.). At each iteration of the parameters to be estimated, \( F^*, G^* \) and \( \lambda \) are computed as well as the sensitivity matrices \( \partial F^*/\partial \Theta, \partial G^*/\partial \Theta, \partial \lambda/\partial \Theta \) where \( \Theta \) is a generic representation of the parameter(s) to be estimated.

The sensitivity equation for \( F^* \) is given by

\[
F^*_\Theta = (I + K' HT)(F_\Theta - K'H_\Theta - K'H - G\lambda - G\lambda) \\
+ [TK'H_\Theta + TK'H + T\Theta K'H][F - K'H - G\lambda]
\]

where \( K' = e^{FT} K \approx (I + FT)K = K + TFK \)
The sensitivity equation for $G^*$ is given by
\[ G^*_\theta = (I + K'HT)(K'_\theta) + (TK'H_\theta + TK'_H + T_\theta K'H)K' \]

Also
\[ K'_\theta = K_\theta + TFK_\theta + TF_\theta K + T_\theta FK \]
\[ = (I + TF)K_\theta + (TF_\theta + T_\theta F)K \]
\[ \lambda_\theta = \frac{d}{d\theta} (g^{-1} GTS) = g^{-1} G^T S_\theta + g^{-1} G_\theta^T S - g^{-1} g_\theta g^{-1} G^T S \]
\[ = g^{-1} [G^T S_\theta + G_\theta^T S - g_\theta \lambda] \]

where $S_\theta$ is obtained implicitly from
\[ (F - G\lambda)^T S_\theta + S_\theta (F - G\lambda) = -Q_\theta - \lambda^T g_\theta \lambda - (F_\theta - G_\theta \lambda)^T S - S(F_\theta - G_\theta \lambda) \]

Depending on the parameter set, $\theta$, to be estimated, the previous sensitivity equation(s) are constructed and computed in a sequence of various subroutines.

In the SCIDNT implementation, $F^*$, $G^*$ and $\lambda$ are computed transparently to the user. That is, at any iteration step, the matrices $K'$, $H$, $T$, $\lambda$ are computed (as well as the sensitivity equation) and are used to compute $F^*$, $G^*$ and $\lambda$. Currently, the state equation matrices (and partials) are computed in subroutine STATG and measurement equation matrices (and partials) in subroutine MEASG. (The "general equation" mode of previous versions of SCIDNT are used for the generality required for this model.)

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STATG assumes that the user is using the general linear model (specified of the TITLE card). The four integers in columns 69-80 of the parameter cards indicate the position of each parameter in the system matrices. The parameters enter into the STATG routine in the P-array and the indices in the IPDX array act as pointers from the P-array to a set of local plant and human operator matrices. These matrices local to STATG are:

- FAC (NS x NS) - plant system matrix
- GAC (NS x NQAC) - plant control matrix
- GAMAC (NS x NDAC) - plant noise matrix
- QAC (NDAC x NDAC) - plant process noise covariance (=W)
- HAC (NPAC x NS) - plant measurement matrix
- DAC (NPAC x NQAC) - plant measurement/control matrix (=0)
- RAC (NPAC x NPAC) - plant measurement noise covariance (=V_y)
- A (NS x NS) - state weighting matrix (=Q)
- B (NQAC x NQAC) - control weighting matrix (=g)
- TAU (scalar) - operator's prediction/delay time (=T)

IPDX elements are calculated by the user assuming the matrices are stacked columnwise in the order shown above. NQAC, NPAC and NDAC are the number of controls, measurements and disturbances, respectively, for the plant model. F*, G*, λ and DF, DG and Dλ (partials of F, G and λ) with respect to the parameters) for the operator model are calculated by STATG from FAC, GAC, GAMAC, QAC, HAC, DAC, RAC, A, B and TAU.

The entry points of STATG and their functions are described below:
STATG (main entry) - Calculates operator model $F^*$ and $G^*$ given FAC, GAC, GAMAC, QAC, HAC, DAC ($=0$), RAC, A, B and TAU

MEASG - Calculates $\lambda$ and $D$ ($=0$)

GQGG - Calculates $\Gamma Q \Gamma^T$ for operator model (since process noise is not implemented, this is always zero)

DERVG - Calculates $F^*$, $G^*$ (operator)

DGQGG - Calculates $\partial \phi / \partial \theta$ ($\Gamma Q \Gamma^T$) for operator (always zero, since process noise is not implemented)

DERH - Calculates $\lambda \phi$ (operator)

DERR - Calculates $\partial \phi / \partial \theta$ ($V_m$) for operator. Since IRCMP=0 is assumed, elements of $V_m$ are not identified. It is, however, computed "after the fact" by computing the standard deviation of the residual between the input control (stick output of the operator) read from data and the estimated control of the operator.

Although restrictions on $F$, $V_m$ and $\Gamma Q \Gamma^T$ ($Q$ is used internal to STATG, however this corresponds to $W$ external to STATG) have been pointed out above, the user can still identify elements in GAMAC, RAC, QAC existing in the previous versions of SCIDNT.

All STATG entries interface with the existing SCIDNT's UPDATE subroutine. Other SCIDNT's subroutines changed from the previous version are:

- OUTERR - arrays depending upon number of controls, enlarged to accommodate 5 controls

- INREAD - reads controls/measurements

In order to avoid overwriting intermediate results which might be in arrays DUM, DUM2, DDM in common block /DDM/, all scratch storage used by STATG is in local array D. Dimensioning
information for D appears in the comments of the code for
STATG. Other arrays which must be re-dimensioned (if number of
measurements, states, controls, or process noise is increased
above current maximum) are:

FAC, DFAC (NS**2)
GAC, DGAC (NS*NQAC)
GAMAC, DGAMAC (NS*NN)
QAC, DQAC (NN*NN)
HAC, DHAC (NPAC*NS)
DAC, DDAC (NPAC*NQAC)
RAC, DRAC (NPAC*NPAC)
AAC, DAAC (NS*NS)
BAC, DBAC (NQAC*NQAC)
P (NS*NS), K (NS*N PAC), KPR (NS*NPAC),
IKPRHT (NS*NS), FKHGC (NS*NS),
DP, DK, DKPR (same as P, K, KPR),
EVLKRF, EVLIKF, EVLROC, EVLIOC (NS)
EVCKF, EVCOC, EVCIKF, EVCIOC (NS*NS)
S, DS (NS*NS) C, DC (NQAC*NS)

Also, matrices such as DUM, DUM2, DUM1, FAA, HAA, etc. must
be re-dimensioned in OUTER2RR.

5.2 PROGRAM STRUCTURE

In order to facilitate the future (potential) upgrading of
the identification algorithm, the following section describes the
program structure generic to the original version of SCIDNT.
Currently, the identification algorithm utilizes the output error
method embedded in the subroutine OUTERR. Utilization of the
subroutine DRIVER can be used to incorporate process noise in the
model.

The basic program structure is shown in Figure 5.1.
Figure 5.1 Basic Program Structure
**DRIVER** and **OUTERR** are two versions of the main routine. **DRIVER** should be used if process noise is present. **DRIVER** may also be used if process noise is not present, but in this case **OUTERR** may be used. **OUTERR** requires less storage than **DRIVER** to work with the same number of data points.

Both routines read cards which specify page heading, and number of states, controls, measurements, and process noise sources. This information is passed to the subroutines so that arrays may be dynamically dimensioned. Currently, the maximum allowable values are

- number of states ≤ 5
- number of controls ≤ 3
- number of measurements ≤ 5
- number of process noise sources ≤ 1
- number of data points ≤ 301 for **DRIVER**
  ≤ 501 for **OUTERR**
- number of identifiable parameters ≤ 18 for **OUTERR**
  ≤ 10 for **DRIVER**

**SMAIN** is called by **DRIVER** or **OUTERR**. **SMAIN** sets up the remaining program for identifying parameters. It reads cards which specify the parameter values, which parameters are to be fixed, bounds on the parameters, and other input data. **SMAIN** conducts the iterative maximum likelihood parameter search with successive calls to **UPDATE**. **SMAIN** also handles printout, printer plots, and writes time histories on tape or disc files.

**UPDATE** is called by **SMAIN**. **UPDATE** solves linear ordinary differential equations for state time histories and for the sensitivity of the likelihood function with respect to parameters that are to be identified. It also computes the likelihood function itself. It calls **STATG** to determine state dynamics and control distribution matrices and their gradients in terms of the current estimates of the parameters. Similarly, it calls **MEASG** for the measurement equations.
STATG and MEASG are subroutines which define the matrices in the state and measurement equation, respectively.

5.3 INPUT SPECIFICATIONS

SCIDNT requires two classes of inputs. The first type, which will be referred to as "card-input," defines the number of states, controls, etc., and denotes the parameters of the model which are to be identified. SCIDNT reads card-input from unit 5.

The second type of input consists of tabular values of the measurement and control time history. SCIDNT calls a subroutine INREAD once before beginning the identification algorithm. Subroutine INREAD reads the values of measurements \( y \) and controls \( u \) for the entire time period of the experiment. The user must supply his own version of INREAD for "real" data. This is because in general, INREAD must read data in many different formats for various types of simulation or flight test data. For simulated data, INREAD is compatible with data written to disc from the TVOPT program.

Card-input to the SCIDNT computer program consists of a sequence of cards constructed from various "card types." That is, several cards of a single type may be required in the input sequence. The card-input sequence is described in the following paragraphs. The card types are described in Table 5.1.

(1) One card of type 1. It contains run identification information which is printed at the top of each page of output.

(2) One card of type 2. The number of states, measurements, controls, and process noise sources specified on this card will be used in array dimension limits throughout the program. If they exceed the maximum dimensions allowed in the program, then a message will be printed and execution will stop. (The limits may be increased by re-coding DRIVER, the main routine.)
<table>
<thead>
<tr>
<th>CARD TYPE</th>
<th>COLUMNS</th>
<th>FORMAT</th>
<th>VARIABLE NAME</th>
<th>DESCRIPTION</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>1-76</td>
<td>19A4</td>
<td>TITLE</td>
<td>Program identification information. Specify GENE as the first four characters.</td>
</tr>
<tr>
<td>2</td>
<td>1-5</td>
<td>I5</td>
<td>K1MAX</td>
<td>Maximum number of iterations (default value is 6)</td>
</tr>
<tr>
<td></td>
<td>6-10</td>
<td>I5</td>
<td>K2MAX</td>
<td>Maximum number of step cuts (default value is 4)</td>
</tr>
<tr>
<td></td>
<td>11-20</td>
<td>D10.0</td>
<td>DL1</td>
<td>Sample time interval of time histories</td>
</tr>
<tr>
<td></td>
<td>21-25</td>
<td>I5</td>
<td>NNS</td>
<td>Number of states (default value is 5)</td>
</tr>
<tr>
<td></td>
<td>26-30</td>
<td>I5</td>
<td>NNP</td>
<td>Number of measurements (default value is 5)</td>
</tr>
<tr>
<td></td>
<td>31-35</td>
<td>I5</td>
<td>NNQ</td>
<td>Number of controls (default value is 3 for a lateral case and 2 for a longitudinal case)</td>
</tr>
<tr>
<td></td>
<td>36-40</td>
<td>I5</td>
<td>NNG</td>
<td>Number of process noise sources, must be ≥1 (default value is 1)</td>
</tr>
<tr>
<td></td>
<td>41-45</td>
<td>I5</td>
<td>NMAXP</td>
<td>Total number of non-zero parameters</td>
</tr>
<tr>
<td>3</td>
<td>1-5</td>
<td>I5</td>
<td>IPLØT</td>
<td>=3, if both printer plots and a tape of the variables T, Y, and YPLØT (time, measurements, and measurement estimates) are to be made</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>=2, if only the tape is to be made</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>=1, if only the printer plots are to be made</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>=0, if neither is to be done</td>
</tr>
<tr>
<td>CARD TYPE</td>
<td>COLUMNS</td>
<td>FORMAT</td>
<td>VARIABLE NAME</td>
<td>DESCRIPTION</td>
</tr>
<tr>
<td>-----------</td>
<td>---------</td>
<td>--------</td>
<td>---------------</td>
<td>-------------</td>
</tr>
<tr>
<td>6-10</td>
<td>I5</td>
<td></td>
<td>NOISE</td>
<td>=1, if process noise is to be included in the model</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>=0, if no process noise is to be included in the model</td>
</tr>
<tr>
<td>11-15</td>
<td>I5</td>
<td>IRCMP</td>
<td></td>
<td>=0, if estimate of measurement noise covariance (R matrix) is computed internally in program (usual procedure)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>=1, if estimate of measurement noise covariance is fixed to input values</td>
</tr>
<tr>
<td>16-20</td>
<td>I5</td>
<td>IPRNT</td>
<td></td>
<td>=0, if extra printout for diagnostic purposes is not required</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>=1, if extra printout for diagnostic purposes is desired</td>
</tr>
<tr>
<td>21-25</td>
<td>I5</td>
<td>IINFØ</td>
<td></td>
<td>=0, if the a priori information matrix is not to be input, but zero filled</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>=1, if the a priori information matrix is input (see card type 7)</td>
</tr>
<tr>
<td>26-30</td>
<td>I5</td>
<td>IEIGF</td>
<td></td>
<td>=0, if the eigenvalues of F are not desired</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>=1, if the eigenvalues of the initial and final F are to be computed and printed</td>
</tr>
<tr>
<td>31-35</td>
<td>I5</td>
<td>IGUST</td>
<td></td>
<td>=1, if estimate of wind gust is to be plotted (ignored if NOISE = 0)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>=0, if not</td>
</tr>
<tr>
<td>36-40</td>
<td>INC</td>
<td></td>
<td></td>
<td>Printer plot interval</td>
</tr>
<tr>
<td>CARD TYPE</td>
<td>COLUMNS</td>
<td>FORMAT</td>
<td>VARIABLE NAME</td>
<td>DESCRIPTION</td>
</tr>
<tr>
<td>-----------</td>
<td>---------</td>
<td>--------</td>
<td>---------------</td>
<td>-------------</td>
</tr>
<tr>
<td>4</td>
<td>1-5</td>
<td>I5</td>
<td>ICOLK(i)</td>
<td>=0, if the (i^{th}) column of (K), the Kalman gain matrix, is to be zero filled</td>
</tr>
<tr>
<td>20-25</td>
<td>I5</td>
<td></td>
<td></td>
<td>=1, if the (i^{th}) column of (K) is to be retained (usual procedure)</td>
</tr>
<tr>
<td>5</td>
<td>2-5</td>
<td>I4</td>
<td>J1</td>
<td>Parameter number as used in the model</td>
</tr>
<tr>
<td>7-10</td>
<td>A4</td>
<td></td>
<td>J2</td>
<td>=blank, if the parameter is not to be identified</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>=non-blank (such as an asterisk) if it is to be identified</td>
</tr>
<tr>
<td>11-30</td>
<td>D20.4</td>
<td></td>
<td>P(J1)</td>
<td>Initial parameter value</td>
</tr>
<tr>
<td>31-50</td>
<td>D20.4</td>
<td></td>
<td>PL(J1)</td>
<td>Lower bound on parameter</td>
</tr>
<tr>
<td>51-68</td>
<td>D18.4</td>
<td></td>
<td>PU(J1)</td>
<td>Upper bound on parameter. If both the lower and upper bounds are zero on input, then they are defaulted to (-1000) and (+1000), respectively</td>
</tr>
<tr>
<td>69-80</td>
<td>4I3</td>
<td></td>
<td>IPX</td>
<td>Parameter location</td>
</tr>
<tr>
<td>6</td>
<td>1</td>
<td>A1</td>
<td>ECHK</td>
<td>Any character (not a blank) to denote the end of cards of type 5</td>
</tr>
<tr>
<td>7</td>
<td>1-80</td>
<td>8D10.0</td>
<td>INFO(i,j), j=1,...no. of parameters being identified</td>
<td>1 row of the information matrix (continue the row on additional cards as needed). Repeat for each row of INFO, beginning each row on a new card.</td>
</tr>
<tr>
<td>8</td>
<td>blank</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>9</td>
<td>blank</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>10</td>
<td>blank</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
If an input variable on this card has a standard value, then the variable will default to the standard value if the input value is zero (see Table 5.1). The sample time interval is data dependent and has no default value. The program computes its own integration interval to strike a balance between computational speed and accuracy (see section 5.4).

(3) One card of type 3. This card flags various program options.

(4) One card of type 4. This card specifies which columns of the Kalman gain matrix, $K$, are to be retained or filled with zeroes. It is infrequently but sometimes advantageous to delete columns of $K$ to enhance convergence of the parameter search. The usual practice is to retain all the columns of $K$.

(5) Up to MMAXP cards of type 5, one for each non-zero or identified parameter in the model.

(6) One card of type 6 to designate the end of cards of type 5 in the input sequence.

(7) If IINFØ = 1 on card type 3, then the a priori information matrix is input here by including as many cards of type 7 as are necessary. If IINFØ = 0, then no cards of type 7 should be used.

(8) Three blank cards.

Card type 5 (see Table 5.1) is required for input of the system matrices. The matrices have the dimensions as shown in Table 5.2.
Table 5.2
Input System Matrices

<table>
<thead>
<tr>
<th>MATRIX</th>
<th>DIMENSIONS</th>
</tr>
</thead>
<tbody>
<tr>
<td>F</td>
<td>NS x NS</td>
</tr>
<tr>
<td>G</td>
<td>NS x NQ</td>
</tr>
<tr>
<td>Γ</td>
<td>NW x NG</td>
</tr>
<tr>
<td>W</td>
<td>NG x NG</td>
</tr>
<tr>
<td>H</td>
<td>HD x NS</td>
</tr>
<tr>
<td>D</td>
<td>NP x NQ</td>
</tr>
<tr>
<td>V_y</td>
<td>NP x NP</td>
</tr>
<tr>
<td>Q</td>
<td>NS x NS</td>
</tr>
<tr>
<td>g</td>
<td>NQ x NQ</td>
</tr>
<tr>
<td>T</td>
<td>scalar</td>
</tr>
</tbody>
</table>

where NS = # of states
NP = # of measurements
NG = # of process noise sources
NQ = # of control inputs

The user must allow for at least one column of Γ and one element of V_y.

The user defines the characteristics of both constant parameters and parameters to be identified using "card-input" of type 5. The last four integer entries define the location of the particular parameter in the system matrices. The location is an integer number specifying the vector location in the matrix list; i.e., each matrix is stored by column and the matrices are stored in the order shown in Table 5.2. Thus, location 1 implies F(1,1) and location NS*NS+1 implies G(1,1), etc. By using more than one of the four integer location inputs possible with each parameter, the user can direct SCIDNT to place a given parameter in up to four matrix elements.
particular matrix location does not have a parameter value assigned, SCIDNT assumes a value of 0.0.

In summary, the input required for each parameter according to the format defined above is: blank, parameter sequence number (1 to 38), a non-blank character if this parameter is to be identified, the parameter value, allowed lower limit on parameter value, allowed upper limit on parameter value, and one to four location specification indices.

An example parameter card format is given below:

If

$$NS = 5$$
$$NP = 5$$
$$NQ = 2$$
$$NG = 1$$

then the parameter card

$$1 * -2.62 -1000.0 1000.0 1 21 42 62$$

will give these results for F and H:
\[
F = \begin{bmatrix}
-2.62 & 0 & 0 & 0 & -2.62 \\
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 \\
\end{bmatrix}
\]

\[
H = \begin{bmatrix}
[42] & [62] \\
-2.62 & 0 & 0 & 0 & -2.62 \\
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 \\
\end{bmatrix}
\]

\[F(1,1) = \text{location } 1 = 1\]
\[F(1,5) = \text{location } 5(5-1) + 1 = 21\]
\[H(1,1) = \text{location } NS^2 + NS \cdot NQ + NS \cdot NGN + NGN^2 + 5(1-1) + 2 = 42\]
\[H(1,5) = \text{location of } H(1,1) + 5(5-1) = 62\]
5.3.1 Subroutine INREAD

The purpose of subroutine INREAD is to retrieve measurement and control time history data from cards, magnetic tape, or other mass storage devices.

Calling Sequence: CALL INREAD (U, NQ, NDPMAX, Y, NP, T, TI, TF, NDPA)

Inputs: NQ = number of controls
NP = number of measurements
NDPMAX = maximum number of data storage locations (i.e. data points) for each measurement or control

Outputs: T = array for storing the time of each data point
U = array for storing the control time histories
Y = array for storing measurement time histories
NDPA = actual number of data points ready by the program

Array Dimensions: T(NDPMAX)  
U(NU, NDPMAX)  
Y(NY, NDPMAX)

Notes:

(1) The program uses the array T only for the plot outputs. The identification algorithm does not require T.

(2) TI and TF are the initial and final times of the measurement time histories. The user can ignore these two arguments while writing INREAD, except that two dummy arguments must be included in the argument list.

(3) INREAD should either read the value of NDPA before reading T, Y, and U or should count the number of columns of these arrays as it reads them. The main
program does not initialize NDPA before calling INREAD.

(4) INREAD should not reset the values of NQ, NP, or NDPMAX.

(5) INREAD may perform any desired preprocessing of Y and U.

5.4 OUTPUT GUIDE AND EFFECTIVE USE OF THE PROGRAM

Three forms of output can be obtained from Linear SCIDNT. They are:

(1) Tabular printout showing the progress of the parameter estimation process.

(2) Printer plots of time histories for measurements and measurement estimates using the final values of identified parameter and inputs.

(3) Measurement, measurement estimates and input time history data stored on magnetic tape for use in generating off-line plots.

The first type of output is always produced. Types 2 and 3 are optional and may be selected by the user (see input data cards description).

The option is provided to put measurement and control time history data on magnetic tape, primarily for the purpose of producing off-line plots analogous to the printer plots. Data is written to tape (currently designated as being on logical unit 2) in unformatted records as follows:
RECORD DATA

1 NS, NQ, NP, NEW

NS = Number of states
NQ = Number of controls
NP = Number of measurements
NEW = Number of data points per variable

2 thru NEW+1 T(K), U(K), Y(K), YPLØT(K)

T = Time for k\textsuperscript{th} data step
   (1 variable per record)
U = Controls for k\textsuperscript{th} data step
   (NQ variables per record)
Y = Actual measurements for k\textsuperscript{th}
    data step (NP variables per record)
YPLØT = Estimated measurements for
         k\textsuperscript{th} data step (NP variables
         per record)

NEW+2 End-of-file mark

The computer program's applicability is quite general. The
following guidelines may make the program more useful for the
evaluation of stability and control derivatives from test data.
5.4.1 Data Integration Step Size

The program uses a second-order Runge-Kutta method to solve ordinary differential equations for the states and for the parameter sensitivites. This method is accurate only if the step size is much smaller than the smallest time constant of the system. However, a step size that is too small will require excessive execution time and may lead to problems with roundoff errors. A sampling rate of 20-50 times the highest system natural frequency (Hz) should be an adequate compromise.

Linear SCIDNT automatically chooses the integration step size. Subroutine INTSTP sets the integration step size DTINT to

\[ DTINT = \frac{DTSMPL}{K} \]

where DTSMPL is the sample period for the data and K is the smallest integer greater than ten times the magnitude of the largest eigenvalue of the system dynamics matrix F. This value is adjusted before each parameter identification iteration to reflect changes in the F matrix.

The user can make estimates of relative program running time using estimates of the largest norm of the system eigenvalues.

5.4.2 Primary and Secondary Parameters

The computer program can identify any or all unknown parameters if enough information is available about these parameters from the data. To identify a large number of parameters, a very careful procedure is often required to ensure convergence. In the procedure which has been found to be most successful, the parameters are divided into two or more groups in the decreasing order of the effect they have on the response. Initially, only the most important parameters are identified,
leaving the remaining ones fixed at a priori values. Once a reasonable convergence is achieved on these parameters, the second group may be added to the list of identifiable parameters. The identification is carried out using this new set of parameters, which are identified until a reasonable convergence is reached. This procedure is repeated until all the parameters are included in the identified set.

5.4.3 Initial Parameter Estimates

Good a priori values (e.g., from other wind tunnel data or flight tests) should be used for start-up. If they are not available, it may be necessary to use a least-squares type of procedure to obtain starting values.

5.4.4 Data Record Length

Sufficient data length should be used to identify parameters. If the data length is too short, the identified model may yield a good time history match even though the parameter estimates are inaccurate. A data length equal to 2 to 3 times the longest period of the system should prove adequate. Keep in mind the required maximum number of data points.

5.4.5 Data Sampling Interval

In order to assure adequate information content in the data, a sampling interval of at least 25 times the highest system natural frequency is required. A faster sampling rate provides somewhat more accurate parameter estimates because of some additional information available in the sampled data. However, the algorithm realizes diminishing returns in terms of increased parameter accuracy as the parameter estimates approach the continuous time case.
5.4.6 Diagnostics

ABNORMAL TERMINATION CONDITION

Step Cut Limit Exceeded
(1) Increase step cut limit and restart using parameter estimates from final iteration of terminated run.
(2) Delete parameters with low confidence (F-value small) from the search.

Iteration Limit Exceeded
(1) Restart program using parameter values from final iteration of terminated run.
(2) Increase iteration limit.

NORMAL TERMINATION, BUT PROBLEMS IN RESULT

High Value of a Particular Measurement's Noise Covariance
(1) Faulty data: Inspect for correct sign, slipping, lost values, "shot" noise.
(2) Incorrect values for "fixed" parameter.

High Standard Deviation on a Particular Parameter Estimate
(1) Insufficient excitation of the mode which that parameter influences. Rerun identifying only the more important parameters.
(2) Too many parameters identified for that particular data record (i.e., overparameterization). Rerun, identifying only the more important parameters.
(3) Parameter influence masked by a parallel influence from another, much larger parameter (i.e., identifiability).
5.5 PROGRAM FLOWCHART (STATG)

The program flowchart for STATG is shown in Figure 5.2.
Note that STATG uses the VASP routines

TRANP
UNITY
INV

These must be present in a user library when the program is loaded and executed. Also, STATG uses the extended VASP routines

ALA
APALB
APALBT
ATXB
AXB
AXBT
AXNXBT
AZERO

These routines were used because they have more general calling sequences, and, in many cases, combine the operation of transposition with multiplication or addition, resulting in more efficient use of temporary storage and fewer subroutine calls for complicated matrix algebra expressions. Descriptions and calling sequences for these routines are as follows (N followed by a matrix name, e.g. NA, denotes a 2-element integer array containing the numbers of rows and columns of the matrix).

CALL ALA (A, NA, B, ALPHA) (B = ALPHA*A)

Scales A by ALPHA, storing result in B. A and B can be the same matrix.
MISC SETUP

ZERO OUT SENSITIVITY MATRICES

LOAD UP FAC, GAC, GAMAC, QAC, HAC, DAC, RAC, A, B, AND TAU FROM PARAMETER VECTOR PAR

CALCULATE P AND K MATRICES (INNER)

\[ F_aP + PF_a^T + \Gamma_aQ\Gamma_a^T - PH_aR_a^{-1} H_aP = 0 \]
\[ K = PH_aR_a^{-1} \]

CALCULATE S + C MATRICES (INNER)

\[ SF_a + F_a^TS + A - SG_aB_a^{-1} G_a^TS = 0 \]
\[ C = B_a^{-1} G_a^TS \]

CALCULATE K' MATRIX

\[ K' = e^{F_a^T} K \approx (I + F_a^*\tau)K \]

CALCULATE HUMAN F MATRIX

\[ F = (I + K'H\tau)(F - GC - K'H) \]

CALCULATE HUMAN G MATRIX

\[ G = (I + K'H\tau)K' \]

CALCULATE HUMAN H MATRIX

\[ H = -C \]

Figure 5.2 Program Flowchart (STATG)
ENTRY DRVG

LOAD UP MODEL SENSITIVITY MATRICES DFAC, DGAC, DGAMAC, DQAC, DHAC, DDAC, DRAC, DA, DB, DTAU WITH 1'S IN PROPER PLACES

CALCULATE SENSITIVITY OF P MATRIX (SCOV)
\[(F_a - KH_a)P_\theta + P_\theta (F_a - KH_a)^T = -(\Gamma_a Q_a \Gamma_a)^T \theta - K\Gamma_\theta (K_a - KH_a)P - P(F_a - KH_a) [\theta subscript => a/\theta}\]

CALCULATE SENSITIVITY OF K MATRIX
\[K_\theta = (P_\theta H_a^T + PH_a^T - KR_{a\theta})R_a^{-1}\]

CALCULATE SENSITIVITY OF S MATRIX (SCOV)
\[(F_a - G_a C)^T S_\theta + S_\theta (F_a - G_a C) = -A_\theta - C^T_{\theta} B_{\theta} C - (F_a - G_{a\theta} C)^T S - S(F_a - G_{a\theta} C)\]

CALCULATE SENSITIVITY OF C MATRIX
\[C = B_a^{-1}(G_{a\theta} S + G_a S_a - B_{\theta} C)\]

CALCULATE SENSITIVITY OF K' MATRIX
\[K'_\theta \approx (I + \tau F_a) K_\theta + (\tau F_a + \tau F_a) K\]

Figure 5.2. Program Flowchart (STATG) (Continued)
CALCULATE SENSITIVITY OF HUMAN F MATRIX (DF)
\[ F_\theta = (I + K'H_a \tau)(F_{a\theta} - K'H_a - K'H_a - G_a \theta - G_a \theta - G_a \theta) + (\tau K'H_a + \tau K'H_a + \tau K'H_a)(F_{a\theta} - K'H_a - G_a \theta) \]

CALCULATE SENSITIVITY OF HUMAN G MATRIX (DG)
\[ G_\theta = (K + K'H_a \tau)K' + (\tau K'H_a + \tau K'H_a + \tau K'H_a)K' \]

CALCULATE SENSITIVITY OF HUMAN H MATRIX (DH)
\[ H_\theta = -C_\theta \]

RETURN

Figure 5.2 Program Flowchart (STATG) (Concluded)
CALL APALB (A, NA, B, C, ALPHA) (C = A + ALPHA*B)

Scales B by ALPHA and adds it to A, storing result in C. A, B, and/or C may be same matrix. Used for matrix addition and subtraction when ALPHA = 1 or -1. (No multiplies are performed in these cases.)

CALL APALBT (A, NA, B, C, ALPHA) (C = A + ALPHA*B^T)

Scales transpose of B and adds to A, storing result in C. A, B, and/or C may be same matrix. Note that A + B must be square.

CALL ATXB (A, NA, B, NB, C, NC) (C = A^T*B)

Multiplies transpose of A by B, storing result in C. A + C or B + C may not be same matrix. NC is output parameter.

CALL AXB (A, NA, B, NB, C, NC) (C = A*B)

Multiplies A by B, storing result in C. A + C or B + C may not be same matrix. NC is output parameter.

CALL AXBT (A, NA, B, NB, C, NC) (C = A*B^T)

Multiplies A by transpose of B, storing result in C. NC is output parameter. A + C or B + C may not be the same matrix.

CALL AXWXB (A, NA, W, B, NB, C, D) (C = A*W*B^T)

Multiplies A by W by transpose of B, storing result in C. D is an NA(2) x 1 scratch vector. W is assumed to be dimensioned (NA(2) x NB(2)). A + C or W + C or B + C must not be same matrix. D must also be a separate storage area from A, W, B, or C.

CALL AZERO (A, NA) (A = 0)

Zeros out matrix A.
5.6 TSS/360 OPERATION

The following control cards are required to execute SCIDNT on the NASA ARC TSS/360 system.

(1) LOGON...
(2) DDEF FT1OF001, VS, TIME.HISTORY, DISP=OLD
(3) JBLB SCIDNT
(4) JBLB HUMANOP
(5) LOAD BLOCKD$$
(6) CALL OUTER2$$
(7) {input data
(8) LOGOFF

The description of the above execution deck follows:

(1) Usual LOGON card.
(2) Data definition card specifying the file on which time history is stored.
(3) Assign library SCIDNT.
(4) Assign library HUMANOP.
(5) Load in block data.
(6) Execute program.
(7) Data.
(8) Usual LOGOFF.
APPENDIX A

The following program is a "stand-alone" computer program which can be used to create a general output disc file to be read as input for the TVSR program. Specifically, the program reads the input data from cards and writes to disc file in the identical format as does the TF program. Since the TVSR program inputs data in identically this format, this stand-alone code can be used to generate input data for TVSR without the need to exercise the TF program.

The input format for TVSR is given in Table 3.2. The following program can serve to create this data from an input card deck; an example is also shown. Note: In the example, card 1 indicates 3 x's. These x's correspond to (1) the number of plant states, (3) the number of human states and (3) the number of augmented states. In the case when the input vector is not augmented (with the deterministic input, p(t)), these x values are arbitrary. For the case when the input vector is augmented, care should be taken in inserting the correct values.
IMPLICIT REAL*8 (A-H,O-Z)
DIMENSION IFMT(3)
DIMENSION F(1:15), G(1:15), H(1:15), M(1:15), VY(5:5)
DIMENSION VA(5:5)

DATA IFMT /'(9E1,110,5!',',1)) /

READ DIMENSIONS
READ(5,100) NS, NNP, NSH, NMH, NSC, NI, NM, NSA, NCA
100 FORMAT(9I5)

READ MATRICES AT START TIME
CALL RDMAT(F,NS,NS,IFMT,5)
CALL RDMAT(G,NS,NI,IFMT,5)
CALL RDMAT(M,NM,NS,IFMT,5)
CALL RDMAT(H,NM,NNP,IFMT,5)
CALL RDMAT(VY,NMH,NMH,IFMT,5)
CALL RDMAT VA, NCA, IFMT, 5)

WRITE DIMENSIONS AND MATRICES AT START TIME
WRITE(10) NS, NNP, NSH, NMH, NSC, NI, NM, NSA, NCA
CALL RHIMAT(F,NS,NS,10)
CALL RHIMAT(G,NS,NI,10)
CALL RHIMAT(M,NM,NS,10)
CALL RHIMAT(H,NM,NNP,10)
CALL RHIMAT(VY,NMH,NMH,10)
CALL RHIMAT(VA, NCA, NCA, 10)
ENDFILE 10

READ MATRICES AT END TIME
CALL RDMAT(F,NS,NS,IFMT,5)
CALL RDMAT(G,NS,NI,IFMT,5)
CALL RDMAT(M,NM,NS,IFMT,5)
CALL RDMAT(H,NM,NNP,IFMT,5)
CALL RDMAT(VY,NMH,NMH,IFMT,5)
CALL RDMAT(VA, NCA, NCA, IFMT, 5)

WRITE DIMENSIONS AND MATRICES AT END TIME
WRITE(11) NS, NNP, NSH, NMH, NSC, NI, NM, NSA, NCA
CALL RHIMAT(F,NS,NS,11)
CALL RHIMAT(G,NS,NI,11)
CALL RHIMAT(M,NM,NS,11)
CALL RHIMAT(H,NM,NNP,11)
CALL RHIMAT(VY,NMH,NMH,11)
CALL RHIMAT(VA, NCA, NCA, 11)
ENDFILE 11
STOP
END
IMPLICIT REAL*8 (A-H,O-Z)
DIMENSION A(NR,NC)
DO 100 I=1, NR
READ(UNIT,IFMT) (A(I,J), J=1,NC)
100 CONTINUE
RETURN
END
SUBROUTINE BMAT(A,NR,NC,UNIT)
IMPLICIT REAL*8(A-M,Z)
DIMENSION A(NR,NC)
WRITE(UNIT) ((A(I,J),I=1,NR),J=1,NC)
RETURN
END