

# Honeywell Bull

## TIME-SHARING APPLICATIONS LIBRARY GUIDE VOLUME III-INDUSTRY

SERIES 600/6000

---

APPLICATIONS

---



2

C  
C  
C  
C  
C  
C  
C  
C  
C  
C

# Honeywell Bull

TIME-SHARING  
APPLICATIONS LIBRARY  
GUIDE  
VOLUME III-INDUSTRY

SERIES 600/6000

SUBJECT:

Descriptions (with Sample Problems and Solutions) of Time-Sharing Programs Related to Management Science, Engineering, Demonstrations, and Other Classifications.

SPECIAL INSTRUCTIONS:

This manual supersedes its previous edition dated December 1971 (Order Number DA45, Revision 1). It is one of four volumes; the others are the Series 600/6000 Time-Sharing Applications Library Guide, Volume I - Mathematics (Order Number DA43); Volume II - Statistics (Order Number DA44); and Volume IV - Business and Finance (Order Number DA46).

New programs are listed in the Preface.

DATE:

December 1972

ORDER NUMBER:

DA45, Rev. 2

Printed in France

Ref.: 19.53.108 A

## PREFACE

This manual describes and discusses the usage of the industry time-sharing programs available with Series 600 and 6000 information processing systems. Each program description includes the purpose of the program; language in which it is written; method of approach, if applicable; instructions for use; restrictions if any; and many contain sample problems and solutions. In the sample solutions, all information typed by the user is underlined.

The instructions provided assume that the programs are available in the user master catalog LIBRARY and accessible with READ or EXECUTE permission. In the sample solution printouts, the programs had already been accessed using the GET command, and/or copied onto the current file using the OLD or LIB command.

Time-sharing programs for other classifications are also available from Honeywell under the following titles:

Series 600/6000 Time-Sharing Applications Library Guide, Volume I - Mathematics,  
Order Number DA43

Series 600/6000 Time-Sharing Applications Library Guide, Volume II - Statistics,  
Order Number DA44

Series 600/6000 Time-Sharing Applications Library Guide, Volume IV - Business and Finance,  
Order Number DA46

This manual is organized into sections by type as follows:

- MS - Management Science and Optimization
- EN - Engineering
- GP - Geometric and Plotting
- ED - Education and Tutorial
- DE - Demonstration
- UM - Utility and Miscellaneous

Each section is paginated with the 2-letter identifier shown above and a number.

A complete listing of the programs in the library is available by listing the Library program, CATALOG. A copy of this listing follows the Contents.

ADDITIONAL PROGRAMS INCORPORATED IN THE DECEMBER 1972 EDITION

Series 600/6000 Time-Sharing

MANAGEMENT SCIENCE

ASSIGNIT  
COEFS  
COMBI  
CSM  
GEOSIM  
GPROC  
GPROC-SO  
JSSIM  
OPTIM  
TRANSP0  
UNDEQ

ENGINEERING

LFILTR  
LFLDAT  
LFLTIN  
PAVEIT

DEMONSTRATION

AMAZE  
POPING  
PRIME  
XMAS

UTILITY AND MISCELLANEOUS

ADAPTER  
CONCLUDE  
DESEQ  
REFORM  
FLINE

Series 600/6000 Time-Sharing Applications Library programs are available to users of the DATANETWORK service. Please contact your local Honeywell representative for further details.

This document describes programs that originated from a variety of sources, such as users and the Honeywell field organization. The programs and documentation are made available in the general form and degree of completeness in which they were received. Honeywell Information Systems Inc., therefore, neither guarantees the accuracy of the programs nor assumes support responsibility.

## CONTENTS

		Page
<b>MANAGEMENT SCIENCE AND OPTIMIZATION (MS)</b>		
ASIGNIT	The Assignment Problem	MS-1
COEFS	Determines Seasonal Coefficients of an Observation Series of Two Cycles	MS-3
COMBI	Determines Economic Order Quantity For A Group of Items - Different Discounts	MS-5
CPM	Solves Critical Path Method Problems	MS-11
CSM	Non-negative Vector X to Maximize Convex Function F (X)	MS-17
DAVIDON	Davidon's Unconstrained Optimization	MS-21
GASPIIA	A Fortran Based Simulation Language	MS-23
GEOSIM	Schedules Machine Shop Jobs Using Heuristic Geometric Approach	MS-27
GPROG	Geometric Programming	MS-31
INTO1	Zionts' Modification of Balas' Routine for 0-1 Integer Programming	MS-39
INTLP	Gomory's Pure and Mixed Integer Programming	MS-43
JSSIM	Job Shop Scheduling	MS-49
KILTER	"Out of Kilter" Algorithm for Minimum Cost Circulation Network Problem	MS-53
LINPRO	Linear Programming (18 x 30 Maximum Size)	MS-55
LNPROG	Linear Programming (30 x 50 Maximum Size)	MS-61
LOGIC3	Unconstrained Non-Linear Optimization	MS-65
MAXFLOW	Finds the Maximum Flow Through a Network	MS-69
MAXOPT	Unconstrained Non-Linear Optimization	MS-71
OPTIM	Optimum Service Level For One Inventory Item	MS-75
PERT	Performs a Simple PERT Network Analysis	MS-81
SHORTEST	Calculates Shortest Path - Minimum Spanning Tree	MS-85
SMOOTH	Calculates a Smoothed Series	MS-87
TCAST	Performs Time Series Forecasting	MS-91
TRANSP	An Algorithm to Solve Transportation Problems	MS-101
UNDEQ	Solutions for a System of Equations	MS-107
<b>ENGINEERING (EN)</b>		
ACNET	Calculates Gain and Phase of Linear Circuit	EN-1
BEMDES	Selects Steel Beams for Various Loads and Supports	EN-11

CONTENTS (cont)

		Page
GCVSIZ	Determines Gas and Vapor Control Valve Coefficients	EN-13
LCVSIC	Liquid Valve Coefficients and Valve Rangeability	EN-15
LFILTR	Design of Low Pass RC Active Filters	EN-17
LPFILT	Designs M-Derived Low-Pass Filters	EN-31
NLNET	Performs General Steady-State Circuit Analysis	EN-33
OTTO	Calculates Quantities for Otto Cycle Engines	EN-41
PAVEIT	Tons of Material and Cost to Pave a Road	EN-43
PVT	Computes Molar Volume of a Gas	EN-47
SCVSIZ	Calculates Steam Control Valve Coefficients	EN-51
SECAP	Determines Capacities of WF and I Sections	EN-53
<b>GEOMETRIC AND PLOTTING (GP)</b>		
CIRCLE	Divides a Circle Into N Equal Parts	GP-1
PLOT	Plots a Maximum of 9 Curves Simultaneously	GP-3
PLOTTO	Simultaneously Plots 1 to 6 Functions	GP-7
POLPLO	Plots Equations in Polar Coordinates	GP-9
SPHERE	Solves Any Spherical Triangle	GP-11
TRIANG	Solves for All Parts of Any Triangle	GP-13
TWOPLO	Simultaneous Plot of Two Functions	GP-15
XYPLOT	Plots Single-Valued Functions	GP-17
<b>EDUCATION AND TUTORIAL (ED)</b>		
DRIVES	Driver for EXPER, Computer Assisted Instruction Language	ED-1
EXPERn	Five Tutorial Programs for EXPER	ED-3
PREPRS	Preprocessor for EXPER, Computer Assisted Instruction Language	ED-5
<b>DEMONSTRATION (DE)</b>		
AMAZE	Constructs a Maze	DE-1
BLKJAK	The Computer Deals Las Vegas Blackjack	DE-3
POPING	Computes Annual Population Projections	DE-5
PRIME	Finds the Prime Factorization of a Number	DE-7
XMAS	Types "The Twelve Days of Christmas"	DE-9
<b>UTILITY AND MISCELLANEOUS (UM)</b>		
ADATER	Calculates the Day of the Week of Any Date	UM-1
CATALOG	Catalog of Series 6000/600 Time-Sharing Application Programs	UM-3

## CONTENTS (cont)

		Page
CONCLUDE	Determines Conclusions and Prints Truth Tables	UM-5
CONVRT	Converts Measurements From One Scale to Another	UM-7
DBLSORT	Sorts Two Arrays	UM-9
DESEQ	Strips Line Numbers From a File	UM-11
REFORM	Converts a Fortran Source File from NFORM to FORM format	UM-13
RLINE	Reads Line, Optionally Strips Line Number and Counts Entries	UM-15
SGLSORT	Sorts an Array	UM-17
TLU1	Table Search	UM-19
TPLSORT	Sorts Three Arrays	UM-21



CATALOG OF SERIES 6000/600 T-S LIBRARY PROGRAMS

FILE TYPE INDICATOR:

LANGUAGE (FIRST LETTER)	MODE (FOLLOWING LETTERS)	
A ALGOL	P	(OR BLANK) PROGRAM
B BASIC	S	SUBROUTINE(S)
C CARDIN	F	FUNCTION(S)
D DATABASIC	P-S	PROGRAM WITH EXTRACTABLE SUBROUTINE(S)
E TEXT EDITOR	R	RELOCATABLE OBJECT (C*)
F FORTRAN	H	SYSTEM LOADABLE OBJECT (H*)

ALL FILES ARE SOURCE MODE UNLESS OTHERWISE INDICATED.

SUBJECTS

DOCUMENTATION MANUAL

MATHEMATICS (MA)	.....ORDER # DA43
INTEGRATION	
DIFFERENTIATION, DIFFERENTIAL EQ.	
INTERPOLATION	
POLYNOMIALS	
LINEAR EQUATIONS	
MATRICES	
NON-LINEAR EQUATIONS	
SPECIAL FUNCTION EVALUATION	
LOGIC AND NUMBER THEORY	
STATISTICS (ST)	.....ORDER # DA44
CURVE FITTING AND REGRESSION	
ANALYSIS OF VARIANCE	
PROBABILITY DISTRIBUTIONS	
CONFIDENCE LIMITS	
HYPOTHESIS TESTING	
DESCRIPTIVE STATISTICS	
RANDOM NUMBER GENERATION	
MISCELLANEOUS STATISTICS	
BUSINESS AND FINANCE (BF)	.....ORDER # DA46
MANAGEMENT SCIENCE AND OPTIMIZATION (MS)	....ORDER # DA45
LINEAR PROGRAMMING	
INTEGER PROGRAMING	
NON-LINEAR OPTIMIZATION	
NETWORK ANALYSIS	
FORECASTING	
SIMULATION	
ENGINEERING (EN)	
GEOMETRIC AND PLOTTING (GP)	
EDUCATION AND TUTORIAL (ED)	
DEMONSTRATION (DE)	
UTILITY AND MISCELLANEOUS (UM)	

-----  
 THE DOCUMENTATION FOR THESE PROGRAMS IS AVAILABLE IN FOUR MANUALS:  
 SEE ORDER # DA43 FOR PROGRAMS IN MATHEMATICS  
 ORDER # DA44 FOR PROGRAMS IN STATISTICS  
 ORDER # DA46 FOR PROGRAMS IN BUSINESS AND FINANCE  
 ORDER # DA45 FOR PROGRAMS IN ALL OTHER CATEGORIES.

SUBROUTINES THAT ARE CALLED BY A PROGRAM AND MUST BE EXECUTED WITH IT ARE LISTED IN BRACKETS AT THE END OF THE DESCRIPTION.

THESE PROGRAMS HAVE ALL BEEN REVIEWED AND TESTED BUT NO RESPONSIBILITY CAN BE ASSUMED.

\*\*\*\*\*A--MATHEMATICS\*\*\*\*\*

\*\*\*INTEGRATION\*\*\*

QICINT FF INTEGRATION BY SIMPSON'S RULE  
 FINT FF EVALUATE FOURIER INTEGRALS BY FILON'S FORMULA  
 GAHER FF GAUSS-HERMITE QUADRATURE  
 GALA FF GAUSS-LAGUERRE QUADRATURE  
 GAUSSN FF EVALUATE DEFINITE DOUBLE OR TRIPLE INTEGRALS  
 GAUSSQ FF GAUSSIAN QUADRATURE  
 NC0ATES FP-S NEWTON-C0ATES QUADRATURE  
 NUMINT B GAUSSIAN QUADRATURE  
 R0MBINT FP-S R0MBERG INTEGRATION  
 SPLINE B INTEGRATE TABULATED FUNCTION BY SPLINE FITS

\*\*\*DIFFERENTIATION, DIFFERENTIAL EQ.\*\*\*

AMPBX FS ADAMS-M0ULTON FOR 1ST-ORDER DIFF. EQNS (RKPBX)  
 FDRVUL FF DIFFERENTIATE TABULATED FUNCTION, UNEQUAL SPACING  
 HDRVEB FF DIFFERENTIATE TABULATED FUNCTION, EQUAL SPACING  
 RKPBX FS RUNGE-KUTTA FOR 1ST-ORDER DIFF. EQNS

\*\*\*INTERPOLATION\*\*\*

SPLINT B SPLINE INTERPOLATION  
 INT1 FF SINGLE LAGRANGIAN INTERPOLATION (TLUI)  
 INT2 FF DOUBLE LAGRANGIAN INTERPOLATION (TLUI)  
 INT2A FF VARIABLE DOUBLE LINEAR INTERPOLATION (TLUI)

\*\*\*POLYNOMIALS\*\*\*

BIC0F FS CALCULATE BINOMIAL COEFFICIENTS  
 CLPLY FF EVALUATE REAL POLY AT REAL ARGUMENT  
 CP0LY FS FINDS ZER0ES OF A COMPLEX POLYNOMIAL  
 CP0LY-DR FP FINDS ZER0ES OF A COMPLEX POLYNOMIAL (CP0LY)  
 DVALG FS POLYNOMIAL DIVISION  
 EUALG FS G.C.D. OF TWO POLYNOMIALS (DVALG)  
 MTALG FS MULTIPLY POLYNOMIALS  
 PLMLT FS REAL POLY COEFFICIENTS RECONSTRUCTED FROM REAL ROOTS  
 POLRTS FP SOLUTION OF POLY BY BAIRST0WS METHOD  
 POLYC FS REAL POLY COEFFICIENTS RECONSTRUCTED FROM COMPLEX ROOTS  
 POLYV FS EVALUATE REAL POLY AT COMPLEX ARGUMENT  
 QUADEQ B SOLUTION TO QUADRATIC EQUATIONS  
 R00TER B SOLUTION OF POLY BY BAIRST0WS METHOD  
 ZC0P FP ROOTS OF POLYNOMIAL WITH COMPLEX COEFF.  
 ZC0P2 FS ROOTS OF POLYNOMIAL WITH COMPLEX COEF. (ZC0P2)  
 Z0RP FP ROOTS OF REAL POLY  
 Z0RP2 FS ROOTS OF REAL POLY

\*\*\*LINEAR EQUATIONS\*\*\*

GJSIMEQ FS SOLVE LINEAR SYSTEMS BY GAUSS-JORDAN  
 GSEIDEL FP-S SOLVE LINEAR SYSTEMS BY GAUSS-SEIDEL  
 LINEQ FS SOLVE LINEAR SYSTEMS BY GAUSSIAN ELIMINATION  
 LINSR FP SOLVE LINEAR SYSTEMS BY GAUSSIAN ELIMINATION (LINEQ)  
 SIMEQN B SOLVE LINEAR SYSTEMS BY MATRIX INVERSION

\*\*\*MATRICES\*\*\*

DETE FF EVALUATE DETERMINANT OF REAL MATRIX  
 D0MEIG FP-S DOMINANT EIGENVALUES OF REAL MATRIX  
 EIG1 FS EIGENVALUES OF SYM MATRIX BY JAC0BI METHOD  
 EIGNHC FS EIGENVALUES & VECTORS OF COMPLEX NON-HERMITIAN MATRICES  
 EIGNSR FS EIGENVALUES & VECTORS OF REAL NON-SYMMETRIC MATRICES  
 EIGSR FP EIGENVALUES AND VECTORS OF REAL SYM. MATRIX (EIG1)  
 LINSQ FS SOLVE LIN. SYS. W/ SYMMETRIC DOUBLE PREC. COEF. MATRIX  
 LINSS FS SOLVE LIN. SYS. W/ SYMMETRIC SINGLE PREC. COEF. MATRIX  
 MTINV FS MATRIX INVERSION BY PIVOTS  
 MTPY FS MATRIX MULTIPLICATION  
 MTRAN FS TRANSPOSE A MATRIX  
 SPEIG1 FS SPECIAL EIGEN PROBLEMS (EIG1)  
 SYMEIG FP EIGENVALUES OF SYM MATRIX BY JAC0BI METHOD

\*\*\*NON-LINEAR EQUATIONS\*\*\*

BR0WN FS SOLN OF SIMULTANEOUS SYSTEMS BY BROWN METHOD  
 SECANT FS SOLN OF SIMULTANEOUS SYSTEMS BY SECANT METHOD (MTINV)  
 SOLN FF ZERO OF AN ARBITRARY FUNCTION  
 ZEROES B ZERO, MAX, MIN OF FUNCTION

\*\*\*SPECIAL FUNCTION EVALUATION\*\*\*

ARCTAN FF ARCTANGENT IN RADIANS OF Y/X  
 BESL FS BESSEL FUNCTION (GAMF)  
 COMPI FF EVALUATES REAL HYPERBOLIC TRIG FUNCTIONS  
 COMP2 FS COMPLEX MULT. AND DIVISION  
 COMP3 FS EVALUATES VARIOUS FUNCTIONS FOR COMPLEX ARGUMENT (COMP2)  
 ERRF FF ERROR FUNCTION  
 ERRINV FF INVERSE ERROR FUNCTION  
 FRESNL FS EVALUATES FRESNAL INTEGRALS  
 GAMF FF GAMMA FUNCTION  
 JACELF FS EVALUATES JACOBIAN ELLIPTIC FUNCTIONS SN, CN, DN  
 ORTHP FF EVALUATE ORTHOGONAL POLYNOMIALS  
 STIRLING FP-S N FACTORIAL BY STIRLINGS APPROXIMATION  
 TMCV B EVALUATE DAMPED OR UNDAMPED FOURIER SERIES

\*\*\*LOGIC AND NUMBER THEORY\*\*\*

4SQRS B WRITES INTEGERS AS SUM OF SQUARES OF FOUR INTEGERS  
 BASE FP CONVERTS NUMBERS FROM ONE BASE TO ANOTHER  
 CONCLUDE B DETERMINES LOGICAL CONCLUSIONS FROM PROPOSITIONAL LOGIC  
 GCDN FS G.C.D. OF N INTEGERS

\*\*\*\*\*ST-- STATISTICS\*\*\*\*\*

\*\*\*CURVE FITTING AND REGRESSION\*\*\*

CFIT FP LEAST SQRS. POLY. WITH RESTRAINTS  
 CURFIT B FITS SIX DIFFERENT CURVES BY LEAST SQRS  
 FORIR FP LEAST SQUARES ESTIMATE OF FINITE FOURIER SERIES MODEL  
 FOURIER B COEFF OF FOURIER SERIES TO APPROX A FUNCTION  
 LINEFIT FS LEAST SQRS LINE  
 LINREG B LST. SQRS. BY LINEAR, EXPONENTIAL, OR POWER FUNCTION  
 LSPCFP FP LEAST SQRS POLYNOMIAL FIT  
 LSQMM FS GENERALIZED POLY FIT BY LEAST SQRS OR MIN-MAX  
 MREG1 FP MULTIPLE LINEAR REGRESSION  
 MULFIT B MULTIPLE LINEAR FIT WITH TRANSFORMATIONS  
 ORPOL FP LEAST SQRS FIT WITH ORTHOGONAL POLYS  
 POLFIT B LEAST SQRS POLYNOMIAL FIT  
 POLFT FP LEAST SQRS POLYNOMIAL FIT  
 SMLRP FP MULTIPLE LINEAR REGRESSION  
 SMLR0BJ FHP SYSTEM LOADABLE FILE FOR SMLRP  
 STAT20 B EFFROYMS0N'S MULTIPLE LINEAR REGRESSION ALGORITHM  
 STAT21 B COMPUTES MULTIPLE LINEAR REGRESSIONS

\*\*\*ANALYSIS OF VARIANCE\*\*\*

ANOVA FP ONE OR TWO WAY ANALYSIS OF VARIANCE  
 ANVA1 FP ONEWAY ANALYSIS OF VARIANCE  
 ANVA3 FP THREE WAY ANALYSIS OF VARIANCE  
 ANVA5 FP MULTIPLE VARIANCE ANALYSIS  
 KRUAL FP KRUSKAL-WALLIS 2-WAY VARIANCE (XINGAM)  
 ONEWAY B ONEWAY ANALYSIS OF VARIANCE  
 STAT13 B ANALYSIS OF VARIANCE TABLE, 1-WAY RANDOM DESIGN  
 STAT14 B ANALYSIS OF VARIANCE TABLE FOR RANDOMIZED BLOCK DESIGN  
 STAT15 B ANALYSIS OF VARIANCE TABLE FOR SIMPLE LATIN-SQ DESIGN  
 STAT16 B ANALYSIS OF VARIANCE TABLE, GRAECO-LATIN SQUARE DESIGN  
 STAT17 B ANOVA TABLE OF BALANCED INCOMPLETE BLOCK DESIGN  
 STAT18 B ANALYSIS OF VARIANCE TABLE, Y0UDEN SQUARE DESIGN  
 STAT33 B ANALYSIS OF VARIANCE TABLE, 1-WAY RANDOM DESIGN

\*\*\*PROBABILITY DISTRIBUTIONS\*\*\*

ANPF FF NORMAL PROBABILITY FUNCTION (ERFF)  
 BETA FF BETA DISTRIBUTION  
 BINDIS B BINOMIAL PROBABILITIES  
 EXPLIM B EXPONENTIAL DISTRIBUTIONS  
 POISSON FF POISSON DISTRIBUTION FUNCTION  
 PRORBC FP PROBABILITIES OF COMBINATIONS OF RANDOM VARIABLES  
 PRORVAR B NORMAL AND T-DISTRIBUTION  
 TDIST FF T-DISTRIBUTION (BETA)  
 XINGAM FF INCOMPLETE GAMA FUNCTION

\*\*\*CONFIDENCE LIMITS\*\*\*

BAYES B DIFFERENCE OF MEANS IN NON-EQUAL VARIANCE  
 BICONF B CONF. LIMITS FOR POPULATION PROPORTION (BINOMIAL)  
 BINOM FP BINOMIAL PROBABILITIES AND CONFIDENCE BANDS  
 COLINR B CONFIDENCE LIMITS ON LINEAR REGRESSIONS  
 CONBIN B CONF. LIMITS FOR POPULATION PROPORTION (NORMAL)  
 CONDIF B DIFFERENCE OF MEANS IN EQUAL VARIANCE  
 CONLIM B CONF. LIMITS FOR A SAMPLE MEAN  
 STAT05 B CONFIDENCE INTERVAL FOR MEAN BY SIGN TEST  
 STAT06 B CONFIDENCE LIMITS, WILCOXON SIGNED RANK SUM TEST

\*\*\*HYPOTHESIS TESTING\*\*\*

RITEST B TEST OF BINOMIAL PROPORTIONS  
 CHISQR FS CHI-SQUARE CALCULATIONS  
 CORREL FP CONTINGENCY COEFFICIENT (XINGAM)  
 CORR2 FP CORRELATION COEFFICIENT (TDIST;BETA)  
 KOKO FP KOLMOGOROV-SMIRNOV TWO SAMPLE TEST (XINGAM)  
 SEVPR0 B CHI-SQUARE  
 STAT01 B MEAN, STD OF MEAN, ... , T-RATIO, 2 GROUPS, PAIRED  
 STAT02 B MEANS, VARIANCES, AND T-RATIO 2 GROUPS, UNPAIRED DATA  
 STAT04 B CHI-SQUARE AND PROBABILITIES, 2X2 TABLES  
 STAT08 B COMPARES TWO GROUPS OF DATA USING THE MEDIAN TEST  
 STAT09 B COMPARE 2 DATA GROUPS, MANN-WHITNEY 2-SAMPLE RANK TEST  
 STAT11 B SPEARMAN RANK CORRELATION COEF. FOR 2 SERIES OF DATA  
 STAT12 B COMPUTES CORRELATION MATRIX FOR N SERIES OF DATA  
 TAU FP KENDALL-RANK CORRELATION

\*\*\*DESCRIPTIVE STATISTICS\*\*\*

MANDSD B FIND MEAN, VARIANCE, STD  
 STAT FP FIND SEVERAL STATISTICS FOR SAMPLE DATA (ANPF;ERFF)  
 STATAN B FIND VARIOUS STATISTICAL MEASURES  
 TESTUD B SAMPLE STATISTICS  
 UNISTA B DESCRIPTION OF UNI-VARIANT DATA

\*\*\*RANDOM NUMBER GENERATION\*\*\*

FLATSORC C CARDIN SOURCE FILE FOR FLAT  
 FLAT FRF UNIFORM RANDOM NUMBER GENERATOR  
 RANDX FF RANDOM #'S, UNIFORM DIST. BETWEEN 0 AND 1  
 RNDNRM FF CALCULATES NORMAL RANDOM NUM. (FLAT)  
 UNIFM FRF UNIFORM RANDOM NUMBER GENERATOR  
 UNIFMSOR C CARDIN SOURCE FILE FOR UNIFM  
 URAN FRF UNIFORM RANDOM NUMBER GENERATOR  
 URANSORC C CARDIN SOURCE FILE FOR URAN  
 XNOR1 FF NORMAL RANDOM NUMBERS, VARIABLE MEAN, STD (RANDX)  
 XNORM FF NORMAL RANDOM NUMBERS, MEAN 0, STD 1. (RANDX)

\*\*\*MISCELLANEOUS STATISTICS\*\*\*

FACTAN FP FACTOR ANALYSIS  
 STADES EXPLANATION OF COLINR, CURFIT, MULFIT, UNISTA

\*\*\*\*\*BF--BUSINESS AND FINANCE\*\*\*\*\*

ANNUIT	B	ANNUITIES, LOANS, MORTGAGES
BLDGCOST	B	ANALYZE BUILDING COSTS
BONDATA	B	ANALYSIS OF A BOND INVESTMENT PORTFOLIO
BONDR	B	COMPUTES PRICE AND ACCRUED INTEREST OF A BOND
BONDSW	B	CALCULATES THE EFFECT OF A BOND SWITCH
BONDYD	B	COMPUTES BOND YIELDS
CASHFLOW	B	PREDICTS NEXT YEARS CASH FLOW
DEPREC	B	CALCULATES DEPRECIATION BY FOUR METHODS
INSTL0	B	CALCULATES MONTHLY PAYMENT SCHEDULE ON INSTALLMENT LOAN
INVANL	FP	RETURN ON INVESTMENT ANALYSIS
LESSEE	B	COMPARES A LEASE WITH PURCHASE OF EQUIPMENT
LESSIM	B	SIMULATES LESSOR'S CASH FLOW AND RATE OF RETURN
LESSOR	B	CALCULATES THE LESSORS CASH FLOW & RATE OF RETURN
MAKE-BUY	B	TO MAKE OR TO BUY DECISIONS
MGSIM	FHP	SIMULATES COMPETITIVE INTERACTION OF COMPANIES
MGSIM-CS	FRP	OBJECT DECKS FOR MGSIM
MGSIM-IN		ON LINE INSTRUCTIONS FOR MGSIM
MORTCST	B	MORTGAGE SCHEDULE FOR VARIOUS TERMS
MORTGAGE	FP	CALCULATES A MORTGAGE REPAYMENT SCHEDULE
RETURN	B	COMPUTES ANNUAL RETURNS FOR A SECURITY FROM ANNUAL DATA
SALDATA	B	COMPUTES PROFITABILITY OF DEPARTMENTS OF A FIRM
SAVING	B	SAVINGS PLAN CALCULATIONS
SMLBUS	B	PAYMENT SCHEDULES FOR A SMALL BUSINESS ADMST. LOAN
TRUINT	B	INTEREST RATE CALCULATIONS

\*\*\*\*\*MS--MANAGEMENT SCIENCE AND OPTIMIZATION\*\*\*\*\*

\*\*\*LINEAR PROGRAMMING\*\*\*

ASSIGNIT	B	THE ASSIGNMENT PROBLEM
LINPRO	B	LINEAR PROGRAMMING
LNPROG	FP	LINEAR PROGRAMMING
TRANSP0	B	THE TRANSPORTATION PROBLEM
UNDEQ	FS	FINDS A SOLUTION FOR AN UNDERDETERMINED LINEAR SYSTEM

\*\*\*INTEGER PROGRAMMING\*\*\*

INT01	FP	ZIANTS' MODIFICATION OF BALAS' ZERO-ONE ALGORITHM
INTLP	FP	GOMORY'S PURE AND MIXED INTEGER PROGRAMMING

\*\*\*NON-LINEAR OPTIMIZATION\*\*\*

CSM	FS	OPTIMIZE A LINEARLY CONSTRAINED CONVEX FUNCTION(UNDEQ)
DAVID0N	B	DAVIDON'S UNCONSTRAINED OPTIMIZATION
GEOSIM	B	HEURISTIC SCHEDULING OF N JOBS IN A M MACHINE SHOP
GPROG	FHP	SOLVES GEOMETRIC PROGRAMMING PROBLEMS
GPROG-S0	C	CARDIN SOURCE FILE FOR GPROG (UNDEQ;CSM)
JSSIM	B	SCHEDULES N JOBS IN A SHOP WITH M MACHINES
L0GIC3	FP	UNCONSTRAINED OPTIMIZATION
MAX0PT	FP	UNCONSTRAINED OPTIMIZATION

\*\*\*NETWORK ANALYSIS\*\*\*

CPM	FP	CRITICAL PATH METHOD
KILTER	FP	'OUT OF KILTER' ALGORITHM (MINIMUM COST CIRCULATION)
MAXFLOW	FP	MAXIMUM FLOW THRU NETWORK
PERT	B	SIMPLE ANALYSIS OF A PERT NETWORK
SHORTEST	FP	SHORTEST PATH - MIN SPANNING TREE

\*\*\*FORECASTING\*\*\*

COEFS	B	DETERMINE SEASONAL COEFFICIENTS ON TWO CYCLES
COMBI	B	DETERMINES ECONOMIC ORDER QUANTITY FOR INVENTORY ITEMS
OPTIM	F	OPTIMUM SERVICE LEVEL FOR ONE INVENTORY ITEM
TCAST	FP	TIME SERIES FORECASTING (TCAST1;TCAST2)
TCAST1	FH	OVERLAY MODULE OF TCAST
TCAST	FHP	TIME SERIES FORECASTING
TCAST2	FH	OVERLAY MODULE OF TCAST
TCAST1	FH	OVERLAY MODULE OF TCAST
SMOOTH	FS	TRIPLE SMOOTHING OF A TIME SERIES

\*\*\*SIMULATION\*\*\*

GASPDATA E DATA FILE FOR SAMPLE PROGRAM GASPSAMP  
 GASPIIA FS 'GASP' SIMULATION SYSTEM  
 GASPSAMP FP SAMPLE PROGRAM FOR GASPIIA (GASPIIA; GASPDATA)

\*\*\*\*\*EN--ENGINEERING\*\*\*\*\*

ACNET FP FREQUENCY RESPONSE OF A LINEAR CIRCUIT  
 BEMDES B STEEL BEAM SELECTION  
 GCVSIZ B GAS CONTROL VALVE COEFF.  
 LCVSIZ B LIQUID CONTROL VALVE COEFF.  
 LFILTR B SYNTHESIZES ACTIVE LOW-PASS FILTERS (LFLDAT)  
 LFLDAT DATA FOR LFILTR  
 LFLFIN INSTRUCTIONS FOR LFILTR  
 LPFILT B DESIGN LOW PASS FILTERS  
 NLNET FP GENERAL STEADY-STATE CIRCUIT ANALYSIS  
 OTTØ B OTTØ CYCLE OF ENGINE  
 PAVEIT B CALCULATES \$ COST AND TONS OF MATERIAL TO PAVE A ROAD  
 PVT FP FINDS MOLAR VOLUME OF A GAS GIVEN TEMPERATURE AND PRES.  
 SCVSIZ B STEAM CONTROL VALVE COEFF.  
 SECAP B STEEL SECTION CAPACITIES

\*\*\*\*\*GP--GEOMETRIC AND PLOTTING\*\*\*\*\*

CIRCLE B DIVIDES A CIRCLE INTO N EQUAL PARTS  
 PLOT FS PLOTS UP TO 9 CURVES SIMULTANEOUSLY  
 PLOTØ B SIMULTANEOUSLY PLOTS 1 TO 6 FUNCTIONS  
 POLPLO FP PLOTS EQNS IN POLAR COORDINATES  
 SPHERE B SOLVES ANY SPHERICAL TRIANGLE  
 TRIANG B SOLVES FOR ALL PARTS OF ANY TRIANGLE  
 TWØPLO B SIMULTANEOUSLY PLOTS 2 FUNCTIONS  
 XYPLO B PLOTS SINGLE-VALUED FUNCTIONS

\*\*\*\*\*ED--EDUCATION AND TUTORIAL\*\*\*\*\*

DRIVES FHP DRIVER FOR EXPR, A COMPUTER ASSISTED INST. LANG.  
 EXPERN E EXPR TUTORIALS IN EXPR (N=1 TO 5) (PREPRS; DRIVES)  
 PREPRS FHP PREPROCESSOR FOR EXPR, A COMPUTER ASSISTED INST. LANG.

\*\*\*\*\*DE--DEMONSTRATION\*\*\*\*\*

AMAZE B CONSTRUCTS MAZES - EACH UNIQUE  
 BLKJAX B THE COMPUTER DEALS BLACKJACK  
 POPING B POPULATION PROJECTIONS FOR AN AREA  
 PRIME B PRIME FACTORIZATION OF A NUMBER  
 XMAS B A HOLIDAY SING-ALONG, CHRISTMAS CARD AND GREETINGS

\*\*\*\*\*UM--UTILITY AND MISCELLANEOUS\*\*\*\*\*

ADATER FP-S A CALENDER DATING ROUTINE  
 CATALOG E CATALOG OF SERIES 6000/600 T/S LIBRARY (THIS FILE)  
 CONVRT B CONVERTS MEASUREMENTS FROM ONE SCALE TO ANOTHER  
 DBLSØRT FS SORT TWO ARRAYS  
 DESEQ FP STRIPS LINE SEQUENCE NUMBERS FROM A FILE  
 REFORM FP REFORMATS A 'NFORM' FORTRAN SOURCE FILE TO 'FORM'  
 RLINE FS READS LINE, OPTIONALLY STRIPS LINE # & COUNTS ENTRIES  
 SGLSØRT FS SORT AN ARRAY  
 TLUI FS TABLE SEARCH  
 TPLSØRT FS SORT THREE ARRAYS

\*\*\*END OF CATALOG\*\*\*

This BASIC program uses the algorithm described by R. Silver in Communications of the ACM (Nov. 1960, pp. 605-606) to solve the classic assignment problem to compute a cost for the assignment.

The assignment problem may be formulated as follows: Given an  $n$  by  $n$  matrix  $(d_{ij})$  of real numbers, find a permutation  $x$  of the integers  $1 \dots n$  that minimized  $\sum_{i=1}^n d_{ixi}$ . That is, for any permutation  $y$  of the integers  $1 \dots n$ , we have  $\sum_{i=1}^n d_{ixi} = \sum_{i=1}^n d_{iyi}$ .

If a permutation  $x$  has the property that  $\sum_{i=1}^n d_{ixi} = \sum_{i=1}^n d_{iyi}$ , for any permutation  $y$ , then we say that  $x$  minimized  $(d_{ij})$ .

The Assignment Problem is essentially a specialization of the Transportation Problem, and uses the same theory.

1. Assignment implies  $n$  resources to be assigned to  $n$  locations with a minimum cost answer desired.
2. Conversely  $n$  men may be rated (percentage of efficiency) to each of  $n$  jobs. In this case the answer desired is the maximum efficient assignment of man to job. This latter result is obtained in this version of the Assignment Problem by constructing the matrix with negative figures.

<p>1. LOCATION RESOURCE</p> <table border="1" style="border-collapse: collapse; text-align: center;"> <thead> <tr> <th></th> <th>1</th> <th>2</th> <th>3</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>150</td> <td>130</td> <td>160</td> </tr> <tr> <td>2</td> <td>110</td> <td>90</td> <td>135</td> </tr> <tr> <td>3</td> <td>120</td> <td>150</td> <td>95</td> </tr> </tbody> </table>		1	2	3	1	150	130	160	2	110	90	135	3	120	150	95	<p>2. JOB MAN</p> <table border="1" style="border-collapse: collapse; text-align: center;"> <thead> <tr> <th></th> <th>1</th> <th>2</th> <th>3</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>-95</td> <td>-92</td> <td>-89</td> </tr> <tr> <td>2</td> <td>-93</td> <td>-97</td> <td>-98</td> </tr> <tr> <td>3</td> <td>-90</td> <td>-91</td> <td>-99</td> </tr> </tbody> </table>		1	2	3	1	-95	-92	-89	2	-93	-97	-98	3	-90	-91	-99
	1	2	3																														
1	150	130	160																														
2	110	90	135																														
3	120	150	95																														
	1	2	3																														
1	-95	-92	-89																														
2	-93	-97	-98																														
3	-90	-91	-99																														

## INSTRUCTIONS

Sample data is presently included in the program. To remove this data, use a DELETE statement. Then enter the number of matrix elements in line 2000 and the matrix itself on the following lines. Then type RUN. Further instructions can be obtained by typing \*LIST 10 - 90

## SAMPLE PROBLEM

Sample data showing the assignment matrix for a typical problem is presently included in the program. Solve the classic assignment problem and compute a cost for the assignment based on this sample data (see lines 2010 to 2050 in the sample solution).

ASIGNIT-2

SAMPLE SOLUTION

LIST 2000

2000 DATA 5  
2010 DATA 144, 74, 46, 81, 68  
2020 DATA 77, 27, 13, 38, 28  
2030 DATA 107, 55, 34, 60, 47  
2040 DATA 91, 49, 31, 52, 43  
2050 DATA 106, 38, 19, 53, 44  
2060 END

READY

\*RUN

THE ASSIGNMENT IS

MODULE\LOCATION	1	2	3	4	5
1	0	0	1	0	0
2	0	0	0	1	0
3	0	0	0	0	1
4	1	0	0	0	0
5	0	1	0	0	0

THE COST OF THIS ASSIGNMENT IS 260



This BASIC program determines seasonal coefficients of an observation series of two cycles. Given the observations for each period of a cycle containing a minimum of two cycles, the program calculates the seasonal coefficients explaining the deviation of the observations from the mean and the trend. Each cycle must contain the same number of periods. The maximum number of periods per cycle is 13. The observations may be entered in either ascending order (i.e., January, February ...) or in descending order (i.e., December, November ...).

#### INSTRUCTIONS

Enter the data in DATA statements using line numbers 801 to 899. On the first line enter:

- number of periods per cycle (maximum of 13)
- period number for the first observation
- sorting code:     1 = observations in ascending order  
                  2 = observations in descending order

Enter the observations for the cycles on the following lines. Then type RUN.

#### REFERENCES

This program is an adaptation of modules from the AIMS system. Further information on AIMS can be obtained from the following:

AIMS - Autoadaptive Inventory Management System Time-Sharing Demonstration Programs, Ref. #00.19.102A, Honeywell Bull Company; Paris, France

The AIMS System, Ref. #00.11.072A, Honeywell Bull Company; Paris, France

#### SAMPLE PROBLEM

Given an observation series for two years. The period is one month (i.e. number of periods per cycle = 12). The first observation is in January (i.e. period number for the first observation = 1). The observations are sorted in ascending order, i.e. January, February ... (i.e. sorting code of observations = 1). Enter the data and find the seasonal coefficients.

SAMPLE SOLUTION

\*801 DATA 12,1,1  
 \*802 DATA 469,193,191,145,276,417,675,549,816,889,563,510  
 \*803 DATA 413,183,131,185,180,240,667,653,38,827,542,478  
 \*RUN

COEFS -- SEASONAL COEFFICIENTS

CA : SEASONAL COEFFICIENTS FOR CYCLE 1  
 CB : SEASONAL COEFFICIENTS FOR CYCLE 2  
 CS : SEASONAL COEFFICIENTS FOR BOTH CYCLES

PERIOD	1	2	3	4	5	6	7	8	9	10	11	12
* 2.00										B		
* 1.90										SAS		
* 1.80												
* 1.70									A			
* 1.60									SSS			
* 1.50							SBS	B	B			
* 1.40							A					
* 1.30								SSS			SBS	
* 1.20								A			A	B
* 1.10												SAS
* 1.00	-----											
* .90	SAB					A						
* .80												
* .70						SSS						
* .60					A	B						
* .50					SSS							
* .40	SAB	A	SBS	B								
* .30		SBS	A									
* .20												

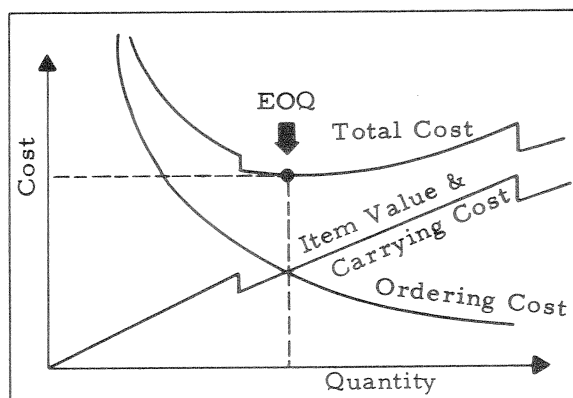
\* SEASONAL COEFFICIENTS \*

* CA	.94	.39	.39	.30	.57	.87	1.41	1.16	1.74	1.91	1.22	1.11
* CB	.91	.41	.29	.42	.41	.55	1.55	1.53	1.51	1.97	1.30	1.11
* CS	.92	.40	.34	.35	.49	.72	1.48	1.33	1.63	1.94	1.25	1.14

PERIOD	1	2	3	4	5	6	7	8	9	10	11	12
--------	---	---	---	---	---	---	---	---	---	----	----	----

READY  
 \*

This BASIC program determines the economic order quantity for a group of items under different supplier discounts.



Combined Orders EOQ

The choice of order quantity or order frequency is of great importance for the size of the working stock and thus for the investment of company money. If small quantities are ordered by a large number of orders, the working stock and thus the investment in stock is moderate, but the administrative cost related to the order procedure will be high. On the other hand, if large quantities are ordered in a limited number of orders, then the working stock and thus the investment will be high.

The problem is solved by determining the economic order quantity, also called the EOQ, by which the total annual cost is minimum.

The carrying cost is the cost of holding goods in inventory. It is expressed in percent of item price per year and comprises:

- cost of having capital tied up in inventory,
- cost of storage facilities, and
- taxes and insurance.

The annual carrying cost per item is normally between 8 and 30 percent of the item value.

The ordering cost is the cost of processing the replenishment order plus the cost of receiving the shipment. For users of COMBI, the ordering cost is normally between \$5 and \$125.

The supplier may offer quantity discounts in proportion to the total order volume, which may comprise different items. A unit index is attached to each item, and the total order volume is calculated as the sum of the number of each item, multiplied by the corresponding unit index.

Consider the following example:

<u>Item</u>	<u>Unit Index</u>	<u>Item Price</u>	<u>Qty. ordered</u>
Whisky 1/2 bottle	0.5	4	22
Whiskey 1/1 bottle	1.0	6	15
Whiskey King size	1.8	8	10

The total order volume:

$$0.5 \times 22 + 1.0 \times 15 + 1.8 \times 10 = 44 \text{ units}$$

And the order amount without discounts:

$$22 \times 4 + 15 \times 6 + 10 \times 8 = 258$$

Let us assume, that the supplier offers a discount of 10% starting with 40 units. The amount to pay is then

$$0.9 \times 258 = 232.20$$

#### REFERENCES

This program is an adaptation of modules from the AIMS system. Further information on AIMS can be obtained from the following:

AIMS - Autoadaptive Inventory Management System Time-Sharing Demonstration Programs, Ref. #00.19.102A, Honeywell Bull Company; Paris, France

The AIMS System, Ref. #00.11.072A, Honeywell Bull Company; Paris, France

## INSTRUCTIONS

Enter the following information in DATA statements, using lines 1-999.

On the first line enter:

- number of items
- number of supplier discounts (0-8)
- carrying cost as percentage of item price (normally between 8 and 30 percent)
- ordering cost (normally between \$5 and \$125)

Then, on the following line for each item, enter:

- unit index
- item value
- annual demand

Finally, for each supplier discount (if any):

- minimum number limit
- discount in percent

NOTE: The program can be used to calculate the "simple" EOQ (economic order quantity) for a single item without supplier discounts. In this case, you will have:

number of items = 1  
 number of supplier discounts = 0  
 unit index for the item = 1

## SAMPLE PROBLEM

Calculate the EOQ for three items, when the carrying cost is 20% and the ordering cost \$25. Unit index, item value and annual demand is as follows:

<u>Item No.</u>	<u>Unit Index</u>	<u>Item Value</u>	<u>Annual Demand</u>
1	1.0	22	76
2	0.5	40	48
3	3.0	68	20

For 32 units the supplier offers a discount of 20%.

For 80 units the supplier offers a discount of 33%.

SAMPLE SOLUTION

\*100 DATA 3,2,20,25  
 \*101 DATA 1,22,76  
 \*102 DATA 0.5,40,48  
 \*103 DATA 3,68,20  
 \*111 DATA 32,20  
 \*112 DATA 80,33  
 \*RUN

THE CARRYING COST IS 20 PER CENT OF ITEM VALUE.  
 THE ORDERING COST IS 25.00 DOLLARS

ITEM NO	UNIT INDEX	ITEM VALUE	ANNUAL DEMAND
1	1.00	22.00	76
2	.50	40.00	48
3	3.00	68.00	20

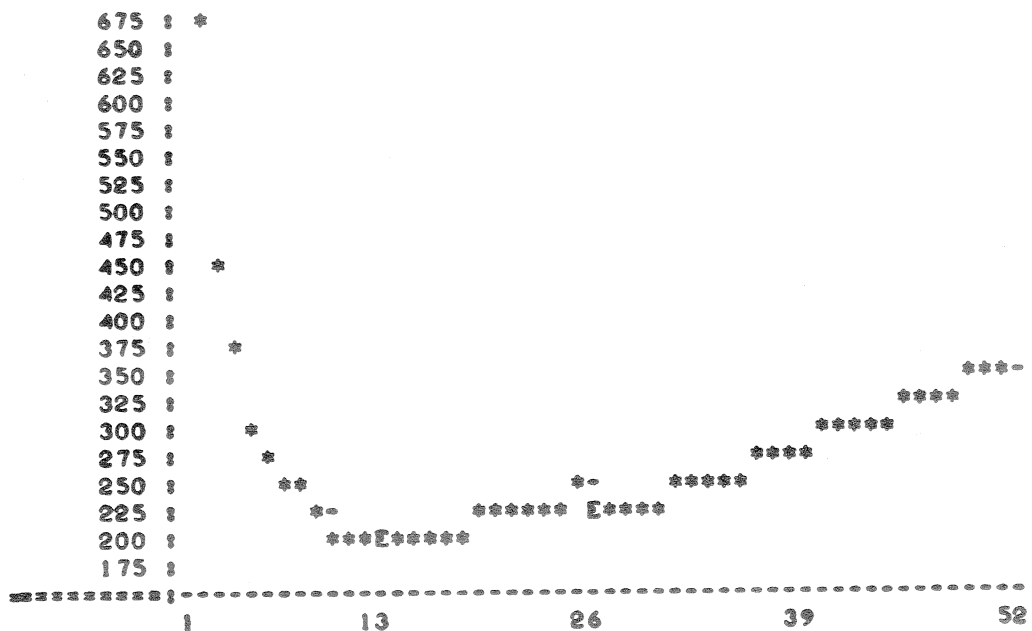
FROM 32 UNITS THE SUPPLIER OFFERS A DISCOUNT OF 20 PER CENT.  
 FROM 80 UNITS THE SUPPLIER OFFERS A DISCOUNT OF 33 PER CENT.

IN THE INTERVAL FROM 0 TO 32  
 THERE IS NO EOQ.

IN THE INTERVAL FROM 32 TO 80  
 THE ECONOMIC ORDER QUANTITY IS 40.19 INDEX UNITS  
 CORRESPONDING TO A TOTAL COST OF 199.04 DOLLARS  
 AND AN ORDER EVERY 13.1 WEEK.

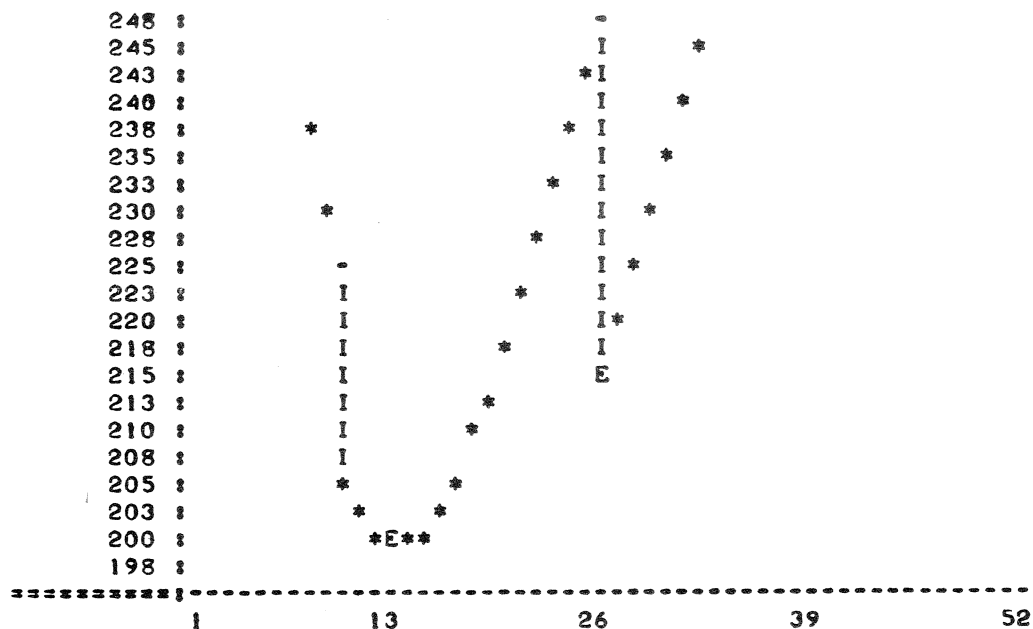
IN THE INTERVAL FROM 80 TO 160  
 THE ECONOMIC ORDER QUANTITY IS 80.00 INDEX UNITS  
 CORRESPONDING TO A TOTAL COST OF 215.89 DOLLARS  
 AND AN ORDER EVERY 26.0 WEEK.

HORIZONTAL: ORDER FREQUENCY (IN WEEKS).  
 VERTICAL: TOTAL ANNUAL COST (IN DOLLARS)



DO YOU WANT TO ENLARGE THE CURVE - ANSWER YES OR NO ?YES

HORIZONTAL: ORDER FREQUENCY (IN WEEKS).  
 VERTICAL : TOTAL ANNUAL COST (IN DOLLARS)



HOW MANY WEEKS SHALL YOUR ORDER COMPRISE ?13

13.0 WEEKS CORRESPONDS TO THE FOLLOWING ORDER:

- 19.00 OF ITEM NUMBER 1
- 12.00 OF ITEM NUMBER 2
- 5.00 OF ITEM NUMBER 3

READY

\*





This FORTRAN program will compute the critical paths of a project network model for the static case. Given the identification, duration, and cost for each project activity, the program computes: the direct project cost and total duration; the earliest (ES) and latest (LS) permissible start and the earliest (EF) and latest (LF) finish times for each activity, identification (\*\*) of the activities on the critical path, the total float (TF) and free float (FF) for each activity.

#### INSTRUCTIONS

On execution, the program will ask for the name of the data file. All data should be entered in lines with line numbers. The data can be divided into two sections, activity data and if desired, calendar dating information. The following rules apply:

1. The first line is an alphanumeric problem identification.
2. The activity data follows with one activity per line in free format as below:  
line number, tail (I), head (J), duration, cost
3. If calendar dating is desired, the last activity line should have I, J, duration, and cost = 0.
4. For calendar dating the first line following the activities is the starting date in the following format:  
line number, month number, day of month, day of week number
5. Following the starting date, the nonworking days of the week and the holidays are entered for each year the project is expected to cover. This data is entered one item per line with line numbers in the following order:  
last two digits of year  
a nonworking day of week  
any other nonworking days of week  
-1 (end of nonworking days)  
holiday month number, day  
any other holiday months, days  
-1, -1 (end of holidays)  
last two digits of next year  
Repeat nonworking days of week and holiday months and days until entering:  
last holiday of last year
6. If the starting month number is negative, the calendar dating is ignored.

The program will test for the following errors and issue error messages:

1. I-J errors -- I or J greater than 999 or I=J.
2. Problem too big for allocated storage.

3. Multiple start or finish nodes.
4. A loop in the network. In this case, the activity identified will either be on the loop or on a sequence of jobs that passes through a node of the loop.

#### RESTRICTIONS

The maximum problem size is limited by:

$$2 * (\text{highest numbered node}) + (\# \text{ activities}) + 2 \leq 3000$$

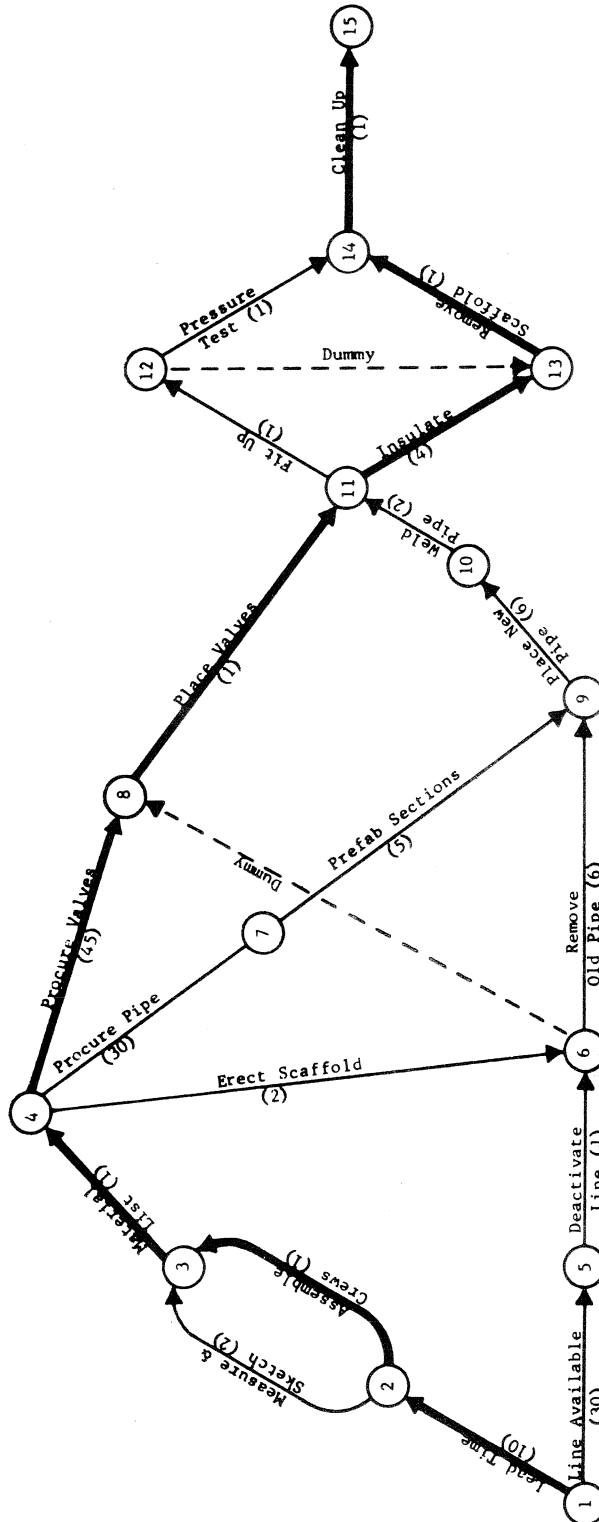
The numbering conventions for the activities are:

1. The nodes (events) of the arrow diagram may be numbered randomly with any number from 1 to 999.
2. The head of the job arrow (J) does not have to be numbered larger than the tail (I).
3. There may be more than one job arrow with the same I and J.

The activities can be input in any order.

SAMPLE PROBLEM

Figure 1 is an arrow diagram for a sample project. The problem is solved first without and then with calendar dating. CPM DATA was previously entered.



Sample Arrow Diagram for Renewal of Pipeline

SAMPLE SOLUTION

\*LIST CPMDATA

100 TEST CPM PRØGRAM  
 101 1 2 10 0  
 102 1 5 28 0  
 103 2 3 1 25  
 104 2 3 2 300  
 105 3 40 1 100  
 106 40 6 2 300  
 107 40 7 30 850  
 108 40 8 45 300  
 109 5 6 1 100  
 110 6 8 0 0  
 111 6 9 6 400  
 112 7 9 5 1200  
 113 8 11 1 100  
 114 9 10 6 800  
 115 10 11 2 100  
 116 11 12 1 100  
 117 11 13 4 300  
 118 12 13 0 0  
 119 12 14 1 50  
 120 13 14 1 100  
 121 14 15 1 100

READY

\*RUN CPM

GE - 600 CPM PRØGRAM

DATA FILE NAME

= CPMDATA

TEST CPM PRØGRAM

	I	J	DUR	CØST	ES	EF	LS	LF	TF	FF
**	1	2	10	0	0	10	0	10	0	0
	1	5	28	0	0	28	16	44	16	0
	2	3	1	25	10	11	11	12	1	1
**	2	3	2	300	10	12	10	12	0	0
**	3	40	1	100	12	13	12	13	0	0
	40	6	2	300	13	15	43	45	30	14
	40	7	30	850	13	43	16	46	3	0
**	40	8	45	300	13	58	13	58	0	0
	5	6	1	100	28	29	44	45	16	0
	6	8	0	0	29	29	58	58	29	29
	6	9	6	400	29	35	45	51	16	13
	7	9	5	1200	43	48	46	51	3	0
**	8	11	1	100	58	59	58	59	0	0
	9	10	6	800	48	54	51	57	3	0
	10	11	2	100	54	56	57	59	3	3
	11	12	1	100	59	60	62	63	3	0
**	11	13	4	300	59	63	59	63	0	0
	12	13	0	0	60	60	63	63	3	3
	12	14	1	50	60	61	63	64	3	3
**	13	14	1	100	63	64	63	64	0	0
**	14	15	1	100	64	65	64	65	0	0

PRØJ TØTAL: CØST 5225. DURATION 65

PRØGRAM STØP AT 3080

\*

\*LIST CPMDATA

```

100 TEST CPM PROGRAM WITH CALENDER DATING
101 1 2 10 0
102 1 5 28 0
103 2 3 1 25
104 2 3 2 300
105 3 40 1 100
106 40 6 2 300
107 40 7 30 850
108 40 8 45 300
109 5 6 1 100
110 6 8 0 0
111 6 9 6 400
112 7 9 5 1200
113 8 11 1 100
114 9 10 6 800
115 10 11 2 100
116 11 12 1 100
117 11 13 4 300
118 12 13 0 0
119 12 14 1 50
120 13 14 1 100
121 14 15 1 100
199 0 0 0 0
200 12 29 2
201 69
202 1
203 7
204 -1
205 12 25
206 -1 -1
207 70
208 1
209 7
210 -1
211 1,1
212 2,12
213 3,27
    STOP SCAN FOR NETWORK DATA
    STARTING MONTH, DAY, DAY OF WEEK
    STARTING YEAR, WORK SCHEDULE FOLLOWS FOR THIS YEAR
    IS A NON WORK DAY OF THE WEEK
    DITTO
    STOP SCAN FOR NON WORK DAY OF WEEK
    CHRISTMAS IS A HOLIDAY
    STOP SCAN FOR HOLIDAY
    WORK SCHEDULE FOR YEAR '...' FOLLOWS
    IS A NON WORK DAY OF THE WEEK
    DITTO
    STOP SCAN
    NEW YEARS IS A HOLIDAY
    LINCOLN'S BIRTHDAY
    GOOD FRIDAY

```

READY

\*RUN CPM

GE-600 CPM PROGRAM  
 DATA FILE NAME

\* CPMDATA

TEST CPM PROGRAM WITH CALENDER DATING

	I	J	DUR	COST	ES	EF	LS	LF	TF	FF
**	1	2	10	0	12/29/69	1/13/70	12/29/69	1/13/70	0	0
	1	5	28	0	12/29/69	2/ 6/70	1/21/70	3/ 3/70	16	0
	2	3	1	25	1/13/70	1/14/70	1/14/70	1/15/70	1	1
**	2	3	2	300	1/13/70	1/15/70	1/13/70	1/15/70	0	0

**	3	40	1	100	1/15/70	1/16/70	1/15/70	1/16/70	0	0
	40	6	2	300	1/16/70	1/20/70	3/ 2/70	3/ 4/70	30	14
	40	7	30	850	1/16/70	3/ 2/70	1/21/70	3/ 5/70	3	0
**	40	8	45	300	1/16/70	3/23/70	1/16/70	3/23/70	0	0
	5	6	1	100	2/ 6/70	2/ 9/70	3/ 3/70	3/ 4/70	16	0
	6	8	0	0	2/ 9/70	2/ 9/70	3/23/70	3/23/70	29	29
	6	9	6	400	2/ 9/70	2/18/70	3/ 4/70	3/12/70	16	13
	7	9	5	1200	3/ 2/70	3/ 9/70	3/ 5/70	3/12/70	3	0
**	8	11	1	100	3/23/70	3/24/70	3/23/70	3/24/70	0	0
	9	10	6	800	3/ 9/70	3/17/70	3/12/70	3/20/70	3	0
	10	11	2	100	3/17/70	3/19/70	3/20/70	3/24/70	3	3
	11	12	1	100	3/24/70	3/25/70	3/30/70	3/31/70	3	0
**	11	13	4	300	3/24/70	3/31/70	3/24/70	3/31/70	0	0
	12	13	0	0	3/25/70	3/25/70	3/31/70	3/31/70	3	3
	12	14	1	50	3/25/70	3/26/70	3/31/70	4/ 1/70	3	3
**	13	14	1	100	3/31/70	4/ 1/70	3/31/70	4/ 1/70	0	0
**	14	15	1	100	4/ 1/70	4/ 2/70	4/ 1/70	4/ 2/70	0	0

PRØJ TOTAL: COST 5225. DURATION 65

PRØGRAM STØP AT 3080  
\*

This FORTRAN subroutine uses the convex-simplex method<sup>1</sup> to find the non-negative vector X which maximizes an arbitrary convex function F(X) subject to the linear constraints.

$$\sum_{j=1}^M A_{ij} X_j = C_i \quad , \quad i = 1, \dots, N$$
$$X_j \geq 0 \quad , \quad j = 1, \dots, M$$

#### INSTRUCTIONS

Before calling this routine, a basic feasible solution with its corresponding tableaux must be found. This may be done using the library program UNDEQ. The arguments are passed to the routine by blank common. The calling sequence is:

```
COMMON M, N X(50), A(50, 50), INBASE(50), MAXIT,  
        ICONV, EPSLON  
CALL CSM
```

where

- M is the number of variables
- N is the number of constraint equations
- X on entry is a basic feasible solution and on exit is the best approximation found to the maximizing point
- A is the tableaux corresponding to the solution
- INBASE is an N-vector whose entries indicate which variables are in the basis for the tableaux A
- MAXIT on entry is an upper bound on the number of iterations to be performed. On exit is the actual number of iterations performed.
- ICONV is set by the routine to 1 if the convergence criteria was satisfied, to 2 if MAXIT iterations were exceeded and to 3 if an unbounded solution is indicated.
- EPSLON is a small number used in the convergence criteria.

#### REFERENCE

<sup>1</sup>Zangwill, W., Nonlinear Programming, a Unified Approach, Prentice-Hall, Englewood Cliffs, New Jersey

A subroutine FUNCT must also be supplied to evaluate the function F and its gradient. Calls to FUNCT take the form:

```
CALL      FUNCT (DELTA, FVAL, G)
```

where

- DELTA is the M-vector at which the function is to be evaluated.
- FVAL returns the value of F at DELTA.
- G is an M-vector that returns the gradient of F at DELTA.

NOTE: The blank common areas for both library programs UNDEQ and CSM are consistent.

### SAMPLE PROBLEM

Find the non-negative vector X which maximizes:

$$\text{In} \left[ \begin{array}{c} \left\{ \frac{C_1 (X_1 + X_2 + X_3)}{X_1} \right\}^{X_1} \left\{ \frac{C_2 (X_1 + X_2 + X_3)}{X_2} \right\}^{X_2} \left\{ \frac{C_3 (X_1 + X_2 + X_3)}{X_3} \right\}^{X_3} \left\{ C_4 \right\}^{X_4} \\ \left\{ \frac{C_5 (X_5 + X_6)}{X_5} \right\}^{X_5} \left\{ \frac{C_6 (X_5 + X_6)}{X_6} \right\}^{X_6} \end{array} \right]$$

where C = (200, .49138901, .49138901, 274285714, 1, .66666667E-6)

Note that the gradient vector for the function to be maximized is:

$$\left( \text{In} \left\{ \frac{C_1 (X_1 + X_2 + X_3)}{X_1} \right\}, \text{In} \left\{ \frac{C_2 (X_1 + X_2 + X_3)}{X_2} \right\}, \text{In} \left\{ \frac{C_3 (X_1 + X_2 + X_3)}{X_3} \right\}, \text{In} \left\{ C_4 \right\}, \right. \\ \left. \text{In} \left\{ \frac{C_5 (X_5 + X_6)}{X_5} \right\}, \text{In} \left\{ \frac{C_6 (X_5 + X_6)}{X_6} \right\} \right)$$



subject to the constraints

$$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 & 0 \\ 1 & 1 & 1 & -1 & 0 & 0 \\ 1 & 2/3 & 2/3 & -1 & 0 & 1 \\ 0 & 3 & 3 & -1 & 0 & 0 \\ 0 & 0 & 1 & -1 & 1 & 1 \end{bmatrix} X = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

SAMPLE SOLUTION

\*LIST

```

100*....SAMPLE DRIVER FOR CSM....
110 COMMON M,N,X(50),A(50,50),INBASE(50),KEY1,KEY2,EPS,C(50)
120 DO 5 I=1,5
130 C(I)=0.
140 DO 5 J=1,6
150 5 A(I,J)=0.
160 A(1,1)=1.; A(1,2)=1.; A(1,3)=1.
170 A(2,1)=1.; A(2,2)=1.; A(2,3)=1.
180 A(3,1)=1.; A(5,3)=1.; A(5,5)=1.
190 A(3,6)=1.; A(4,6)=1.; A(5,6)=1.
200 A(3,2)=.66666667; A(3,3)=.66666667
210 A(4,2)=3.; A(4,3)=3.
220 A(2,4)=-1.; A(3,4)=-1.; A(4,4)=-1.; A(5,4)=-1.
230 C(1)=1.
240 M=6
250 N=5
260 EPS=1E-8
270 KEY2=0
280 CALL UNDE@
290 PRINT 10,KEY1,(X(I),I=1,M)
300 10 FORMAT("OFEASIBLE SOLUTION (KEY=",I1,")"/6F7.3)
310 PRINT 20,(INBASE(I),I=1,N)
320 20 FORMAT("OBASIC VARIABLES ",6I3)
330 PRINT 30
340 30 FORMAT("OTABLEAUX")
350 PRINT 40,((A(I,J),J=1,6),I=1,5)
360 40 FORMAT(6F7.3)
370 KEY1=50
380 EPS=1E-5
390 CALL CSM
400 PRINT 50,KEY2,(X(I),I=1,M)
410 50 FORMAT("OPTIMUM SOLUTION(IC0NV=",I2,")"/6F7.3)
420 PRINT 20,(INBASE(I),I=1,N)
430 PRINT 30
440 PRINT 40,((A(I,J),J=1,6),I=1,5)
450 STOP
460 END

```

```

470*
480 SUBROUTINE FUNCT(DELTA,FVAL,G)
490 DIMENSION DELTA(6),G(6)
500 DIMENSION JJ(4),X(6),C(6)
510 DATA JJ/0,3,4,6/
520 DATA C/200.,.49138901,.49138901,2.74285714E8,1.,
530& .66666667E-6/
540 FVAL=0.
550 D0 120 K=1,3
560 ISTART=JJ(K)+1
570 IEND=JJ(K+1)
580 RLAM=0.
590 D0 100 I=ISTART,IEND
600 X(I)=AMAX1(DELTA(I),1E-8)
610 100 RLAM=RLAM+X(I)
620 D0 110 I=ISTART,IEND
630 GG=ALOG(C(I)*RLAM/X(I))
640 FVAL=FVAL+GG*X(I)
650 110 G(I)=GG
660 120 CONTINUE
680 RETURN
690 END
    
```

READY

\*RUN \*;UNDE\*;CSM=(CORE=20)

\*EASIBLE SOLUTION (KEY=0)

0.700 0. 0.300 1.000 0.600 0.100

BASIC VARIABLES 4 1 6 3 5

TABLEAUX

0.	0.	0.	1.000	0.	0.
1.000	0.	0.	0.	0.	0.
0.	0.	0.	0.	0.	1.000
0.	1.000	1.000	0.	0.	0.
0.	-1.000	0.	0.	1.000	0.

OPTIMUM SOLUTION(ICNV= 1)

0.700 0.159 0.141 1.000 0.759 0.100

BASIC VARIABLES 4 1 6 2 5

TABLEAUX

0.	0.	0.	1.000	0.	0.
1.000	0.	0.	0.	0.	0.
0.	0.	0.	0.	0.	1.000
0.	1.000	1.000	0.	0.	0.
0.	0.	1.000	0.	1.000	0.

\*

The BASIC program minimizes an unconstrained multivariate function. Partial derivatives are required. The Davidon optimization technique is a modified steepest descent method. The program is dimensioned for ten adjustable parameters.

#### INSTRUCTIONS

The user must enter the function to be minimized and its partial derivatives. The response function must have statement number 50. Statement numbers 51-60 are available for long functions. Statement numbers 61-100 are available for the partial derivatives.

Enter:

```
50 LET F = [ a function of the vector X ]
61 LET D(1) = [ 1st partial derivative of F ]
62 LET D(2) = [ 2nd partial derivative of F ]
```

The variable F and the array D must be used for the function and its partial derivatives. Then type RUN.

Several quantities will be requested by the program. These input quantities have the following meaning:

- LIMIT is the maximum number of iterations to be performed
- EPSILON is the convergence test constant
- ALPHA is a constant,  $0 < \text{ALPHA} < 1$ , try 0.001
- BETA is a constant,  $\text{BETA} > 1$ , try 10
- NUM is the number of variables

When the program asks CONTINUE, an answer of 0 causes termination. An answer of 1 allows you to change parameters and/or perform more iterations.

#### REFERENCE

Computer Journal, Volume 10, 1968, pp. 406-410

## SAMPLE PROBLEM

$$\text{Minimize } F = 100 (x_2 - x_1^2)^2 + (1 - x_1)^2$$

using as starting conditions  $x_1 = -1.2$  and  $x_2 = 1.0$ . The surface is a banana-shaped ridge which has its minimum at (1, 1) with a value of zero.

## SAMPLE SOLUTION

```
*50 LET F=100*(X(2)-X(1)^2)^2+(1-X(1))^2
*61 LET D(1)=-400*X(1)*(X(2)-X(1)^2)-2*(1-X(1))
*62 LET D(2)=200*(X(2)-X(1)^2)
*RUN
```

```
WHAT ARE LIMIT, EPSILON, ALPHA, BETA, NUM
?100, 1E-6, .001, 10, 2
GIVE THE INITIAL GUESS FOR THE VECTOR X
X( 1 ) = ?-1.2
X( 2 ) = ?1.0
```

```
90 ITERATIONS HAVE BEEN PERFORMED
THE CONVERGENCE CRITERIA IS SATISFIED
THE CANDIDATE FOR THE MINIMUM IS:
.9996785 .9993005
THE VALUE OF THE FUNCTION THERE IS: 4.23746E-07
CONTINUE ?0
```

```
READY
```

```
*
```

The file GASPIIA contains a set of Fortran subroutines that provide the programmer with a Fortran-based simulation language, used to simulate event-oriented systems. GASPSAMP and GASPDATA are sample problem files. GASPIIA provides routines for event control, statistical collection and computation, report generation, and random number generation. The user must supply the main program, the event routines and an optional output routine.

NOTE: GASPIIA calls a uniform random number generator in the form

$Y = \text{UNIFM1}(X)$ . The library programs FLAT, URAN, or UNIFM may be used.

#### INSTRUCTIONS

Log onto time sharing under the Fortran subsystem and write a main program and sub-programs as needed for the system to be simulated. Then give the command:

```
RUN*; GASPIIA; FLAT
```

The program will type:

```
NAME OF INPUT AND OUTPUT FILES?
```

Respond with the names of a previously prepared input file and an output file.

Input or output performed by the GASPIIA subroutines will be on these files. If blanks are entered for a filename, the file is the terminal device. The input file is in free-field format except for the first line, which is formatted as described in Simulation With GASPII. The input file should not have line numbers. The GASP storage map may be listed.

#### REFERENCE

A. Alen, B. Pritsker, and Philip J. Kiviat, Simulation with GASPII, Prentice-Hall, Englewood Cliffs, N.J., 1969.

#### SAMPLE PROBLEM

Sample problem 5 from Simulation With GASPII has been programmed. The user-supplied coding is stored in the file GASPSAMP. Problem data is stored in the file GASPDATA.

#### SAMPLE SOLUTION

The execution of GASPIIA is demonstrated by running the sample program GASPSAMP and GASPDATA. The GASPDATA file is also listed. The output is directed to a temporary file named GASPANS, which is then listed.

GASPIIA-2

\*LIST GASPDATA

PRITSKER A 504151968 1  
3 2 2 4 20 1 4 22 4  
20 20  
1 2 3 2  
1 1 1 1  
.4 0.0 10.0 1.  
.25 0.0 10.0 1.  
.5 0.0 10.0 1.  
0 1 0 0 0.0 400. 567  
-1 0  
1 1  
0.1 0.0 0.1 0.0  
1 2  
1.0 0.0 0.0 0.0  
1 3  
1.0 0.0 0.0 0.0  
2 0  
0.0 0 0 0  
2 0  
0.0 0 0 0  
2 0  
0 0 0 0  
1 4  
300. 0 0 0  
0 0

READY

\*OLD GASPSAMP

READY

\*RUN \*; GASPIIA; FLAT

NAME OF INPUT AND OUTPUT FILES?

= GASPDATA, GASPANS

DO YOU WANT TO SEE A GASP JOB STORAGE DUMP?

0=NO, 1=YES

= 0

PROGRAM STOP AT 220

\*LIST GASPANS

SIMULATION PROJECT NO. 5 BY PRITSKER A

DATE 4/ 15/ 1968 RUN NUMBER 1

PARAMETER NO.	1	0.4000	0.	10.0000	1.0000
PARAMETER NO.	2	0.2500	0.	10.0000	1.0000
PARAMETER NO.	3	0.5000	0.	10.0000	1.0000

**\*\*INTERMEDIATE RESULTS\*\***

**\*\*GASP SUMMARY REPORT\*\***

SIMULATION PROJECT NO. 5 BY PRITSKER A

DATE 4/ 15/ 1968 RUN NUMBER 1

PARAMETER NO.	1	0.4000	0.	10.0000	1.0000
PARAMETER NO.	2	0.2500	0.	10.0000	1.0000
PARAMETER NO.	3	0.5000	0.	10.0000	1.0000

## \*\*GENERATED DATA\*\*

CODE	MEAN	S.DEV.	MIN.	MAX.	OBS.
1	3.2930	1.4775	0.3224	8.0680	554
2	0.5481	0.5530	0.0004	4.3939	554

## \*\*TIME GENERATED DATA\*\*

CODE	MEAN	STD.DEV.	MIN.	MAX.	TOTAL TIME
1	6.0080	1.8272	0.	8.0000	303.6451
2	0.4942	0.5000	0.	1.0000	303.6451
3	0.9324	0.2510	0.	1.0000	303.6451
4	45.1561	49.7648	0.	100.0000	303.6451

## \*\*GENERATED FREQUENCY DISTRIBUTIONS\*\*

CODE	HISTOGRAMS										
1	2	16	29	56	76	81	97	44	45	34	20
	24	8	9	11	1	1	0	0	0	0	0
2	0	154	105	83	60	44	29	19	16	14	10
	4	4	3	2	2	0	2	1	0	1	1

FILE PRINTOUT, FILE NO. 1

AVERAGE NUMBER IN FILE WAS,	2.4324
STD. DEV	0.5505
MAXIMUM	4

FILE CONTENTS

NSET

THE FILE IS EMPTY

FILE PRINTOUT, FILE NO. 2

AVERAGE NUMBER IN FILE WAS,	2.5281
STD. DEV	1.3933
MAXIMUM	4

FILE CONTENTS

NSET

THE FILE IS EMPTY

FILE PRINTOUT, FILE NO. 3

AVERAGE NUMBER IN FILE WAS,	1.5722
STD. DEV	0.7200
MAXIMUM	2

FILE CONTENTS

GASPIIA-4

NSET

THE FILE IS EMPTY

FILE PRINTOUT, FILE NO. 4

AVERAGE NUMBER IN FILE WAS,	0.4516
STD. DEV	0.4976
MAXIMUM	1

FILE CONTENTS

NSET

THE FILE IS EMPTY

MEAN TIME BETWEEN ARRIVALS = 0.40  
MEAN SERVICE TIME FOR STATION 1 = 0.25  
MEAN SERVICE TIME FOR STATION 2 = 0.50  
PERCENT OF ITEMS SUBCONTRACTED = 32.22  
NUMBER OF ITEMS SUBCONTRACTED = 261.  
TOTAL ITEMS = 810.

READY

\*BYE  
1 TEMPORARY FILES CREATED.

GASPANS ?



This BASIC program schedules  $n$  jobs in a job shop with  $m$  machines using a heuristic geometric approach. The general job-shop scheduling problem is defined as follows: given a set of  $n$  jobs that are to be processed by  $m$  machines where the sequence and the process times are known, obtain a schedule that minimizes the total flow time. This program makes the following assumptions:

1. All jobs are available for scheduling at the same time.
2. A machine can process only one job at a time.
3. A job on a machine must be completed before the next job can enter the machine.
4. The sequence and processing time of each operation is known.
5. The sequence and processing times are independent of the schedule.
6. Only a finite number of jobs are considered without regard for future jobs.
7. No alternate sequences are permitted.
8. Process time includes all transportation and setup time required by an operation.

This program calculates two different schedules for each job and then uses eight different heuristic geometric approaches to improve the schedules. The schedule which has the minimum total time is then printed. Since a total of 16 schedules for each job are computed and each of these schedules is modified in an iterative loop, large computation times are required. Delays of several minutes or more may be encountered while running the program. The computation time increases rapidly with the size of the problem.

#### INSTRUCTIONS

The data is entered in DATA statements beginning in line 6000. Sample data is already imbedded in the program in lines 6000 through 6190. Delete the sample data by typing DELETE 6000, 6190; then enter your data in the following order:

- The number of jobs to be processed
- The number of machines
- The sequence matrix  $S$  by rows where  $S_{ij}$  is the sequence of the  $i^{\text{th}}$  job on the  $j^{\text{th}}$  machine.
- The process time matrix  $P$  by rows where  $P_{ij}$  is the process time required by the  $i^{\text{th}}$  job on the  $j^{\text{th}}$  machine.

#### REFERENCE

Blick, R.G. Heuristics for Scheduling the General  $n/m$  Job-Shop Problem. General Electric Company report No. 69-C-162, April 1969, GE Technical Information Exchange, P.O. Box 43, Bldg. 5, Schenectady, N.Y. 12301.

SAMPLE PROBLEM

A 6-job, 6-machine problem is imbedded in the sample data. The optimal total time for this problem is 55. Note that the best schedule found by this program has a total time of 57.

SAMPLE SOLUTION

\*RUN

GEOMETRIC SIMULATOR

INSTRUCTIONS:

THIS PROGRAM CALCULATES A JOB SHOP SCHEDULE USING A HEURISTIC GEOMETRIC METHOD.

ENTER DATA IN THE FOLLOWING ORDER BEGINNING IN LINE 6000:

- \* THE NUMBER OF JOBS TO BE PROCESSED,
- \* THE NUMBER OF MACHINES,
- \* THE SEQUENCE MATRIX S(I,J) BY ROWS  
WHERE S(I,J) IS THE SEQUENCE OF THE I'TH JOB ON THE J'TH MACHINE,
- \* THE PROCESS TIME MATRIX P(I,J) BY ROWS  
WHERE P(I,J) IS THE PROCESS TIME REQUIRED BY THE I'TH JOB ON THE J'TH MACHINE.

SAMPLE DATA IS ALREADY IN LINES 6000-6190.

TO EXECUTE THE PROGRAM:

TYPE 'DELETE 6000-6190' (DELETES SAMPLE DATA)  
ENTER YOUR DATA  
TYPE 'RUN'

THIS PROGRAM REQUIRES LARGE AMOUNTS OF PROCESSOR TIME

THE FOLLOWING IS A SAMPLE EXECUTION USING THE SAMPLE DATA.

SCHEDULING 6-JOBS ON 6-MACHINES

INPUT

SEQUENCE MATRIX-S

MACHINE	1	2	3	4	5	6
JOB						
1	2	3	1	4	6	5
2	5	1	2	6	3	4
3	4	5	1	2	6	3
4	2	1	3	4	5	6
5	5	2	1	6	3	4
6	4	1	6	2	5	3

PROCESSING TIME MATRIX-P

MACHINE	1	2	3	4	5	6
JOB						
1	3	6	1	7	6	3
2	10	8	5	4	10	10
3	9	1	5	4	7	8
4	5	5	5	3	8	9
5	3	3	9	1	5	4
6	10	3	1	3	4	9

\*\*\*SCHEDULE OF JOB START TIMES\*\*\*

MACHINE	1	2	3	4	5	6
JOB						
1	1	16	0	26	51	38
2	38	0	8	48	13	28
3	18	27	1	6	44	10
4	13	8	18	23	26	45
5	48	32	23	52	35	41
6	28	13	44	16	40	19

TOTAL TIME = 57 AVERAGE TIME = 52

READY

\*



This Fortran program solves geometric programming problems by using the convex-simplex method and Newton-Raphson iterations to maximize the dual problem. A geometric program is a special type of non-linear minimization problem. The general form is to minimize the objective function  $g(1, t)$  subject to the positivity constraints  $t(i) > 0, i = 1, \dots, M$  and the forced constraints

$$0 < \omega(k) * g(k, t) ** \omega(k) \leq 1, \quad k = 2, \dots, p$$

where the  $g(k, t)$  are functions given by

$$g(k, t) = \sum_{i=J(k)+1}^{J(k+1)} c(i) \prod_{j=1}^M t(j) ** a(i, j)$$

The  $a(i, j)$  values are called the exponent matrix values; the  $c(i)$ 's form the coefficient vector; the  $J(k)$ 's are monotonic increasing integers with  $J(1)=0$  which partition the coefficient vector and the exponent matrix over the objective and  $(p-1)$  constraint functions; the  $\omega(k)$ 's are + or - one; and the  $t(i)$ 's are the variables. This problem is called the generalized primal problem.

Many primal problems can be solved by first solving a related problem (called the dual problem). Let  $\sigma(i) = \pm 1$  as  $c(i)$  is positive or negative. Let  $\omega(1) = \pm 1$  as the minimum to the primal problem is positive or negative. The dual problem is to maximize, as a function of  $\delta$ , the dual objective function given by

$$\omega(1) \prod_{k=1}^P \prod_{i=J(k)+1}^{J(k+1)} \left[ \frac{c(i) \lambda(k)}{\delta(i)} \right] ** \left[ \sigma(i) \delta(i) \omega(i) \right]$$

where

$$\lambda(k) = \omega(k) \sum_{i=J(k)+1}^{J(k+1)} \sigma(i) \delta(i), \quad k = 1, \dots, p$$

subject to the normality constraint  $\lambda(1) = 1$  and the orthogonality conditions

$$\sum_{i=1}^{J(p+1)} \sigma(i) a(i, k) \delta(i) = 0, \quad k=1, \dots, M$$

and the non-negativity conditions

$$\delta(i) \geq 0, \quad i = 1, \dots, J(k+1)$$

$$\lambda(k) \geq 0, \quad k = 2, \dots, p$$

Example

Minimize the function  $t(1) t(2)$  subject to  $t(1), t(2) > 0$  and

$$3 t(1)^{-1} - 2 t(2)^{-2} \geq 1.$$

To put the constraint into the proper form, we rewrite it as

$$0 < - \left[ -3 t(1)^{-1} + 2 t(2)^{-2} \right]^{-1} \leq 1$$

Then we have

$$a = \begin{bmatrix} 1 & 1 \\ 1 & 0 \\ 0 & -2 \end{bmatrix} \quad c = \begin{bmatrix} 1 \\ -3 \\ 2 \end{bmatrix} \quad \sigma = \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix} \quad J = \begin{bmatrix} 0 \\ 1 \\ 3 \end{bmatrix} \quad \omega = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

The dual for this problem is to maximize

$$\left[ \frac{1}{\delta(1)} \right]^{\delta(1)} \left[ \frac{3 \left[ \delta(2) - \delta(3) \right]}{\delta(2)} \right]^{-\delta(2)} \left[ \frac{2 \left[ \delta(2) - \delta(3) \right]}{\delta(3)} \right]^{\delta(3)}$$

subject to:

$$\delta(1) = 1$$

$$\delta(1) - \delta(2) = 0$$

$$\delta(1) - 2 \delta(3) = 0$$

and  $\delta(1), \delta(2), \delta(3)$ , and  $[\delta(2) - \delta(3)]$  all non-negative.

A special case of importance occurs when all the  $c(i)$ 's and  $\omega(i)$ 's are positive. This is called the posynomial case. In this case there is a strong and useful relation between the primal and dual problems: If the primal problem has a positive solution at a finite point in the primal feasible set, then the maximum of the dual problem is equal to the minimum of the primal program. Furthermore, given the solution to the dual problem,

the solution to the primal problem may be found by solving a linear system of equations. In the posynomial case, the dual problem is a convex program with linear constraints; it may be solved using the convex-simplex method.

In the generalized case, the dual-primal relationship is not as strong since the dual and primal are not convex programming problems. This algorithm will find a local maximum for the dual problem. The primal point found corresponding to this point will be a local optimum (minimum or maximum) or a special point such as a saddle point.

In case the dual program is infeasible, then the primal program does not attain its minimum at a finite primal feasible point. In the generalized case this algorithm may fail when the local optimum of the dual is on the border of the dual feasible set (the Newton-Raphson iteration technique fails). This may occur if one of the primal constraint functions is not tight at the optimum. The total number of terms in all the  $g(i,t)$  functions minus the number of primal variables minus one is a measure of the degree of difficulty in solving the dual problem.

#### RESTRICTIONS

The total number of terms in all the  $g(i,t)$  functions must exceed the number of primal variables. None of the  $c(i)$ 's can be zero. There cannot be more than 50 primal variables, 50 total terms in the  $g(i,t)$  functions or 49 primal constraint functions.

#### REFERENCES

Wilde, D.J. and Beightler, C.S., Foundations of Optimization, Prentice-Hall, Englewood Cliffs, N.J., 1967.

#### INSTRUCTIONS

##### Data Input Format

The most convenient method of entering data into the program is to first build a data file; however, the data can be entered in a question/answer sequence while the program is executing. In either method, the data is entered in the same order and format. The data file can be built either with or without line numbers, but the use of line numbers greatly facilitates the changing and correcting of the file. The data file has the following format:

<u>line #</u>	<u>description of values</u>
10	any alphanumeric problem identification
20	# of primal variables, # of primal constraints
30	# of terms in the objective function and in each constraint function (use as many lines as needed)
40	the coefficients of all the terms in the objective and constraint functions (use as many lines as needed)
50	the exponent values of all the variables, for each term, for the objective and constraint functions (use as many lines as needed)
60	the constraint numbers whose W's are negative (omit this line if they are all positive)

The data values are entered in free-field format; data values are separated from the line number by blanks and from each other by blanks or commas. If the data file does not have line numbers, then the first character of the first line must be non-numeric. When the program asks for the name of the data file, a null response initiates the question/answer sequence to read the data from the terminal directly. In this case, the first character of the problem identification must also be non-numeric.

The data file representing the problem in the example is

```

010 SAMPLE DATA FILE FOR A GENRLIZED GEO.PROG.
020 2, 1
030 1, 2
040 1, 3, -2
050 1, 1
060 -1, 0
070 0, -2
080 1

```

The question answer sequence for inputting this same data is illustrated in the following.



```

*RUN GPROG
ENTER NAME OF DATA FILE
=
ENTER PROBLEM ID
= SAMPLE DATA FILE FOR A GENERALIZED GEO. PROG.
# VARIABLES, # CONSTRAINTS
=2,1
# TERMS IN OBJECTIVE AND EACH CONSTRAINT
=1,2
ENTER COEFFICIENTS FOR EACH TERM IN OBJECTIVE & CONSTRAINTS
=1, 3, -2
ENTER EXPONENTS FOR EACH TERM IN THE OBJECTIVE & CONSTRAINT EQS.
=1,1, -1,0, 0,-2
ENTER CONSTRAINT #'S WHICH HAVE NEG. OMEGA'S
=1

ENTER COMMAND
=

```

### Program Execution Instructions

After the data has been read by the program using one of the methods described, the program requests a command verb. The following commands are implemented:

LIST	Causes the program to list the data as read by the program. This command is useful to verify that the data has been entered correctly.
SOLVE	Causes the following solution strategy to be initiated. <ol style="list-style-type: none"> <li>1. Find a dual feasible solution or a non-zero dual feasible according as the internal variable POS is set to .FALSE. or .TRUE.</li> <li>2. Improve the dual solution estimate using the convex-simplex method (CSM). CSM iterations will stop after ITLIM iterations have been performed or when the improvement per iteration is less than EPS1. Find the corresponding primal solution. If this primal solution estimate is feasible within a tolerance of EPS2 and the primal objective value is within EPS3 of the dual objective value, take this estimate as the solution.</li> <li>3. Perform additional dual iterations, using Newton-Raphson on the Lagrangian (LAGRAN) if possible. EPS1 is divided by 100 if the EPS1 criterion was the reason for halting iterations in step 2. The primal point is found and tested for optimality as in step 2. If optimality was not achieved, the current best estimates are printed and the program requests another command.</li> </ol>
CONTINUE	Causes the program to continue dual-primal iterations as in steps 2 and 3 of SOLVE.
DATA	Causes the program to read data for a new problem.
PARAMETERS	Causes the program to print the current values of the internal parameters EPS1, EPS2, EPS3, ITLIM and POS as described in SOLVE. Also the value of the parameter TRACE. If TRACE = .TRUE. a

step by step trace of the solution is printed. The default values for these parameters are:

```

EPS1 = 1E-3
EPS2 = 1E-5
EPS3 = 1E-5
ITLIM = 50
POS = .TRUE.
TRACE = .FALSE.
    
```

- ALTER** Causes the program to read  
 NAMELIST/CHANGE/A, C, EPS1, EPS2, EPS3, ITLIM, POS, TRACE, DELTA  
 from the terminal. This allows the user to alter the internal control  
 parameters, the exponent data matrix, the coefficient data array, or  
 the current best dual solution estimate (DELTA).
- STOP** Causes the program execution to be terminated.

The file GPROG-SO is the source version and may be run via the CARDIN system to regenerate the object file GPROG.

**SAMPLE PROBLEM**

Minimize the objective function in two variables:

$$2x + xy + 3y$$

Subject to the two primal constraints:

$$x^{-2} + y^{-1} \leq 3$$

$$x^{-1} + 2y^{-1} \leq 4$$

and the positivity constraints:  $x, y \geq 0$ .

**SAMPLE SOLUTION**

**\*LIST SAMPLE**

```

010 SAMPLE PROBLEM FOR GEOMETRIC PROGRAMMING
020 2,2
030 3,2,2
040 2,1,3, .33333333, .33333333, .25, .5
050 1,0
060 1,1
070 0,1
080 -2,0
090 0,-1
100 -1,0
110 0,-1
    
```

READY

\*RUN GPROG  
 ENTER NAME OF DATA FILE  
 \*SAMPLE

ENTER COMMAND  
 \*LIST

\*\*\*INPUT DATA\*\*\*

PROB ID-  
 SAMPLE PROBLEM FOR GEOMETRIC PROGRAMMING  
 # VARIABLES = 2  
 # CONSTRAINTS = 2  
 DEGREE OF DIF = 4

TYPE, POSYNOMIAL		EXPONENT MATRIX	
COEFFICIENTS			
2.00E 00	1.00E 00	0.	
1.00E 00	1.00E 00	1.00E 00	
3.00E 00	0.	1.00E 00	
-----			
3.33E-01	-2.00E 00	0.	
3.33E-01	0.	-1.00E 00	
-----			
2.50E-01	-1.00E 00	0.	
5.00E-01	0.	-1.00E 00	
-----			

ENTER COMMAND  
 \*SOLVE

\*\*SOLUTION\*\*

\*\*OPTIMAL\*\*

\*\*DUAL POINT  
 3.59592922E-01 1.32244416E-01 5.08152662E-01 1.18139891E 01  
 9.78839193E-02 2.5557559E-01 5.42523153E-01  
 DUAL VALUE = 4.3423291E 00

CORRESPONDING PRIMAL- FEASIBLE(MAX INFES= 0.63E-04)  
 7.80713879E-01 7.35543177E-01  
 PRIMAL OBJ & CONSTRAINT VALUES (REL ERROR = -0.53E-05)  
 4.34230608E 00 1.00006348E 00 9.99989495E-01

ENTER COMMAND  
 \*STOP

\*



This Fortran program solves the zero-one integer programming problem using a modification of Balas' method of implicit enumeration

## INSTRUCTIONS

To use this program, formulate the problem to be solved according to the following standard:

Minimize

$$\sum_{i=1}^n a_{oi} x_i$$

subject to

$$a_{jo} \geq \sum_{i=1}^n a_{ji} x_i \quad j=1, \dots, m$$

and  $x_i = 0$  or  $1$ ,  $i = 1, \dots, n$

so then  $n$  is the number of variables and  $m$  is the number of constraints. If  $m$  is greater than 11 or  $n$  is greater than 28, the dimensions in the program must be increased.

All of the coefficients,  $a_{ij}$ , should be integer. Establish a data file with line numbers in the following format:

line #,  $m, n$

line #,  $0, a_{o1}, \dots, a_{on}$

line #,  $a_{10}, a_{11}, \dots, a_{17}$

.

.

.

line #,  $a_{m0}, a_{m1}, \dots, a_{mn}$

Note that  $a_{i0}$  for  $i = 1$  to  $m$  are the right-hand side constants. The first entry after the line number on the second line is ignored by this program. It is included to maintain consistency with the data file format used by the INTLP program.

The algorithm will ask for a maximum number of iterations to be performed. If the optimum has not been found and confirmed within the limit given, data will be written on a temporary file START. The user can then give a new limit on the number of iterations or

can stop the program by giving 0 as the new limit. If the file START is saved, the user can continue the problem at a later time, picking up where he left off.

On executing, the program asks if the problem is a new or a restart using data on the file START. It also requests the name of the original data file. If the problem is a new one, the user can specify some variables to be set to one. The algorithm will never consider the cases with those variables set to 0 (see Note 2). If no variables are to be set to 1, enter 0 for the first index.

The program prints out the first feasible answer found and all subsequent feasible answers whose objective value is better than the last feasible answer.

NOTES:

1. It is usually the case that the optimum answer is found rather easily, but that it then requires many iterations to verify that it is optimum.
2. The option of setting variables to one may reduce the number of iterations needed to find the optimum; however, this optimum may not be the optimum to the original problem.

REFERENCE

Zionts, Stanley. Implicit Enumeration Using Bonds on Variables: A Generalization of Balas' Additive Algorithm for Solving Linear Programs With Zero-One Variables presented at the Operational Research Society of India Annual Meeting, Calcutta, India, November 1968.

SAMPLE PROBLEM

Solve the problem with 4 constraints and 20 variables which has as the coefficient vector of the objective function to be minimized

(3, 2, 5, 8, 6, 9, 11, 4, 5, 6, 11, 2, 8, 5, 8, 7, 3, 9, 2, 4)

The coefficient matrix of the constraints:

$$\begin{bmatrix} -6 & 5 & -8 & -3 & 0 & -1 & -3 & -8 & -9 & 3 & -8 & 6 & -3 & -8 & -6 & 7 & 6 & -2 & 3 & -7 \\ -1 & 3 & 3 & 4 & 1 & 0 & 4 & -1 & -6 & 0 & 8 & 0 & 1 & -5 & -4 & -1 & -9 & -7 & 2 & 2 \\ 3 & 6 & 1 & -3 & -5 & 6 & -9 & 6 & 3 & -9 & -6 & -3 & -6 & -6 & 6 & 2 & -7 & -6 & 0 & -7 \\ 1 & 4 & 2 & -1 & 1 & 1 & 1 & -7 & -8 & -9 & -8 & -7 & -9 & 1 & 1 & 0 & 1 & 2 & 1 & -3 \end{bmatrix}$$

and the right hand sides of the constraints

(-25, -13, -15, -13)

## SAMPLE SOLUTION

The data was stored in the file IN01IN. The program was run with a maximum of 100 iterations, and then stopped. The restart capability was illustrated by running the program again with a maximum of 500 iterations. No new feasible solutions were found so the maximum was increased to 900 iterations. Notice that when signing off the user is given the option of saving the temporary file START.

\*RUN

INTO1

```

0=NEW PROBLEM, 1=RESTART ON OLD PROBLEM
= 0
NAME OF THE DATA FILE
= IN01IN
MAX # OF ITER BEFORE DECISION POINT
= 100
INDICES OF VARIABLES TO BE SET TO 1, ONE AT A TIME
(O STOPS SCAN)
= 0

```

\*\*\*FEASIBLE POINT\*\*\*

ALL VARIABLES ARE 0 EXCEPT:

```

X( 9)=1
X( 13)=1
X( 14)=1
X( 18)=1
X( 20)=1

```

Z= 31 ITER= 5

\*\*\*FEASIBLE POINT\*\*\*

ALL VARIABLES ARE 0 EXCEPT:

```

X( 1)=1
X( 9)=1
X( 13)=1
X( 14)=1
X( 17)=1
X( 20)=1

```

Z= 28 ITER= 13

\*\*\*FEASIBLE POINT\*\*\*

ALL VARIABLES ARE 0 EXCEPT:

```

X( 5)=1
X( 8)=1
X( 9)=1
X( 14)=1
X( 17)=1
X( 20)=1

```

Z= 27 ITER= 83

AT ITER 100 RESTART FILE BUILT

WHAT IS NEW ITMAX (O=STOP)

= 0

PROGRAM STOP AT 700

\*RUN

INTO1

```

0=NEW PROBLEM, 1=RESTART ON OLD PROBLEM
= 1
NAME OF THE DATA FILE
= IN01IN
MAX # OF ITER BEFORE DECISION POINT
= 500

```

INTO1-4

BEST SOLUTION FOUND PREVIOUSLY

ALL VARIABLES ARE 0 EXCEPT:

X( 5)=1  
X( 8)=1  
X( 9)=1  
X( 14)=1  
X( 17)=1  
X( 20)=1

Z=            27 ITER=            100

AT ITER            500 RESTART FILE BUILT  
WHAT IS NEW ITMAX (0=STOP)  
= 900

\*\*\*OPTIMUM\*\*\*

ALL VARIABLES ARE 0 EXCEPT:

X( 5)=1  
X( 8)=1  
X( 9)=1  
X( 14)=1  
X( 17)=1  
X( 20)=1

Z=            27 ITER=            890

PROGRAM STOP AT 1670

\*BYE

1 TEMPORARY FILES CREATED.

START ?

The data was saved in the file IN01IN and is listed below:

#LIST IN01IN

010 4,20  
020 0,    3,2,5,8,6,9,11,4,5,6,11,2,8,5,8,7,3,9,2,4  
030 -25, -6,5,-8,-3,0,-1,-3,-8,-9,3,-8,6,-3,-8,-6,7,6,-2,3,-7  
040 -13, -1,3,3,4,1,0,4,-1,-6,0,8,0,1,-5,-4,-1,-9,-7,2,2  
050 -15, 3,6,1,-3,-5,6,-9,6,3,-9,-6,-3,-6,-6,6,2,-7,-6,0,-7  
060 -13, 1,4,2,-1,1,1,1,-7,-8,-9,-8,-7,-9,1,1,0,1,2,1,-3

READY

\*



This Fortran program uses Gomory's method to solve both the pure and mixed integer programming problem. The user can actively interface with the program by changing the method of picking the new constraints and by being able to add certain information to the problem in an effort to speed up convergence.

## INSTRUCTIONS

To use this program, formulate the problem to be solved according to the following standard:

Minimize

$$a_{00} + \sum_{i=1}^n a_{0i} x_i$$

subject to

$$a_{j0} \geq \sum_{i=1}^n a_{ji} x_i, \quad j=1, \dots, m$$

So then  $n$  is the number of variables and  $m$  is the number of constraints. All of the coefficients  $a_{ij}$  should be integer.

Establish a data file with line numbers in the following format:

line # ,  $m$ ,  $n$

line # ,  $a_{00}$ ,  $a_{01}$ ,  $\dots$ ,  $a_{0n}$

line # ,  $a_{m0}$ ,  $a_{m1}$ ,  $\dots$ ,  $a_{mn}$

On executing the program, the user is asked to supply the method to be used, any changes to be made to the data, and when to print out the iteration log. Every five times the log is printed out, the user can decide if he wants to stop, continue the solution, or re-start the problem from the beginning. If he chooses to continue, he can change the printing of the iteration log and the method to be used. The following items should be supplied when requested by the program:

- The name of the data file
- LSTART — the iteration when the log should be first printed out
- LOFTEN — how often should the log be printed

- LMUCH — how much of the log does the user wish to see
  - LMUCH = 1) print the entire log
  - 2) do not print the values of the variables
- METHOD — the method to be used in choosing the new constraints
 

Methods 1 through 5 are for the pure integer case. Method 6 is the mixed case.

METHOD = 1 generate the new constraint from the row with the greatest RHS fractional part.

2 generate the new constraint from the row with the smallest average fractional part of the coefficients.

3 generate the new constraint from the row with the smallest ratio of the RHS fractional part and the average fractional part of the coefficients

4 Use the Euclidian algorithm to generate the new constraint from the linear combination of two rows that are likely to produce a deep cut in the axis along which the objective function decreases most slowly.

5 Use the rows cyclicly to generate the new constraints

6 This method is for the mixed case. Its selection will cause the program to ask for the number of variables constrained to integer values and their indices. Care should be used with this method to avoid changing the problem by specifying different variables to be integer at the various decision points.
- CHANGES — The number of changes to be made to the data before starting. If there are changes to be made, the user will be asked
 

VARIABLE #, VALUE

for each change. The permissible responses are:

  - (a) a variable number (1 through N) and the value at which it is fixed. This option eliminates the variable and its column from any manipulation by the program.
  - (b) 0, X. This option appends the constraint: objective value  $\geq X$  to the problem.
  - (c) -1, X. This option appends the constraint: objective value  $\leq X$  to the problem.
- NEXT — after printing the iteration log five times, the user is given the choice of
  - 1) Stop
  - NEXT = 2) Continue
  - 3) Begin the problem again

NOTE: If the objective function has not changed for several iterations, the program may be looping indefinitely through the same points. If this occurs, another method should be tried. Also, another method could profitably be tried whenever the change in the objective function becomes small.

## RESTRICTIONS

The program currently cannot handle more than 14 variables and approximately 16 constraints. Also, Gomory's method is known to converge slowly, especially for large problems. However, by wisely using the interface capabilities of this program, many problems can be solved with reasonable effort.

## REFERENCES

Gomory, R. E., "An Algorithm for Integer Solutions to Linear Programs," in Recent Advances in Optimization Theory, Ed: Graves & Wolfe, McGraw-Hill, 1963.

Trauth & Woosley, Mesa, An Heuristic Integer Programming Technique, Sandia Laboratories, Albuquerque, New Mexico.

## SAMPLE PROBLEM

Minimize  $-x_3 -x_4 -x_5$

subject to

$$180 \geq 20 x_1 + 30 x_2 + x_3 + 2 x_4 + 2 x_5$$

$$150 \geq 30 x_1 + 20 x_2 + 2 x_3 + x_4 + 2 x_5$$

$$0 \geq -60 x_1 + x_3$$

$$0 \geq -75 x_2 + x_4$$

$$1 \geq x_1$$

$$1 \geq x_2$$

## SAMPLE SOLUTION

The data was saved in the file INTIN and is listed below:

\*LIST INTIN

```
010 6 5
020 0 0 0 -1 -1 -1
030 180 20 30 1 2 2
040 150 30 20 2 1 2
050 0 -60 0 1 0 0
060 0 0 -75 0 1 0
070 1 1 0 0 0 0
080 1 0 1 0 0 0
```

READY

INTLP-4

It was first specified to use Method 3 on the original problem and to print the entire log every iteration starting from iteration 40.

\*RUN

INTLP

I=PRINT INSTRUCTIONS, O=DONT

= 0

DATA FILE NAME

= INTIN

L START, L OFTEN, L MUCH, METHOD, CHANGES

= 40 1 1 3 0

ITERATION 40 OBJ= -8.64583330E+01 DETERM.= 1.44E+03  
X( 2)= 5.41666664E-01  
X( 1)= 2.29166666E-01  
X( 3)= 1.37500000E+01  
X( 4)= 4.06250000E+01  
X( 5)= 3.20833330E+01

ITERATION 41 OBJ= -8.58305531E+01 DETERM.= 3.60E+03  
X( 2)= 6.63108736E-01  
X( 1)= 4.93662439E-01  
X( 3)= 2.96197464E+01  
X( 4)= 4.97331553E+01  
X( 5)= 6.47765172E+00

ITERATION 42 OBJ= -8.50000000E+01 DETERM.= 3.50E+03  
X( 2)= 1.00000000E+00  
X( 1)= 5.00000000E-01  
X( 4)= 5.50000000E+01  
X( 3)= 3.00000000E+01

ITERATION 43 OBJ= -8.50000000E+01 DETERM.= 3.47E+03  
X( 2)= 9.94236305E-01  
X( 1)= 4.95677233E-01  
X( 4)= 5.52593656E+01  
X( 3)= 2.97406340E+01

ITERATION 44 OBJ= -8.50000000E+01 DETERM.= 3.44E+03  
X( 2)= 9.88372087E-01  
X( 1)= 4.91279069E-01  
X( 4)= 5.55232553E+01  
X( 3)= 2.94767442E+01

After examining the results, it appeared that  $x_2$  might end up to be 1 and that the optimal objective value might be -85. The problem was restarted with  $x_2$  constrained to be 1 and the objective function constrained to be greater than or equal to -85. Again, Method 3 was used and the heading only of the log was to be printed every 20 iterations.

```

NEXT
= 3
L START, LØFTEN, LMUCH, METHØD, CHANGES
= 20, 20 2 3 2
VARIABLE #, VALUE
= 0 -85
VARIABLE #, VALUE
= 2 1

ITERATION 20 ØBJ= -7.98113203E+01 DETERM.= 5.30E+01

```

## ØPTIMUM

```

ITERATION 28 ØBJ= -7.60000000E+01 DETERM.= 1.00E+00
X( 4)= 54
X( 1)= 1
X( 3)= 22

```

A feasible integer solution (1, 1, 22, 54, 0) with an objective value of -76 was discovered. However, because of the constraint imposed on  $x_2$ , it might not be optimal. Any solution must have an objective value between -76 and -85. The problem was restarted using Method 3 and including these two constraints on the objective value. The heading only of the log was to be printed every 20 iterations.

```

NEXT
= 3
L START, LØFTEN, LMUCH, METHØD, CHANGES
= 20 20 2 3 2
VARIABLE #, VALUE
= 0 -85
VARIABLE #, VALUE
= -1 -76

ITERATION 20 ØBJ= -8.40000000E+01 DETERM.= 4.00E+01
ITERATION 40 ØBJ= -8.26955109E+01 DETERM.= 6.19E+03
ITERATION 60 ØBJ= -8.17365141E+01 DETERM.= 3.05E+04
ITERATION 80 ØBJ= -8.17358055E+01 DETERM.= 4.57E+05
ITERATION 100 ØBJ= -8.17354317E+01 DETERM.= 4.56E+05

```

Good progress was made for 40 iterations, but then little change occurred. The iterations were continued by using Method 5. The heading only of the log was printed every 15 iterations.

INTLP-6

NEXT  
= 2  
L0FTEN,LMUCH,METH0D  
= 15 2 5

ITERATION 115 OBJ= -8.00000000E+01 DETERM.= 6.00E+01

ITERATION 130 OBJ= -7.98245611E+01 DETERM.= 3.42E+03

ITERATION 145 OBJ= -7.78947363E+01 DETERM.= 3.42E+03

OPTIMUM

ITERATION 160 OBJ= -7.60000000E+01 DETERM.= 1.00E+00

X( 2)= 1

X( 4)= 54

X( 3)= 22

X( 1)= 1

NEXT

= 1

PROGRAM STOP AT 1710

\*

It was verified that the optimal solution was in fact the feasible solution found earlier.

This BASIC program schedules  $n$  jobs in a job shop with  $m$  machines. Four schedules are produced using different heuristic dispatching rules. The general job-shop scheduling problem is defined as follows: given a set of  $n$  jobs that are to be processed by  $m$  machines where the sequence and the process times are known, obtain a schedule that minimizes the total flow time. This program makes the following assumptions.

1. All jobs are available for scheduling at the same time.
2. A machine can process only one job at a time.
3. A job on a machine must be completed before the next job can enter the machine.
4. The sequence and processing time of each operation is known.
5. The sequence and processing times are independent of the schedule.
6. Only a finite number of jobs are considered without regard for future jobs.
7. No alternate sequences are permitted.
8. Process time includes all transportation and setup time required by an operation.

This program uses four common dispatching rules to calculate schedules.

The popularity of dispatching rules arises from their direct application in the job-shop. A machine operator can readily make the decision as to which job he next works on. He chooses the job with the highest priority from only among the jobs waiting to be processed by his machine. As soon as one job is finished, he must immediately begin work on the next job designated by the dispatching rule. By definition, a dispatching rule does not allow the operator to hold his machine idle if his machine has a non-empty queue. This is a weakness of dispatching rules since, for certain conditions, it is best to leave a machine idle if a critical job will arrive at this machine before the job chosen by the dispatching rule can be completed. The greatest benefit of dispatching rules is that no paper work is required to generate an overall schedule for all jobs on all machines. Decisions can be made locally at the machine centers.

The dispatching rules used to select the next job to be processed on a particular machine are:

1. Select the job with minimum processing time required on that machine.
2. Select the job with minimum total remaining processing time for all unscheduled operations.
3. Select the job with maximum processing time required on that machine.
4. Select the job with maximum total remaining processing time for all unscheduled operations.

## INSTRUCTIONS

The data is entered in DATA statements beginning in line 6000. Sample data is already imbedded in the program in lines 6000 through 6190. Delete the sample data by typing DELETE 6000, 6190; then enter your data in the following order:

- The number of jobs to be processed.
- The number of machines.
- The sequence matrix S by rows where  $S_{ij}$  is the sequence of the  $i^{\text{th}}$  job on the  $j^{\text{th}}$  machine.
- The process time matrix P by rows where  $P_{ij}$  is the process time required by the  $i^{\text{th}}$  job on the  $j^{\text{th}}$  machine.

## REFERENCE

Blick, R.G., Heuristics for Scheduling the General n/m Job-Shop Problem. General Electric Company Report No. 69-C-162, April 1969, GE Technical Information Exchange, P.O. Box 43, Bldg. 5, Schenectady, N.Y. 12301

## SAMPLE PROBLEM

The 6-job, 6-machine problem is imbedded in the sample data. The optimal total time for this problem is 55. Note that the best schedule found by this program has a total time of 61.

## SAMPLE EXECUTION

\*RUN

## JOB-SHOP SIMULATOR

## INSTRUCTIONS:

THIS PROGRAM SIMULATES A JOB SHOP FUNCTIONING UNDER FOUR DIFFERENT DISPATCHER RULES.  
ENTER DATA IN THE FOLLOWING ORDER BEGINNING IN LINE 6000:

- \* THE NUMBER OF JOBS TO BE PROCESSED,
- \* THE NUMBER OF MACHINES,
- \* THE SEQUENCE MATRIX S(I,J) BY ROWS  
WHERE S(I,J) IS THE SEQUENCE OF THE I'TH  
JOB ON THE J'TH MACHINE,
- \* THE PROCESS TIME MATRIX P(I,J) BY ROWS  
WHERE P(I,J) IS THE PROCESS TIME REQUIRED  
BY THE I'TH JOB ON THE J'TH MACHINE.

SAMPLE DATA IS ALREADY IN LINES 6000-6190.



TO EXECUTE THE PROGRAM:  
 TYPE 'DELETE 6000-6190' (DELETES SAMPLE DATA)  
 ENTER YOUR DATA  
 TYPE 'RUN'

THE FOLLOWING IS A SAMPLE EXECUTION USING THE  
 SAMPLE DATA.

SCHEDULING 6-JOBS ON 6-MACHINES

INPUT  
 SEQUENCE MATRIX-S

MACHINE	1	2	3	4	5	6
JOB						
1	2	3	1	4	6	5
2	5	1	2	6	3	4
3	4	5	1	2	6	3
4	2	1	3	4	5	6
5	5	2	1	6	3	4
6	4	1	2	5	3	6

PROCESSING TIME MATRIX-P

MACHINE	1	2	3	4	5	6
JOB						
1	3	6	1	7	6	3
2	10	8	5	4	10	10
3	9	1	5	4	7	8
4	5	5	5	3	8	9
5	3	3	9	1	5	4
6	10	3	1	3	4	9

\*\*\*SCHEDULE OF JOB START TIMES\*\*\*

DISPATCHING RULE: CHOSE JOB FOR MINIMUM  
 PROCESSING TIME ON CURRENT MACHINE

MACHINE	1	2	3	4	5	6
JOB						
1	1	8	0	14	41	23
2	74	14	22	84	54	14
3	25	34	1	6	47	15
4	8	3	15	21	24	32
5	45	22	6	48	36	41
6	15	0	36	3	32	6

TOTAL TIME = 88 AVERAGE TIME = 52.66667

\*\*\*SCHEDULE OF JOB START TIMES\*\*\*

DISPATCHING RULE: CHØSE JØB FØR MINIMUM  
TOTAL TIME FØR ALL REMAINING PRØCESSING

MACHINE	1	2	3	4	5	6
JØB						
1	13	19	9	25	46	41
2	56	8	20	66	36	46
3	27	36	10	15	52	19
4	8	3	15	20	24	32
5	36	16	0	39	19	27
6	16	0	36	3	32	6

TOTAL TIME = 70 AVERAGE TIME = 49.83333

\*\*\*SCHEDULE OF JØB START TIMES\*\*\*

DISPATCHING RULE: CHØSE JØB FØR MAXIMUM  
PRØCESSING TIME ØN CURRENT MACHINE

MACHINE	1	2	3	4	5	6
JØB						
1	25	28	24	34	61	58
2	47	0	14	57	19	35
3	28	37	9	14	42	18
4	13	8	19	24	29	45
5	58	16	0	61	37	54
6	37	13	53	18	49	26

TOTAL TIME = 67 AVERAGE TIME = 57.83333

\*\*SCHEDULE OF JØB START TIMES\*\*\*

DISPATCHING RULE: CHØSE JØB FØR MAXIMUM  
TOTAL TIME FØR ALL REMAINING PRØCESSING

MACHINE	1	2	3	4	5	6
JØB						
1	6	16	5	22	50	29
2	42	0	15	52	20	32
3	18	27	0	5	43	9
4	13	8	20	29	35	46
5	52	22	6	56	30	42
6	28	13	60	16	56	19

TOTAL TIME = 61 AVERAGE TIME = 55.83333

READY

\*

This Fortran algorithm solves the minimal cost circulation network problem using the out-of-kilter algorithm.

## INSTRUCTIONS

For each arc in the network the following data is required:

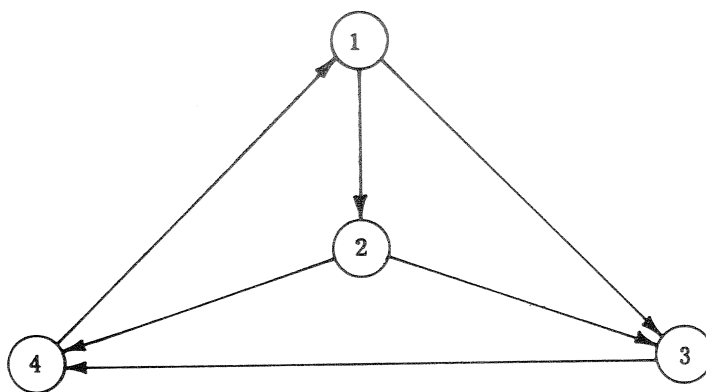
- I, the starting node,
- J, the ending node,
- the unit cost, and
- an upper and lower bound for the arc flow.

The algorithm calculates the integral circulation that satisfies the bounds and minimizes the total cost, or indicates the infeasibility of the problem. The problem is bounded by dimension statements to no more than 100 arcs.

On execution the program will ask for the name of the data file. The data should be entered in this file, one line for each arc in the following order:

line number, I, J, cost, upper bound, lower bound

## SAMPLE PROBLEM



<u>arc</u>	<u>cost</u>	<u>upper bound</u>	<u>lower bound</u>
1-2	1	4	3
1-3	2	1	1
2-3	2	4	2
2-4	6	2	1
3-4	5	3	2
4-1	0	$\infty$	$-\infty$

KILTER-2

SAMPLE SOLUTION

The data was entered in a file, DATA.

\*LIST DATA

10 1 2 1 4 3  
20 1 3 2 1 1  
30 2 3 2 4 2  
40 2 4 6 2 1  
50 3 4 5 3 2  
60 4 1 0 999999 -999999

READY

\*RUN KILTER

OUT OF KILTER ALGO.

DATA FILE NAME

= DATA

NETWORK STATUS AND MINIMUM COST FLOW

I	J	COST	U.BND	L.BND	FLOW
1	2	1	4	3	3
1	3	2	1	1	1
2	3	2	4	2	2
2	4	6	2	1	1
3	4	5	3	2	3
4	1	0	999999	-999999	4

PROGRAM STOP AT 2470

\*

This BASIC program maximizes objective function using the 2-phase method. It automatically supplies slack, surplus, and artificial variables as required for the solution.

#### INSTRUCTIONS

To use this program enter the data starting at line 10, in this order:

Coefficients of each of the problem variables (including zeroes for variables not appearing) in each restriction, starting with the first restriction and proceeding in order until all coefficients of all restrictions have been entered in data statements, then the elements of the "B" vector (the constants comprising the right side of all restrictions) in the same order as the restrictions; finally, the coefficients of the (linear) objective function, in the same order as used in the restrictions, including zeroes if needed; then type RUN. Additional instructions are found in the listing.

The program will ask for M and N where

- M is the number of constraints
- N is the number of variables

The program will then ask for "less than," "equals," and "greater than" where

- "less than" are the number of  $< =$  restrictions
- "equals" are the number of  $=$  restrictions
- "greater than" are the number of  $> =$  restrictions

#### RESTRICTIONS

1. Maximum size is 18 x 30. Large problems may result in excessive running time and large roundoff error.
2. Before using this program, arrange all constraints (i.e. linear restrictions on the problem variables) as follows:
  - A. The "less than or equal" inequalities.
  - B. The strict equalities.
  - C. The "greater than or equal" inequalities.

SAMPLE PROBLEM

Maximize the function  $30 \times X1 + 45 \times X2$  while satisfying the following constraints:

$$\begin{aligned} X1 &< 6000 \\ X2 &< 4000 \\ 2.5 \times X1 + 2.0 \times X2 &\leq 2400 \\ X1 &\geq 1000 \\ X2 &\geq 1000 \\ 3.0 \times X1 - X2 &\geq 0 \\ 2.5 \times X1 + 2.0 \times X2 &\geq 10000 \end{aligned}$$

The data would be entered starting at line number 10, in the following order.

First: Coefficients of each of the problem variables in each constraint.  
 Ex : 10 Data 1, 0, 0, 1, 2.5, 2, 1, 0, 0, 1, 3, -1, 2.5, 2  
 Then: The values on the right side of the constraints.  
 Ex : 11 Data 6000, 4000, 24000, 1000, 1000, 0, 10000  
 Last: The coefficients of the objective function.  
 Ex : 12 Data 30, 45

As the program runs, the values 7, 2 would be supplied for M, N. When less thans, equals, and greater thans are called for, 3, 0, 4 would be supplied.

NOTE: The problem solution is  $X1 = 6000$ ,  $X2 = 4000$

SAMPLE SOLUTION

\*10 DATA 1, 0, 0, 1, 2.5, 2, 1, 0, 0, 1, 3, -1, 2.5, 2  
 \*11 DATA 6000, 4000, 24000, 1000, 1000, 0, 10000  
 \*12 DATA 30, 45  
 \*RUN

L I N P R O

TYPE '2' FOR OUTPUT OF OF TABLEUS AND BASIS AT EACH ITERATION,  
 '1' FOR THE BASIS ONLY, OR  
 '0' FOR JUST THE SOLUTION.  
 WHICH ? 2

WHAT ARE M AND N OF THE DATA MATRIX ? 7, 2

HOW MANY 'LESS THANS', 'EQUALS', 'GREATER THANS' ? 3, 0, 4

YOUR VARIABLES 1 THROUGH 2  
 SURPLUS VARIABLES 3 THROUGH 6  
 SLACK VARIABLES 7 THROUGH 9  
 ARTIFICIAL VARIABLES 10 THROUGH 13

TABLEAU AFTER 0 ITERATIONS

1	0	0	0	0	0
0	1	0	0	0	0
0	0	0	0	6000	0
0	1	0	0	0	0
0	0	1	0	0	0
0	0	0	0	4000	0
2.5	2	0	0	0	0
0	0	0	0	1	0
0	0	0	0	24000	0
1	0	-1	0	0	0
0	0	0	0	0	1
0	0	0	0	1000	0
0	1	0	0	-1	0
0	0	0	0	0	0
1	0	0	0	1000	0
3	-1	0	0	0	-1
0	0	0	0	0	0
0	1	0	0	0	0
2.5	2	0	0	0	0
-1	0	0	0	0	0
0	0	1	0	10000	0
-30	-45	0	0	0	0
0	0	0	0	0	0
0	0	0	0	0	0
-6.5	-2	1	1	1	1
1	0	0	0	0	0
0	0	0	0	0	0

BASIS BEFORE ITERATION 1  
 VARIABLE VALUE  
 7 6000  
 8 4000  
 9 24000  
 10 1000  
 11 1000  
 12 0  
 13 10000

OBJECTIVE FUNCTION VALUE 0

BASIS BEFORE ITERATION 2  
 VARIABLE VALUE  
 7 6000  
 8 4000  
 9 24000  
 10 1000  
 11 1000  
 1 0  
 13 10000

OBJECTIVE FUNCTION VALUE 0

BASIS BEFORE ITERATION 3  
 VARIABLE VALUE  
 7 5666.667  
 8 3000  
 9 21166.67  
 10 666.6667  
 2 1000  
 1 333.3333  
 13 7166.667

OBJECTIVE FUNCTION VALUE 4166.667

BASIS BEFORE ITERATION 4  
 VARIABLE VALUE  
 7 5000  
 8 1000  
 9 15500  
 4 2000  
 2 3000  
 1 1000  
 13 1500

OBJECTIVE FUNCTION VALUE 10500

BASIS BEFORE ITERATION 5  
 VARIABLE VALUE  
 7 4823.529  
 8 470.5882  
 9 14000  
 4 2529.412  
 2 3529.412  
 1 1176.471  
 3 176.4706



OBJECTIVE FUNCTION VALUE 194117.6

BASIS BEFORE ITERATION		6
VARIABLE	VALUE	
7	4666.667	
6	1333.333	
9	12666.67	
4	3000	
2	4000	
1	1333.333	
3	333.3333	

OBJECTIVE FUNCTION VALUE 220000

ANSWERS:

VARIABLE	VALUE
5	14000
6	13000
9	999.9993
4	3000
2	4000
1	6000
3	5000

OBJECTIVE FUNCTION VALUE 360000

DUAL VARIABLES:

COLUMN	VALUE
3	0
4	0
5	0
6	0
7	30
8	45
9	0

TABLEAU AFTER 6 ITERATIONS

0	0	0	0	1
0	3	-1	0	0
0	-1	0	14000	
0	0	0	0	0
1	2.5	2	0	-8.44399 E-8
0	1.49012 E-8	-1	13000	
0	0	0	0	0
0	-2.5	-2	1	2.03649 E-7
0	3.72529 E-8	0	999.9993	
0	0	0	1	0
0	-3.35276 E-8	1	0	2.98023 E-8
-1	1.11759 E-8	0	3000	
0	1	0	0	0
0	-3.35276 E-8	1	0	2.98023 E-8
0	1.11759 E-8	0	4000	
1	0	0	0	0
0	1	0	0	1.24176 E-8
0	0	0	6000	

LINPRO-6

0	0	1	0	0
0	1	0	0	-1
0	0	0	5000	
0	0	0	0	0
0	30	45	0	2.17557 E-6
0	9.53674 E-7	4.76837 E-7	360000	

READY

\*

This Fortran program computes the optimum solutions for linear programming problems. Specifically, a linear objective function is maximized (or minimized) subject to a set of linear constraints. Letting  $X_j$  refer to the structural variables,  $S_i$  to slack variables, and  $C_j$  and  $D_i$  to the objective function coefficients of the structural and slack variables, the objective function is expressed as:

$$Z = \sum_{j=1}^n C_j X_j + \sum_{i=1}^m D_i S_i$$

where:

- $n$  is the number of structural variables
- $m$  is the number of constraints

Each constraint is of the form:

$$\sum_{j=1}^n A_{ij} X_j \leq (\text{or } = \text{ or } \geq) B_i$$

where  $A_{ij}$  refers to the structural variable coefficients and  $B_i$  refers to the requirements column or right-hand side values.

The results of the LP solution consist of an optional iteration log, the basic variable results and the non-basic variable results. The structural variables are identified by the number 1 through  $N$ . The slack variables associated with each constraint are identified by the numbers 101 through 100+ $M$ . Variable identifications 999 and 200+( $M+1$ ) are added by the program to handle the "greater than" constraints and normally do not appear in the basic and non-basic variable results.

The iteration log, which is selected at RUN time, consists of the iteration count, the identifications of the variables entering and leaving the basis, and the current value of the objective function.

The basic variable results consist of the variable identification, the objective function coefficient and the answer (value of the variable) for each variable in the final solution.

## LNPROG-2

The non-basic variable results consist of the variable identification, the objective function coefficient, and the answer (reduced cost or shadow price) for each variable not in the final solution.

An infeasible condition is indicated by a slack variable associated with an "equal to" constraint and/or the slack variable identified as  $200+(M+1)$  appearing in the basic variable results at other than a zero value. This means that the problem contains two or more constraints that cannot be simultaneously satisfied.

The appearance of a negative identification for a structural variable in the non-basic results indicates that this variable is unbounded. None of the problem constraints restrict this variable from entering the solution at an infinite value.

## INSTRUCTIONS

At execution, the program asks for the data file name. It is assumed this file has been built without line numbers. The first line of data is used for problem identification. The second line contains  $m$  (the number of constraints),  $n$  (the number of structural variables) and either MAX or MIN indicating whether the problem is a maximization or minimization problem. The next line is the objective function coefficients,  $C_j$ . The data for each constraint follows in the following order:

$$A_{ij} \quad A_{i2} \quad \dots \quad A_{in} < B_i \quad D_i$$

where "<" can be replaced by ">" or "=" to indicate the sense of the constraint.

The data for additional problems may also be included sequentially in the same file.

## RESTRICTIONS

$$\begin{aligned} m &\leq 30 \\ n &\leq 50 \end{aligned}$$

where

- $m$  is the number of constraints
- $n$  is the number of structural variables

## SAMPLE PROBLEM

Maximize the function

$$Z = -X - Y - Z + W$$

subject to the constraints

$$-X - 1Y + 4Z - 1W \geq 5$$

$$2Y - Z - W \geq 4$$

$$X - 3Y + 4Z - 4W \leq 5$$

$$X - 2Y \leq 3$$

## SAMPLE SOLUTION

The data for this problem was stored in the file LPDATA.

\*LIST LPDATA

TEST PROBLEM FOR LP

```

4 4 MAX
-1 -1 -1 1
-1 -1 4 -1 > 5 0
0 2 -1 -1 > 4 0
1 -3 4 -4 < 5 0
1 -2 0 0 < 3 0

```

READY

\*RUN

GE - 6 0 0 LP PROGRAM

DATA FILE NAME

= LPDATA

TEST PROBLEM FOR LP

4 ROWS X 4COLS

1=PRINT ITERATION LOG, 2=SUPPRESS

= 2

OBJ. FUNCT. = -5.00000E+00

BAS VAR	OBJ. COEFF.	RESULT
2	-1.00000E+00	3.00000E+00
3	-1.00000E+00	2.00000E+00
103<	0.	6.00000E+00
104<	0.	9.00000E+00
N. BAS VAR	OBJ. COEFF.	RESULT
1	-1.00000E+00	1.42857E+00
4	1.00000E+00	1.42857E-01
101>	0.	4.28571E-01
102>	0.	7.14286E-01

PROGRAM STOP AT 2490

\*



This Fortran program maximizes an unconstrained multivariate function. This program is a simple hill-climbing strategy based on a method due to Fletcher and Reeves using conjugate gradients. The program is dimensioned for five variables and requires the partial derivatives of the function to be available.

The program will find the optimum of a quadratic function of  $n$  variables in  $n$  unidirectional searches. It can also be used to advantage if the function can be approximated by a quadratic function near the optimum.

#### INSTRUCTIONS

After the user logs onto the system, he must type in the function to be maximized and its partial derivatives. The function must have statement number 1100. Statement numbers 1101-1105 are available for long functions. Statement numbers 1120-1140 are available for the partial derivatives. For example:

```
1100 F      = [a function of the vector X]
1120 DR(1) = [First partial derivative of F]
1130 DR(2) = [Second partial derivative of F]
```

The variable  $F$  and the array  $DR$  must be used for the function and its partial derivatives.

Several quantities must be input to the program from the terminal. These input quantities have the following meaning:

- $N$  is the number of variables (up to five)
- $SX$  is the minimum allowable stepsize
- $CSS$  is the initial (and current) stepsize
- $NSTEP$  is the maximum number of evaluations allowed
- $DSMIN$  is the minimum allowable RMS value of gradient

Two questions will be asked by the program. The user's answers will determine the type of output. The questions are:

DO YOU JUST WANT THE FINAL RESULTS? (YES OR NO)

=

HOW OFTEN DO YOU WANT TO SEE THE RESULTS?

=

An answer of YES to the first question will result in just the final results being printed. An answer of NO will result in the second question being asked. The answer to the second question should merely consist of a number. For example, if the user wants to see the results after every fourth iteration, the number 4 should be entered as the answer.

The following statements will be issued by the program informing the user when to enter the input quantities.

ENTER N, SX, CSS, NSTEP, DSMIN

=

ENTER THE INITIAL VALUES FOR THE VARIABLES

=

REFERENCE

Fletcher, R. and Reeves, "Function Minimization by Conjugate Gradients," Computer Journal, Vol.7, 1964, 149-154

SAMPLE PROBLEM

$$\text{Maximize } F = - \left[ \frac{(x_1 - 1)^2}{2} + \frac{(x_2 - 2)^2}{4} + \frac{(x_3 - 3)^2}{8} \right]$$

using as starting conditions  $X_1 = 0$ ,  $X_2 = 0$ , and  $X_3 = 0$ .

The surface described by F is a 3-dimensional ellipse. The maximum of F is at (1, 2, 3) with a value of 0.

SAMPLE SOLUTION

```
* 1100 F=-((.5*(X(1)-1)**2)+(.25*(X(2)-2)**2)+(.125*(X(3)-3)**2))
* 1120 DR(1)=-((X(1)-1)
* 1130 DR(2)=-((X(2)-2)/2)
* 1140 DR(3)=-((X(3)-3)/4)
* RUN
DO YOU JUST WANT THE FINAL RESULTS? (YES OR NO)
= NO
HOW OFTEN DO YOU WANT TO SEE THE RESULTS?
= 1
ENTER N, SX, CSS, NSTEP, DSMIN
= 3, .01, 1, 20, .001
ENTER THE INITIAL VALUES FOR THE VARIABLES
= 0, 0, 0
```



## \*\*\*MAXIMIZATION USING CONJUGATE GRADIENTS\*\*\*

N= 3    SX= .010    CSS= 1.00    NSTEP= 20    GRAD> 0.00100

## INITIAL VALUES

F =-0.262500E+01    X(1) = 0.    X(2) = 0.  
X(3) = 0.

## STEP NO. 1

F =-0.134434E+01    X(1) = 0.624695E+00    X(2) = 0.624695E+00  
X(3) = 0.468521E+00

## STEP NO. 2

F =-0.703926E+00    X(1) = 0.124939E+01    X(2) = 0.124939E+01  
X(3) = 0.937043E+00

## STEP NO. 3

F =-0.703754E+00    X(1) = 0.187409E+01    X(2) = 0.187409E+01  
X(3) = 0.140556E+01

## STEP NO. 4

F =-0.134383E+01    X(1) = 0.249878E+01    X(2) = 0.249878E+01  
X(3) = 0.187409E+01

## STEP NO. 5

F =-0.623810E+00    X(1) = 0.156190E+01    X(2) = 0.156190E+01  
X(3) = 0.117143E+01

## STEP NO. 6

F =-0.104881E+00    X(1) = 0.102286E+01    X(2) = 0.226680E+01  
X(3) = 0.216658E+01

## STEP NO. 7

F =-0.372542E+00    X(1) = 0.483823E+00    X(2) = 0.297170E+01  
X(3) = 0.316173E+01

## STEP NO. 8

F =-0.948478E-01    X(1) = 0.936768E+00    X(2) = 0.237939E+01  
X(3) = 0.232553E+01

## STEP NO. 9

F =-0.487946E-01    X(1) = 0.104535E+01    X(2) = 0.172788E+01  
X(3) = 0.348377E+01

## STEP NO. 10

F =-0.562145E+00    X(1) = 0.115394E+01    X(2) = 0.107637E+01  
X(3) = 0.464201E+01

## STEP NO. 11

F =-0.277556E-15    X(1) = 0.100000E+01    X(2) = 0.200000E+01  
X(3) = 0.300000E+01

THIS RUN IS TERMINATED BECAUSE OF SMALL GRADIENT 1.8250121E-08

FINAL RESULTS OCCUR AT

## STEP NO. 11

F =-0.277556E-15    X(1) = 0.100000E+01    X(2) = 0.200000E+01  
X(3) = 0.300000E+01

\*\*\*END\*\*\*

PROGRAM STOP AT 0

\*

SAMPLE PROBLEM

$$\text{Maximize } F = -100 (x_2 - x_1)^2 - (1 - x_1)^2$$

using as starting conditions  $x_1 = -1.2$  and  $x_2 = 1$ .

The surface described by F is a banana-shaped ridge and has properties which make the attainment of the optimum very difficult. There are large changes in the gradient between iterations, and the parameters of the logic have to be carefully selected so that the logic does not stop prematurely or take too many steps.

The maximum of F is at (1, 1) with a value of 0.

SAMPLE SOLUTION

```
*1100 F=-100*(X(2)-X(1))**2-(1-X(1))**2
```

```
*1120 DR(1)=200*(X(2)-X(1))+2*(1-X(1))
```

```
*1130 DR(2)=-200*(X(2)-X(1))
```

```
*RUN
```

```
D0 YOU JUST WANT THE FINAL RESULTS? (YES OR N0)
```

```
= N0
```

```
HOW OFTEN DO YOU WANT TO SEE THE RESULTS?
```

```
= 30
```

```
ENTER N, SX, CSS, NSTEP, DS MIN
```

```
= 2, .0001, .01, 300, .001
```

```
ENTER THE INITIAL VALUES FOR THE VARIABLES
```

```
= -1.2, 1
```

\*\*\*MAXIMIZATION USING CONJUGATE GRADIENTS\*\*\*

```
N= 2    SX= .000    CSS= 0.01    NSTEP= 300    GRAD> 0.00100
```

INITIAL VALUES

```
F =-0.488840E+03    X(1) =-0.120000E+01    X(2) = 0.100000E+01
```

STEP N0. 30

```
F =-0.319273E+03    X(1) =-0.986815E+00    X(2) = 0.788926E+00
```

STEP N0. 60

```
F =-0.185796E+03    X(1) =-0.773631E+00    X(2) = 0.577852E+00
```

STEP N0. 90

```
F =-0.884093E+02    X(1) =-0.560446E+00    X(2) = 0.366777E+00
```

STEP N0. 120

```
F =-0.271125E+02    X(1) =-0.347261E+00    X(2) = 0.155703E+00
```

STEP N0. 150

```
F =-0.190559E+01    X(1) =-0.134077E+00    X(2) =-0.553707E-01
```

```
THIS RUN IS TERMINATED BECAUSE OF SMALL GRADIENT 4.3097395E-04
```

FINAL RESULTS OCCUR AT

STEP N0. 163

```
F =-0.231593E-09    X(1) = 0.100000E+01    X(2) = 0.999999E+00
```

```
***END***
```

```
PROGRAM STOP AT 0
```

```
*
```

This Fortran program finds the maximum flow from the source node to the sink node in a directed network using a maximum flow, minimum cut algorithm.

#### INSTRUCTIONS

On execution, the program will ask for the data file name. The first line of this file is taken for problem identification. The data follows with one line containing the data for each arc in the following order:

line number, starting node, ending node, capacity, starting flow

The network source node should be numbered 1, and the network sink node should be the highest numbered node. Dimension statements limit the highest numbered node to be less than or equal to 25. The program provides the maximum network flow and the flow in each arc that yields the maximum flow.

#### SAMPLE PROBLEM

Analyze the following network:

Starting Node	Ending Node	Capacity	Starting Flow
1	2	4	0
1	4	1	0
2	3	2	0
3	4	1	0
3	6	1	0
4	3	1	0
4	5	2	0
5	6	3	0

The maximum flow in this network is 3.

MAXFLOW-2

SAMPLE SOLUTION

The data was stored in the file DATA.

\*LIST DATA

0010 MAXFLOW 6 POINT TEST CASE  
0020 1 2 4 0  
0030 1 4 1 0  
0040 2 3 2 0  
0050 3 4 1 0  
0060 3 6 1 0  
0070 4 3 1 0  
0080 4 5 2 0  
0090 5 6 3 0

READY

\*RUN MAXFLOW

GE - 6 0 0 M A X - F L O W / M I N - C U T

DATA FILE NAME

= DATA

TYPE 0 FOR TRACE OF ITERATIONS, 1 FOR OPTIMAL SOL. ONLY

= 1

MAXFLOW 6 POINT TEST CASE

STATUS OF NETWORK AT OPTIMAL SOLUTION

STARTING NODE	ENDING NODE	CAPACITY	FLOW	IN ARC
1	2	4.00	2.00	
1	4	1.00	1.00	
2	3	2.00	2.00	
3	4	1.00	1.00	
3	6	1.00	1.00	
4	3	1.00	0.	
4	5	2.00	2.00	
5	6	3.00	2.00	

MAX FLOW IS 3.0000000E+00

PROGRAM STOP AT 1890

\*

This Fortran program maximizes an unconstrained multivariate function. Derivatives are not required. This program consists of two simple maximizing codes, LOGIC1 and LOGIC2, both written as subroutines and an analysis program which calculates the value of the response function and issues a call to one of the subroutines. Both strategies are simple hill-climbers: LOGIC1 implements an Optimum Gradient technique when used in MODE = 1 or a steepest ascent method when MODE = 0; LOGIC2 is based on a Direct Search procedure without pattern moves. The program is dimensioned for 10 adjustable parameters.

#### INSTRUCTIONS

The user must enter in line numbers 1915-1925 the statements necessary to evaluate the response function R as a function of the vector XV. For example, to maximize  $X_1 X_2 - X_2^2$  the user could enter

```
1915      R = XV(1) * XV(2) - XV(2) **2
```

During execution the program will ask for the following input quantities:

- NV, the number of variables (up to 10)
- LOGIC, 1 for LOGIC1 or 2 for LOGIC2
- SX, the minimum normalized step and perturbation size
- CSS, the initial normalized step size
- NSTEP, the maximum number of evaluations allowed
- MODE, 0 for Steepest Ascent or 1 for Optimum Gradient
- RANGE, the span of expected variation for  $i^{\text{th}}$  variable

NOTE: If LOGIC2 is chosen, MODE will not be an input quantity.

The following statements will be issued by the program informing the user when to enter the input quantities:

```
ENTER NV AND LOGIC
```

```
=
```

```
ENTER THE INITIAL VALUES FOR THE VARIABLES
```

```
=
```

```
ENTER SX, CSS, NSTEP, AND MODE
```

```
=
```

```
ENTER THE VALUES FOR THE ARRAY RANGE
```

```
=
```

## MAXOPT-2

Two other questions will be asked by the program. The user's answers will determine the type of output. The questions are:

DO YOU JUST WANT THE FINAL RESULTS?

ANSWER YES OR NO

=

HOW OFTEN DO YOU WANT TO SEE THE RESULTS?

=

An answer of YES to the first question will result in just the final results being printed. An answer of NO will result in the second question being asked. The answer to the second question should merely consist of a number. For example, if the user wants to see the results after every fourth iteration, the number 4 should be entered as the answer.

### SAMPLE PROBLEM

$$\text{Maximize } R = \exp \left( - \left( \frac{B^2 * X_1^2 + X_2^2}{B^2} \right) \right)$$

using the starting conditions  $X_1 = .25$  and  $X_2 = .55$ .

The surface described by R is bell-shaped and its contours depend on the parameter B. If  $B = 1$ , the contours are circular, otherwise they are ellipses. For this example  $B = .75$ . The maximum of R is at (0,0) with a value of unity.

## SAMPLE SOLUTION

```

*1915 B=0.75
*1916 R=EXP(-(B**2*XV(1)**2+XV(2)**2)/B**2)
*RUN
ENTER NV AND LOGIC
= 2,1
ENTER THE INITIAL VALUES FOR THE VARIABLES
= .25,.55
ENTER SX, CSS, NSTEP, AND MODE
= .01,.1,20,1
ENTER THE VALUES FOR THE ARRAY RANGE
= 1,1
DO YOU JUST WANT THE FINAL RESULTS?
ANSWER YES OR NO
= NO
HOW OFTEN DO YOU WANT TO SEE THE RESULTS?
= 2

```

## OPTIMIZATION OF RESPONSE USING LOGIC1

INITIAL VALUES		
R = 0.548659E+00	XV(1) = 0.250000E+00	XV(2) = 0.550000E+00
ITERATION NO. 2		
R = 0.537938E+00	XV(1) = 0.250000E+00	XV(2) = 0.560000E+00
ITERATION NO. 4		
R = 0.766650E+00	XV(1) = 0.199612E+00	XV(2) = 0.356451E+00
ITERATION NO. 6		
R = 0.932911E+00	XV(1) = 0.149223E+00	XV(2) = 0.162903E+00
ITERATION NO. 8		
R = 0.988627E+00	XV(1) = 0.988351E-01	XV(2) = -0.306455E-01
ITERATION NO. 10		
R = 0.986576E+00	XV(1) = 0.108835E+00	XV(2) = -0.306455E-01
ITERATION NO. 12		
R = 0.996992E+00	XV(1) = 0.530649E-01	XV(2) = -0.105187E-01
ITERATION NO. 14		
R = 0.996952E+00	XV(1) = -0.384755E-01	XV(2) = 0.297350E-01
ITERATION NO. 16		
R = 0.999264E+00	XV(1) = 0.729471E-02	XV(2) = 0.196081E-01
ITERATION NO. 18		
R = 0.999991E+00	XV(1) = 0.194552E-02	XV(2) = -0.168948E-02
ITERATION NO. 20		
R = 0.999873E+00	XV(1) = 0.194552E-02	XV(2) = 0.831052E-02

\*\*\* END \*\*\*

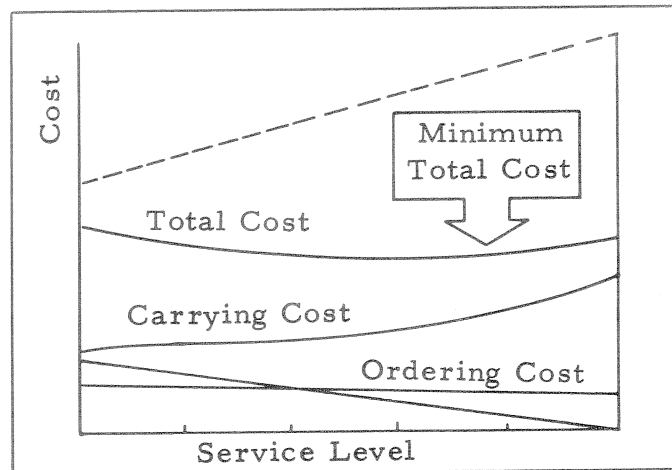
PROGRAM STOP AT 330

\*





This Fortran program finds the optimum service level for one inventory item. It considers the carrying cost, ordering cost, and loss of profit.



One of the most precious assets for an inventory manager is customer satisfaction. An important motive for the customer's choice of department store is his belief that the merchandise he wants to buy will be in stock, and therefore, department stores normally set high service objectives.

The service level is defined as the ratio between the satisfied demand and the total demand:

$$\text{service level} = \frac{\text{satisfied demand}}{\text{total demand}}$$

A high service level requires an extensive safety stock to handle exceptionally high demands. This results in few lost sales and thus a small loss of profit, but the price is a high investment in stock. On the other hand, a lower service level means a smaller safety stock and a smaller stock investment, but will also result in lost sales and therefore a less profit.

The problem is to find the service level by which the total cost is minimum. The total cost is composed of carrying cost, ordering cost and loss of profit.

The carrying cost is the cost of holding goods in inventory. It is expressed in percent of item value per year and comprises

- Cost of having capital tied up in inventory
- Cost of storage facilities
- Taxes and insurance

The annual carrying cost per item is normally between 8 and 30% of the item value.

The ordering cost is the cost of processing the replenishment order plus the cost of receiving the shipment. The ordering cost is normally between 5 and 100 dollars.

The loss of profit per item in case of shortage is expressed in percent of the selling price. It is normally between 2 and 7% of the selling price.

#### REFERENCES

This program is an adaptation of modules from the AIMS system. Further information on AIMS can be obtained from the following:

AIMS - Autoadaptive Inventory Management System Time-Sharing Demonstration Programs, Ref. # 00.19.102A, Honeywell Bull Company, Pans, France

The AIMS System, Ref. # 00.11.072A, Honeywell Bull Company, Pans, France

#### INSTRUCTIONS

The program will request the following input parameters:

- average monthly demands (in number of items)
- deviation of monthly demand
- forecast period in months; it comprises:
  - review time (time between replenishment decisions)
  - lead time (time that elapses between preparation of the order and receipt of merchandise)
- number of orders in the year
- item value (buying price)
- carrying cost as percentage of item value (normally between 8 and 30%)
- lost of profit per item as percentage of selling price (normally between 2 and 7%)
- ordering cost (normally between 5 and 100 dollars)
- selling price per item

The program calculates safety stock and expected shortage as well as the corresponding costs and the annual turnover for six different service levels:

84, 87, 90, 93, 96 and 99%

The lowest total cost determines the optimum service level.

#### SAMPLE PROBLEM

Determine the optimum service level for an item with an average monthly demand of  $100 \pm 15$ . Review time is 1 month and lead time is 2 months. The stock is replenished by 12 orders in the year, the ordering cost is 20 dollars per order and the carrying cost is 25% of item value. The buying price is 30 dollars and selling price is 40 dollars per item. The loss of profit per item in case of shortage is 5% of the selling price.

#### SAMPLE SOLUTION

The program yields an optimum service level of 93%, for which the total annual cost is 933 dollars. With this service level, the program has calculated the following average stock state that you will find just before receipt of a replenishment order:

Working stock	=	46
Safety stock	=	24
Mean stock	=	70
Shortage	=	7

Just before receipt of a new order, you will find, on an average, an unused stock of 24 items, which is the safety stock.

Sometimes you will find a safety stock of zero, namely when the demand has been greater than the quantity in stock. The average number of items in shortage is 7.

OPTIM-4

\*RUN

OPTIMIZATION OF SERVICE LEVEL

INPUT THE FOLLOWING PROBLEM PARAMETERS:

AVERAGE MONTHLY DEMAND (ITEMS)  
=100

DEVIATION OF AVERAGE MONTHLY DEMAND (ITEMS)  
=15

FORECAST PERIOD (MONTHS)  
=3

NUMBER OF ORDERS PER YEAR  
=12

BUYING PRICE PER ITEM (DOLLARS)  
=30

CARRYING COST (% OF BUYING PRICE)  
=25

LOSS OF PROFIT (% OF SELLING PRICE)  
=5

ORDERING COST (\$/ORDER)  
20

SELLING PRICE PER ITEM (DOLLARS)  
=40

\*\*\* AVERAGE STOCK STATE JUST BEFORE RECEIPT OF A REPLENISHMENT ORDER \*\*\*

SERVICE LEVEL	0.84	0.87	0.90	0.93	0.96	0.99
---------------	------	------	------	------	------	------

WORKING STOCK	42.	43.	45.	46.	48.	49.
---------------	-----	-----	-----	-----	-----	-----

SAFETY STOCK	12.	15.	18.	24.	33.	54.
--------------	-----	-----	-----	-----	-----	-----

MEAN STOCK	54.	58.	53.	70.	81.	103.
------------	-----	-----	-----	-----	-----	------

SHORTAGE	16.	13.	10.	7.	4.	1.
----------	-----	-----	-----	----	----	----

\*\*\* ANNUAL COSTS \*\*\*

SERVICE LEVEL	0.84	0.87	0.90	0.93	0.96	0.99
---------------	------	------	------	------	------	------

CARRYING COST	405.00	435.00	472.00	525.00	607.00	772.00
---------------	--------	--------	--------	--------	--------	--------

LOSS OF PROFIT	383.00	311.00	239.00	167.00	95.00	23.00
----------------	--------	--------	--------	--------	-------	-------

ORDERING COST	240.00	240.00	240.00	240.00	240.00	240.00
---------------	--------	--------	--------	--------	--------	--------

TOTAL COST	1028.00	986.00	951.00	932.00	942.00	1035.00
------------	---------	--------	--------	--------	--------	---------

ANNUAL  
TURNØVER 40320.00 41280.00 43200.00 44160.00 46080.00 47040.00

(THE COSTS ARE IN DOLLARS)

DO YOU WANT CURVES - ANSWER YES OR NO

YES

CURVE P IS LOSS OF PROFIT.

CURVE C IS CARRYING COST.

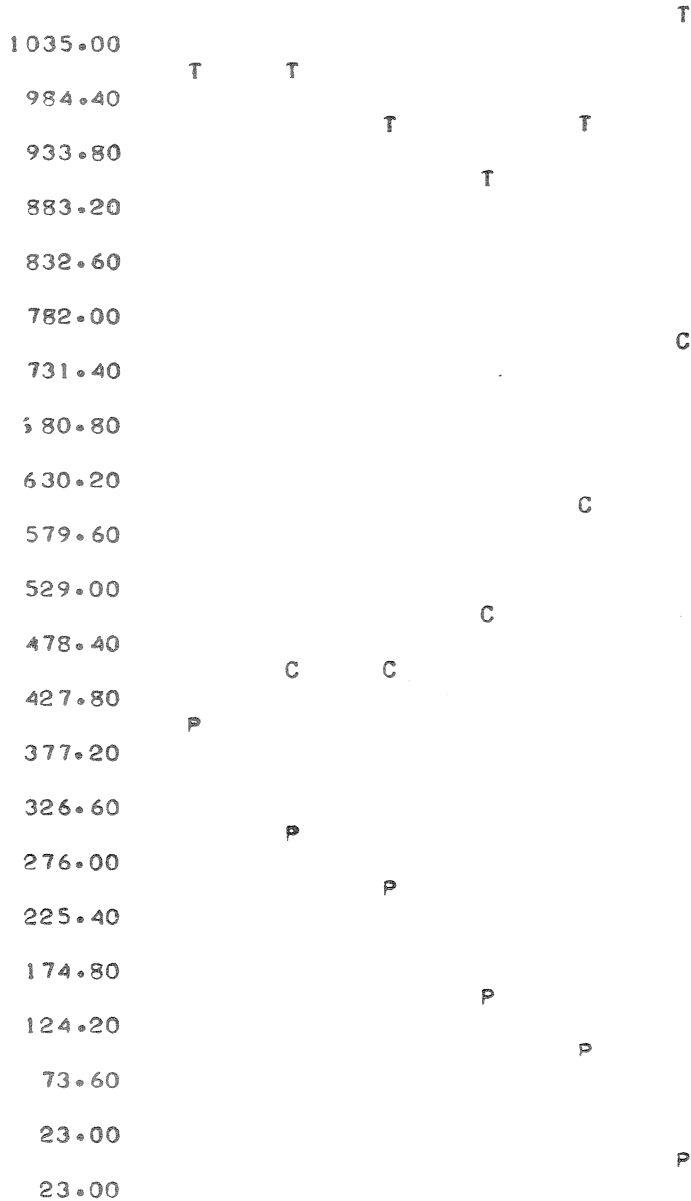
CURVE T IS TOTAL COST.

THE T-CURVE'S MINIMUM DETERMINES THE OPTIMUM SERVICE LEVEL AND THE TOTAL COST CORRESPONDING TO THE GIVEN PARAMETERS.

-SERVICE

LEVEL 0.84 0.87 0.90 0.93 0.96 0.99

DOLLARS



DO YOU WANT TO INTRODUCE NEW PARAMETERS - ANSWER YES OR NO

NO

NORMAL TERMINATION



This BASIC program performs a simple PERT network analysis. For each event in the network, the program will determine the following variables:

- TE, the earliest expected time of completion of the event within the network,
- V, the variance associated with the TE of the event within the network,
- TL, the latest allowable time for the completion of the event within the network without changing the TE of the final event, and
- SLACK,  $TL - TE$

#### INSTRUCTIONS

Draw a PERT network following the convention that a circle corresponds to a "completion event" and an arrow corresponds to an "activity." In the network analysis two parameters are associated with each time consuming activity: a mean and a variance.

The above mentioned variable TE must not be confused with T(E). The value T(E) is the expected amount of time required for the completion of a single activity, independent of what has occurred before it. T(E) is defined as  $T(E) = (A + 4*M + B) / 6$ , where

- A is the most optimistic time for completion of the activity.
- B is the most pessimistic time for completion of the activity.
- M is the most likely time for completion of the activity.

The data for T(E) of each event should be entered as described below. The same nomenclature is used with V and V(E).

Variance =  $V(E) = ((B-A)/6)^2$ , where A and B are defined as above.

In this program no event can have more than two immediate predecessor events or more than two immediate successor events. To use this program with more complex networks containing more than two immediate predecessor or successor events, enter a numbered "dummy" event that has a  $T(E) = 0$  and a  $V(E) = 0$ .

For example, if events 1, 2, and 3 precede event 5, enter a "dummy" event 4, of 0 time for completion and 0 variance, such that events 1 and 2, or 1 and 3, or 2 and 3 precede event 4. Then event 5 will have only two preceding events, as allowed by the program (i. e., event 5 will be preceded by 1 and 4, or 2 and 4, or 3 and 4).

## PERT-2

Start entering the data. In line 3000, enter T, the total number of events in the network, including dummy events.

Then beginning with the final event as Number One (1), enter in line 3001 the following eight pieces of information about the event in the order indicated. Repeat this sequence, entering the data for each of the remaining events on a single line. Increment line numbers by 1 after line 3001.

1. The number of the event's first immediate predecessor event.
2. The T(E) associated with the activity bounded by this completion event and its first immediate predecessor event.
3. The variance V(E) associated with the activity bounded by this completion event and its first immediate predecessor event.
4. The number of the event's second immediate predecessor event. If none, enter 0.
5. The T(E) associated with the activity bounded by this completion event and its second immediate predecessor event. If none, enter 0.
6. The variance V(E) associated with the activity bounded by this completion event and its second immediate predecessor event. If unknown, enter 0.
7. The TE of the event, where known. If unknown, enter 0.
8. The variance V associated with the event, where known. If unknown, enter 0 here.

The last event (actually entered first, as above) must be labeled one. The other events need not have any order. Remember, when entering the data that you enter T (line 3000) the 8 pieces of data for event 1 (line 3001), then 8 for event 2 (line 3002), then 8 for event 3 (line 3003), etc., in strict sequential event number order, regardless of the physical layout order of the network events.

At least one event in the network must have its earliest completion time specified (i.e., at least one event's TE must be known).

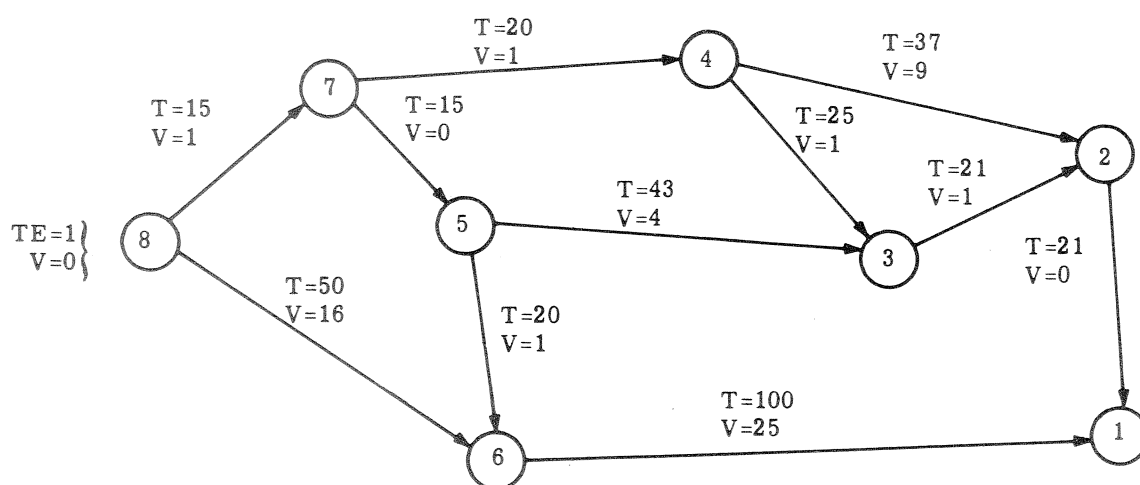
If however, no event has a specified TE, let the TE of the initial event in the network be specified as one (1). Thus, the initial event in the network would have in its seventh data location a one, instead of a zero. Assuming event number 9 is this first event in the network and starts at time zero, its data form would look like XXXX DATA -----0-; however, if for the program to operate the event is assigned an arbitrary TE, say 1, its correct data statement would take the form XXXX DATA -----1-.



If there are more than ten events in the network enter a DIM statement in line 1600 such that E(T, 13), P(T) and S(T) are dimensioned, where T = number of events. For example, if your network has 18 events, the DIM statement would be DIM E(18, 13), P(18), S(18). After the data has been entered, type: RUN.

SAMPLE PROBLEM

Analyze the PERT network illustrated.



SAMPLE SOLUTION

```

*3000 DATA 8
*3001 DATA 2,21,0,6,100,25,0,0
*3002 DATA 4,37,9,3,21,1,0,0
*3003 DATA 4,25,1,5,43,4,0,0
*3004 DATA 7,20,1,0,0,0,0,0
*3005 DATA 7,15,0,0,0,0,0,0
*3006 DATA 5,20,1,8,50,16,0,0
*3007 DATA 8,15,1,0,0,0,0,0
*3008 DATA 0,0,0,0,0,0,1,0
*RUN
  
```

PERT ANALYSIS PROGRAM

EVENT NUMBER	TE	V	TL	TOTAL SLACK
-----	--	-	--	-----
8	1	0	1	0
7	16	1	16	0
6	51	16	51	0
5	31	1	31	0
4	36	2	84	48
3	74	5	109	35
2	95	6	130	35
1	151	41	151	0

READY  
\*



This Fortran algorithm finds the shortest distance from the initial node of a network to all other nodes and indicates the paths used to achieve those distances. The minimal spanning tree for the network is also found.

INSTRUCTIONS

On execution the program will ask for the name of the data file. The first line of this file is used for problem identification. The data follows with one line containing the data for each arc in the following order:

line number, starting node, ending node, distance

The network initial node should be numbered 1. Due to dimension statements, no node can be numbered greater than 25.

SAMPLE PROBLEM

Analyze the network which consists of the following arcs:

<u>Starting Node</u>	<u>Ending Node</u>	<u>Distance</u>
1	2	5
1	3	2
1	4	12
1	5	15
1	7	2
2	3	4
2	4	2
2	5	2
2	7	9
3	6	23
4	7	8
5	6	3
5	7	16
6	7	10

SAMPLE SOLUTION

The data was stored in the file DATA. From the printout, it is seen, for example, that the shortest distance from node 1 to node 6 is 10 and the path with that distance is 1 to 2, 2 to 5, 5 to 6.

SHORTEST-2

\*LIST DATA

0010 TEST PROBLEM FOR SHORTEST PATH -- MIN SPANNING TREE

0020 1 2 5  
 0030 1 3 2  
 0040 1 4 12  
 0050 1 5 15  
 0060 1 7 2  
 0070 2 3 4  
 0080 2 4 2  
 0090 2 5 2  
 0100 2 7 9  
 0110 3 6 23  
 0120 4 7 8  
 0130 5 6 3  
 0140 5 7 16  
 0150 6 7 10

READY

\*RUN SHORTEST

1=TRACE ITER, 0=ANSWERS ONLY, -1=MIN SPAN TREE ONLY

= 0

DATA FILE NAME

= DATA

TEST PROBLEM FOR SHORTEST PATH -- MIN SPANNING TR

SHORTEST DISTANCE NODE 1 TO ALL OTHERS, ITERATION 4

STARTING NODE	ENDING NODE	DISTANCE
---------------	-------------	----------

1	2	5.00
1	3	2.00
1	4	7.00
1	5	7.00
1	6	10.00
1	7	2.00

THE SHORTEST PATHS FROM ARC ONE ARE:

STARTING NODE	ENDING NODE	ARC LENGTH
---------------	-------------	------------

1	2	5.00
1	3	2.00
1	7	2.00
2	4	2.00
2	5	2.00
5	6	3.00

THE MINIMAL SPANNING TREE CONSISTS OF THE FOLLOWING ARCS

STARTING NODE	ENDING NODE	DISTANCE
---------------	-------------	----------

1	3	2.00
1	7	2.00
2	3	4.00
2	4	2.00
2	5	2.00
5	6	3.00

PROGRAM STOP AT 2250

\*

This Fortran subroutine calculates a smoothed series, given a time series and a smoothing constant, by using the triple smoothing technique. A quadratic approximation is also found that can be used to estimate the smoothed series for future time periods.

## INSTRUCTIONS

The calling sequence is

```
CALL SMOOTH (VECTOR, NUMBER, SCONST, A, B, C, RESULT)
```

where

- VECTOR is the 1-dimensional array containing values for known data points
- NUMBER is the number of elements in VECTOR
- SCONST is the smoothing constant ( $0 < \text{SCONST} < 1$ ) must be provided by user
- A, B, and C are coefficients of expression  $A+B*T+.5*C*T^2$ . This expression can be used to find estimates of the smoothed series for a given number of time periods (T) ahead. Estimates for these coefficients must be provided by the user. If the values provided are 0, the program will calculate first estimates.
- RESULT is the resultant vector containing smoothed values for the data in VECTOR.

## SAMPLE PROBLEM

A mutual fund price history is given below. Perform triple smoothing on the data and estimate the fund price for the first three months of 1971.

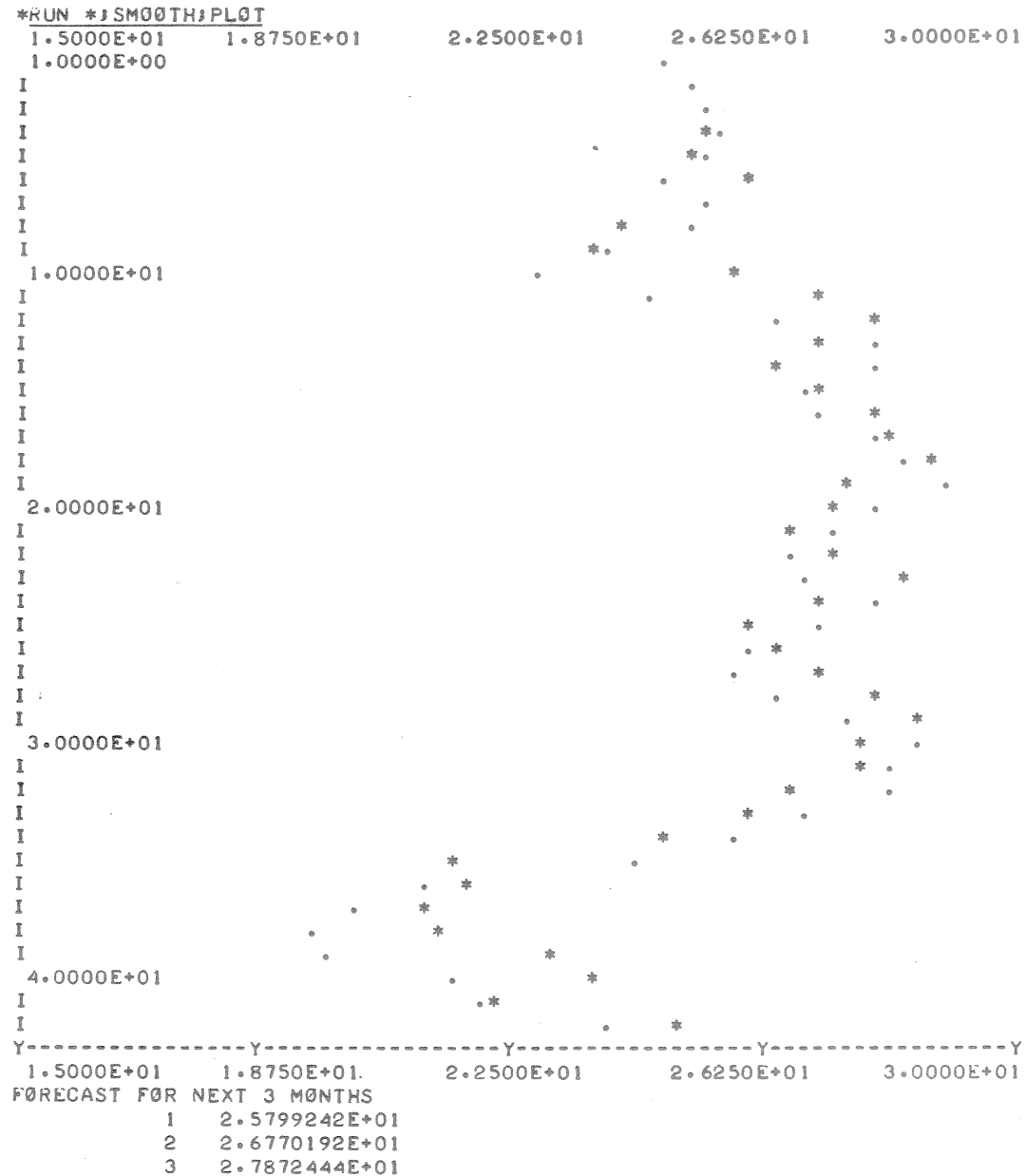
## Fund Unit Prices

<u>Month</u>	<u>1967</u>	<u>1968</u>	<u>1969</u>	<u>1970</u>
January	-----	25.805	27.797	28.086
February	-----	24.520	27.690	27.007
March	-----	23.959	27.050	26.304
April	-----	26.226	27.684	25.047
May	-----	27.393	28.717	21.950
June	-----	28.285	27.369	22.022
July	25.170	27.534	26.380	21.475
August	25.555	26.739	26.734	21.547
September	25.779	27.494	27.326	23.276
October	25.795	28.262	28.244	23.958
November	25.406	28.511	28.853	23.852
December	26.392	29.063	28.022	25.358

## SAMPLE SOLUTION

The data was entered in a file SMTHDATA. the SMOOTH routine was called with a smoothing constant of .3. The LIBRARY routine PLOT was used to plot the raw data (\*) and the smoothed data (.).

SMOOTH-2



PROGRAM STOP AT 170

```
*LIST
10 DIMENSION VECTOR(42),RESULT(42)
20 DIMENSION Y(2)
30 F(T)=A+B*T+C*T*T*.5
40 1 FORMAT(V)
50 2 FORMAT(2F10.3)
60 SCNST=.3
70 CALL PLOT(X,Y,30.,15.,2,1,42)
80 READ("SMTHDATA",1)(I,VECTOR(J),J=1,42)
90 CALL SMOOTH(VECTOR,42,SCNST,A,B,C,RESULT)
100 DO 10 I=1,42
110 X=I
120 Y(1)=VECTOR(I);Y(2)=RESULT(I)
130 10 CALL PLOT(X,Y,30.,15.,2,0,42)
140 PRINT:"FORECAST FOR NEXT 3 MONTHS"
150 DO 20 I=1,3
160 20 PRINT:I,F(FLOAT(I))
170 STOP
180 END
```

READY

\*LIST SMTHDATA

010 25.170  
020 25.555  
030 25.779  
040 25.795  
050 25.406  
060 26.392  
070 25.805  
080 24.520  
090 23.959  
100 26.226  
110 27.393  
120 28.285  
130 27.534  
140 26.739  
150 27.494  
160 28.262  
170 28.511  
180 29.063  
190 27.797  
200 27.690  
210 27.050  
220 27.684  
230 28.717  
240 27.369  
250 26.380  
260 26.734  
270 27.326  
280 28.244  
290 28.853  
300 28.022  
310 28.086  
320 27.007  
330 26.304  
340 25.047  
350 21.950  
360 22.022  
370 21.475  
380 21.547  
390 23.276  
400 23.958  
410 23.852  
420 25.358

READY

\*





This Fortran object program provides solutions to a wide range of time series forecasting problems. The problem follows four fundamental steps to provide useful predictions:

1. Cyclic analysis of past data.
2. Trend analysis of past data.
3. An error analysis for comparing forecast with actual data.
4. A synthesis of analyses to form a forecast.

This program is coded in chain overlays. TCAST is the main driver routine. TCAST1 and TCAST2 are the two overlay files.

## INSTRUCTIONS

### Data Preparation

The data can be entered either from a data file or from the terminal. In either case the format is identical. The data file format is described. The file may be given any name. It can be built with or without line numbers. The first line of the file is alphanumeric title information. The second line contains the following parameters, separated by commas:

<u>VARIABLE NAME</u>	<u>DESCRIPTION</u>
L	LEAD TIME The number of time periods, for which the forecast is to be calculated and the forecasting parameters optimized. Lead time is usually specified as the minimum length of time desired to accurately forecast the future.
IH	FORECAST HORIZON The number of time periods for which the forecast is to be projected, regardless of lead time and accuracy.
I6	I6 = 0 - all three types of smoothing to be used by program. I6 = 1 - single smoothing to be used by program. I6 = 2 - double smoothing to be used by program. I6 = 3 - triple smoothing to be used by program.
Y-SMALL	Smallest ordinate for plot of forecast.
Y-LARGE	Largest ordinate for plot of forecast.

The historical data is entered next. This consists of a raw data point, and optional base series point, for each time period. A base series is a time series, of values which are used to adjust (transform) both the raw data and the forecast. Typically a base series may represent human judgment, cyclic variations, the results of a multiple regression correlation analysis, or known phenomena. The base series is usually used to transform the raw data into a new time series. This, in turn, is used for intermediate computations. The results are retransformed by the base series to form a forecast.

The raw data and base series data points (if there is a base series) are entered on the following lines, with one raw data point and one base series data point per line. Data points are entered in free-field format.

The termination of both the raw data and base series data points is specified with a final data point greater than or equal to 1E15. If there is no base series, then the first data line must have a value for the first base series data point greater than or equal to 1E15.

The program can handle up to 310 raw data points and 450 base series data points.

The final line in the data file contains up to eight trial smoothing constants, ALPHA, entered in free-field format. Additional ALPHA's may be specified during execution of the program. These constants must be between 0 and 1. The larger the constant, the more weight is given to the recent history in calculating the forecast.

#### Execution

To execute the program, access the programs TCAST1 and TCAST2 from the library. This can be done by typing:

```
GET LIBRARY/TCAST1, R; LIBRARY/TCAST2, R. Then run the program TCAST.
```

The program will type:

```
ENTER INPUT AND OUTPUT FILENAMES (, DEFAULT) -
```

The input filename is the name of a previously prepared data file. If the data is to be entered from the terminal, enter blanks for the file name. There are seven groups of output data. For each group, there is the option of writing the output on the specified output file, or printing it at the terminal. The parameter DEFAULT can have the following meanings:

- If 0, give the output option on all seven groups of output.
- If 1, give the output option for only CYCLIC ERRORS, TREND ANALYSIS, and FORECAST DATA. All other output is to be written on the output file.
- If 2, print CYCLIC ERRORS and TREND ANALYSIS at the terminal, all other output is to be written on the output file.

This parameter is optional. If it is not entered, the value 0 is used. The output file can be listed at the terminal, printed at the central site (using BPRINT) or examined using EDIT.

A description of the output follows:

- INITIAL DATA  
The raw data points, base series, etc., as read from the data file. This output is useful to ascertain that the data was correctly entered.
- CYCLIC ERRORS  
The cyclic error  $ERR(K)$  is a relative measure of residual variance for a cycle of length  $K$ .  
  
The local minima of cyclic error indicate significant cyclic behavior corresponding to that cycle length. This type of analysis is useful to determine which cyclic intervals it would be meaningful to force, and other harmonics.  
  
The program prints the cycle length which minimizes the relative error. The user then selects the period to be used.
- CYCLIC VALUES  
The cyclic values give a quantitative description of the shape of the cycle.
- CYCLIC RESIDUES  
Next, the residues remaining after the raw data is corrected for both base series, and cyclic series are output.  
  
At this point the period can be changed and the cyclic values and cyclic residues recalculated.
- TREND ANALYSIS  
The mean absolute deviations (MAD), associated with each smoothing constant and type of smoothing, are printed.  
  
After the program has performed this analysis for each smoothing constant in the data file, additional constants can be entered from the terminal. A null response (carriage return) signifies there are no more constants to be entered. Specify the smoothing type and smoothing constant to be used for the forecast.

- FORECAST

Specify the time period for which the forecast output is to begin (the output cannot begin before time period = lead time + 5). For each time period the output consists of:

- Forecast of the residue, which is the forecast of (raw data point - base series data point - cyclic value).
- Composite forecast, which equals forecast of (the residue + base series data point + cyclic value).
- Raw data point.
- Error in the forecast, which equals (raw data point - composite forecast).
- A plot of the composite forecast (.) and raw data point (\*) versus time for each time period. When the plot of the composite forecast and the raw data point occur in the same print position, an "=" is printed.

After the end of the historical data, there are no errors. Beyond this point, only the time period, forecast of the residue, and composite forecast are printed. It is these time periods which are of prime interest, since they constitute the forecast.

For this section of output, supply an additional output file for the plot. If this additional file is the same as the main output file then each data line will be followed by the plot line. Note that the plot can also be directed to the terminal by giving a null filename (blanks).

- STATISTICAL INFORMATION

- S1, S2, S3, the exponentially smoothed variable for single, double, and triple smoothing respectively, followed by CED1, CED2, CED3, the current expected demand for single, double, and triple smoothing respectively.
- C2, C3, the change per unit time in exponentially smoothed average for double and triple smoothing respectively, and finally RC3 the rate of change per unit time in the exponentially smoothed average for triple smoothing.
- The time period after which the forecast is not within the mean absolute deviation (MAD) limits.
- Linear least square curve fit.
- Mean
- Variance

NOTE: The user can give a null response to any question, in which case the program chooses the best option or parameter.

## REFERENCE

Series 6000/600/400/G-200 Time Series Forecasting Implementation Guide, Order No. BQ08).

## SAMPLE PROBLEM

Perform a time series forecast on the following data with a lead time of 3 and a horizon of 6.

data point	1	2	3	4	5	6	1	2	3	2	3	4			
base point				3	3	3	0	0	0	1	1	1	3	3	3

## SAMPLE SOLUTION

The data was entered from the terminal. However, the data could have been entered in a data file as below:

SAMPLE 1 - DATA FILE

```

3, 6, 0, 0., 10.
 1
 2
 3
 4, 3
 5, 3
 6, 3
 1, 0
 2, 0
 3, 0
 2, 1
 3, 1
 4, 1
1E15, 3
 3
 3
 1E15
.1 .2 .3

```

During execution, part of the data was directed to the output file DUMP. This file is also listed.

TCAST-6

\*GET LIBRARY/TCAST1,R;LIBRARY/TCAST2,R;LIBRARY/TCAST,R  
\*RUN TCAST

TIME SERIES FORECASTING PROGRAM  
ENTER INPUT AND OUTPUT FILE NAMES(,DEFAULT)-  
= ,DUMP

ENTER PROBLEM TITLE-  
= SAMPLE PROBLEM - ENTERING DATA FROM TERMINAL

ENTER LEAD TIME,HORIZON,SMOOTHING TYPE,YSMALL,YLARGE-  
= 3,6,0,0,10

ENTER DATA,BASE POINTS(ONE PAIR/LINE)

= 1  
= 2  
= 3  
= 4,3  
= 5,3  
= 6,3  
= 1  
= 2  
= 3  
= 2,1  
= 3,1  
= 4,1  
= 1E15,3  
= 3  
= 3  
= 1E15

DIRECT INITIAL DATA TO FILE(Y OR N)-  
= Y

DIRECT CYCLIC ERROR TO FILE(Y OR N)-  
= N

CYCLIC ERROR

K	ERR(K)
1	0.164797
2	0.194950
3	0.
4	0.298828
5	0.333333
6	0.

PERIOD OF MOST DOMINANT CYCLE= 3

PERFORM ANALYSIS FOR PERIOD-  
= 3

DIRECT CYCLIC VALUES TO FILE-  
= Y

DIRECT CYCLIC RESIDUES TO FILE-  
= Y

DO YOU WANT TO TRY A DIFFERENT PERIOD (Y OR N)-  
= N

DIRECT TREND ANALYSIS TO FILE-  
= N

#### TREND ANALYSIS

ENTER ALPHAS (MAX OF 8)  
= .1 .2 .3

ALPHA	TYP	SM	ERROR	MAD
0.10000	1		0.00000	
0.10000	2		0.00000	
0.10000	3		0.00000	
0.20000	1		0.00000	
0.20000	2		0.00000	
0.20000	3		0.00000	
0.30000	1		0.00000	
0.30000	2		0.00000	
0.30000	3		0.00000	

ADDITIONAL ALPHAS-  
= .05 .4

0.05000	1		0.00000	
0.05000	2		0.00000	
0.05000	3		0.00000	
0.40000	1		0.	
0.40000	2		0.	
0.40000	3		0.00000	

ADDITIONAL ALPHAS-  
= \_\_\_\_\_

OPTIMUM SMOOTHING TYPE=2 ALPHA=0.4000000

WHAT SMOOTHING TYPE AND ALPHA-  
= 1 .4

DIRECT FORECAST DATA TO FILE-  
= Y

ENTER FILENAME FOR FORECAST PLOT-  
= \_\_\_\_\_

#### FORECAST PLOT

BEGIN FORECAST AT PERIOD-  
= 0

TCAST-8

TIME 0.

0.10000E+02

8	=				
9		=			
10	=				
11		=			
12			=		
13				.	
14					.
15					.
16	.				
17		.			
18			.		

DIRECT STATISTICAL INFORMATION TO FILE=  
= N

STATISTICAL INFORMATION

S1= 1.00000  
S2= 1.00000  
S3= 1.00000

CED1= 1.00000  
CED2= 1.00000  
CED3= 1.00000

C2= 0.  
C3= -0.00000  
RC3= 0.

CAUTION, FORECAST NOT WITHIN MAD LIMITS AFTER TIME 15

LEAST SQUARES CURVE FIT

Y= 2.636+ 0.056\*X

MEAN= 3.000  
VARIANCE= 2.167

PROGRAM STOP AT 120  
\*LIST DUMP

PROBLEM NAME:  
SAMPLE PROBLEM - ENTERING DATA FROM TERMINAL

INITIAL DATA

NUMBER OF RAW DATA POINTS-- 12  
NUMBER OF BASE DATA POINTS-- 15  
FORECAST HORIZON-- 6  
LEAD TIME-- 3

TIME	RAW DATA
1	1.00000
2	2.00000
3	3.00000
4	4.00000
5	5.00000
6	6.00000
7	1.00000
8	2.00000
9	3.00000
10	2.00000
11	3.00000
12	4.00000



TIME	BASE SERIES	RESIDUE
1	0.	1.00000
2	0.	2.00000
3	0.	3.00000
4	3.00000	1.00000
5	3.00000	2.00000
6	3.00000	3.00000
7	0.	1.00000
8	0.	2.00000
9	0.	3.00000
10	1.00000	1.00000
11	1.00000	2.00000
12	1.00000	3.00000
13	3.00000	-3.00000
14	3.00000	-3.00000
15	3.00000	-3.00000

CYCLIC VALUES

PERIOD= 3

T	C(T)
1	1.000000
2	1.000000
3	-2.000000

CYCLIC RESIDUES

TIME	RESIDUE
1	1.00000
2	1.00000
3	1.00000
4	1.00000
5	1.00000
6	1.00000
7	1.00000
8	1.00000
9	1.00000
10	1.00000
11	1.00000
12	1.00000

FORECAST DATA

USED ALPHA	TYP SM			
0.40000	1			
TIME	RESIDUE	COMPOSITE	ACTUAL	ERROR
		(.)	(*)	
8	1.0000	2.0000	2.0000	0.
9	1.0000	3.0000	3.0000	0.
10	1.0000	2.0000	2.0000	0.
11	1.0000	3.0000	3.0000	0.
12	1.0000	4.0000	4.0000	0.
13	1.0000	4.0000		
14	1.0000	5.0000		
15	1.0000	6.0000		
16	1.0000	1.0000		
17	1.0000	2.0000		
18	1.0000	3.0000		

READY

\*



This BASIC program is based on an algorithm to solve "The Transportation Problem." For example, if M factories supply N warehouses with a product, factory I (I = 1 to M) produces A(I) units and warehouse J (J = 1 to N) requires B(J) units, what shipping pattern minimizes total transportation costs? Many other problems fit the same model and can be solved with this program.

#### INSTRUCTIONS

List the program for instructions.

#### SAMPLE PROBLEMS

Sample #1 shows the conventional transportation problem. Data is entered in lines 10000 - 10050:

10000	3 Factories, 5 Warehouses
10010	Supply of each of 3 factories
10020	Demand of each of 5 warehouses
10030	Unit costs of Factory #1 to ship to each warehouse
10040	The same information for Factory #2
10050	The same information for Factory #3

Sample #2 shows the transportation problem with certain restricted or prohibited routes, where it is unfeasible, impossible or impracticable to ship on certain routes and a high figure (99) has been entered to eliminate them from allocation.

Sample #3 illustrates the assignment problem, one of the most widely illustrated linear programming problems that can be solved by the transportation method. In general, the assignment problem involves the assignment of resources to jobs. The restrictions are such that each resource can be assigned to only one job and, conversely, each job can have only one resource. When solved by the transportation method, a dummy resource or job is added if the number of resources does not equal the number of jobs. In addition, this problem is looking for the maximum solution. Therefore, a rating matrix of some kind is generally used (note - sign and zeros). The optimum assignment of the resources is then determined by the transportation method. Obtaining the data for the rating matrix is probably the most difficult part of the problem formulation.

This assignment problem has three resources and four jobs. A dummy resource is employed to balance the supply and demand totals. Rating coefficients are used instead of

cost amounts. As expected, only three of the four jobs are satisfied. The other job has the dummy resource assigned to it.

Sample #4 represents a typical transportation model for a production or resource scheduling problem. Other problems such as the "Caterer Problem" are similar in construction. Frequently, several time periods are considered for these types of problems.

This model represents a problem with a certain type of resource available at three dispatching points. Demands for these resources are at three receiving points. The demands are known for three periods ahead. The maximum number of resource units that can be had at each of the dispatching points for the three time periods are also known.

Since the resources are not readily available and since there is a time lag in getting the resources to the demand points, resources may have to be held over at a dispatch point for one or two periods to satisfy the demands. The present problem contains a holdover charge of 5 cost units per unit of resource per time period.

This transportation model also contains several routes which are meaningless or prohibited. For example, resources available at any of the dispatch points during period 2 cannot satisfy any demands for period 1. Also, receiving point 3 is too distant from dispatching points 1 and 2 to draw on the available supplies at these points during the same time period.

A slack variable is added as a dummy destination because of the holdover charges at the dispatching points. Typical of this situation would be the distribution of railroad cars.

#### REFERENCE

Reinfeld and Vogel, Mathematical Programming; Prentice-Hall, Englewood Cliffs, N.J., 1958

SAMPLE SOLUTION 1

10000 DATA 3,5  
\*10010 DATA 1000,800,600  
\*10020 DATA 400,700,300,500,500  
\*10030 DATA 4,5,7,4,6  
\*10040 DATA 7,5,8,5,8  
\*10050 DATA 6,4,6,7,5  
\*RUN

HAVE YOU ENTERED DATA BEGINNING IN LINE 10000?  
 IF NOT, LIST PROGRAM FOR INSTRUCTIONS

THE SOLUTION MATRIX =

400	0	0	400	200
0	700	0	100	0
0	0	300	0	300

THE TOTAL MINIMUM COST OF THE SOLUTION = 11700

SAMPLE SOLUTION 2

READY  
\*10000 DATA 3,5  
\*10010 DATA 400,700 DEL  
10010 DATA 900,800,700  
\*10020 DATA 400,700,300,500,500  
\*10030 DATA 4,6,7,99,99  
\*10040 DATA 7,5,8,5,8  
\*10050 DATA 99,99,6,7,5  
\*RUN

HAVE YOU ENTERED DATA BEGINNING IN LINE 10000?  
 IF NOT, LIST PROGRAM FOR INSTRUCTIONS

THE SOLUTION MATRIX =

400	400	100	0	0
0	300	0	500	0
0	0	200	0	500

THE TOTAL MINIMUM COST OF THE SOLUTION = 12400

TRANSP0-4

SAMPLE SOLUTION 3

READY

\*10000 DATA 4.4

\*10010 DATA 1.1,1.1

\*10020 DATA 1.1,1.1

\*10030 DATA -90,-95,-94,-93

\*10040 DATA -92,-98,-93,-94

\*10050 DATA -91,-97,-96,-92

\*10060 DATA 0.0,0.0

\*RUN

HAVE YOU ENTERED DATA BEGINNING IN LINE 10000?  
IF NOT, LIST PROGRAM FOR INSTRUCTIONS

THE SOLUTION MATRIX =

0	0	0	1
0	1	0	0
0	0	1	0
1	0	0	0

THE TOTAL MINIMUM COST OF THE SOLUTION =

-287

SAMPLE SOLUTION 4

```

READY
*10000 DATA 9,10
*10010 DATA 13,20,15,8,8,8,6,6,6
*10020 DATA 4,11,6,8,10,9,12,7,4,19
*10030 DATA 2,6,99,7,11,99,12,16,19,0
*10040 DATA 3,7,99,8,12,13,13,17,18,0
*10050 DATA 99,99,5,99,99,10,99,11,15,0
*10060 DATA 99,99,99,2,6,99,7,11,99,0
*10070 DATA 99,99,99,3,7,99,8,12,13,0
*10080 DATA 99,99,99,99,99,5,99,99,8,0
*10090 DATA 99,99,99,99,99,99,2,6,99,0
*10100 DATA 99,99,99,99,99,99,99,99,99,0
*RUN
    
```

HAVE YOU ENTERED DATA BEGINNING IN LINE 10000?  
 IF NOT, LIST PROGRAM FOR INSTRUCTIONS

OUT OF DATA IN 720

```

READY
*10110 DATA 99,99,99,99,99,99,3,7,99,0
*10110 DATA 99,99,99,99,99,99,99,99,5,0
*RUN
    
```

HAVE YOU ENTERED DATA BEGINNING IN LINE 10000?  
 IF NOT, LIST PROGRAM FOR INSTRUCTIONS

THE SOLUTION MATRIX =

4	9	0	0	0	0	0	0	0	0
0	2	0	0	2	0	0	0	0	16
0	0	6	0	0	1	0	7	0	1
0	0	0	8	0	0	0	0	0	0
0	0	0	0	8	0	0	0	0	0
0	0	0	0	0	8	0	0	0	0
0	0	0	0	0	0	6	0	0	0
0	0	0	0	0	0	6	0	0	0
0	0	0	0	0	0	0	0	4	2

THE TOTAL MINIMUM COST OF THE SOLUTION =

379

READY  
 \*





This Fortran subroutine finds a non-negative or a positive solution and the corresponding tableau for the underdetermined system of equations ( $N \leq M$ ):

$$\sum_{j=1}^M A_{ij} X_j = C_i, \quad i = 1, \dots, N$$

#### INSTRUCTIONS

The arguments are passed to the routines by blank common. The calling sequence is:

```
COMMON M, N, X (50), A (50,50), INBASE (50),
      KEY, NZSW, EPSLON, C (50)
```

```
      .
      .
      .
```

```
CALL UNDEQ
```

where

- M is the number of variables
- N is the number of equations
- X is used to return the solution
- A on entry is the array of coefficients and on exit is the tableaux corresponding to the solution
- INBASE is a vector indicating which variables are in the basis at the solution
- KEY on exit, indicates the status of return
  - If -1, no non-negative solution exists
  - If 0, a solution was found
  - If 1, a solution was found but there are redundant equations
- NZSW, on entry, indicates the solution option:
  - If 0, try to find a non-negative solution
  - If 1, try to find a positive solution
- EPSLON is the tolerance for zero
- C on entry, is the vector of right hand-side constants

The tableaux A and vector INBASE may be used to generate additional solutions to the system. For example, let X be any solution, R be any real number, and L be the index of any variable not in the basis. Then the vector Y defined by:

## UNDEQ-2

$$Y(\text{INBASE}(I)) = X(I) - R * A(I, L) \quad , \quad I = 1, \dots, N$$

$$Y(L) = R$$

$$Y(J) = X(J), \quad \text{otherwise}$$

is also a solution (which may not be non-negative). By taking all possible combinations as above, all possible solutions may be generated.

## RESTRICTIONS

A Linear Programming Phase I algorithm is used, hence the standard LP non-degeneracy condition is assumed. Also  $N \leq M \leq 50$ .

## SAMPLE PROBLEM

Find the non-negative solution to the following system:

$$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 & 0 \\ 1 & 1 & 1 & -1 & 0 & 0 \\ 1 & 2/3 & 2/3 & -1 & 0 & 1 \\ 0 & 3 & 3 & -1 & 0 & 1 \\ 0 & 0 & 1 & -1 & 1 & 1 \end{bmatrix} X = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

Also find the form of the general solution.

## SAMPLE SOLUTION

From the sample printout below, it can be seen that the general solution is given by:

$$X_4 = 1$$

$$X_1 = .7$$

$$X_6 = .1$$

$$X_3 = .3 - R$$

$$X_5 = .6 + R$$

$$X_2 = R$$

```

100*...SAMPLE DRIVER PROGRAM FOR UNDEQ...
110 COMMON M,N,X(50),A(50,50),INBASE(50),KEY1,KEY2,EPS,C(50)
120 DO 5 I=1,5
130 C(I)=0.
140 DO 5 J=1,6
150 5 A(I,J)=0.
160 A(1,1)=1.; A(1,2)=1.; A(1,3)=1.
170 A(2,1)=1.; A(2,2)=1.; A(2,3)=1.
180 A(3,1)=1.; A(5,3)=1.; A(5,5)=1.
190 A(3,6)=1.; A(4,6)=1.; A(5,6)=1.
200 A(3,2)=.666666667; A(3,3)=.666666667
210 A(4,2)=3.; A(4,3)=3.
220 A(2,4)=-1.; A(3,4)=-1.; A(4,4)=-1.; A(5,4)=-1.
230 C(1)=1.
240 M=6
250 N=5
260 EPS=1E-8
270 KEY2=0
280 CALL UNDEQ
290 PRINT 10,KEY1,(X(I),I=1,M)
300 10 FORMAT("OFEASIBLE SOLUTION (KEY=",I1,")"/5F7.3)
310 PRINT 20,(INBASE(I),I=1,N)
320 20 FORMAT("OBASIC VARIABLES ",6I3)
330 PRINT 30
340 30 FORMAT("OTABLEAUX")
350 PRINT 40,((A(I,J),J=1,6),I=1,5)
360 40 FORMAT(6F7.3)
370 STOP
380 END

```

READY

\*RUN \*UNDEQ

<W>7 MEMORY EXPANDED. USE \$LIMITS OR CORE= OPTION FOR NEXT RUN

FEASIBLE SOLUTION (KEY=0)

0.700 0. 0.300 1.000 0.600 0.100

BASIC VARIABLES 4 1 6 3 5

TABLEAUX

0.	0.	0.	1.000	0.	0.
1.000	0.	0.	0.	0.	0.
0.	0.	0.	0.	0.	1.000
0.	1.000	1.000	0.	0.	0.
0.	-1.000	0.	0.	1.000	0.

\*



ENGINEERING



This Fortran program calculates gain and phase of any linear circuit composed of R, L, C, dependent and independent sources. Input is via a description of the circuit schematic. The program handles circuits of up to 30 nodes, 50 branches, 70 components, 20 dependent current sources.

## METHOD

The program forms the node-voltage equations, and solves them for the value of the node voltage at the highest-numbered node. This is done at each frequency point, using gauss elimination with row interchange.

If the results of the program are obviously not correct, and further errors are not found after rigorous rechecking, renumber the circuit nodes, keeping the last node as the output node. Then run the new data statements. Although the method of solution protects against problems in this area, some combination of values and interconnections can cause imperfect results. By merely shuffling the node numbers, a satisfactory solution should be obtained.

## INSTRUCTIONS

### Data Preparation

Draw the circuit schematic into its equivalent circuit form. Replace transistors, transformers, F.E.T's, etc., with the proper model. Label the schematic as follows:

1. Number the nodes or interconnection points of the circuit from 0 to N where the N-th or last node is the desired output node and the 0-th node is the ground or reference node.
2. Number the branches consecutively, starting with one. Each branch may include all or part of the generalized branch shown in Figure 1.

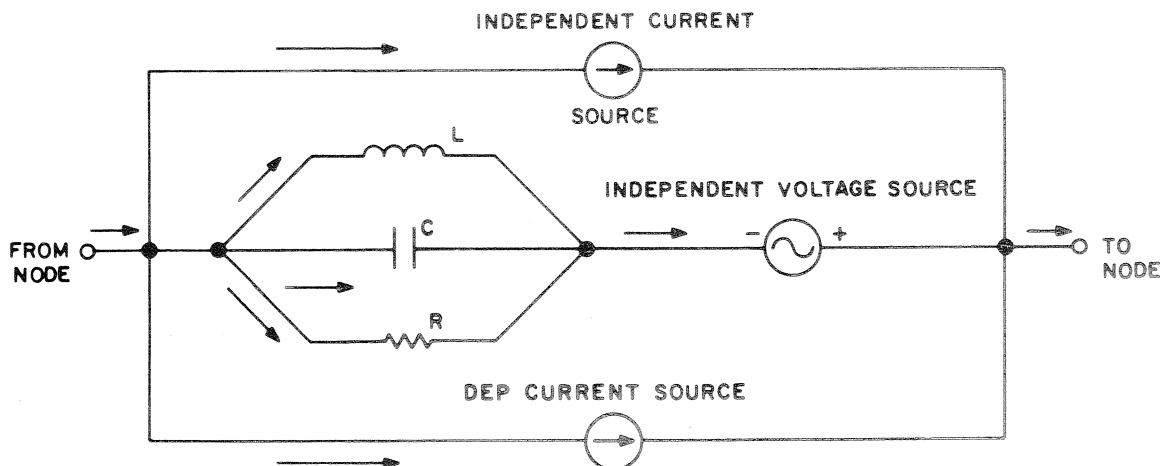


Figure 1. Generalized Circuit Branch

3. Number the parts, with all independent sources numbered first. Dependent sources must numerically follow their controlling part.

When the program encounters a dependent source, the source is assumed to be controlled by a resistor branch already described. Later data statements may add additional parallel branches. This also means that a dependent source must be described after its controlling branch.

An independent voltage source must include a resistor in series with it, within that total branch.

4. Sketch in an arbitrary current flow through the entire branch. Note that independent currents flow opposite to the general branch flow. The "FROM" - and "TO" - node convention is used to indicate that current flows "FROM" some node, through the general branch, and "TO" some other node.

Create a data file containing the circuit description. Select any file name up to eight characters in length. The first line of the data file must be:

Line number P, B, N

where

- P is the problem name (a short string)
- B is the number of branches in the circuit
- N is the number of nodes (does not include the datum node)

Each succeeding line must now describe a circuit element as follows:

P BRANCH, NAME, FROM-NODE, TO-NODE, VALUE, TOLERANCE, (OPT)  
CONTROL BR.

where

- P is a line number which may be used to indicate the number of the part.
- BRANCH is the branch number of the element being described.
- NAME is a 1 to 8 character name. The first character of the name describes the component as follows:
  - R, Resistance
  - C, Capacitance
  - L, Inductance
  - B, Current-controlled current source
  - G, Voltage-controlled current source
  - E or V, Independent current source
  - I, Independent current course
- VALUE is the size or magnitude of the element in ohms, henries, farads, volts, etc.



- TOLERANCE is in percent for all parts.
- CONTROL BRANCH is the number of the branch which controls the dependent source. This entry is only used with dependent sources.

### Execution

Enter the code number of the command to be executed. These commands are:

<u>COMMAND</u>	<u>CODE</u>	<u>RESULT</u>
SWEEP	1	Output vs. frequency. Calculates highest number node voltage. DB is in $20 \times \log$ to the base 10, relative to 1.0 volt at 0 degrees. The program will ask for the initial frequency, terminal frequency, and step size (DELTA). If DELTA = 0 the sweep will logarithmically increment (1, 2, 4, 8, ...).
PART EFFECTS AND WORST CASE	2	Calculates the nominal case at frequency of interest. Partials for each element are based upon a 1% increment and a value of 100% indicates a one-for-one correspondence. Worst case assumes that the signs of the partials do not change from the nominal case.
STEP A PART	3	On-line change of a part in 10 steps at a given frequency.
CHANGE A PART	4	This routine permanently changes the component or value for the run. The program will ask for the component number, code and value. Supply them, followed by a carriage return. Independent sources cannot be changed to any other element. Resistors, capacitors and inductors may be interchanged, but they may not be changed to independent or dependent sources. The values of all components, except independent sources, may be changed. When changing the value of a dependent source and its control branch, the value of the control branch must be changed first.
EFFECT OF ONE PART ONLY	5	See Command 2.
WORST CASE ONLY	6	See Command 2.

<u>COMMAND</u>	<u>CODE</u>	<u>RESULT</u>
CHANGE OUTPUT NODE	7	On-line renumbering of the circuit graph so as to calculate the voltage at any node. Node numbers are traded permanently for that run.
NEW FREQUENCY	8	Reset the frequency of interest to a new value.
MONTE CARLO	9	The program will ask for the number of trials over which the analysis is to be carried out. The routine randomly generates sets of parts (assuming uniform distribution) within the specified tolerance. The output for each set of parts is then used to calculate the circuit's statistical variation.
STOP	10	STOP

REFERENCE

Grout, J.S., ACNET-2 On-Line Branch-Input Network Frequency Response by Computer, General Electric Company T.I.S. #68 APD-2 (1968). GE Technics Information Exchange, P.O. Box 43, Bldg. 5, Schenectady, N.Y.

SAMPLE PROBLEM

Perform an analysis of the transistor amplifier circuit in Figure 2.

Q<sub>1</sub>: B = 100  
R<sub>in</sub> = 1K

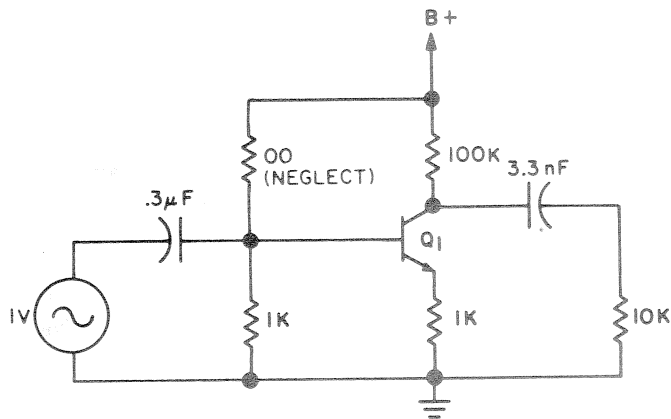


Figure 2

Figure 3 shows one way of redrawing the schematic for generating the data input.

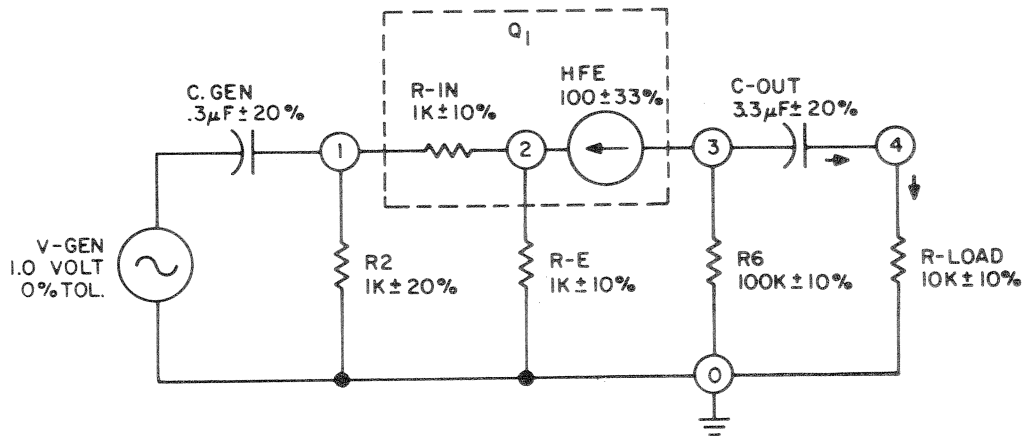


Figure 3

#### SAMPLE SOLUTION

The data was stored in the file ACDATA which is listed below.

```
*RUN
FILENAME =
= ACDATA
```

```
700 SAMPLE PROBLEM FOR ACNET
8 BRANCHES
4 NODES
LINE BRANCH NAME VALUE
705 1 V-GEN 1.000E+00
710 1 C-GEN 3.000E-07
715 2 R2 1.000E+03
720 3 R-IN 1.000E+03
725 4 R-E 1.000E+03
730 5 B-HFE 1.000E+02
735 6 R6 1.000E+05
740 7 C-OUT 3.300E-09
745 8 R-LOAD 1.000E+04
```



COMMAND NO. =

= 2

AT 20000. HZ

PART	NAME	EFFECT ON OUTPUT-PCT	TOLERANCE EFFECT-PCT
1	V-GEN	100.00	10.00
2	C-GEN	0.10	0.
3	R2	0.10	0.
4	R-IN	-0.90	0.
5	R-E	-98.90	-9.80
6	B-HFE	1.90	0.60
7	R6	9.10	0.90
8	C-OUT	0.	0.
9	R-LOAD	91.70	9.20

WORST CASE:	MINIMUM	NOMINAL	MAXIMUM	RANGE-PCT
OUTPUT	6.491E+00	8.907E+00	1.204E+01	62.30

COMMAND NO. =

= 8

FREQUENCY IN HZ =

= 1000

NOMINAL OUTPUT AT 1000. HZ.

GAIN = 7.195E+00, 17.14 DB, -128.15 DEGREES

COMMAND NO. =

= 2

AT 1000. HZ

PART	NAME	EFFECT ON OUTPUT-PCT	TOLERANCE EFFECT-PCT
1	V-GEN	100.00	10.00
2	C-GEN	22.00	4.40
3	R2	22.00	4.40
4	R-IN	-0.90	0.
5	R-E	-98.70	-9.80
6	B-HFE	2.10	0.70
7	R6	23.70	2.40
8	C-OUT	15.90	3.20
9	R-LOAD	93.20	9.30

WORST CASE:	MINIMUM	NOMINAL	MAXIMUM	RANGE-PCT
OUTPUT	4.256E+00	7.195E+00	1.071E+01	89.70

COMMAND NO.

= 3

AT 1000. HZ.

INCREASE THE VALUE OF A PART IN 10 STEPS.

PART NO., INITIAL VALUE, STEP SIZE =

= 5, 500, 100

ACNET-8

R-E	OUTPUT
5.0000E+02	1.4220E+01
6.0000E+02	1.1897E+01
7.0000E+02	1.0226E+01
8.0000E+02	8.9671E+00
9.0000E+02	7.9840E+00
1.0000E+03	7.1951E+00
1.1000E+03	6.5481E+00
1.2000E+03	6.0079E+00
1.3000E+03	5.5500E+00
1.4000E+03	5.1570E+00

COMMAND NO. =  
= 4

CHANGE A PART  
PART NO., NAME, NOM. VALUE, AND TOL(PCT) =  
= 5, R4NEW, 680, 10

NOMINAL OUTPUT AT 1000. HZ.

GAIN = 1.052E+01, 20.44 DB, -128.04 DEGREES

COMMAND NO. =  
= 5

EFFECT OF ONE PART AT 1000. HZ, PART NO. =  
= 5

PART	NAME	EFFECT ON OUTPUT-PCT	TOLERANCE EFFECT-PCT
5	R4NEW	-98.20	-9.70

COMMAND NO. =  
= 6

WORST CASE:	MINIMUM	NOMINAL	MAXIMUM	RANGE-PCT
OUTPUT	6.204E+00	1.052E+01	1.569E+01	90.10

COMMAND NO. =  
= 9

AT 1000. HZ

MONTÉ CARLÉ ANALYSIS  
(UNIFORM DIST. PARTS)  
NUMBER OF TRIALS =  
= 50

NOMINAL OUTPUT = 1.0522E+01  
AVERAGE OUTPUT = 1.0568E+01  
SIGMA = 1.1712E+00

3-SIGMA LIMITS = 7.0546E+00 TO 1.4082E+01

COMMAND NO. =  
= 7

NEW OUTPUT NODE NUMBER =  
= 3

NOMINAL OUTPUT AT 1000. HZ.

GAIN = 5.183E+01, 34.29 DB, 153.67 DEGREES

COMMAND NO. =

= 2

AT 1000. HZ

PART	NAME	EFFECT ON OUTPUT-PCT	TOLERANCE EFFECT-PCT
1	V-GEN	100.00	10.00
2	C-GEN	22.20	4.40
3	R2	22.10	4.40
4	R-IN	-1.40	0.
5	R4NEW	-98.20	-9.70
6	B-HFE	2.70	0.90
7	R6	23.70	2.40
8	C-OUT	-79.00	-15.70
9	R-LOAD	-3.40	-0.30

WORST CASE: OUTPUT	MINIMUM	NOMINAL	MAXIMUM	RANGE-PCT
	3.063E+01	5.183E+01	8.308E+01	101.20

COMMAND NO. =

= 10

PROGRAM STOP AT 12600

\*LIST ACDATA

```

700 SAMPLE PROBLEM FOR ACNET, 8, 4
705 1, V-GEN, 0, 1, 1.0, 10
710 1, C-GEN, 0, 1, 0.3E-6, 20
715 2, R2, 1, 0, 1E3, 20
720 3, R-IN, 1, 2, 1E3, 10
725 4, R-E, 2, 0, 1E3, 10
730 5, B-HFE, 3, 2, 100, 33, 3
735 6, R6, 3, 0, 100E3, 10
740 7, C-OUT, 3, 4, 3.3E-9, 20
745 8, R-LOAD, 4, 0, 10E3, 10

```

READY

\*





This BASIC program evaluates and recommends the correct steel beam to be used in a number of load and support applications. Available options include:

- | <u>Loading (L)</u>   | <u>Supports (B)</u>                                  |
|--|--|
| • Uniformly distributed load.                                | • Simple supports at both ends.                      |
| • Concentrated midpoint load.                                | • Simple support at one end; other end fixed.        |
| • Uniformly distributed load and concentrated midpoint load. | • Both ends fixed.                                   |
| • Two symmetric concentrated loads.                          | • One end fixed; other end unsupported (Cantilever). |

## INSTRUCTIONS

To use this program type RUN. The program will respond with:

DO YOU WANT INSTRUCTIONS (1 = YES, 0 = NO) ?

If you are not familiar with exact input requirements, type '1' and the program will provide the information necessary to run a case, including the definition of the six input items which will be requested (see sample solution). If you are familiar with the program requirements, type 0 and the program will respond:

WHAT ARE L, B, S, W, P, A?

where

- L is 1 for uniformly distributed load,  
2 for single midpoint load,  
3 for uniform load + single midpoint load, or  
4 for two equal symmetric loads
- B is 1 for beam supported at both ends  
2 for one end fixed, other end supported,  
3 for beam fixed at both ends,  
4 for one end fixed (Cantilever)
- S is the length of the span in feet
- W is the distributed load in pounds per foot  
(set = 0 if not applicable)
- P is each concentrated load in pounds  
(set = 0 if not applicable)
- A is the location of load(s) in feet from end  
(set = 0 if not applicable)

Enter values for the six items, and the program will select the lightest available standard sized beam meeting the load requirements. The weight of the beam itself is taken into account.

BEMDES-2

SAMPLE PROBLEM

Determine the type of beam required for each of the 6 cases listed in the following table.

Case No.	L	B	S	W	P	A
I	1	1	23	1000	0	0
II	1	2	23	100	0	0
III	1	3	23	1000	0	0
IV	2	4	23	0	25,000	0
V	3	4	23	500	10,000	0
VI	4	1	23	0	10,000	4' 9'

SAMPLE SOLUTION

Solutions for sample problem cases provide at least one example of each unique data situation.

WHAT ARE L, B, S, W, P, A ? 1, 1, 23, 1000, 0, 0

RECOMMENDED BEAM IS A 14 WF 30

MORE DATA (1=YES, 0=NO) ? 1

WHAT ARE L, B, S, W, P, A ? 1, 2, 23, 100, 0, 0

RECOMMENDED BEAM IS A 8 JR 6.5

MORE DATA (1=YES, 0=NO) ? 1

WHAT ARE L, B, S, W, P, A ? 1, 3, 23, 1000, 0, 0

RECOMMENDED BEAM IS A 12 WF 27

MORE DATA (1=YES, 0=NO) ? 1

WHAT ARE L, B, S, W, P, A ? 2, 4, 23, 0, 25000, 0

RECOMMENDED BEAM IS A 24 WF 84

MORE DATA (1=YES, 0=NO) ? 1

WHAT ARE L, B, S, W, P, A ? 3, 4, 23, 500, 10000, 0

RECOMMENDED BEAM IS A 24 WF 76

MORE DATA (1=YES, 0=NO) ? 1

WHAT ARE L, B, S, W, P, A ? 4, 1, 23, 0, 10000, 4

RECOMMENDED BEAM IS A 12 B 22

MORE DATA (1=YES, 0=NO) ? 1

WHAT ARE L, B, S, W, P, A ? 4, 1, 23, 0, 10000, 9

RECOMMENDED BEAM IS A 16 WF 36

MORE DATA (1=YES, 0=NO) ? 0

READY

\*

This BASIC program calculates gas and vapor (but not steam) control valve coefficients and the required valve rangeability.

#### INSTRUCTIONS

Enter input data using the following format:

20 DATA minimum temperature in degrees Farenheit  
maximum temperature in degrees Farenheit, molecular weight.

25 DATA enter DATA in groups of 3, as many groups as you need,  
in this order.....PPH flow, inlet PSIG, outlet PSIG,  
2nd flow, 2nd press., etc...

Then type RUN.

NOTE: When pressure drop is critical, the program assume outlet pressure is half the absolute inlet pressure. The program also converts pressure and temperature to absolute.

Reference is equation 4 of the voluntary standard agreed to in November, 1961 by the Fluid Controls Institute, Inc.

For additional instructions, list the program.

#### SAMPLE PROBLEM

Determine the control valve coefficients which satisfy the data used in the sample solution.

SAMPLE SOLUTION

\*20 DATA 470,870,112.5  
 \*25 DATA 1350,145,80,8000,145,80,1350,195,105,8000,195,105  
 \*RUN

RATIO OF HIGH/LOW COEFF.=REQUIRED VALVE RANGEABILITY.

WHEN FLOW IN PPH = 1350 FLOW IN SCFH = 4550.531

TEMP DEG F	INLET PRESS PSIG	OUTLET PRESS PSIG	PRESS DRØP PSI	VALVE COEFF.
470	145	80	65	2.207188
870	145	80	65	2.639512

WHEN FLOW IN PPH = 8000 FLOW IN SCFH = 26966.11

TEMP DEG F	INLET PRESS PSIG	OUTLET PRESS PSIG	PRESS DRØP PSI	VALVE COEFF.
470	145	80	65	13.07963
870	145	80	65	15.64155

WHEN FLOW IN PPH = 1350 FLOW IN SCFH = 4550.531

TEMP DEG F	INLET PRESS PSIG	OUTLET PRESS PSIG	PRESS DRØP PSI	VALVE COEFF.
470	195	105	90	1.648433
870	195	105	90	1.971314

WHEN FLOW IN PPH = 8000 FLOW IN SCFH = 26966.11

TEMP DEG F	INLET PRESS PSIG	OUTLET PRESS PSIG	PRESS DRØP PSI	VALVE COEFF.
470	195	105	90	9.768495
870	195	105	90	11.68186

READY  
 \*

This BASIC program calculates liquid valve coefficients and the required valve range-ability.

#### INSTRUCTIONS

Enter input data using the following format:

20 DATA minimum pressure drop, maximum pressure drop,  
minimum flow and maximum flow.

25 DATA one or more values of fluid specific gravity, for  
example, expected high and low.

Then type RUN.

NOTE: To size more valves, enter new data in lines 20 and 25, then type RUN.

Reference is the voluntary standard (November, 1961) of the Fluid Controls Institute, Inc. No viscosity corrections are available yet. Consult valve manufacturers about viscous or non-Newtonian fluids.

For additional instructions, list the program.

#### SAMPLE PROBLEM

Determine the valve coefficients which satisfy the data used in the sample solution.

LCVSIC-2

SAMPLE SOLUTION

\*20 DATA 30, 70, 3.5, 12.5

\*25 DATA .9, 1, 1.1

\*RUN

\*\*\*THE IDENTITY OF THE VALVE IS

WHEN SPECIFIC GRAVITY = 0.9

FLOW, GPM	PRESS. DRØP, PSI	VALVE CØEFF.
3.5	30	0.6062178
12.5	30	2.165064
3.5	70	0.3968627
12.5	70	1.417367

RATIO OF HIGH/LØW CØEFFICIENTS=VALVE RANGEABILITY

WHEN SPECIFIC GRAVITY = 1

FLOW, GPM	PRESS. DRØP, PSI	VALVE CØEFF.
3.5	30	0.6390096
12.5	30	2.282177
3.5	70	0.41833
12.5	70	1.494036

RATIO OF HIGH/LØW CØEFFICIENTS=VALVE RANGEABILITY

WHEN SPECIFIC GRAVITY = 1.1

FLOW, GPM	PRESS. DRØP, PSI	VALVE CØEFF.
3.5	30	0.670199
12.5	30	2.393568
3.5	70	0.4387482
12.5	70	1.566958

RATIO OF HIGH/LØW CØEFFICIENTS=VALVE RANGEABILITY

READY

\*

This BASIC program assists the electronic engineer in the design of low pass RC active filters. The following filter types may be designed:

1. Butterworth
2. Bessel
3. Chebyshev

When designing Chebyshev filters, the maximum output ripple voltage may be specified as one of the following:

1. 1/2 db (decibels)
2. 1 db
3. 2 db
4. 3 db

Filters of up to tenth order may be synthesized. Either of two construction options may be selected, common form or Rauch form.

The file LFLTIN is an instruction file and the file LFLDAT is a data file used by the program.

The Butterworth Filter is often referred to as a maximally flat amplitude filter because the response at a frequency  $f$ , less than the break frequency  $f_0$ , is flat. At  $f = f_0$ , the response is -3db and for  $f > f_0$ , the response rolls off at  $20n$  decibels (db) per decade, where  $n$  is the order of the filter.

Figures LFILTR-1 and LFILTR-2 show the amplitude and phase characteristics of this filter as a function of the normalized frequency,  $f_0 = 1$ .

The Bessel Filter (see Figures LFILTR-3 and LFILTR-4) has a similar amplitude response to that of the Butterworth filter. At frequencies between DC and  $f_0$ , the Bessel filter amplitude decreases with increasing frequency at a very low rate, whereas the Butterworth is flat until  $f$  nears  $f_0$ . The Bessel filter does not achieve -3db response at  $f = f_0$  for all filter orders; a high gain level continues past  $f_0$  for some orders. Roll off past  $f = f_0$  is not as fast as that of the Butterworth. The phase response of the Bessel filter is more linear than that of the Butterworth, particularly for high orders. This characteristic makes the Bessel filter suitable to the synthesis of pure delay elements.

## LFILTR-2

The Chebyshev filter (Figures FILTR-5 through FILTR-12) is often referred to as the equal ripple filter because the peak amplitude response deviation of each ripple is the same for all ripples. The number of ripples in the response is equal to  $(n-2)$  where  $n$  is the filter order. The roll off for  $f > f_0$  is greater than  $-20\text{dc/decade}$  initially, but asymptotically approaches  $-20\text{db/decade}$  as the frequency increases. Note that the response above  $f_0$  is attenuated much more quickly than the preceding two cases.

Selection of filter type must be determined by the particular application.

The two construction types, Rauch or conventional are shown for various filter orders in the diagrams of Figures LFILTR-13 through LFILTR-15.

The Rauch filter form requires one more resistor than the conventional and must have an operational amplifier as the active device. For 2<sup>nd</sup>, 3<sup>rd</sup>, 6<sup>th</sup>, 7<sup>th</sup>, 10<sup>th</sup>, 11<sup>th</sup>, ...  $(2 \cdot (N+1))^{\text{th}}$ ,  $(2 \cdot (N+1) + 1)^{\text{th}}$  orders, the output signal is inverted. When all resistors in a filter are equal, all odd order filters have a 6db attenuation.

The common form requires only a unity gain amplifier as an active device. For low cost, this can be an emitter follower circuit. The filter gain at DC is unity.

## INSTRUCTIONS

LFILTR is an interactive program; i.e., the data is input on-line. The following codes are used:

<u>Type</u>	<u>Code</u>
Butterworth	1
Bessel	11
Chebyshev - 1/2 db	21
Chebyshev - 1 db	31
Chebyshev - 2 db	41
Chebyshev - 3 db	51

<u>Form</u>	<u>Code</u>
Common	1
Rauch	2

The data line is as follows:

"T, N, C, F, R"



where

T = Type Code

N = Filter order, first through tenth

C = Construction Form Code

F =  $f_0$  the break frequency in hertz

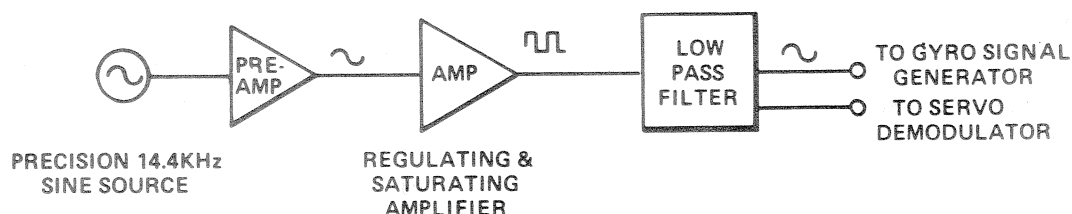
R = Resistance of filter resistor in ohms (all resistors must be equal)

All data is delineated by commas and exponential notation, i. e. 100 = 1.0E+2, is permitted.

The output is a labeled listing of capacitor values corresponding to the circuit configurations in the diagrams of Figures LFILTR-13 through LFILTR-15.

#### SAMPLE PROBLEM

An aircraft navigation system requires a regulated 14.4KHz sine wave to power the gyro signal generators. The low pass filter must cut-off the harmonics of 14.4KHz present in the square wave. This is achieved by the following circuitry:



The design specification calls for at least 60 db of attenuation at the third harmonic. Since the asymptotic response of a 6<sup>th</sup> order Butterworth filter is -57.5 db at the 3<sup>rd</sup> harmonic and the actual response is beneath the asymptote, the designer may choose such a filter. To be sure of meeting the requirement, suppose a 7<sup>th</sup> order filter is selected since it only requires 2 more components. To minimize the insertion loss, the designer selects the common construction form with unity gain amplifiers and resistors of 25K  $\Omega$ .

The data line appears as:

1, 7, 1, 15.8E+3, 25E+3

LFILTR-4

The cut-off frequency of  $15.8\text{KH}_z$  was selected to minimize the loss of  $14.4\text{KH}_z$  and maintain 60 db attenuation at the 3<sup>rd</sup> Harmonic ( $43.2\text{KH}_z$ ).

```
*GET LIBRARY/LFLDAT,R
*LIB LFILTR
READY
*RUN
```

REV 0

COPYRIGHT HONEYWELL INC. 1970  
FOR INSTRUCTION LIST LFLTIN.

INPUT:

FILTER TYPE, ORDER, CONSTRUCTION, FREQUENCY(HZ.), RESISTANCE

?1,7,1,15.8E+3,25E+3

C( 1) 5.57272E-10

C( 2) 1.01456E-09

C( 3) 1.16167E-10

C( 4) 4.45730E-10

C( 5) 3.62660E-10

C( 6) 1.80790E-09

C( 7) 8.98230E-11

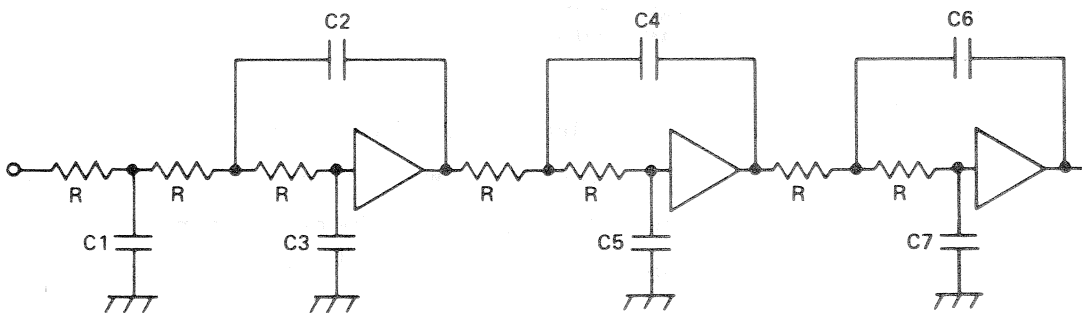
DO YOU WANT TO RUN PROGRAM AGAIN ? 1 = YES ; 2 = NO

?2

READY

\*

The circuit then is:



## ILLUSTRATIONS

<u>Graphs</u>	<u>Figure</u>
Butterworth Amplitude	LFILTR- 1
Butterworth Phase	2
Bessel Amplitude	3
Bessel Phase	4
Chebyshev 1/2db Amplitude	5
Chebyshev 1db Amplitude	6
Chebyshev 2db Amplitude	7
Chebyshev 3db Amplitude	8a & b
Chebyshev 1/2db Phase	9
Chebyshev 1db Phase	10
Chebyshev 2db Phase	11
Chebyshev 3db Phase	12a & b
<u>Diagram</u>	<u>Figure</u>
Rauch Filter - 2nd and 3rd order	LFILTR- 13 a & b
Conventional Filter 2nd and 3rd order	14 a & b
Conventional Filter 9th and 10th order	15 a & b

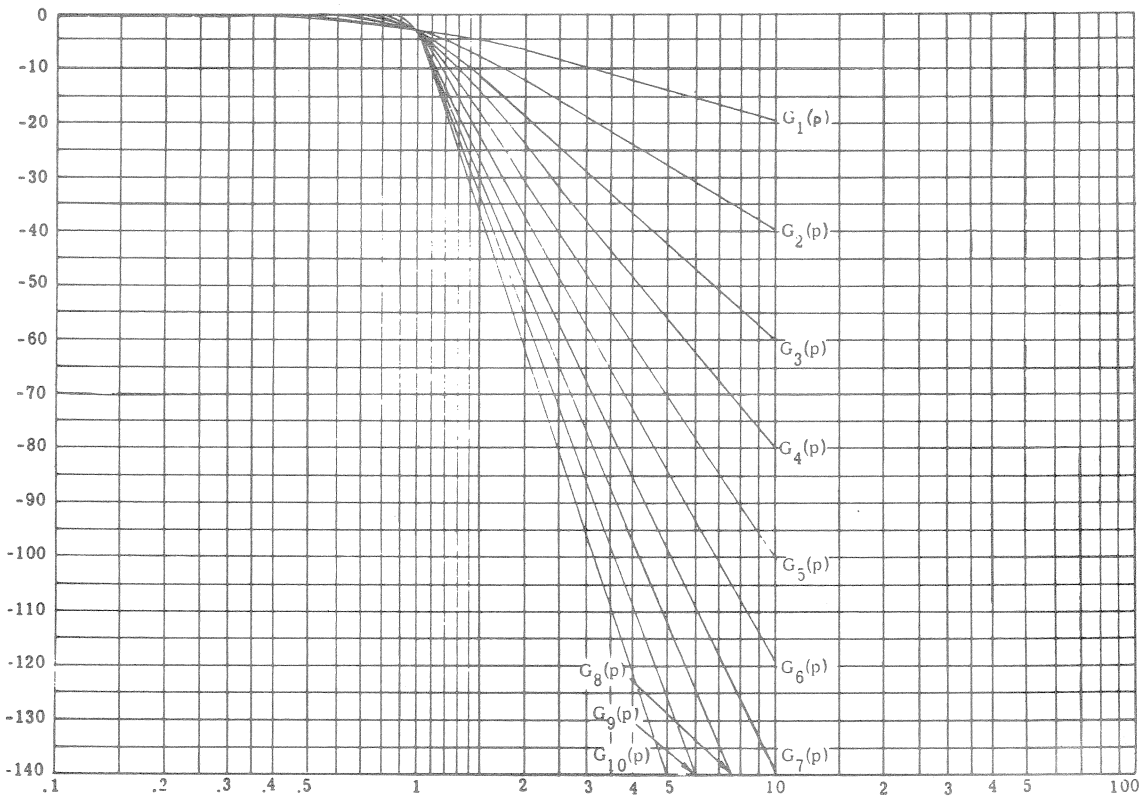


Figure LFILTR-1. Gain (db) vs Frequency Normalized - Butterworth

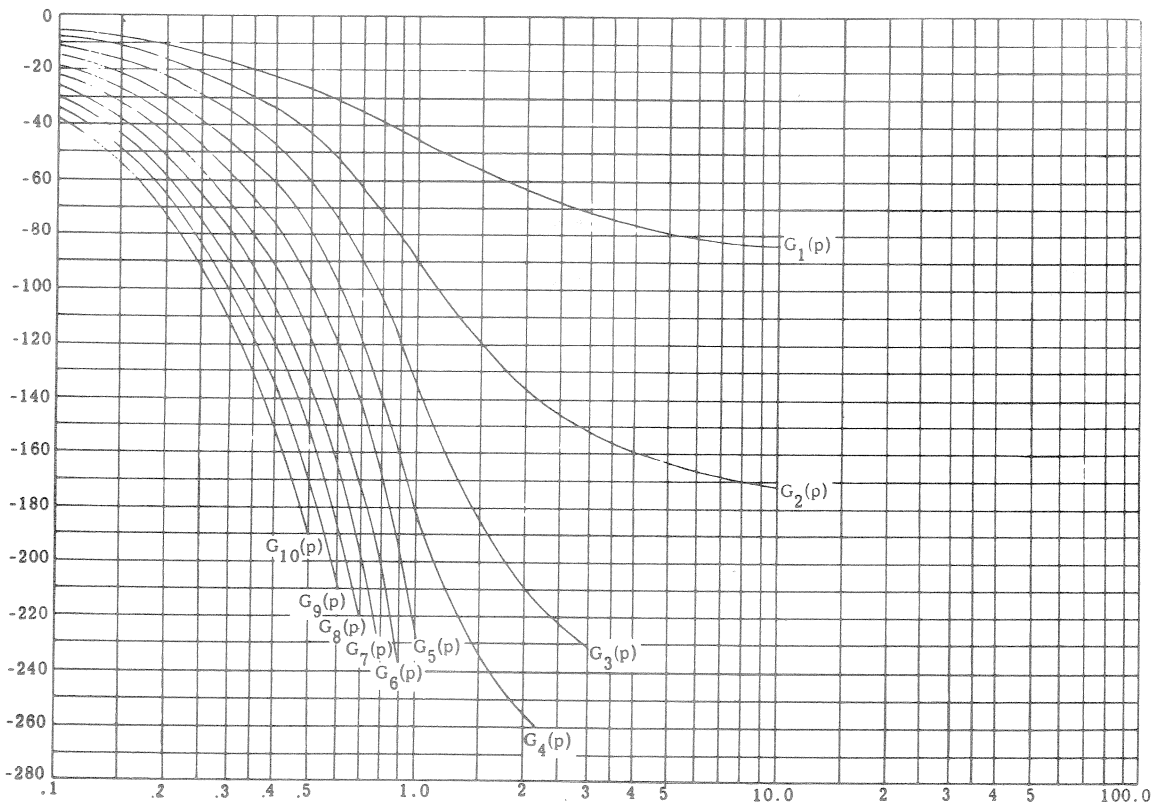


Figure LFILTR-2. Phase (Deg) vs Frequency Normalized - Butterworth

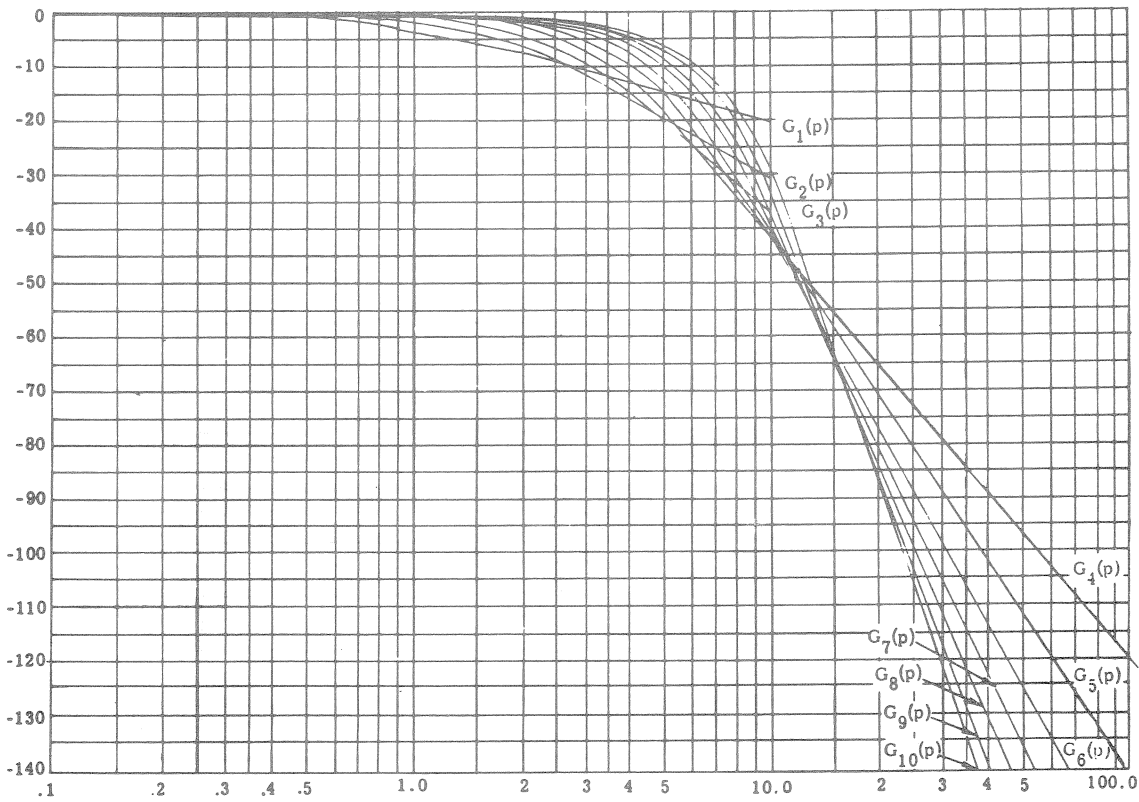


Figure LFILTR-3. Gain (db) vs Frequency Normalized Bessel

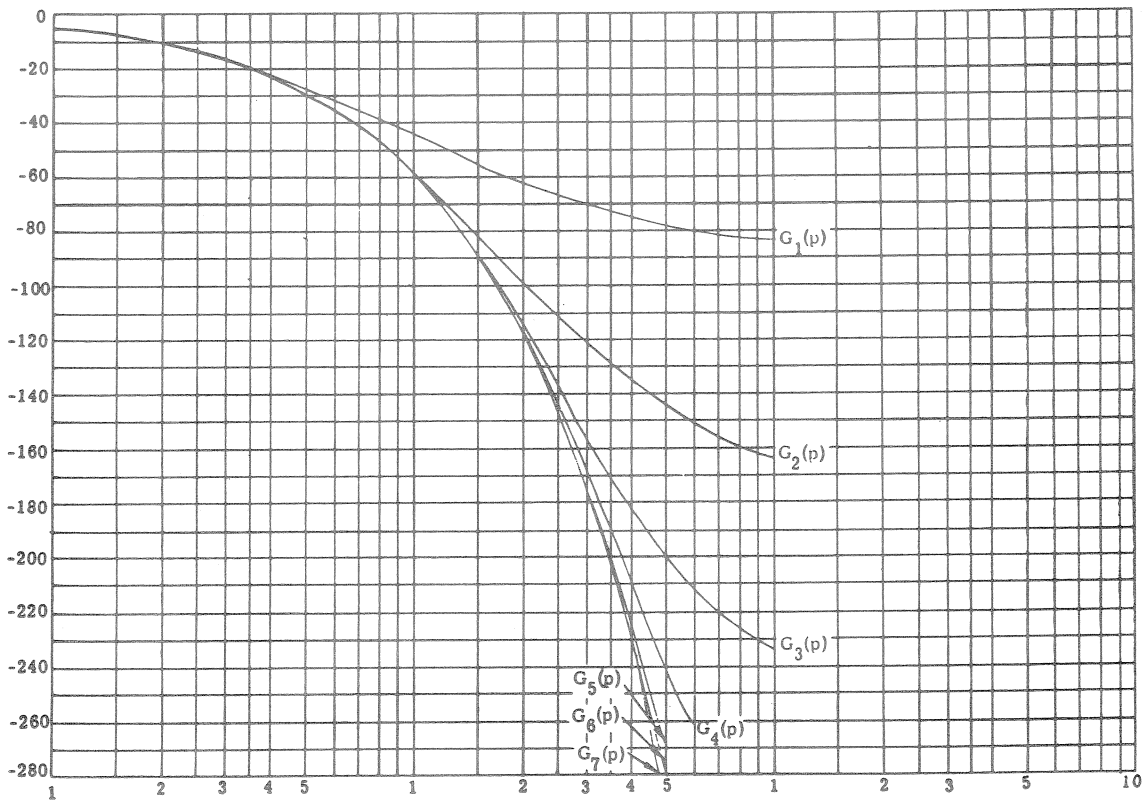


Figure LFILTR-4. Phase (deg) vs Frequency Normalized Bessel

LFILTR-5

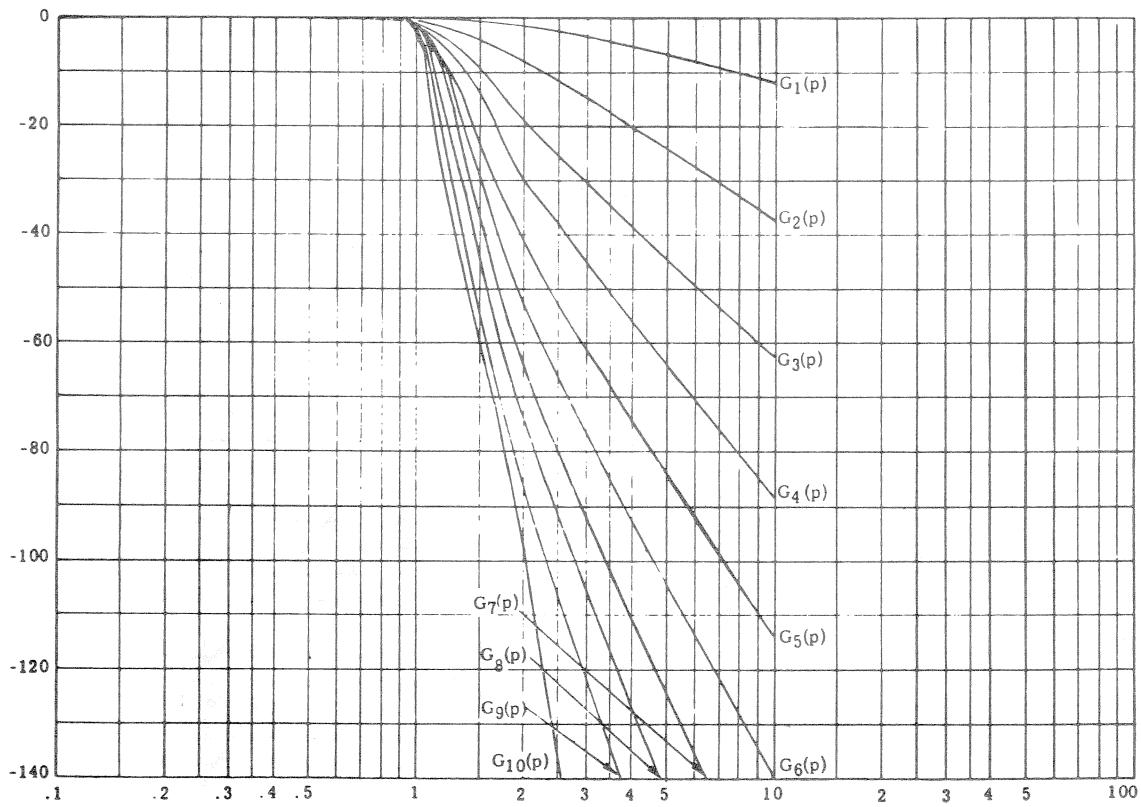


Figure LFILTR-5. Gain (db) vs Frequency Normalized - Chebyshev 1/2 db Ripple

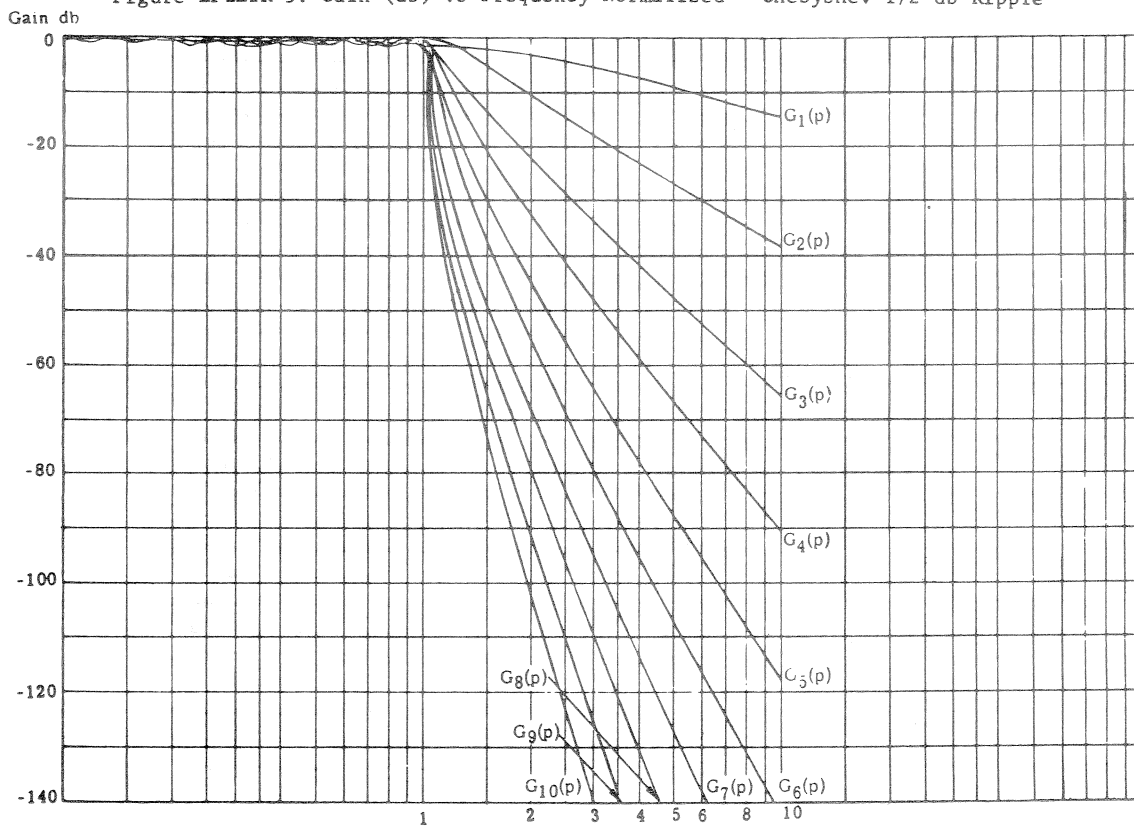


Figure LFILTR-6. Gain (db) vs Frequency Normalized - Chebyshev 1 db Ripple

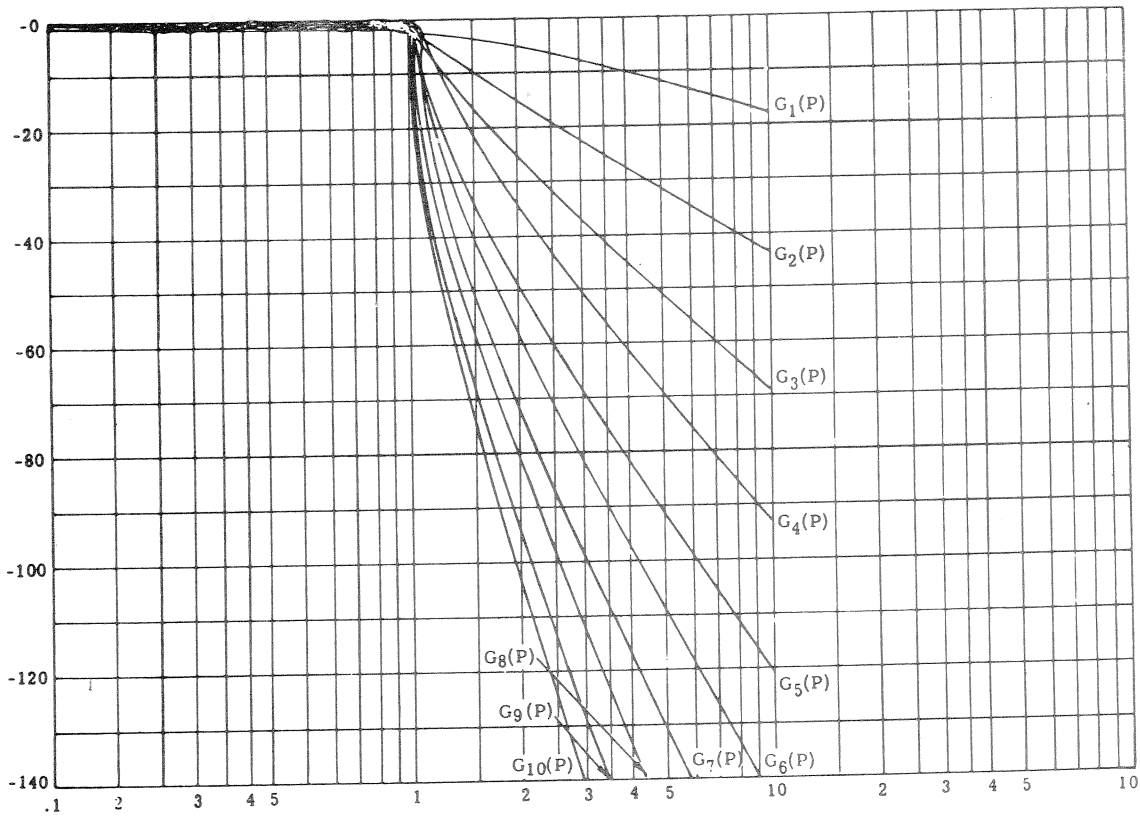


Figure LFILTR-7. Gain (db) vs Frequency Normalized Chebyshev 2 db

LFILTR-10

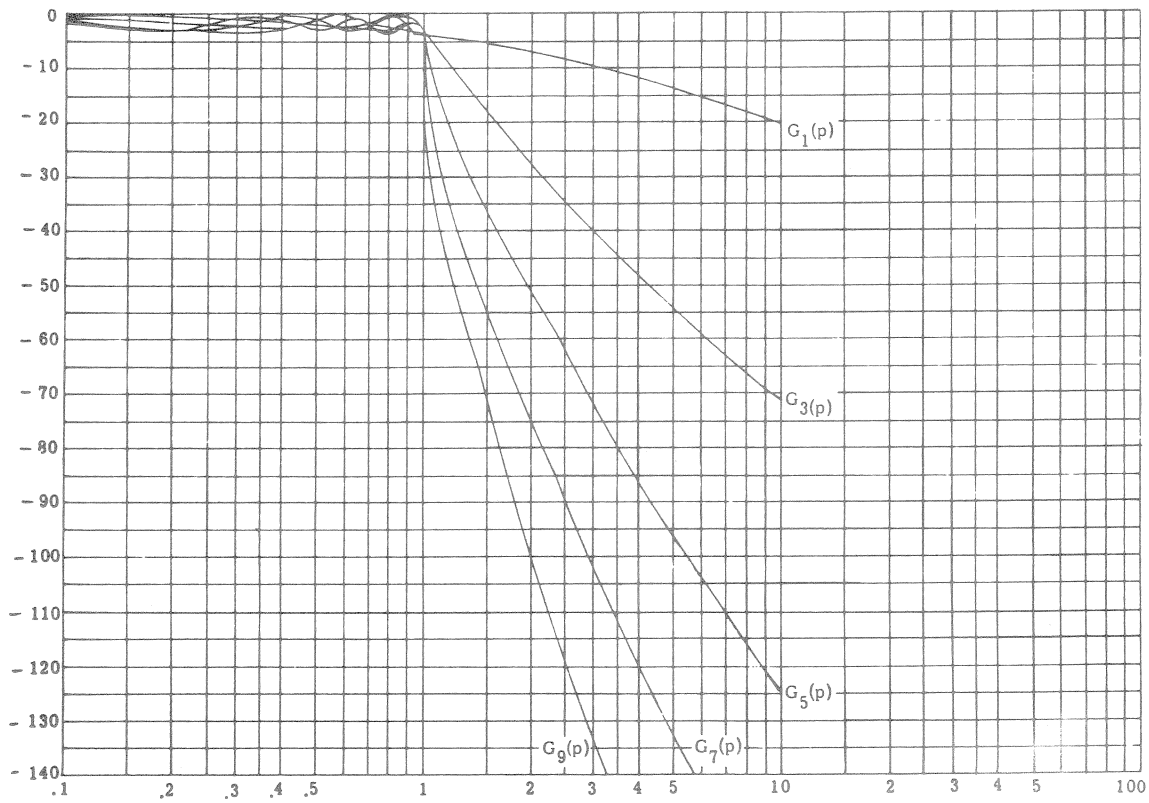


Figure LFILTR-8-a. Gain (db) vs Frequency Normalized Chebyshev (3 db Ripple)

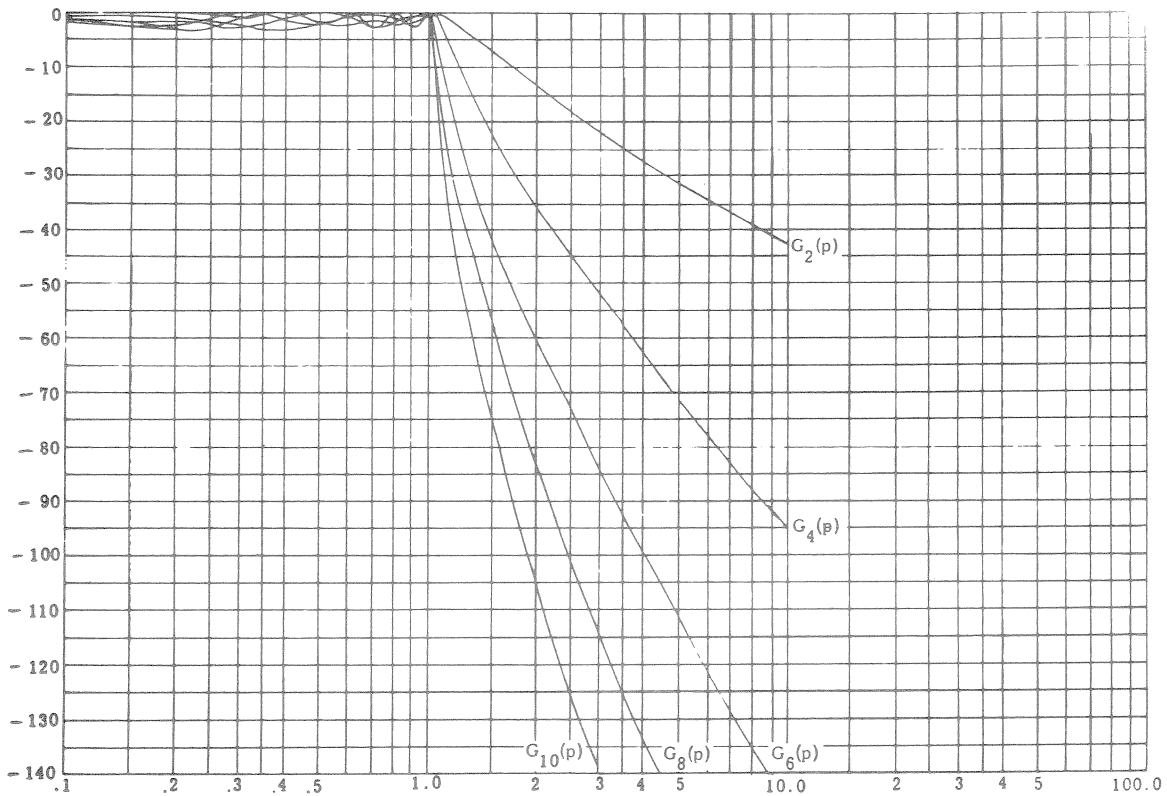


Figure LFILTR-8-b. Gain (db) vs Frequency Normalized Chebyshev (3 db Ripple)



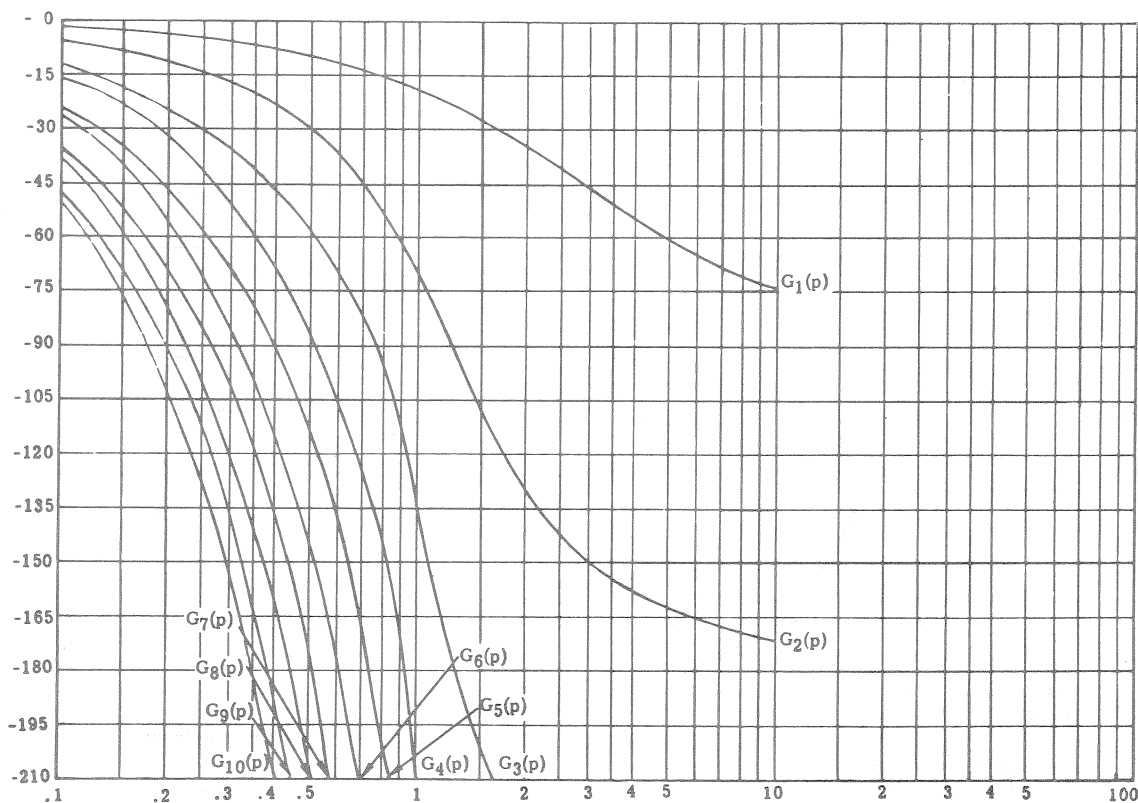


Figure LFILTR-9. Phase (Deg) vs Frequency Normalized Chebyshev 1/2 db Ripple

Degrees

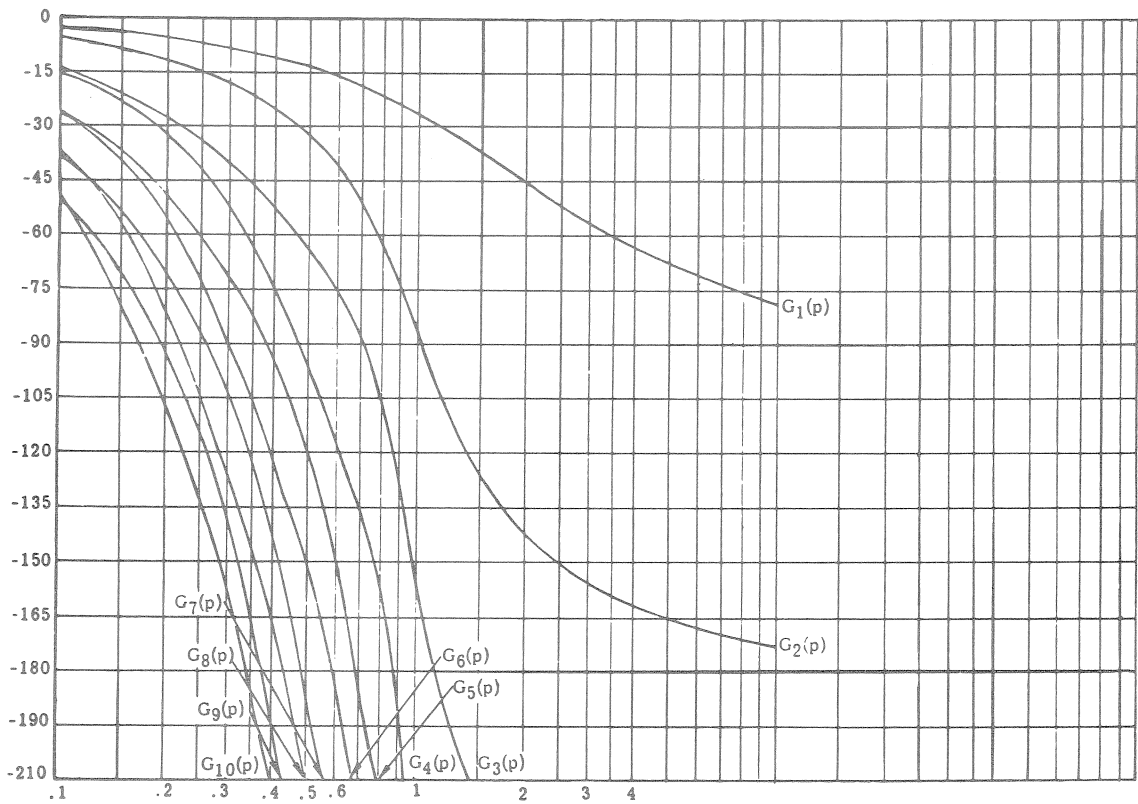


Figure LFILTR-10. Phase (Deg) vs Frequency Normalized - Chebyshev 1 db Ripple

LFILTR-12

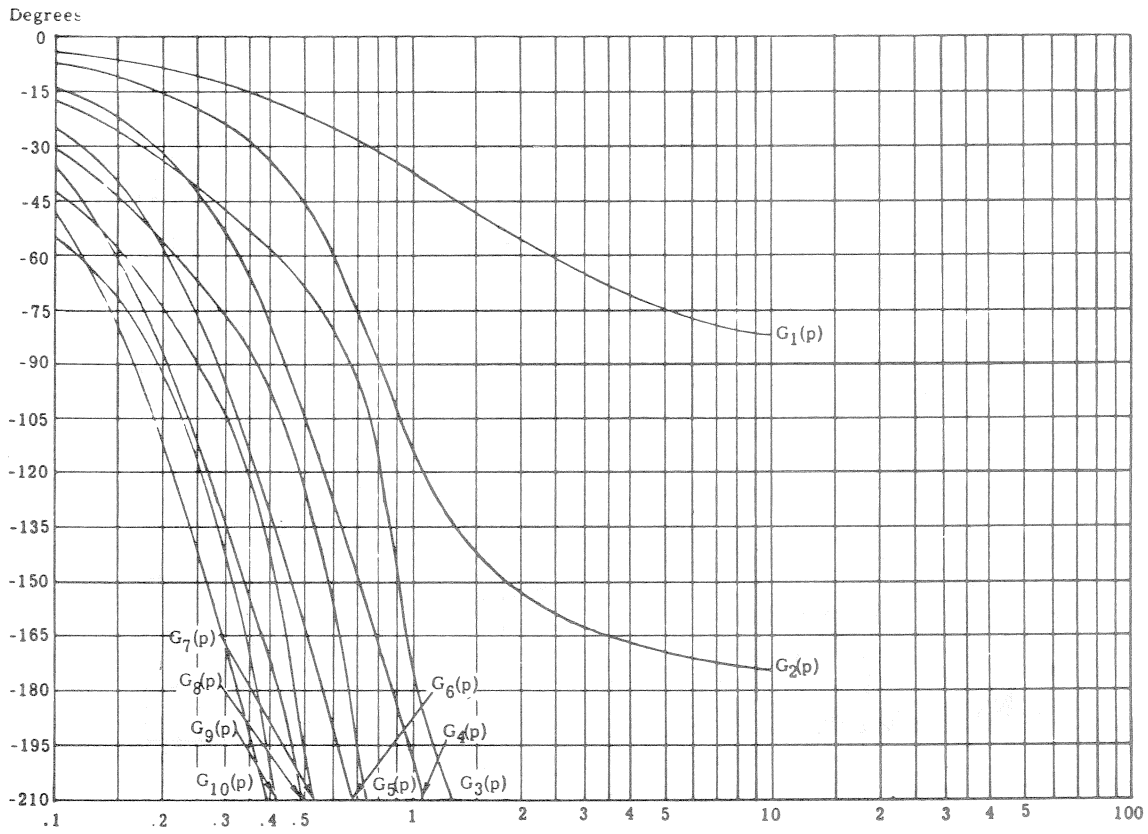


Figure LFILTR-11. Phase (Deg) vs Frequency Normalized Chebyshev 2 db Ripple

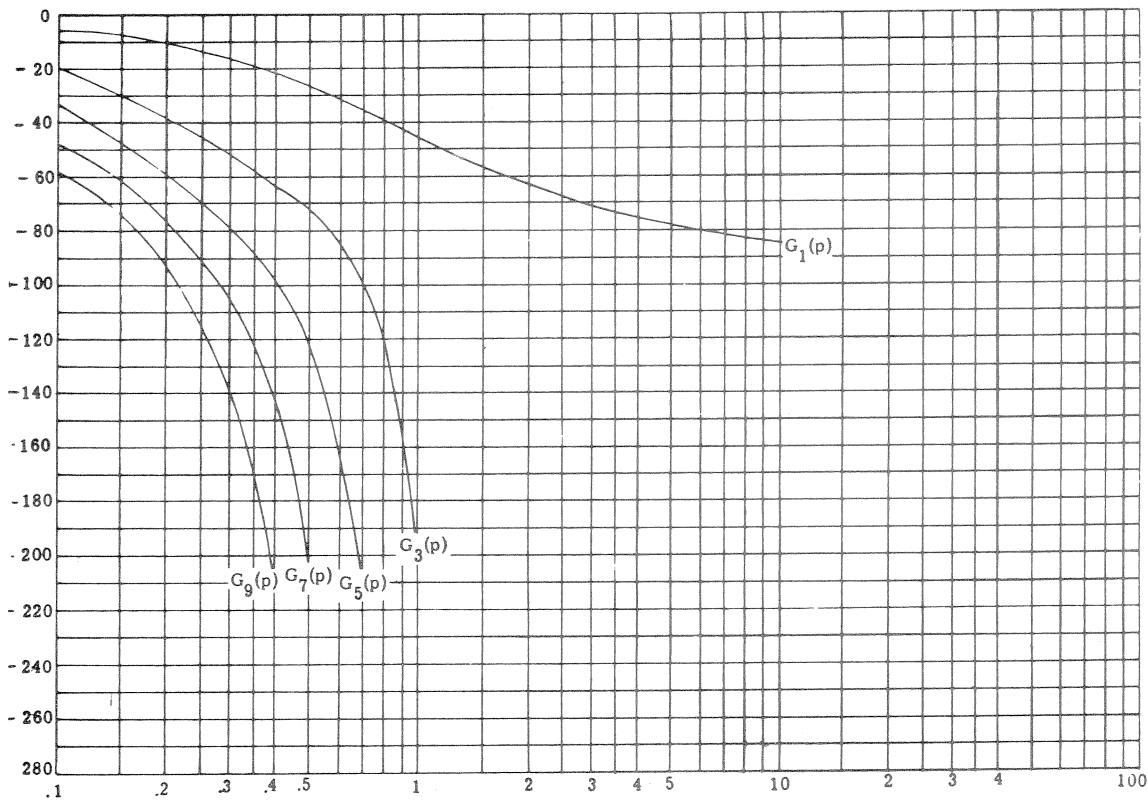


Figure LFILTR-12-a. Phase (Deg) vs Frequency Normalized Chebyshev (3 db Ripple)

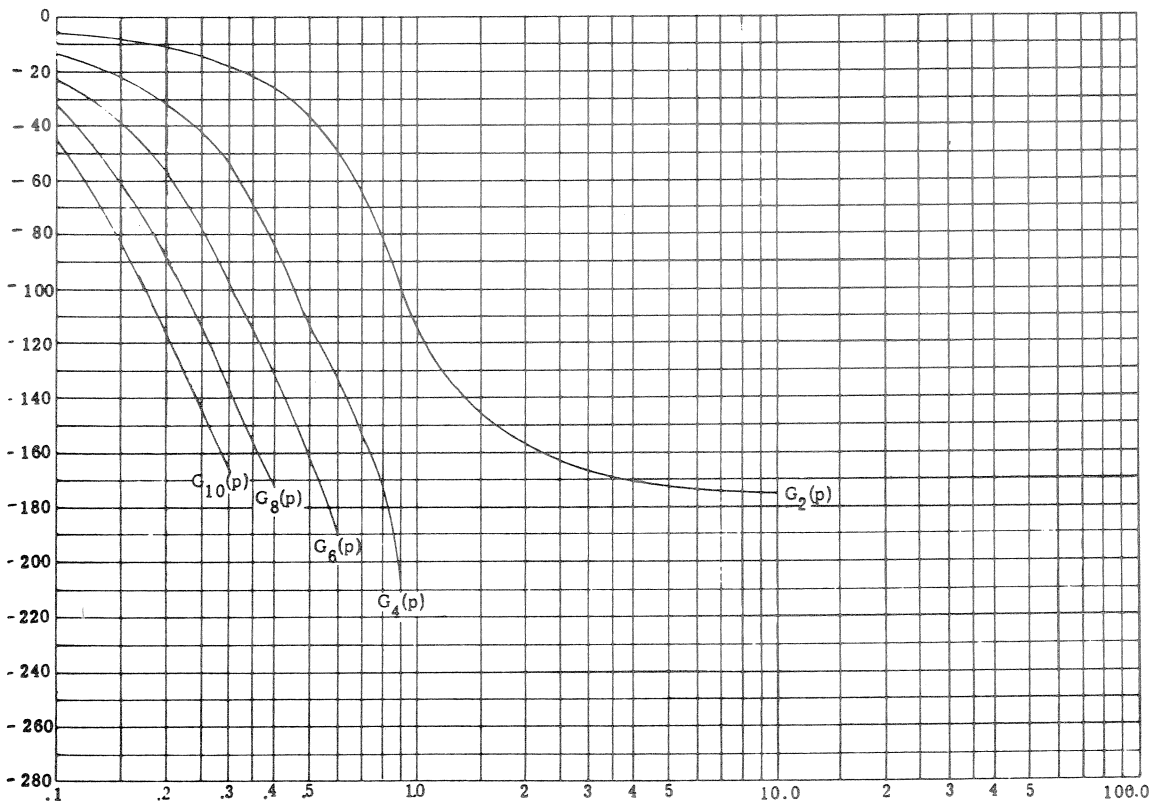


Figure LFILTR-12-b. Phase (Deg) vs Frequency Normalized Chebyshev (3db Ripple)

LFILTR-14

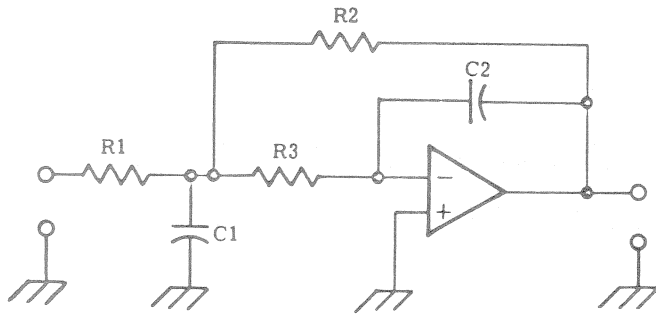


Figure LFILTR-13-a. Second Order Rauch Filter

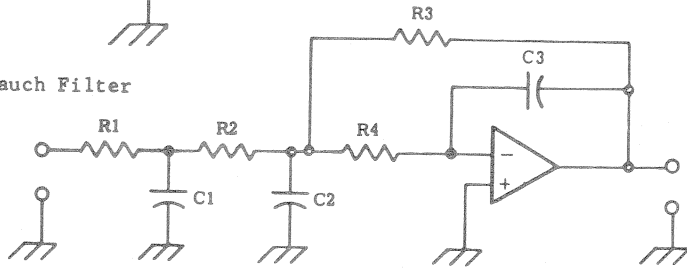


Figure LFILTR-13-b. Third Order Rauch Filter

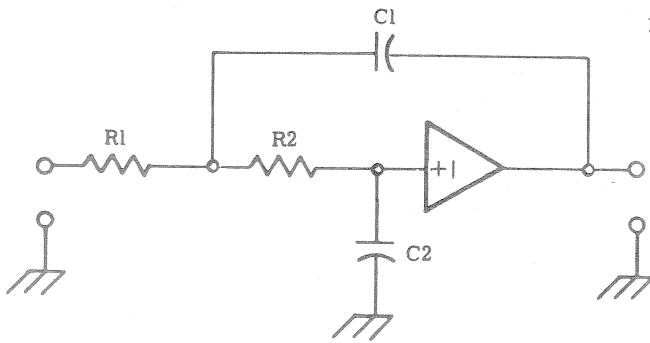


Figure LFILTR-14-a. Second Order Conventional Filter

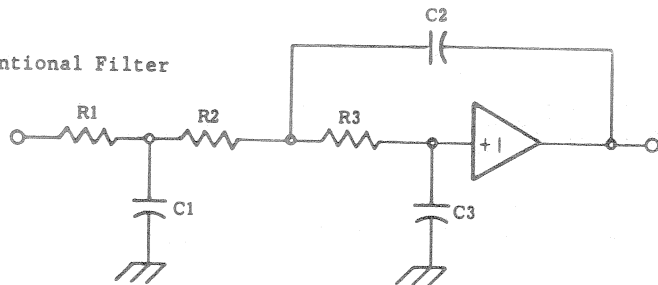


Figure LFILTR-14-b. Third Order Conventional Filter

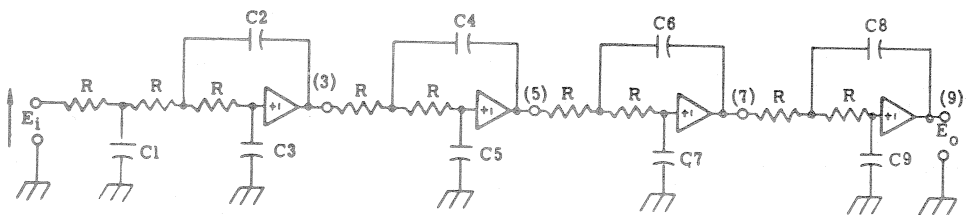


Figure LFILTR-15-a. Ninth-Order Filter

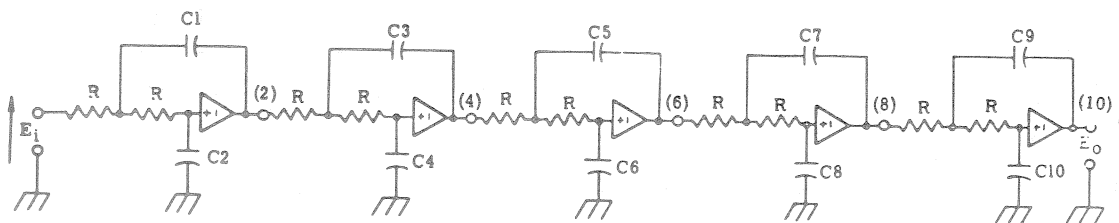


Figure LFILTR-15-b. Tenth-Order Filter

This BASIC program designs low pass filters using constant K prototype T section and M-derived [M=0.6] termination L sections. Up to nine additional M-derived T sections may be included to give high attenuation at specified frequencies in the stop band.

#### INSTRUCTIONS

To use this program, enter data into lines 10 - 15 as:

10 DATA R, C, N, F(1), F(2), ..., F(N)

where

- R is the desired characteristic impedance in ohms
- C is the desired cutoff frequency in cycles/second
- N is the number of attenuators desired in stop band
- F(I) is the frequency for attenuator I

Then type RUN.

For additional instructions, list the program.

#### SAMPLE PROBLEM

Design a low pass filter with a 50 ohm impedance, 20 KHz cut-off frequency, 2 attenuators in stop band, 455KHz and 91 KHz attenuators in the filter.

LPFILT-2

SAMPLE SOLUTION

10 DATA 50,2E4,2,455000,91E3  
\*RUN

LPFILT

DESIGN FOR DESIRED LOW PASS FILTER:

```
0<-----      50          0HM LINE          ----->0
I
+----- 0.4244132 MH +          0.095493  MFD -----+
I
>          0.6366198  MH          I
I
+----- 0.3183099  MFD -----+
I
>          0.7953901  MH          I
I
+----- 0.0003848 MH +          0.3180022  MFD -----+
I
>          0.7856615  MH          I
I
+----- 0.0098505 MH +          0.310527  MFD -----+
I
>          0.6268912  MH          I
I
+----- 0.4244132 MH +          0.095493  MFD -----+
I
0<-----      50          0HM LINE          ----->0
```

TERMINATING SECTIONS GIVE MAXIMUM ATTENUATION AT 25000  
CPS IN ADDITION TO THE SPECIFIED ATTENUATOR FREQUENCIES.

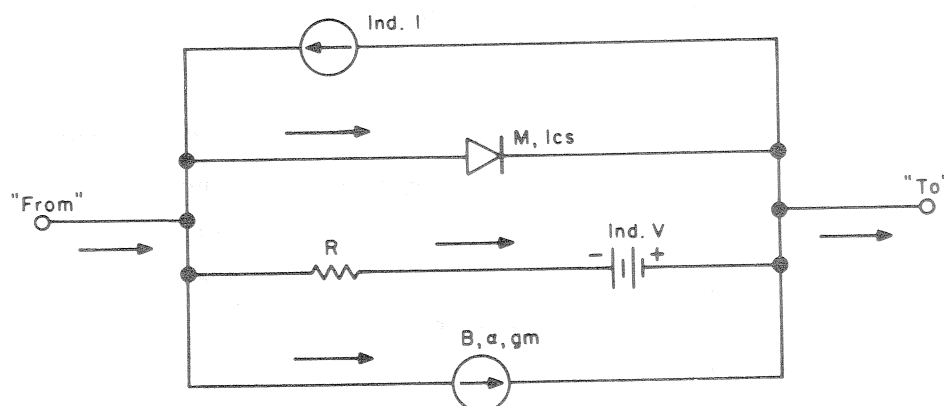
This Fortran program performs a general steady-state circuit analysis. Up to 30 nodes and 60 parts may be accommodated. Input is via a description of the circuit schematic. Networks to be analyzed may consist of R, C, L,  $\beta$ ,  $\alpha$ , V, I, diode, thermal resistance, and ambient temperature elements. All elements are individually named and toleranced.

## INSTRUCTIONS

### Data Preparation

Draw the circuit schematic into its equivalent circuit form. Replace transistors, transformers, F.E.T.'s, etc., with the proper model. Label the schematic according to the following:

1. Number of the nodes or interconnection points of the circuit from 0 to N where the N-th or last node is the desired output node and the 0-th node is the ground or reference node.
2. Number the branches consecutively, starting with one. Each branch may include all or part of the generalized branch shown below.



3. Number the parts with all independent sources numbered first. Dependent sources must numerically follow their controlling part and thermal resistances must precede the diodes they reference.

When the program encounters a dependent source, the source is assumed to be controlled by a resistor or diode branch already described. Later data statements may add additional parallel branches. This also means that a dependent source must be described after its controlling branch.

An independent voltage source must include a resistor in series with it within that total branch.

4. Sketch in an arbitrary current flow through the entire branch. Note that independent currents flow opposite to the general branch flow. The "FROM" - and "TO" - node convention is used to indicate that current flows "FROM" some node, through the general branch, and "TO" some other node.

Create a data file containing the circuit description. Select any file name up to eight characters in length. The first line of the data file must be:

Line number P, B, N

where

- P is the problem name (a short string)
- B is the number of branches in the circuit
- N is the number of nodes (does not include the datum node)

Each succeeding line must now describe a circuit element as follows:

P BRANCH NAME, FROM-NODE, TO-NODE, VALUE, TOLERANCE, (OPT)  
CONTROL BR.

where

- P is a line number which may be used to indicate the number of the part.
- BRANCH is the branch number of the element being described.
- NAME is a 1- to 8-character part name. The first letter of the name describes the part:
  - R, Resistor
  - D, Diode (see above for an example of data for this element).
  - "OH", Thermal resistance in degrees Celsius per watt
  - B, Current-controlled dependent current source
  - G, Voltage-controlled dependent current source
  - E or V, Independent voltage source
  - I, Independent current source
  - T, Ambient temperature
- VALUE is the size or magnitude of the element in ohms, henries, farads, volts, etc.
- TOLERANCE Percent for all parts.
- CONTROL BRANCH is used with dependent sources and thermal resistances to indicate controlling branch number. Include two branch numbers with thermal resistance.

Example of typical lines:

- A. Diode, called DBE3, located in branch 5 between nodes 7 and 8, with an "M" of  $1.5 \pm 5\%$  and I-ECS of 1.3 picoamps.

17 5, DBE3, 7, 8, 1.5, 5, 1.3E-12

- B. Thermal Resistances of the same diode called "O-JAS", with a value of  $25 \pm 33\%$  degrees/watt and controlled by dissipation in itself (5) and branches 8 and 9

16 5, O-JAS, 7, 8, 25, 33, 8, 9



C. Alpha Generator located in branch 6 with an equivalent Beta of  $150 \pm 33\%$ , connected between nodes 8 and 9 and controlled by the current through branch 5 (DBE3). (Note the negative value of Beta which used to signal an Alpha.)

19 6, BALPHA, 8,9,-150, 33,5

D. Ambient Temperature of  $25 \pm 33\%$  degrees.

37 0, T-A,0,0,25,33

(Use 0's to skip undesired data.)

## EXECUTION

Enter the code number of the command to be executed. These commands are:

<u>COMMAND</u>	<u>CODE</u>	<u>RESULT</u>
ALL VOLTAGES AND CURRENTS	1	All branch voltages, currents, dissipations, and node voltages are found.
PART EFFECTS AND WORST CASE	2	The normalized partial derivatives of the output, expressed as a percent for each part, are calculated together with the part's sensitivity (partial times tolerance). This is done by varying the part 1%, and comparing the new and nominal outputs. The Worst Case assumes that the signs of the partials do not change from the nominal case.
STEP A PART	3	On-line change of a part in 10 steps.
CHANGE A PART	4	Nominal values, tolerances, and names changed for the remainder of the run.
EFFECT OF ONE PART ONLY	5	See Command = 2
WORST CASE ONLY	6	See Command = 2
MONTE CARLO	7	Assuming uniformly distributed parts, sets of parts are appropriately generated, and output calculated and statistically accumulated.
STOP	8	Terminate run.

NOTE: Error messages generally indicate faulty data. The data should then be rechecked, corrected, and rerun.

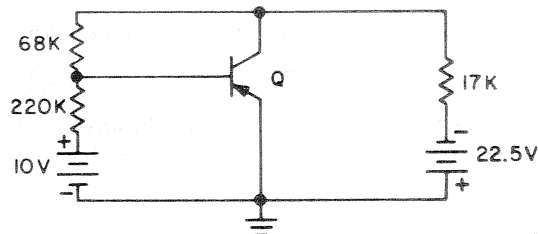
The program handles circuits of up to 30 nodes, 50 branches, 70 components, 20 dependent current sources.

REFERENCE

Grout, J.S., NLNET, Branch-Input, Non-Linear Steady State Response by Computer., General Electric Company, T.I.S. 69 APD-2, 1969, GE Technical Information Exchange, P.O. Box 43, Bldg. 5, Schenectady, N.Y. 12301

SAMPLE PROBLEM

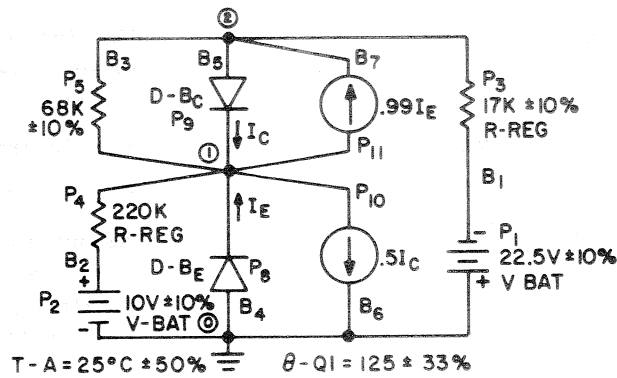
Analyze the circuit illustrated.



Q-data  
 $\beta_N = 99$   
 $\beta_I = 1$   
 $I_{ES} = I_{CS} = 1na$   
 $M_E = M_C = .973607$

SAMPLE SOLUTION

Redraw it into its equivalent circuit. Number all nodes, branches, and parts. Sketch in an assumed current direction. Label all parts with a name, value, and tolerance.



The data was entered into the file NLDATA. NLNET was run illustrating all eight commands.

\*RUN  
 FILENAME=  
 = NLDATA

1 IEEE TEST PROBLEM  
 7 BRANCHES  
 2 NØDES

LINE	BRANCH	NAME	VALUE
10	1	VBAT	1.000E+01
20	2	V-BAT	1.000E+01
30	1	R-REG	1.000E+01
40	2	R-RG	1.000E+01
50	3	R68K	1.000E+01
60	4	Ø-Q1	3.300E+01
70	5	Ø-Q1	3.300E+01
80	4	D-BE	5.000E+00
90	5	D-BC	5.000E+00
100	6	BETAR	0.
110	7	BETAF	0.
120	0	T-A	5.000E+01

## CØMMANDS:

1=ALL VØLTAGES AND CURRENTS  
 2=PART EFFECTS AND WØRSE CASE  
 3=STEP A PART  
 4=CHANGE A PART  
 5=EFFECT ØF ØNE PART ØNLY  
 6=WØRST CASE ØNLY  
 7=MØNTE CARLØ  
 8=STØP

NØMINAL ØUTPUT = -4.2403E+00 AT NØDE 2

CØMMAND NØ. =

= 1

NØ.	BRANCH VØLTS	BRANCH MA.	BRANCH MW.	NØDE VØLTS
1	-4.2403E+00	1.0741E+00	-4.5545E+00	-3.4457E-01
2	3.4457E-01	4.7021E-02	1.6202E-02	-4.2403E+00
3	3.8958E+00	5.7291E-02	2.2319E-01	
4	3.4457E-01	1.0271E+00	3.5390E-01	
5	-3.8958E+00	-1.0881E-06	4.2391E-06	
6	-3.4457E-01	-5.4406E-07	1.8747E-07	
7	3.8958E+00	1.0168E+00	3.9612E+00	

CØMMAND NØ. =

= 2

PART NAME	EFFECT ØN ØUTPUT-PCT	TØLERANCE EFFECT-PCT
1 VBAT	21.3	2.1
2 V-BAT	69.2	6.9
3 R-REG	-17.3	-1.7
4 R-RG	-71.5	-7.2
5 R68K	89.1	8.9
6 Ø-Q1	-0.0	-0.0
7 Ø-Q1	-0.0	-0.0
8 D-BE	10.2	0.5
9 D-BC	0.0	0.0
10 BETAR	0.0	0.
11 BETAF	-1626.4	0.
12 T-A	-2.0	-1.0

WØRST CASE ØUTPUT	MINIMUM	NØMINAL	MAXIMUM	RANGE-PCT
	-3.1754E+00	-4.2403E+00	-5.6021E+00	57.2

NLNET-6

COMMAND NO. =  
= 3

INCREASE THE VALUE OF A PART IN 10 STEPS.  
PART NO., INITIAL VALUE, STEP SIZE=  
= 12, 0, 5

T-A	OUTPUT
0.	-4.3269E+00
5.0000E+00	-4.3095E+00
1.0000E+01	-4.2923E+00
1.5000E+01	-4.2750E+00
2.0000E+01	-4.2576E+00
2.5000E+01	-4.2403E+00
3.0000E+01	-4.2230E+00
3.5000E+01	-4.2056E+00
4.0000E+01	-4.1882E+00
4.5000E+01	-4.1705E+00
5.0000E+01	-4.1526E+00

COMMAND NO. =  
= 4

CHANGE A PART  
PART NO., NAME, NOM. VALUE, AND TOLERANCE(PCT)=  
= 12, HIGH-T-A, 65, 20

NOMINAL OUTPUT = -4.0932E+00 AT NODE 2

COMMAND NO. =  
= 5

EFFECT OF ONE PART. PART NO.=  
= 12

PART NAME	EFFECT ON OUTPUT-PCT	TOLERANCE EFFECT-PCT
12 HIGH-T-A	-7.2	-1.4

COMMAND NO. =  
= 6

WORST CASE OUTPUT	MINIMUM	NOMINAL	MAXIMUM	RANGE-PCT
	-3.0103E+00	-4.0932E+00	-5.4513E+00	59.6

COMMAND NO. =  
= 7

MONTÉ CARLO ANALYSIS  
(UNIFORM DIST. PARTS)  
NUMBER OF TRIALS =  
= 25

NOMINAL OUTPUT = -4.0932E+00  
AVERAGE OUTPUT = -4.1401E+00  
SIGMA = 3.0411E-01

3-SIGMA LIMITS = -5.0525E+00 TO -3.2278E+00

COMMAND NO. =

= 1

NO.	BRANCH VOLTS	BRANCH MA.	BRANCH MW.	NØDE VØLTS
1	-4.0932E+00	1.0828E+00	-4.4319E+00	-2.3445E-01
2	2.3445E-01	4.6520E-02	1.0907E-02	-4.0932E+00
3	3.8588E+00	5.6746E-02	2.1897E-01	
4	2.3445E-01	1.0361E+00	2.4291E-01	
5	-3.8588E+00	-2.6932E-04	1.0392E-03	
6	-2.3445E-01	-1.3466E-04	3.1571E-05	
7	3.8588E+00	1.0257E+00	3.9581E+00	

COMMAND NO. =

= 8

PROGRAM STOP AT 17600

\*LIST NLDATA

1 IEEE TEST PROBLEM, 7, 2  
 10 1, VBAT, 2, 0, 22.5, 10  
 20 2, V-BAT, 0, 1, 10, 10  
 30 1, R-REG, 2, 0, 17E3, 10  
 40 2, R-RG, 0, 1, 220E3, 10  
 50 3, R68K, 1, 2, 68E3, 10  
 60 4, Ø-Q1, 0, 1, 125, 33, 5, 7  
 70 5, Ø-Q1, 2, 1, 125, 33, 4, 7  
 80 4, D-BE, 0, 1, .973607, 5, 1E-9  
 90 5, D-BC, 2, 1, .973607, 5, 1E-9  
 100 6, BETAR, 1, 0, .5, 0, 5  
 110 7, BETAF, 1, 2, .99, 0, 4  
 120 0, T-A, 0, 0, 25, 50

READY

\*



---

This BASIC program calculates various quantities for an Otto cycle-engine. This is a program which will calculate the following items for the Otto cycle using the CFR engine.

1. Air flow into engine
2. Fuel flow into engine
3. Air fuel ratio
4. Brake horsepower
5. Friction horsepower
6. Indicated horsepower
7. Brake thermal efficiency
8. Indicated thermal efficiency
9. Brake specific fuel consumption
10. Indicated specific fuel consumption
11. Ideal thermal efficiency
12. Relative efficiency
13. Volumetric efficiency

#### INSTRUCTIONS

The above values are calculated from data which is requested by the computer as it is required.

#### SAMPLE PROBLEM

The user solves the problem by answering the questions asked in the program.

OTTO-2

SAMPLE SOLUTION

BRAKE SPECIFIC FUEL CONSUMPTION = 6.676572 LBS/HP-HR  
INDICATED SPECIFIC FUEL CONSUMPTION = 3.338286 LBS/HP-HR  
COMPRESSION RATIO = ?10.  
IDEAL THERMAL EFFICIENCY = .6018928  
RELATIVE EFFICIENCY = .0603198

PRESSURE DROP ACROSS LAMINAR METER (IN. OF WATER) = ? .7  
BAROMETRIC PRESSURE (INCHES OF HG) = ?30.75  
ROOM TEMPERATURE (FAHRENHEIT) = ?80.

AIR FLOW INTO ENGINE = 8.704195 CUBIC FEET PER MINUTE

AIR FLOW INTO ENGINE = .6568853 POUNDS PER MINUTE

TIME REQUIRED FOR 21.5 CC OF FUEL (MINUTES) = ? .21  
SPECIFIC GRAVITY OF FUEL = ? .8

FUEL FLOW INTO ENGINE = .1804882 POUNDS PER MINUTE

AIR FUEL RATIO = 3.639491

BRAKE WATTMETER READING IN KILOWATTS = ?1.21

BRAKE HORSEPOWER = 1.621984

FRICTION WATTMETER READING IN KILOWATTS = ?1.21

FRICTION HORSEPOWER = 1.621984

INDICATED HORSEPOWER = 3.243968

HIGHER HEATING VALUE OF FUEL = ?21000

BRAKE THERMAL EFFICIENCY = .018153

INDICATED THERMAL EFFICIENCY = .0363061

BRAKE SPECIFIC FUEL CONSUMPTION = 6.676572 LBS/HP-HR

INDICATED SPECIFIC FUEL CONSUMPTION = 3.338286 LBS/HP-HR

COMPRESSION RATIO = ?10.

IDEAL THERMAL EFFICIENCY = .6018928

RELATIVE EFFICIENCY = .0603198

CYLINDER BORE (ASSUMED) = 3.25 INCHES  
PISTON STROKE (ASSUMED) = 4.5 INCHES  
ENGINE SPEED (900<=RPM<=1000) = ?1000

VOLUMETRIC EFFICIENCY = .4029059

READY  
\*



This BASIC program calculates the cost and the number of tons of paving material that will be needed to pave a stretch of road. The program contains a ratio of .055 for tons per square yard for 1 inch of covering. The user can change this ratio; it is stored at line 110.

Other information required to run the program follows:

1. Price/ton of mix.
  - a. 1/2 in. stone mix
  - b. 3/4 in. stone mix
2. Number of segments to be paved
3. Width of each segment in feet
4. Length of each segment in feet
5. Thickness of each segment in inches

Use decimal notation for fractions of feet and inches.

#### INSTRUCTIONS

Type RUN and the program will ask for the needed information. After the data is entered, the output is printed.

#### SAMPLE PROBLEM

The user calculates the cost and number of tons of paving material needed by answering questions interactively.

\* RUN

DO YOU HAVE PRICES AVAILABLE FOR MIX ? YES  
 ENTER PRICE/TON OF 1/2 INCH STONE MIX ? 12.50  
 ENTER PRICE/TON OF 3/4 INCH STONE MIX ? 10.50  
 ENTER THE TOTAL NUMBER OF SEGMENTS  
 TO BE PAVED ? 3

SEGMENT NO. 1

ENTER WIDTH OF SEGMENT NO. 1 ? 29.8

ENTER THE LENGTH OF SEGMENT NO. 1 ? 489

ENTER COVERING THICKNESS IN INCHES THAT IS DESIRED  
 FOR SEGMENT NO. 1 .USE DECIMAL NOTATION FOR  
 FRACTIONS OF AN INCH ? 2

FOR SEGMENT NO. 1 , SPECIFY STONE MIX BY TYPING  
 '1' FOR 1/2 IN. MIX, OR '2' FOR 3/4 IN. MIX. ? 2

FOR SEGMENTS 2 - 3 ENTER FOUR PIECES OF DATA. THE WIDTH  
 THE LENGTH, THE THICKNESS, AND THE STONE MIX.

SEGMENT NO. 2 ? 33,3000,3,2  
 SEGMENT NO. 3 ? 61.2,5280,4,1

SEGMENT NUMBER	TONS 1/2 INCH STONE MIX	TONS 3/4 INCH STONE MIX	SQ.YDS. TO PAVE
1		178.105	1619.133
2		1815.000	11000.000
3	7898.880		35904.000
TOTALS	7898.880	1993.105	48523.133
TOTAL COSTS--	\$119663.60		

DO YOU WISH TO MAKE ANY CHANGES IN  
COVERING THICKNESS OR STONE SIZE MIX  
FOR ANY SEGMENT ?YES

IN HOW MANY SEGMENTS DO YOU WISH TO MAKE CHANGES ?1

FOR EACH CHANGE, ENTER SEGMENT NUMBER TO BE  
CHANGED, THE NEW THICKNESS IN INCHES (DECIMAL  
FOR FRACTIONS OF AN INCH), AND THE NEW STONE  
SIZE MIX (1 FOR 1/2 IN., 2 FOR 3/4 IN.). IF YOU  
WISH TO CHANGE ONLY ONE OF THESE, TYPE '0' FOR  
VARIABLE NOT TO BE CHANGED

FOR CHANGE NO.      1    3,4,8,2

RESULTS FOR ALTERATION NO.      1

SEGMENT NUMBER	TONS 1/2 INCH STONE MIX	TONS 3/4 INCH STONE MIX	SQ.YDS. TO PAVE
1		178.105	1619.133
2		1815.000	11000.000
3		9478.656	35904.000
TOTALS	----- .000	----- 11471.760	----- 48523.133
TOTAL COSTS--	\$120453.48		

DO YOU WISH TO MAKE FURTHER CHANGES ?NO

READY  
\*



---

This Fortran program, given a temperature and pressure, uses Newton's method to compute the molar volume of a gas whose pressure-temperature behavior is described by the Beattie-Bridgeman equation of state.

#### INSTRUCTIONS

Coefficients for a number of compounds are contained within the program (see the sample solution listing). The program will request the chemical formula for the gas. If the coefficients for that gas are not in the program, the user must supply them. Either the pressure or the temperature may be varied. A plot may also be requested.

#### SAMPLE PROBLEM

Find the molar volumes for  $\text{CO}_2$  at 1 atmosphere pressure between  $40^\circ\text{C}$  and  $100^\circ\text{C}$ .

#### SAMPLE SOLUTION

\*RUN

PVT

DO YOU WANT INSTRUCTIONS?  
= YES

GIVEN A TEMPERATURE AND PRESSURE , THIS PROGRAM  
USES NEWTONS METHOD TO COMPUTE THE MOLAR VOLUME OF A  
GAS WHOSE PRESSURE-TEMPERATURE BEHAVIOR IS DESCRIBED BY THE  
BEATTIE-BRIDGEMAN EQUATION OF STATE. INPUT DATA IS IN DEGREES C  
AND ATMOSPHERES. EITHER PARAMETER MAY BE VARIED. COEFFICIENTS  
ARE ON FILE FOR THE FOLLOWING COMPOUNDS-REF 'THERMODYNAMICS'  
J.H.KEENAN, WILEY-1941, PP.356-357.

PVT-2

FØRMULA	AØ	A	BØ	B	C*10 <sup>±(-4)</sup>
HE	0.02160	0.05984	0.01400	0.	0.00400
NE	0.21250	0.02196	0.02060	0.	0.10100
AR	1.29070	0.02328	0.03931	0.	5.99000
H2	0.19750	-0.00506	0.02096	-0.04359	0.05040
N2	1.34450	0.02617	0.05046	-0.00691	4.20000
O2	1.49110	0.02562	0.04624	0.00421	4.80000
AIR	1.30120	0.01931	0.04611	-0.00110	4.34000
CØ2	5.00650	0.07132	0.10476	0.07235	66.00000
(C2H5)2Ø	31.27800	0.12426	0.45446	0.11954	33.33000
C2H4	6.15200	0.04964	0.12156	0.03597	22.68000
NH3	2.39300	0.17031	0.03415	0.19112	476.87000
CØ	1.34450	0.02617	0.05046	-0.00691	4.20000
N2Ø	5.00650	0.07132	0.10476	0.07235	66.00000
CH4	2.27690	0.01855	0.05587	-0.01587	12.83000
C2H6	5.88000	0.05861	0.09400	0.01915	90.00000
C3H8	11.92000	0.07321	0.18100	0.04293	120.00000
C4H10	17.79400	0.12161	0.24620	0.09423	350.00000
C7H16	54.52000	0.20066	0.70816	0.19179	400.00000

CHEMICAL FØRMULA FØR GAS?  
 = CØ2

IS THE VARIABLE PARAMETER TEMPERATURE ØR PRESSURE?  
 = TEMPERATURE

INITIAL AND FINAL TEMPERATURES AND PRESSURE (C AND ATM)?  
 = 40,100,1

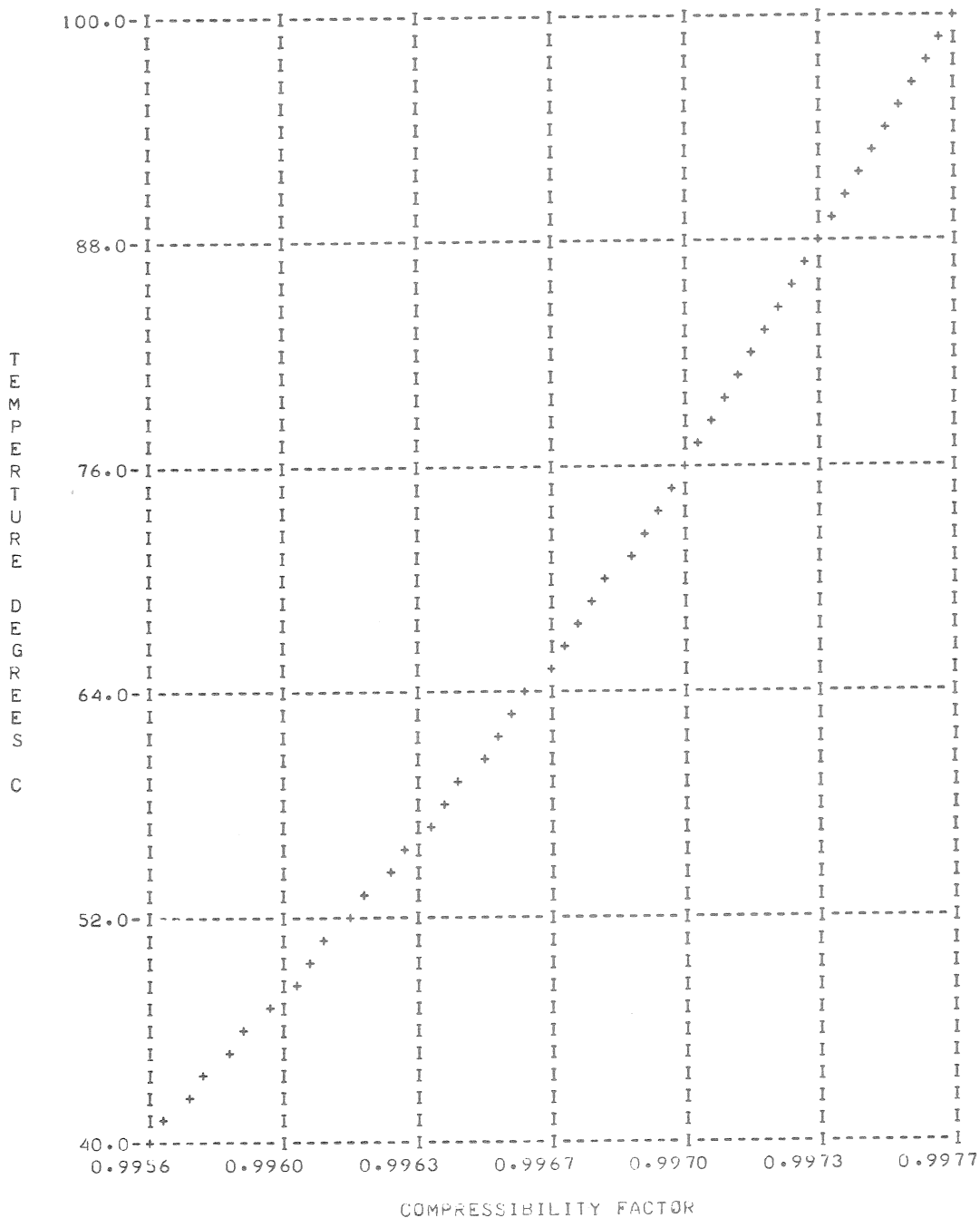
NUMBER ØF TEMPERATURE PØINTS TO TAKE?  
 = 11

TEMPERATURE DEGREES C	COMPRESSIBILITY FACTOR	PRESSURE ATM	ITERATIONS
40.0	0.995644	1.000000	3
46.0	0.995913	1.000000	3
52.0	0.996164	1.000000	3
58.0	0.996397	1.000000	3
64.0	0.996615	1.000000	3
70.0	0.996819	1.000000	3
76.0	0.997010	1.000000	3
82.0	0.997189	1.000000	3
88.0	0.997357	1.000000	3
94.0	0.997515	1.000000	3
100.0	0.997663	1.000000	3

PLOT RESULTS?  
 = YES

-----  
 PLOT OF EQUATION OF STATE FOR CO2

PRESSURE CONSTANT AT 1.00 ATMOSPHERES



PROGRAM STOP AT 2710  
 \*





This BASIC program calculates steam control valve coefficients and the required valve rangeability.

#### INSTRUCTIONS

Enter input data using the following format:

In line 20, enter degrees Farenheit of superheat in the steam or enter 0 if it is 0.

Then in line 25, enter data in groups of three, as many groups as you wish or need, in this order... flow in PPH, inlet PSIG, outlet PSIG; then second flow, second inlet pressure, second outlet press, etc.

Then type RUN.

#### NOTES:

1. When pressure drop is critical, the program assumes outlet pressure is half the absolute inlet pressure. The program also converts pressures to absolute.
2. Reference is equation 8 of the November, 1961 Fluid Controls Institute, Inc. voluntary standard.
3. To size more valves, enter new data in 20 and 25 and type RUN. If for saturated steam, zero in 20 need be entered only once. It will stay in.

For additional instructions, list the program.

#### SAMPLE PROBLEM

Determine the valve coefficients, if the superheat in the steam is 463 degrees Farenheit.

Other input includes:

	Example 1	Example 2	Example 3	Example 4
Flow (in pph)	1000	10,000	1000	100,000
Inlet	106	106	66	66
Outlet	104	104	64	64

SCVSIZ-2

SAMPLE SOLUTION

\*20 DATA 463

\*25 DATA 1000, 106, 104, 10000, 106, 104, 1000, 66, 64, 100000, 66, 64

\*RUN

RATIO OF HIGH/LOW COEFF.=REQUIRED VALVE RANGEABILITY

\*\*\* THE IDENTITY OF THIS VALVE IS

WHEN SUPERHEAT IN DEGREES F = 463

INLET PSIG	OUTLET PSIG	PR. DRØP, PSI	FLØW, PPH	VALVE COEFF.
106	104	2	1000	28.81538
106	104	2	10000	288.1538
66	64	2	1000	35.31363
66	64	2	100000	3531.363

READY

\*

This BASIC program determines for steel sections the resisting moment capacity, axial load capacity, and combined direct stress and bending for any yield point stress.

This program is written to determine, for any WF or I section of any yield point stress:

1. Resisting moment capacity for any unsupported
2. Axial load capacity for main and secondary members, and percentage of overstress and understress
3. Solve formula 6 or formula 7a and 7b for members subject to combined stress and bending

For beams it can be used for sections and yield point stresses not included in charts and tables in the AISC Handbook. The effect of moment at points of lateral support as reflected in coefficient  $C_b$  can be determined where formula 4 governs. For axially loaded columns, it can be used for sections not included in column tables and where  $K_1L/r_x$  is maximum. For combined direct stress and bending, it determines the adequacy of any section and yield point stress.

#### INSTRUCTIONS

See Sample Solution

#### SAMPLE PROBLEM

See Sample Solution

SECAP-2

SAMPLE SOLUTION

\*1400 DATA 40000, 0, 20000, 36000, .6  
\*1410 DATA 6.5, .24, .4, 11.96, 34.1, 144  
\*1420 DATA 7.97, 144, 144, 5.06, 1.44, 1, 1, 1  
\*RUN

SECAP

IF YOU WISH METHOD FOR ENTERING DATA TYPE 1,  
IF NOT TYPE 2.

? 1

THIS PROGRAM COMPUTES FOR WF AND I SECTIONS RES. MOM. CAP.  
AXIAL L'D CAP., AND SOLVES FORMULAS 6, 7A/7B FOR COMBINED  
DIRECT STRESS AND BENDING FOR ANY YP STRESS.

ENTER DATA AS FOLLOWS:

1400 DATA M (AB'T X AXIS), M (AB'T Y AXIS), AXIAL L'D, YP  
IN PSI, C SUB M. IF M(X)>0.

1410 DATA B (FL'GE), T (WEB), T (FL'GE), D, S(X), L IN INCHES.  
IF P>0, 1420 DATA A, L(X), L(Y), R(X), R(Y), K(X), K(Y), Q (0 FOR  
SECONDARY MEMBER, 1 FOR MAIN MEMBER)

ENTER MOM. IN PF AND AXIAL L'D IN PDS.

PROGRAM CURRENTLY NOT SET TO CHECK FOR BENDING AB'T  
Y AXIS. SET M (AB'T Y AXIS)=0.

C SUB C = 126.1

L (C) IN INCHES = 82.2

F (B) IN PSI = 22

L (U) IN INCHES = 118

R = 1.8

VALUE OF C (B) IN FORMULA 4 IS ? 1.8

F (B) FROM FORMULA 4 IN KSI = 19.2

K1\*L1/R1 = 28.4585

K2\*L2/R2 = 100

F.S. = 1.905043

F (A) = 12955.14

SMALL FA/CAP FA = .1936999

FORMULA 7A = .6396655

FORMULA 7B = .8472019

READY

\*

GEOMETRIC AND PLOTTING



This BASIC program divides circles into any number of equal parts, giving the angles in decimal degrees and degrees, minutes, and seconds, and calculating the horizontal and vertical distances from the center to the point on the circumference.

#### INSTRUCTIONS

To use this program enter the input data in the following format:

```
10 DATA N, r, .....
```

where

- N is the number of parts
- R is the radius of circle

As many cases as desired may be entered in the same way by continuing the data list.

After all the data is entered, type RUN.

Additional instructions can be found in the listing.

#### SAMPLE PROBLEM

Divide three sheet metal disks of 18.351 inches radius into equal segments of 3, 7, and 15 parts.

CIRCLE-2

SAMPLE SOLUTION

\*10 DATA 3, 18.351, 7, 18.351, 15, 18.351

\*RUN

D I V I S I O N    O F    C I R C L E

CASE NUMBER:    1    NUMBER OF PARTS:    3    RADIUS:    18.351

INDEX	.....ANGLE.....				.....CO-ORDINATES.....	
	DECIMAL	DEG	MIN	SEC	HORIZ	VERT
1	120	120	0	0	-9.175	15.892
2	240	240	0	0	-9.176	-15.892
3	360	360	0	0	18.351	0

CASE NUMBER:    2    NUMBER OF PARTS:    7    RADIUS:    18.351

INDEX	.....ANGLE.....				.....CO-ORDINATES.....	
	DECIMAL	DEG	MIN	SEC	HORIZ	VERT
1	51.43	51	25	42.9	11.442	14.347
2	102.86	102	51	25.7	-4.083	17.891
3	154.29	154	17	8.6	-16.534	7.962
4	205.71	205	42	51.4	-16.534	-7.962
5	257.14	257	8	34.3	-4.083	-17.891
6	308.57	308	34	17.1	11.442	-14.347
7	360	359	59	60	18.351	0

CASE NUMBER:    3    NUMBER OF PARTS:    15    RADIUS:    18.351

INDEX	.....ANGLE.....				.....CO-ORDINATES.....	
	DECIMAL	DEG	MIN	SEC	HORIZ	VERT
1	24	24	0	0	16.764	7.464
2	48	48	0	0	12.279	13.637
3	72	72	0	0	5.671	17.453
4	96	96	0	0	-1.918	18.25
5	120	120	0	0	-9.175	15.892
6	144	144	0	0	-14.846	10.786
7	168	168	0	0	-17.95	3.815
8	192	192	0	0	-17.95	-3.815
9	216	216	0	0	-14.846	-10.786
10	240	240	0	0	-9.176	-15.892
11	264	264	0	0	-1.918	-18.25
12	288	288	0	0	5.671	-17.453
13	312	312	0	0	12.279	-13.637
14	336	336	0	0	16.764	-7.464
15	360	360	0	0	18.351	0

READY

\*



This Fortran subroutine plots a maximum of nine curves simultaneously.

## INSTRUCTIONS

The calling sequence is:

```
CALL PLOT (X, Y, YMAX, YMIN, N, IND, NTOT)
```

where

- X is the value of the independent variable to be plotted.
  - Y is the array which contains the dependent values of the curves to be plotted.
  - YMAX is the maximum calculated value of all of the curves.
  - YMIN is the minimum calculated value of all of the curves
  - N is the number of curves to be plotted maximum of 9.
  - IND is the indicator which must be 1 the first time the routine is called and 0 for each subsequent time.
  - NTOT is the total number of X points to be plotted.
1. Values of Y(J) greater than YMAX or less than YMIN are plotted as YMAX or YMIN respectively.
  2. The subroutine must be initialized (IND = 1) and called for every point (X) to be plotted (IND = 0).
  3. Labeling of the plot:
    - a. Labeling of the X-axis is always along the left side of the plot.
    - b. Labeling of the Y-axis is determined by the input values of YMAX and YMIN and consists of 5 values of Y incrementing from YMIN to YMAX.
    - c. The location of the labeling for the Y-axis is across the top of the plot.
    - d. If the series of curves does not plot Y(J) for an exact X = 0, the Y-axis definition is not at the 0 point, but is placed at the bottom of the plot. In this case the Y-axis labeling is repeated along the bottom of the graph.
  4. The maximum value of N is 9. No more than nine curves may be plotted at one time.
  5. The scale factor used by the routine for plotting the curves is computed as  $(YMAX - YMIN)/70$ .

PLOT-2

SAMPLE PROBLEM

Problem — Plot the following four curves:

$$Y1 = 3e^{-X/4}$$

$$Y2 = \text{SIN}(\pi X/2)$$

$$Y3 = 3e^{-X/4} \text{SIN}(\pi X/2)$$

$$Y4 = 3e^{-X/4}$$

where

$$YMAX = 4.0, \quad YMIN = -4.0,$$

and the number of curves,  $N = 4$

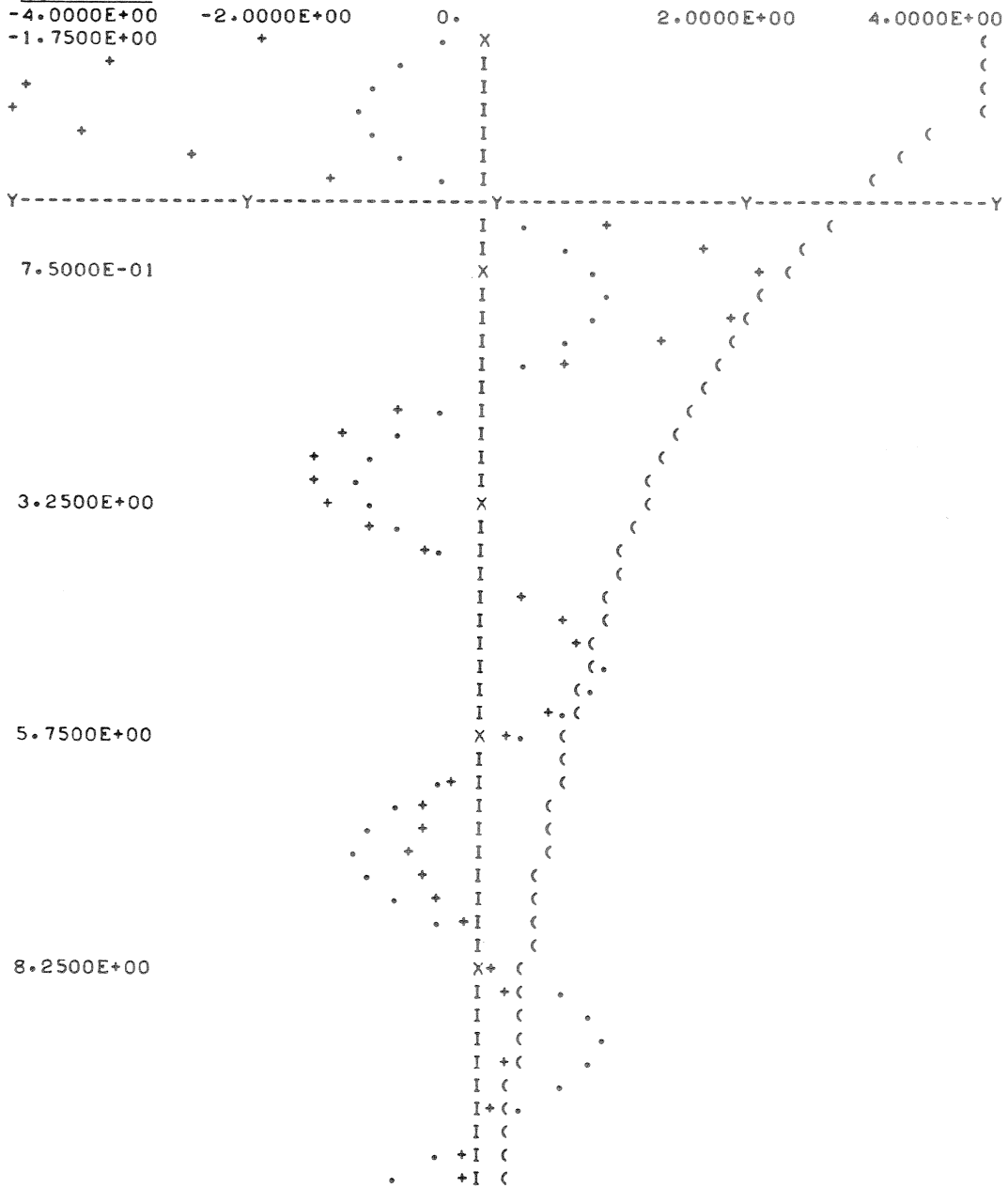
SAMPLE SOLUTION

\*LIST

```
100 DIMENSION Y(4)
110 N=4
120 YMAX=4.
130 YMIN=-4.
140 DX=.25
150 CALL PLOT(X,Y,YMAX,YMIN,N,1,50)
160 DO 100 J=1,50
170 X=J*DX-2.
180 Y(1)=3.*EXP(-.25*X)
190 Y(2)=SIN(1.5705*X)
200 Y(3)=Y(1)*Y(2)
210 Y(4)=Y(1)
220 CALL PLOT(X,Y,YMAX,YMIN,N,0,50)
230 100 CONTINUE
240 STOP
250 END
```

READY

\*RUN \*;PLOT



PROGRAM STOP AT 240  
\*



This BASIC program plots one to six functions of X simultaneously. All functions have the same upper and lower limits for the plot. The functions are called A, B, C, D, E, F and are plotted in that order of priority. Where plots would overlap, the lower priority functions are suppressed. Values exceeding the selected bounds are disregarded.

#### INSTRUCTIONS

To use this program, enter information in the following format:

```
100 DATA NUM, XMIN, XMAX, DELX, HMIN, HMAX
200 Let A = Any 'BASIC' function of X
210 Let B = Any 'BASIC' function of X and/or A
220 Let C = Ditto for X and/or A and/or B
230 [ Similarly for D ]
240 [ Similarly for E ]
250 [ Similarly for F ]
```

where

NUM is the number of functions given [1-6]. XMIN and XMAX are the lower and upper limits for X, DELX is the Increment for X. HMIN and HMAX are the lower and upper limits for the values of the function.

NOTE: The horizontal increment is always  $(HMAX - HMIN) / 40$ .

Then type RUN.

For additional instructions, list the program

#### SAMPLE PROBLEM

Plot the same six curves twice where the second plot will be an enlarged version of a section of the first graph.

The functions plotted are illustrated in statements 200 - 250 in the sample solutions. The option of plotting all six functions is used. Since functions D and E were out of the specified range, they were not shown on the second plot.

#### SAMPLE SOLUTION

```
*100 DATA 6, 0, 1, .05, 0, 1
*200 LET A=1-EXP(-X)
*210 LET B=X^2
*220 LET C=X^3
*230 LET D=X*C
*240 LET E=EXP(-X/2)
*250 LET F=EXP(-X)
*RUN
```



This Fortran program plots equations in polar coordinates using either R or THETA as the independent variable and plots equations stated in parametric form.

#### INSTRUCTIONS

To use this program, enter the equations into lines 700 - 710 in standard polar form ( $R = F(\text{THETA})$ ) and then type RUN.

The program will then ask the user if he desires instructions. An answer of NO will result in the program requesting values for P and N where

- P may have any positive value.
- N may not exceed a maximum value of 500.

Additional instructions can be obtained by replying YES to the question, DO YOU WANT INSTRUCTIONS?

#### SAMPLE PROBLEM

Plot the curve for equation  $R = \text{COS}(3. * \text{THETA})$  with values of  $P=2$ , and  $N=50$ .

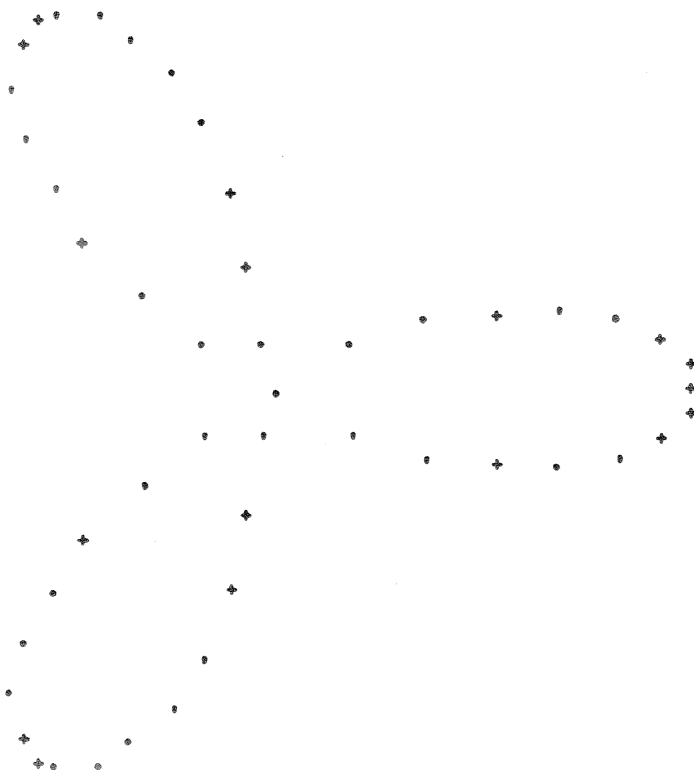
POLPLO-2

SAMPLE SOLUTION

700 R=COS(3\*THETA)  
\*RUN  
DO YOU WANT INSTRUCTIONS?  
ANSWER WITH YES OR NO. A 'NO' ASSUMES THE EQUATION  
IS ALREADY ENTERED  
= NO

POLPLO

P AND N  
= 2.50



PROGRAM STOP AT 845  
\*



This BASIC program solves spherical triangles having the apex at the North Pole and the other two corners defined by their respective latitudes and longitudes.

#### INSTRUCTIONS

Enter data for as many cases as desired successively. Data must be entered in data statements 10 - 99 in the following format:

10 DATA LTD, LTM, LGD, LGM, RLTD, RLTM, RLGD, RLGM, ALD, ALM

where

each pair of numbers specifies a location in the form degrees, minutes as follows:

- LTD, LTM is local latitude
- LDG, LGM is local longitude
- RLTD, RLTM is remote latitude
- RLGD, RLGM is remote longitude
- ALD, ALM is observed altitude [ if any ]

For South latitudes and East longitudes, enter the degree values as negative numbers. If there is no observed altitude, set ALD and ALM equal to zero.

For additional instructions, list the program.

#### SAMPLE PROBLEM

Solve the spherical triangle problem using the following data:

Local Latitude	-	40 deg. 50 min.	North Lat.
Local Longitude	-	73 deg. 30 min.	West Long.
Remote Latitude	-	23 deg. 26 min.	North Lat.
Remote Longitude	-	133 deg. 30 min.	West Long.
Observed Altitude	-	37 deg. 20 min.	

#### SAMPLE SOLUTION

\*10 DATA 40, 50, 73, 30, 23, 26, 133, 30, 37, 20  
\*RUN

SPHERE-2

S P H E R I C A L   T R I A N G L E   S O L U T I O N -

CASE NUMBER    1

LOCAL POSITION:

40 DEG        50 MIN    NORTH LATITUDE  
73 DEG        30 MIN    WEST LONGITUDE

REMOTE POSITION:

23 DEG        26 MIN    NORTH LATITUDE  
133 DEG       30 MIN    WEST LONGITUDE

LOCAL HOUR ANGLE (AT NORTH POLE):

60 DEG  
59 DEG        60 MIN  
3 HRS        59 MIN        60 SEC

ZENITH (GREAT CIRCLE) DISTANCES:

52.6 DEG  
52 DEG        37 MIN  
3157 NAUTICAL MILES  
3635.5 STATUTE MILES

TRUE BEARINGS (GREAT CIRCLE COURSES):

REMOTE POSITION FROM LOCAL POSITION:  
270.1 DEG  
270 DEG        4 MIN

LOCAL POSITION FROM REMOTE POSITION:  
55.6 DEG  
55 DEG        33 MIN

ALTITUDE (REMOTE CELESTIAL POSITION  
ABOVE LOCAL POSITION HORIZON):

37.4 DEG  
37 DEG        23 MIN

OBSERVED ALTITUDE:

37 DEG        20 MIN  
37.33 DEG

LINE OF POSITION:

3 MILES AWAY ON LINE BEARING    90.1 DEGREES TRUE

READY  
\*

This is a BASIC program to find the unknown features of any triangle; given one side and any two other parts.

INSTRUCTIONS

To use this program supply values as required by the selected option. Specify angles as 'DEG, MIN, DEC'. For additional instructions, list the program.

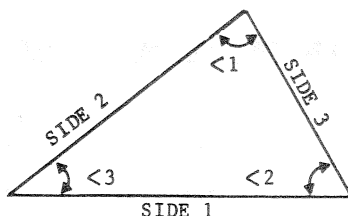
SAMPLE PROBLEM

Calculate the value of the three enclosed angles of a triangle whose sides are 17, 7.8, and 13.9.

Calculate the value of three enclosed angles.

This program has a specific way for naming the sides and angles of the triangle. Care must be exercised to avoid erroneous answers.

Angle N is the angle opposite the side you choose to call side N, as shown in the following diagram.



All angles are entered as two distinct values. The first is the angle degrees and the second is minutes (which can have a fractional part). If one or more of your angles is in the whole degrees only, you must supply 0 for the minutes portion.

Use the following table to select the proper option:

<u>If you have</u>	<u>Use option</u>
Side 1, Side 2, Side 3	1
Side 1, Angle 3, Side 2	2
Side 1, Side 3, Angle 1	3
Angle 1, Side 3, Angle 2	4
Angle 3, Angle 1, Side 3	5

The values calculated by option 1 are used to demonstrate the other options.

TRIANG-2

SAMPLE SOLUTION

\*RUN

TRIANG

THIS PROGRAM WILL FIND THE UNKNOWN FEATURES OF ANY TRIANGLE, GIVEN ONE SIDE AND ANY TWO OTHER PARTS.

WHAT WILL BE GIVEN (1=SSS, 2=SAS, 3=SSA, 4=ASA, 5=AAS) ? 1

WHAT ARE SIDE1, SIDE2, SIDE3 ? 17, 7.8, 13.9

	1 -----	2 -----	3 -----
SIDE	17	7.8	13.9
ANGLE (RAD)	1.732681	0.4699307	0.9389807
ANGLE (DEG)	99	26	53
(MIN)	16	55	47
(SEC)	31.16	30.17	58.67
ALT TO SIDE	6.294261	13.71826	7.698017

RADIUS OF CIRCUMSCR CIRCLE = 8.612608  
 RADIUS OF INSCRIBED CIRCLE = 2.764921  
 AREA OF TRIANGLE = 53.50121

ANOTHER CASE (1=YES) ? 1

WHAT WILL BE GIVEN (1=SSS, 2=SAS, 3=SSA, 4=ASA, 5=AAS) ? 2

NOTE: SPECIFY ANGLES AS 'DEGREES, MINUTES, SECONDS' OR 'DEGREES, MINUTES.DECIMAL, 0' (I.E., SECONDS=0)

WHAT ARE SIDE1, ANGLE3, SIDE2 ? 17, 53, 47, 58.67, 7.8

	1 -----	2 -----	3 -----
SIDE	17	7.8	13.9
ANGLE (RAD)	1.732681	0.4699307	0.9389807
ANGLE (DEG)	99	26	53
(MIN)	16	55	47
(SEC)	31.16	30.17	58.67
ALT TO SIDE	6.294261	13.71826	7.698017

RADIUS OF CIRCUMSCR CIRCLE = 8.612608  
 RADIUS OF INSCRIBED CIRCLE = 2.764921  
 AREA OF TRIANGLE = 53.50121

ANOTHER CASE (1=YES) ? 0

READY  
 \*

This BASIC program plots simultaneously two functions of a single variable, X.

#### INSTRUCTIONS

To use this program type:

```
10 LET Y = [ the first function of X ]  
20 LET Z = [ the second function of X and/or Y ]
```

Then type RUN.

The functions Y and Z may be any legitimate BASIC expressions. Intermediate variables may be defined using intermediate lines, if the functions are too complicated to fit on one line.

For additional instructions, list the program.

#### SAMPLE PROBLEM

Plot the first two curves that were used to illustrate the program PLOTTO.

NOTE: It is advisable to use TWOPL0 rather than PLOTTO when only two functions are required because of the shorter running time.



This BASIC program plots single valued functions of X, with X on the vertical axis.

#### INSTRUCTIONS

To use this program type:

```
10 LET Y = [ the function to be plotted ]
```

then type RUN.

During running, the program will ask for YMIN and YMAX [the limits on the horizontal Y-axis] , for XMIN and XMAX [the limits on the vertical X-axis] , and for DELX, the increment to be used along the X-axis.

Lines 11-99 of the program may be used as desired to express complicated functions. For additional instructions, list the program.

#### SAMPLE PROBLEM

For illustration purposes, we will use this program to plot a normal curve. In its simplest form, the normal can be represented as:

$$Y = e^{-x^2}$$

From looking at the equation we can see that the Y limits are  $e^{-\infty} = 0$  and  $e^0 = 1$ . The X limits are  $\pm \infty$ , but Y remains very close to zero if X is less than -2 or greater than +2. We will use these as our limits and split the X axis into 40 segments ( $\Delta X = .1$ ).

#### NOTES

1. You control both the X and Y axis limits by answering the YMIN, YMAX, XMIN, XMAX, DELX question. If incorrect values were used for YMIN and/or YMAX, and the plot went off-axis at certain X points, the program would have typed "off-scale" and the actual Y value at those points. If a clean plot is required you must run the program again and modify YMIN and/or YMAX. By knowing YMIN and YMAX from analyzing the equation, it is possible to get a plot which fills all the available space.
2. You can use this program to get semi-log or log-log plots by using appropriate transforms at lines 10 through 99. If this is done, though, the plot axis will still be linear and you must properly interpret the result. (When this feature is used, the transforms must have variable names — separate and distinct from those variable names used by the program. The variable names used by the program are: Q0, Q1, Q2, Q3, Q4, Q5, Q6, Q7, Q8, X, and Y.)

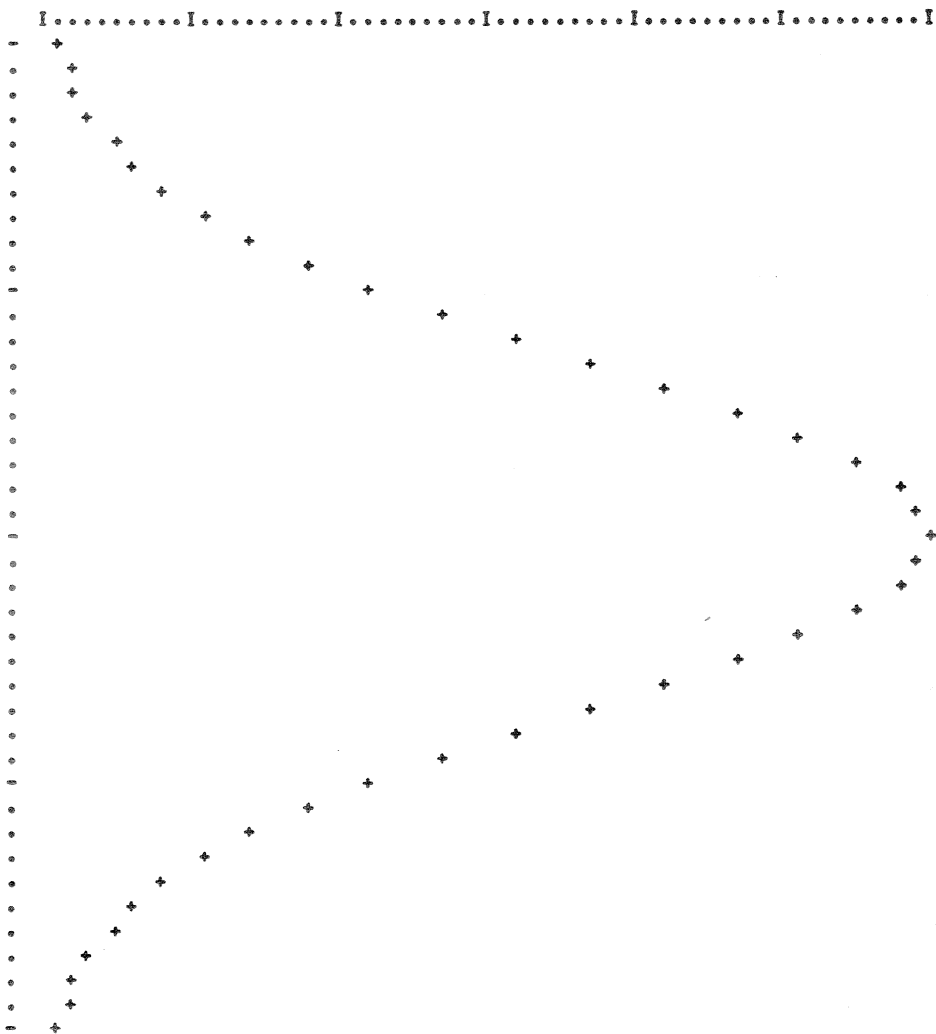
XYPLOT-2

SAMPLE SOLUTION

```
*10 LET Y=EXP(-(X*2))  
*RUN
```

WHAT ARE YMIN,YMAX,XMIN,XMAX,DELX ?0,1,-2,2,.1

FØR X: TOP = -2 BØTTØM = 2 INCREMENT = 0.1  
FØR Y: LEFT = 0 RIGHT = 1 INCREMENT = 0.0166667



TYPE '0' TO STOP ØR '1' TO CHANGE LIMITS. WHICH ?0

READY

\*



EDUCATIONAL AND TUTORIAL



This Fortran object program is the driver program used, in conjunction with the pre-processor PREPRS, to run a translated lesson in the EXPER language (see Time-Sharing EXPER Language, Order No. BS05). It will administer the lesson and write the students' responses on a specified file. EXPER is a CAI (Computer Assisted Instruction) language.

#### INSTRUCTIONS

To use the DRIVES subroutine, write a 3-line program as follows:

```
10$USE LIBRARY/DRIVES, R
20 CALL DRIVER(nHXXXXXX, mHYYYYYY)
30 END
```

where

- n is the number of characters in the name of the file containing the translated lesson (must be a number from 1 to 6).
- XXXXXX is the name of the file containing the translated lesson.
- m is the number of characters in the name of the file which will receive the student responses (must be a number from 1 to 6).
- YYYYYY is the name of the student response file.
- R and H must appear as illustrated here.

#### SAMPLE PROBLEM

A sample lesson was previously translated and stored in the file LESSON (see PREPRS sample problem).

SAMPLE SOLUTION

A student response file RESPF, was created. The 3-line driver program was written and executed. Then the response file was listed.

```
*NEW
READY
*SAVE RESPF
DATA SAVED--RESPF
*NEW
READY
*10 USE LIBRARY/DRIVES,R
*20 CALL DRIVER(6HLESSON,5HRESPF)
*30 END
*RUN
WHICH STATEMENT BEST DESCRIBES THE CAPABILITIES
OF EXPER?
  A. A LANGUAGE DESIGNED FOR SCIENTIFIC CALCULATIONS.
  B. A LANGUAGE DESIGNED FOR BUSINESS APPLICATIONS.
  C. A LANGUAGE DESIGNED FOR USE BY INSTRUCTORS
    WITH A NEED TO WRITE LESSONS TO BE ADMINISTERED
    BY A COMPUTER.
  D. ALL OF THE ABOVE.
```

= B  
WRONG. EXPER IS A C.A.I.(COMPUTER ASSISTED INSTRUCTION)  
AUTHOR LANGUAGE. WITH THIS INFORMATION TRY THE QUESTION  
AGAIN.

```
WHICH STATEMENT BEST DESCRIBES THE CAPABILITIES
OF EXPER?
  A. A LANGUAGE DESIGNED FOR SCIENTIFIC CALCULATIONS.
  B. A LANGUAGE DESIGNED FOR BUSINESS APPLICATIONS.
  C. A LANGUAGE DESIGNED FOR USE BY INSTRUCTORS
    WITH A NEED TO WRITE LESSONS TO BE ADMINISTERED
    BY A COMPUTER.
  D. ALL OF THE ABOVE.
```

= C  
THATS RIGHT. EXPER IS DESIGNED FOR EASY LESSON WRITING  
WITH CAPABILITIES FOR MATCHING RESPONSES AND BRANCHING  
ON THE VALUE OF SCORE COUNTERS.

```
PROGRAM STOP AT 0
*LIST RESPF
```

```
A      B
A      C
```

READY

\*

These five programs (EXPER1 through EXPER5) are source language files written in the EXPER language. They teach the writing of EXPER programs. EXPER is a CAI (Computer Assisted Instruction) language.

#### INSTRUCTIONS

Create a file for the translated lesson and a file for the response file. Access the lesson desired from the LIBRARY. Run the preprocessor program PREPRS and then the driver program DRIVES.

#### SAMPLE SOLUTION

The file L1 is created for the translated lesson, and the file RESPON is created for the response file. The first lesson in the series, EXPER1, is accessed. The preprocessor and driver programs are run. The program was terminated after the first student response.

```
*NEW
READY
*SAVE L1;RESPON
DATA SAVED--L1
DATA SAVED--RESPON
*10$USE LIBRARY/PREPRS,R
*20 CALL PREPRO(6HEXPER1,2HL1)
*30 END
*RUN
125 113-NAME-
188 145-1
230 166-1A
238 170-1B
246 174-22
276 189-2
296 199-2A
308 205-2B
314 208-2C
368 235-3
400 251-3A
410 256-3B
420 261-3C
460 281-4
482 292-4A
492 297-4B
516 309-5
526 314-OTHER
554 328-5A
564 333-5B
576 339-5C
586 344-5D
596 349-5E
610 356-5F
668 385-00PS
674 388-END
END PASS 1

PROGRAM STOP AT 0
*10$USE LIBRARY/DRIVES,R
*20 CALL DRIVER(2HL1,6HRESPON)
*RLN
```

EXPERn-2

HELLO AND WELCOME TO SERIES 600/6000 TIME SHARING. THIS SEQUENCE OF PROGRAMS IS DESIGNED TO HELP YOU LEARN TO WRITE INSTRUCTIONAL MATERIALS IN THE EXPER COMPUTER LANGUAGE.

FIRST, LETS ESTABLISH THE METHOD BY WHICH WE WILL COMMUNICATE. WHEN I WISH TO HAVE YOU RESPOND TO A QUESTION OR STATEMENT, I WILL TYPE AN EQUAL SIGN (=) AND THEN STOP, WAITING FOR YOUR RESPONSE.

LETS TRY IT. WHEN I TYPE AN EQUAL SIGN AND STOP, YOU TYPE YOUR NAME AND THEN PRESS THE RETURN KEY TO LET ME KNOW THAT YOU ARE FINISHED. (THE RETURN KEY IS LOCATED AT THE FAR RIGHT HAND SIDE OF THE KEYBOARD.)  
= HONEYWELL

GOOD. THAT'S HOW WE WILL COMMUNICATE.

This Fortran object program is the preprocessor used, in conjunction with DRIVES, to process and run the EXPER language (see Time-Sharing EXPER Language, Order No. BS05). This subroutine will translate an EXPER source program and save the translated lesson on a specified file. EXPER is a CAI (Computer Assisted Instruction) language.

#### INSTRUCTIONS

To use this subroutine, write a 3-line program as follows:

```
10$USE LIBRARY/PREPRS, R
20 CALL PREPRO(nHXXXXXX, mHYYYYYY)
30 END
```

where

- n is the number of characters in the name of the file in which the EXPER source program is saved (must be a number from 1 to 6).
- XXXXXX is the name of the EXPER source file.
- m is the number of characters in the name of the file in which the translated lesson will be saved (must be a number from 1 to 6).
- YYYYYY is the name of the file which will receive the translated lesson.
- R and H must appear as illustrated.

#### SAMPLE PROBLEM

A sample lesson was written and saved in the file SOURCE. Translate this lesson prior to execution of the driver (see DRIVES sample problem).

#### SAMPLE SOLUTION

The translated lesson is saved in the file LESSON.

\*LIST SOURCE

100-A  
110 WHICH STATEMENT BEST DESCRIBES THE CAPABILITIES  
120 OF EXPR?  
130 A. A LANGUAGE DESIGNED FOR SCIENTIFIC CALCULATIONS.  
140 B. A LANGUAGE DESIGNED FOR BUSINESS APPLICATIONS.  
150 C. A LANGUAGE DESIGNED FOR USE BY INSTRUCTORS  
160 WITH A NEED TO WRITE LESSONS TO BE ADMINISTERED  
170 BY A COMPUTER.  
180 D. ALL OF THE ABOVE.  
190:INP  
200:M21:C:  
210:JK2::0N:  
220 WRONG. EXPR IS A C.A.I.(COMPUTER ASSISTED INSTRUCTION)  
230 AUTHOR LANGUAGE. WITH THIS INFORMATION TRY THE QUESTION  
240 AGAIN.  
250  
260:JK2:A:  
270-0N  
280 THATS RIGHT. EXPR IS DESIGNED FOR EASY LESSON WRITING  
290 WITH CAPABILITIES FOR MATCHING RESPONSES AND BRANCHING  
300 ON THE VALUE OF SCORE COUNTERS.  
310:\*ND

READY

\*NEW

READY

\*10\$USE LIBRARY/PREPRS,R

\*20 CALL PREPR0(6HSOURCE,6HLESSON)

\*30 END

\*RUN

100 100-A  
270 117-0N  
END PASS 1

PROGRAM STOP AT 0

\*LIST LESSON

100- 0 A  
101 17 WHICH STATEMENT BEST DESCRIBES THE CAPABILITIES  
102 4 OF EXPR?  
103 21 A. A LANGUAGE DESIGNED FOR SCIENTIFIC CALCULATIONS.  
104 20 B. A LANGUAGE DESIGNED FOR BUSINESS APPLICATIONS.  
105 19 C. A LANGUAGE DESIGNED FOR USE BY INSTRUCTORS  
106 20 WITH A NEED TO WRITE LESSONS TO BE ADMINISTERED  
107 9 BY A COMPUTER.  
108 10 D. ALL OF THE ABOVE.  
109: 7 INPA  
110: 3 M21:C:  
111: 2 JK2 0 117  
112 20 WRONG. EXPR IS A C.A.I.(COMPUTER ASSISTED INSTRUCTION)  
113 20 AUTHOR LANGUAGE. WITH THIS INFORMATION TRY THE QUESTION  
114 3 AGAIN.  
115 2  
116: 1 JK2 100  
117- 0 0N  
118 19 THATS RIGHT. EXPR IS DESIGNED FOR EASY LESSON WRITING  
119 19 WITH CAPABILITIES FOR MATCHING RESPONSES AND BRANCHING  
120 12 ON THE VALUE OF SCORE COUNTERS.  
121: 3 \*ND  
END OF FILE 0

READY

\*



DEMONSTRATION







This BASIC program is a simulated card game of Las Vegas-type blackjack.

## INSTRUCTIONS

For instructions run the program.

## SAMPLE SOLUTION

This is an actual demonstration game conducted briefly to show some of the points of the game.

\* RUN

BLKJAK

THIS DEMONSTRATION SHOWS THE VERSATILITY OF GE TIME-SHARING BY SIMULATING A GAME OF BLACKJACK. DO YOU NEED INSTRUCTIONS (1=YES,0=NO) ?1

HERE ARE THE LAS VEGAS RULES FOR PLAYING BLACKJACK:

> WAGER: THE HOUSE LIMIT IS \$500, SO TYPE IN A NUMBER FROM 0 TO 500. TO TERMINATE GAME, ENTER ZERO. -

> THE DEAL: I DEAL MYSELF 2 CARDS AND SHOW YOU ONE. THEN I DEAL YOU TWO CARDS, AND ASK IF YOU WANT A HIT (ANOTHER CARD). YOU HAVE SEVERAL OPTIONS DEPENDING ON THE CARDS YOU HOLD AND MY UP CARD:

- \* STAND - BY TYPING A ZERO
- \* TAKE A HIT - BY TYPING A ONE
- \* GO DOWN FOR DOUBLES - BY TYPING A TWO
- \* SPLIT A PAIR - BY TYPING A THREE

> INSURANCE: IF MY UP CARD IS AN ACE, I WILL ASK IF YOU WANT INSURANCE. IF YOU DO TYPE A ONE, BETTING ONE-HALF OF YOUR WAGER THAT I DO HAVE BLACKJACK. IF I DO, I PAY 2-TO-1 ON YOUR INSURANCE BET. YOU LOSE YOUR ORIGINAL WAGER SINCE I HAVE BLACKJACK, SO WE ARE EVEN FOR THE HAND. IF I DON'T HAVE BLACKJACK, YOU LOSE YOUR INSURANCE BET AND THE GAME CONTINUES.

IF YOU REFUSE INSURANCE (BY TYPING A ZERO) THE GAME CONTINUES AS NORMAL.

> THE PLAY: WHEN YOU FINALLY STAND (BY TYPING A ZERO) I WILL DRAW CARDS UNTIL:

- \* I HAVE AT LEAST A HARD 17 (HARD MEANS THE TOTAL DOES NOT INCLUDE AN ACE BEING COUNTED AS 11)
- \* I HAVE A SOFT 18 (SOFT MEANS THE TOTAL INCLUDES AN ACE COUNTED AS 11)
- \* I REACH A TOTAL OF 21
- \* I EXCEED 21 AND BUST

> ITEMS:

- \* I PAY 1.5-TO-1 ON BLACKJACK
- \* I DON'T RECOGNIZE 5-CARDS-AND-UNDER
- \* YOU MAY DOUBLE DOWN ON A SPLIT HAND
- \* YOU DON'T LOSE ON A TIE HAND...WE PUSH

<<<GOOD LUCK>>>

BLKJAK-2

THE 600 IS THE DEALER AND GETS A BREAK AT 1945 HOURS. WHAT  
TIME IS IT NOW ?300

WAGER ?50

I SHOW ACE OF DIAMONDS  
FIRST CARD IS JACK OF HEARTS  
NEXT CARD IS 2 OF DIAMONDS  
INSURANCE ANYONE (TYPE 1 OR 0) ?1  
YOU WIN \$ 50 ON YOUR INSURANCE BET\*\*I HAVE BLACKJACK\*\* -  
MY HOLE CARD IS JACK OF CLUBS  
YOU'RE EVEN

WAGER ?50

I SHOW 8 OF HEARTS  
FIRST CARD IS KING OF HEARTS  
NEXT CARD IS 9 OF DIAMONDS  
HIT ?0  
YOUR TOTAL IS 19  
MY HOLE CARD IS 6 OF CLUBS  
I DRAW 6 OF SPADES  
MY TOTAL IS 20  
YOU'RE BEHIND \$ 50

WAGER ?50

I SHOW 6 OF HEARTS  
FIRST CARD IS 3 OF HEARTS  
NEXT CARD IS 6 OF DIAMONDS  
HIT ?1  
NEXT CARD IS 3 OF CLUBS  
HIT ?1  
NEXT CARD IS 5 OF DIAMONDS  
HIT ?0  
YOUR TOTAL IS 17  
MY HOLE CARD IS QUEEN OF CLUBS  
I DRAW 7 OF HEARTS  
I BUSTED\*\*\*MY TOTAL IS 23  
YOU'RE EVEN

WAGER ?50

I SHOW 5 OF CLUBS  
FIRST CARD IS 10 OF HEARTS  
NEXT CARD IS ACE OF HEARTS  
\*\*\*BLACKJACK\*\*\*  
MY HOLE CARD WAS 8 OF SPADES  
YOU'RE AHEAD \$ 75

WAGER ?0

READY  
\*

This BASIC program computes and prints annual projections of an area's population. Any requested interval of years may be requested to a maximum of 99. The generated data is not exact, since it is based on the compound interest formula and the assumption of a steady increase each year. However, it is useful in showing how an area may be expected to grow.

INSTRUCTIONS

To use the program, type RUN and follow instructions: For example:

RUN

THIS PROGRAM WILL PROJECT POPULATION GROWTH FOR ANY NUMBER OF YEARS USING THE COMPOUND INTEREST FORMULA.

WHAT IS THE NAME OF THE AREA WE ARE STUDYING  
?METRO PHOENIX

PRINT THE ANNUAL PERCENT OF GROWTH FOR YOUR POPULATION ?5.5

FOR HOW MANY YEARS DO YOU WISH TO HAVE DATA COMPUTED ?10  
 LIST THE FIRST 9 YEARS TO BE COMPUTED, SEPARATE YOUR NUMBERS WITH COMMAS.  
?1972, 1973, 1974, 1975, 1976, 1977, 1978, 1979, 1980

LIST THE LAST 1 YEARS AND 8 ZEROS  
?1981, 0, 0, 0, 0, 0, 0, 0, 0

WHAT IS THE YEAR FOR YOUR BASIC DATA ?1972

WHAT IS THE POPULATION FOR THE BASE YEAR(NØ COMMAS PLEASE)  
?1200000

POPULATION PROJECTION IS AS FOLLOWS

METRO PHOENIX

DATE	POPULATION
1972	1200000
1973	1265999
1974	1335629
1975	1409089
1976	1486539
1977	1568351
1978	1654611
1979	1745614
1980	1841623
1981	1942912

DO YOU SUPPORT PLANNED PARENTHOOD???  
 READY  
 \*





This BASIC program finds the prime factorization of a number.

## INSTRUCTIONS

To use the program, type RUN and follow instructions. For example:

READY  
\*RUN

THIS PROGRAM FINDS THE PRIME FACTORIZATION OF A NUMBER.  
IF YOU ASK IT TO FACTOR 0, IT WILL STOP.

WHAT NUMBER IS TO BE FACTORED ?1372

THE PRIME FACTORS OF 1372 ARE:

PRIME -----	MULTIPLICITY -----
2	4
3	2
13	1

WHAT NUMBER IS TO BE FACTORED ?134217728  
SORRY! THIS PROGRAM IS ONLY DESIGNED TO FACTOR NUMBERS  
OF 8 DIGITS OR LESS! YOU MAY TRY AGAIN--

WHAT NUMBER IS TO BE FACTORED ?1342177

THE NUMBER 1342177 IS PRIME.

WHAT NUMBER IS TO BE FACTORED ?0

READY  
\*



This BASIC program prints "THE TWELVE DAYS OF CHRISTMAN" adorned with appropriate holiday symbols. It is suitable for an unusual Christmas card or as guidance for a sing-along.

## INSTRUCTIONS

Type RUN. For example, this is the last of 12 verses.

RUN

E V E R Y B O D Y     S I N G

ON THE 12 TH DAY OF CHRISTMAS  
MY TRUE LOVE SENT TO ME  
TWELVE LORDS A-LEAPING,  
ELEVEN LADIES DANCING,  
TEN PIPERS PIPING,  
NINE DRUMMERS DRUMMING,  
EIGHT MAIDS A-MILKING,  
SEVEN SWANS A-SWIMMING,  
SIX GEESE A-LAYING,  
FIVE GO-OLD RINGS,  
FOUR CALLING BIRDS,  
THREE FRENCH HENS,  
TWO TURTLEDØVES AND  
A PARTRIDGE IN A PEAR TREE.

O  
\*  
\*\*\*  
\*\*\*\*\*  
I



UTILITY AND MISCELLANEOUS



This Fortran Y program calculates and prints the day of the week of any date, the calendar dates of the beginning and ending of a continuing project, and the Julian dates from the calendar dates and total elapsed days. The subprograms which do the actual Julian calendar date conversions can easily be extracted by the user for inclusion in his own programs.

#### INSTRUCTIONS

For details of the program type LIST. To use the program, type RUN and enter information as requested.

The program is presently set for a 5-day work week. The user may reset for a 6- or 7-day week by typing DATA DWT/O, the number of days in work week, asterisk, 1 in line 60 where 1 = a work day and 0 = a nonwork day.

Note that the holiday entries (or no holidays) are terminated by three 0's. The program is terminated by four 0's.

The Julian data calculation is based on the assumption that day 1 = January 1, 1900 (1, 1, 1900).

#### SAMPLE PROBLEM

A project of 119 working days, holidays and a 5-day work week. (SUN, SAT- NON-WORK)

#### SAMPLE SOLUTION

```

RUN
ENTER HOLIDAY CALENDAR DATE AS: MONTH, DAY, YEAR
=5, 29, 1972
=7, 3, 1972
=7, 4, 1972
=11, 23, 1972
=11, 24, 1972
=
=0, 0, 0
ENTER CURRENT DATE AND NUMBER OF WORKING DAYS
=6, 26, 1972, 119

      6/26/1972   MON   JUNE 26, 1972   26475
      12/13/1972  WED   DEC 13, 1972   26645   171
=0, 0, 0, 0
NORMAL TERMINATION

```

ADATER-2

Same project on a 6-day work week (SUN - NON-WORK)

\*60 DATA DWT/0,6\*1/

\*RUN

ENTER HOLIDAY CALENDAR DATE AS: MONTH, DAY, YEAR

=7,3,1972

=7,4,1972

=11,23,1972

=11,24,1972

=0,0,0

ENTER CURRENT DATE AND NUMBER OF WORKING DAYS

=6,26,1972,119

6/26/1972	MON	JUNE 26, 1972	26475	
11/13/1972	MON	NOV 13, 1972	26615	141

=0,0,0,0

NORMAL TERMINATION

\*@

Same project on a 7-day work week.

\*160 DATA DWT/7\*1/

\*RUN

ENTER HOLIDAY CALENDAR DATE AS: MONTH, DAY, YEAR

=7,3,1972

=7,4,1972

=11,23,1972

=11,24,1972

=0,0,0

ENTER CURRENT DATE AND NUMBER OF WORKING DAYS

=6,26,1972,119

6/26/1972	MON	JUNE 26, 1972	26475	
10/24/1972	TUES	OCT 24, 1972	26595	121

To determine the day of one's birthday, enter birthdate and 0 days:

\*RUN

ENTER HOLIDAY CALENDAR DATA AS: MONTH, DAY, YEAR

=0,0,0

ENTER CURRENT DATA AND NUMBER OF WORKING DAYS

=2,21,1910,0

2/21/1910	MON	FEB 21, 1910	3704	
-----------	-----	--------------	------	--



This EDIT built file is a catalog of the programs available in the time-sharing library, as documented in this manual. A listing of this file is contained in the front of this manual.

#### INSTRUCTIONS

The file can be listed by either typing

```
LIB CATALOG  
LIST
```

or by using the BPRINT command in CARDIN. The file may be searched for a given program name or key word, using the EDIT system.

The entries in the catalog are divided into the same major categories as this manual. Many of the categories are further subdivided for ease in finding programs to perform a given function.

All program names begin in column one. Columns 11-14 contain an indicator of the file format (language, subroutine, etc.). Columns 17-72 contain a brief program description.



This BASIC program determines the strongest possible conclusion in specified variables which follows as a logical consequence from a given set of statements of propositional logic and prints its truth table.

## INSTRUCTIONS

To use this program type RUN. When the program prints PREMISE? , enter a statement or type DONE to indicate that all premises have been entered. After DONE is typed, the program will ask for the variables from which to draw a conclusion. Enter the names of these variables, as requested, or type BEST to have the program find the strongest possible conclusions in the fewest possible variables.

A maximum of 12 variables chosen from the letters A, B, ..., T may be chosen. Statements of propositional logic are built using the connectives  $\neg$  (NOT),  $\wedge$  (AND),  $\vee$  (OR),  $\Rightarrow$  (IF...THEN),  $\Leftrightarrow$  (IF AND ONLY IF), and  $\wedge$  (NOT BOTH). Formulas may employ the propositional variables A, B, ..., T.

## SAMPLE PROBLEM

Determine the strongest possible conclusion where the premises are:

$$(A \ \& \ B) \Rightarrow C$$

$$(A/D) \Leftrightarrow C$$

## SAMPLE SOLUTION

\*RUN

## LIST FOR INSTRUCTIONS-

PREMISE ?(A&B)=>C  
 PREMISE ?(-A/D)<=>C  
 PREMISE ?DONE

VARIABLE ?BEST

NO CONCLUSIONS CAN BE MADE BASED ON ONLY 1 VARIABLE

CONCLUSIONS IN 2 VARIABLES:

A	C	
T	T	T
T	F	F

C	D	
T	F	T
F	F	F

CONCLUDE-2

CONCLUSIONS IN 3 VARIABLES:

A	B	C	T
T	T	T	F
T	T	F	T
T	F	T	F
T	F	F	F

A	C	D	T
T	T	T	F
T	T	F	T
T	F	T	F
T	F	F	F
F	T	T	F
F	T	F	T
F	F	T	T
F	F	F	F

B	C	D	T
T	T	F	F
T	F	F	T
F	T	F	F
F	F	F	F

CONCLUSIONS IN 4 VARIABLES:

A	B	C	D	T
T	T	T	T	F
T	T	T	F	F
T	T	F	F	F
T	T	F	T	T
T	F	T	F	F
T	F	T	F	T
T	F	F	T	F
T	F	F	F	F
F	T	T	T	F
F	T	T	F	T
F	T	F	T	F
F	T	F	F	T
F	F	T	T	F
F	F	F	F	T
F	F	F	T	F

DO YOU WISH TO DRAW A CONCLUSION IN OTHER VARIABLES ? NO

READY  
\*

This BASIC program converts measurements from one scale to another. For temperature, it converts degrees Celsius, Farenheit, and Kelvin. For length, it converts millimeters, inches, feet, kilometers, and miles. For area, it converts acres, hectares, square miles, and square kilometers. For pattern density, it converts measurements per square mile, square kilometer, acre, and hectare. For weight, it converts tons, pounds, ounces, and kilograms. For liquid measure, it converts gallons, quarts, ounces, and liters. For volume, it converts cubic inches, cubic feet, cubic yards, and cubic meters.

INSTRUCTIONS

Enter input data as requested by the program.

SAMPLE PROBLEM

Convert 125, 220, and 20 pounds to other units of weight.

SAMPLE SOLUTION

\*RUN

THIS PROGRAM WILL CONVERT VARIOUS MEASUREMENTS FROM ONE SCALE TO ANOTHER. DO YOU WISH TO DEAL WITH MEASURES OF:

- 1 TEMPERATURE
- 2 LENGTH
- 3 AREA
- 4 DENSITY OF PATERN
- 5 WEIGHT
- 6 LIQUID MEASURE
- 7 VOLUME

ANSWER WITH THE NUMBER OF YOUR CHOICE. WHICH ?5

ENTER THE NUMBER INDICATING FORM OF INPUT DATA:

- 1 FOR TONS
- 2 FOR POUNDS
- 3 FOR OUNCES
- 4 FOR KILOGRAMS
- ?2

PLEASE INPUT THE FIGURES YOU WISH TO HAVE CONVERTED ONE AT A TIME. SIGNAL THE END OF VALUES BY ENTERING 999999.

?125  
 ?180  
 ?220  
 ?20  
 ?999999

TONS	POUNDS	OUNCES	KILOS
.0625	125	2000	56.69963
.09	180	2880	81.64746
.11	220	3520	99.79134
.01	20	320	9.07194

READY

\*



This Fortran subroutine sorts a real array in ascending or descending order. In addition, the elements of a corresponding real array are rearranged so that they remain parallel with the sorted array. This program uses a bubble sort. The elements of each array are physically moved.

#### INSTRUCTIONS

The calling sequence for DBLSORT is:

```
CALL DBLSORT (KODE, SEEDS, FOLLO, JAX, LAX)
```

where

- KODE indicates the type of a sort:
  - if KODE = 1, ascending sort
  - if KODE = 2, descending sort
- SEEDS indicates the array to be sorted.
- FOLLO indicates the corresponding array.
- JAX indicates the subscript of the first element of the array to be included in the sort.
- LAX indicates the subscript of the last element of the array to be included in the sort.

NOTE: If the array to be sorted is 2-dimensional, JAX and LAX must be translated into linear subscripts. For example:

```
To sort elements A (1, 1) through A (6, 50)
  then JAX = 1
       LAX = 300
```

```
To sort elements A (3, 3) through A (4, 4)
  then JAX = 9
       LAX = 16
```

#### SAMPLE PROBLEM

Sort the array:

```
5, 9, 2, 4, 8
```

keeping

```
4, 7, 2, 1, 9
```

parallel to it.

DBLSORT-2

SAMPLE SOLUTION

```
10  DIMENSION SEEDS(50),FØLLØ(50)
20  PRINT:"HØW MANY ITEMS TØ BE SØRTED?"
30  READ:LAX
40  PRINT:"ENTER ARRAY TØ BE SØRTED"
50  READ:(SEEDS(I),I=1,LAX)
60  PRINT:"ENTER THE FØLLØWING ARRAY"
70  READ:(FØLLØ(I),I=1,LAX)
80  CALL DBLSØRT(1,SEEDS,FØLLØ,1,LAX)
90  PRINT:"THE SØRTED ARRAYS"
100 PRINT 1, (SEEDS(I),FØLLØ(I),I=1,LAX)
110 1 FØRMAT(/1P2E16.8)
120 STØP,END
```

READY

```
*RUN *;DBLSØRT
HØW MANY ITEMS TØ BE SØRTED?
= 5
ENTER ARRAY TØ BE SØRTED
= 5,9,2,4,8
ENTER THE FØLLØWING ARRAY
= 4,7,2,1,9
THE SØRTED ARRAYS

2.00000000E+00 2.00000000E+00
4.00000000E+00 1.00000000E+00
5.00000000E+00 4.00000000E+00
8.00000000E+00 9.00000000E+00
9.00000000E+00 7.00000000E+00
```

PRØGRAM STØP AT 120  
\*



This Fortran program strips line numbers from a file.

#### INSTRUCTIONS

The first line of the program contains the required RUN list. The program will request the names of the input and output files. A question mark (?) in response to any question will cause an explanation to be printed. For example:

##### \*LIST IN

```
10 LINE NUMBER 1
20&LINE NUMBER 2
30     LINE NUMBER 3
40#5 LINE NUMBER 4
500 LINE NUMBER 5
6000 LINE NUMBER 6
70000 LINE NUMBER 7
```

READY

```
*RUN DESEQ
FILES
=INJOT
```

##### \*LIST OT

```
LINE NUMBER 1
&LINE NUMBER 2
    LINE NUMBER 3
5 LINE NUMBER 4
    LINE NUMBER 5
    LINE NUMBER 6
    LINE NUMBER 7
```

READY

\*



This Fortran program converts a Fortran source file from NFORM to FORM format. The input file can be in NFORM, NLNO or in NFORM, LNO formats. It can be in any system standard media code (BCD, ASCII). The output file is in FORM, NLNO or in FORM, LNO. It is time-sharing ASCII line images (media = 5).

The following characteristics apply to an output file in the FORM, NLNO format.

1. Comment lines are flagged by a C or an asterisk (\*) in the first character position following the line number (character position 1).
2. A continuation line is flagged by an ampersand (&) in character position 6.
3. Statement numbers appear in character positions 1 through 5.
4. Statement text appears in character positions 6 through 72.

A file in FORM, LNO is not acceptable to the Fortran compiler; however, a file in this format as produced by this program is converted to FORM, NLNO format by CARDIN with NORMAL, MOVE, or STRIP specified. The following characteristics apply to an output file in the FORM, LNO format.

1. A line number field begins in character position 1. The line number will begin with 100 and increment by 10 to 99999990.
2. Comment lines are flagged by a C or an asterisk (\*) in character position 1.
3. A continuation line is flagged by an ampersand (&) in character position 6.
4. Statement text appears in character positions 7 through 72.
5. Statement numbers containing less than five digits appear in character positions 2 through 5. If a statement number contains five digits, the first position following the line number contains the pound symbol (#). The statement number appears in character positions 2 through 6. The statement text appears in character positions 8 through 73.

The following comments apply to either form of output.

1. Significant trailing blanks on an input line such as in an nH field are not recognized by the program.
2. If a single input line must be broken and continued on a second line for the output file, no attempt is made to break the line at a logical division point such as a comma. This should cause no problem unless the break occurs within blanks of a character literal field.
3. Control cards (\$) in first position) are treated like comments and copied to the output file as is.

REFORM-2

INSTRUCTIONS

The first line of the program contains the required RUN list. The program will request the names of the input and output files and the LNO, NLNO option for each. A question mark (?) given in response to any question will cause an explanation to be printed. For example:

\*LIST IN

```
10 PRINT,"THIS IS A SAMPLE FILE TO ILLUSTRATE THE REFORMATTING CAPABILIT
20&ES OF REFORM"
30* NOTE HOW THE ABOVE CONTINUATION LINES TURN OUT
40 1 CONTINUE
50 12 CONTINUE
60 123 CONTINUE
70 1234 CONTINUE
80 12345 CONTINUE
90 STOP
100          END
```

READY

\*RUN REFORM

```
FILES
=IN;OT
FOR INPUT--LNO,NLNO
=LNO
FOR OUTPUT--LNO,NLNO
=LNO
```

\*LIST OT

```
100      PRINT,"THIS IS A SAMPLE FILE TO ILLUSTRATE THE REFORMATTING CAP
110      &ABILITI
120      &ES OF REFORM"
130* NOTE HOW THE ABOVE CONTINUATION LINES TURN OUT
140      1 CONTINUE
150      12 CONTINUE
160      123 CONTINUE
170      1234 CONTINUE
180#12345 CONTINUE
190      STOP
200      END
```

READY

\*

This Fortran subroutine reads a line from a data file, deletes the line number if present, counts the number of entries on the line, and saves the input line in a character array. The data in the line may then be assigned to other variables using DECODE.

## INSTRUCTIONS

The calling sequence is:

```
CALL RLINE (IFC, IENT, LSW, IB, *, *, *)
```

where

- IFC is the integer file code of input file.
- IENT on output is the number of entries found on the line.
- LSW indicates whether line numbers are present on the file (LSW=2) or not present on the file (LSW=3). If LSW=1 on input, the subroutine resets LSW to 2 if the first character of the next line is numeric or to 3 if it is not.
- IB on output, is the line image with the line number stripped. A character IB\*72 statement must occur in the calling routine.

The asterisks indicate statement numbers for alternate returns.

First alternate return — EOF on input file.

Second alternate return — line number too big (maximum of seven digits).

Third alternate return — a line number was expected but the first character is nonnumeric.

## RESTRICTIONS

1. The input line cannot exceed 72 characters.
2. If blanks follow an exponent indicator E, D or G, the value returned in IENT will be incorrect.
3. If quoted character fields contain imbedded blanks or commas, the value returned in IENT will be incorrect.
4. The routine must be compiled in ASCII.

RLINE-2

For example:

\*LIST

```
100 CHARACTER IB*72,K(30)
110 LSW = 1
120 10 CALL RLINE(5,IENT,LSW,IB,$30,$30,$30)
130 IF(IENT.EQ.0) STOP
140 DECODE(IB,20) (K(I),I=1,IENT)
150 20 FORMAT(V)
160 PRINT, (K(I),I=1,IENT)
170 GO TO 10
180 30 PRINT, "ERROR RETURN"
190 GO TO 10
200 END
```

READY

\*RUN \*;RLINE=(CORE=19)

=FIRST LINE OF INPUT

FIRST LINE OF INPUT

=NEXT LINE

NEXT LINE

=THIRD

THIRD

=LINE AFTER THIS WILL BE LAST -- CR ONLY

LINE AFTER THIS WILL BE LAST -- CR ONLY

=

\*

This Fortran subroutine sorts any array of real numbers in either ascending or descending order.

#### INSTRUCTIONS

The calling sequence for SGLSORT is:

```
CALL SGLSORT (KODE, SEEDS, JAX, LAX)
```

where

- KODE indicates the type of sort:
  - if KODE = 1, ascending sort
  - if KODE = 2, descending sort
- SEEDS is the array to be sorted.
- JAX indicates the subscript of the first array element to be included in the sort.
- LAX indicates the subscript of the last array element to be included in the sort.

NOTE: The array to be sorted must be dimensioned in the main program.  
If it is a 2-dimensional array, LAX and JAX must be translated into linear subscripts. For example:

```
To sort A (1, 1) through A (3, 3)
  then JAX = 1
       LAX = 9
```

#### SAMPLE PROBLEM

Sort the array:

```
2, 8, 6, 9, 5, 4.5, 1, 3, 2
```

SGLSORT-2

SAMPLE SOLUTION

```
10 DIMENSION SEEDS(100)
20 PRINT:"NUMBER OF ITEMS TO BE SORTED"
30 READ:LAX
40 PRINT:"ENTER THE ARRAY"
50 READ:(SEEDS(I),I=1,LAX)
60 CALL SGLSORT(1,SEEDS,1,LAX)
70 PRINT:"THE SORTED ARRAY"
80 PRINT:(SEEDS(I),I=1,LAX)
90 STOP,END
```

READY

```
*RUN *;SGLSORT
NUMBER OF ITEMS TO BE SORTED
= 9
ENTER THE ARRAY
= 2,8,6,9,5,4,5,1,3,2
THE SORTED ARRAY
  1.0000000E+00  2.0000000E+00  2.0000000E+00  3.0000000E+00
  4.5000000E+00  5.0000000E+00  6.0000000E+00  8.0000000E+00-
  9.0000000E+00
```

PROGRAM STOP AT 90  
\*



This Fortran subroutine is intended to locate the position of a specified number in an array of numbers.

#### INSTRUCTIONS

The calling sequence for TLUI is:

```
CALL TLUI(ARG, NTAB, TAB, J, IERR)
```

where

- ARG is the specified number.
- NTAB is the number of elements in the table.
- TAB is the name of the table.
- J and IERR are outputs as follows:

	<u>J</u>	<u>IERR</u>
ARG < TAB(1)	1	-1
ARG = TAB(K)	K	0
TAB(K) < ARG < TAB(K+1)	K	0
ARG > TAB(NTAB)	NTAB	1

#### RESTRICTION

The elements of the table must be in monotonic ascending order.

#### SAMPLE PROBLEM

Locate the position of the number 5.3 in the table, TAB = 1.0, 2.0, 4.0, 7.0, 10.

TLUI-2

SAMPLE SOLUTION

```
10  DIMENSION TAB(5)
20  J=0
30  IERR=0
40  TAB(1)=1.0
50  TAB(2)=2.0
60  TAB(3)=4.0
70  TAB(4)=7.0
80  TAB(5)=10.0
90  CALL TLUI(5,3,5,TAB,J,IERR)
100 IF (IERR) 5,10,7
110 5 PRINT 6
120 6 F0RMAT(/38H ARGUMENT LESS THAN FIRST ENTRY IN TAB)
130  GO TO 20
140 7 PRINT 8
150 8 F0RMAT(/40H ARGUMENT GREATER THAN LAST ENTRY IN TAB)
160  GO TO 20
170 10 K=J+1
180  PRINT 11,J,J,K
190 11 F0RMAT(/13H ARGUMENT=TAB,I2,15H 0R BETWEEN TAB,I2,8H AND TAB,I2)
200 20 ST0P
210  END
```

READY

\*RUN \*;TLUI

ARGUMENT=TAB 3 0R BETWEEN TAB 3 AND TAB 4

PR0GRAM ST0P AT 200

\*

This Fortran subroutine sorts a real array in ascending or descending order. In addition, the elements of two corresponding real arrays are rearranged so that they remain parallel with the sorted array. This program uses a bubble sort. The elements of each of the three arrays are physically moved.

#### INSTRUCTIONS

The calling sequence for TPLSORT is:

```
CALL TPLSORT (KODE, SEEDS, FOLLO, TAKE, JAX, LAX)
```

where

- KODE indicates the type of sort:
  - if KODE = 1, ascending sort
  - if KODE = 2, descending sort
- SEEDS indicates the array to be sorted.
- FOLLO indicates one corresponding array.
- TAKE indicates a second corresponding array.
- JAX indicates the subscript of the first element of the array, SEEDS to be included in the sort.
- LAX indicates the subscript of the last element of SEEDS to be included in the sort.

NOTE: If the array to be sorted is 2-dimensional, JAX and LAX must be translated into linear subscripts. For example:

```
To sort elements A (1, 1) through A (6, 50)
  then JAX = 1
        LAX = 300
```

```
To sort elements A (3, 3) through A(4, 4)
  then JAX = 9
        LAX = 16
```

TPLSORT-2

SAMPLE PROBLEM

Sort the array:

9, 5, 7, 1, 4

Keeping:

4, 6, 5, 3, 9

And:

1, 9, 5, 7, 3

Parallel to it.

SAMPLE SOLUTION

```

10  DIMENSION SEEDS(100), FOLL0(100), TAKE(100)
20  PRINT: "NUMBER OF ITEMS IN ARRAY"
30  READ: LAX
40  PRINT: "ENTER THE ARRAY"
50  READ: (SEEDS(I), I=1, LAX)
60  PRINT: "ENTER THE FIRST FOLL0ING ARRAY"
70  READ: (FOLL0(I), I=1, LAX)
80  PRINT: "ENTER THE SECON0 FOLL0ING ARRAY"
90  READ: (TAKE(I), I=1, LLAX)
100 CALL TPLSORT(1, SEEDS, FOLL0, TAKE, 1, LAX)
110 PRINT: "THE SORTED ARRAYS"
120 PRINT 1, (SEEDS(I), FOLL0(I), TAKE(I), I=1, LAX)
130 I FORMAT(/1P3E16.8)
140 STOP; END
    
```

READY

```

*RUN *: TPLSORT
NUMBER OF ITEMS IN ARRAY
= 5
ENTER THE ARRAY
= 9, 5, 7, 1, 4
ENTER THE FIRST FOLL0ING ARRAY
= 4, 6, 5, 3, 9
ENTER THE SECON0 FOLL0ING ARRAY
= 1, 9, 5, 7, 3
THE SORTED ARRAYS
    
```

1.00000000E+00	3.00000000E+00	7.00000000E+00
4.00000000E+00	9.00000000E+00	3.00000000E+00
5.00000000E+00	6.00000000E+00	9.00000000E+00
7.00000000E+00	5.00000000E+00	5.00000000E+00
9.00000000E+00	4.00000000E+00	1.00000000E+00

PROGRAM STOP AT 140

\*



# Honeywell Bull

HONEYWELL INFORMATION SYSTEMS