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605080. PRINTING AND CHECKING FOR LINEAR PROGRAMMING CODES* H. A. Judd International Business Machines Corporation P-925 \$# August 23, 1956 DF Depared for The RAND Corporation Short Course in Computational Aspects of Linear Programming, September 4-13, 1956. S. 0,50 S. 0,50 HARD COPY \$. MICROFICHE



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PRINTING AND CHECKING FOR LINEAR PROGRAMMING CODES

H. A. Judd

The print subroutine in the LP code is quite dependent on the master code both for instruction and for data. It is never called into high speed storage unless the data is ripe for printing. It does not have to know whether the printed output will prove a good or bad omen for the operator.

An individual print-out consists of m + 4 lines of information. The first line is the problem identification that the operator assembled when the data was loaded originally. The second line specifies the current iteration number, the stage number, the form number (i.e., the row index of the current objective form being optimized) and the caption describing the type of print-out. There are 14 different captions, each of which is intended to be descriptive of the reason for printing. On five of the print-outs, the program prints S IS XXXXX on the second line so the operator will know that the activity XXXXX came into the basis on the completed iteration or cycle.

The third line is a set of headings which identify the different columns of printing on succeeding lines. The first column is labeled J and denotes the activity names for those columns which are currently in the basis. The second column is called BETA, indicating the current solution. The third column is I for the row index i which runs from 0 to m. The

fourth column is variable, depending on the type of print-out. It may be headed by one of the following:

> B for b^{1} (or $b^{1(T)}$ in PLP) E for $\eta_{r}^{1(T)}$ G for $\gamma^{1(T-1)}$ A for $a_{s(T)}^{1}$.

The fifth may be

ER for ϵ^{1} (error) PI for $\pi_{1}^{(T)}$

or, for one type of print-out, black.

The fourteen captions with the corresponding heads for the fourth and fifth columns are:

CYCLE PRINT	S IS XXXXX	E	PI
NEW SOLUTION	S IS XXXXX	В	PI
CHECK SOLUTION		В	ER
END OF PHASE ONE		В	ER
END OF STAGE		В	KR
NO FEASIBLE SOLUTION		В	ER
PEASIBLE SOLUTION		B	er
OPTIMAL SOLUTION		B	ER
PRIMAL-DUAL SOLUTIONS		В	PI
UNBOUNDED SOLUTION	S IS XXXXX	A	PI
RIGHT HAND SIDE OPEN	S IS XXXXX	Q	PI

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MATRIX SINGULAR	S IS XXXXX	A	
BASIS INVERTED		в	ER
THETA AT MAXIMUM		В	ER

Before describing each of these types of print-outs, it seems necessary to point out that on-line printing is not the only conceivable way of getting information out of the machine. Printing is very time consuming or, stated in simpler economic terms, expensive, as compared with computing time. If too much information is printed, it becomes very repetitious and boring. If too little is printed, a part of the problem solution may be lost which is of definite interest. In order to satisfy the general need, this program offers a choice of how much should be output. Sense switches are used to control on-line or off-line printing.

In general, sense switch 3 instructs the program to write the information on tape 6 for off-line printing. If a more permanent record of this information is desired, this tape can be used to punch cards on the off-line punch. A card would be produced corresponding to each line of printed information, so these cards could be read and printed by an IBM type 407accounting machine.

If a snapshot of the current solution at each iteration is desired, it is necessary to use sense switch 5 in combination with sense switch 3 or 4 or both. Switch 5 would instruct the program to print a CYCLE PRINT and switch 3 instructs the program to print off-line while switch 4 directs the program to print on-line. In addition to the current solution,

 β_1 , the transformation vector E, and the current pricing vector, $\boldsymbol{\tau}_1^{(T)}$, are printed. Much of this information is retained internally in floating point form, but the print program converts it to fixed point form before printing. For each number it prints eight digits of integer, a decimal point, eight digits of the fraction and the sign. Leading zeros and positive signs are not printed.

During PLP operation a print—out captioned NEW SOLUTION will occur every iteration if $\Phi_r \neq 0$ and switch 3 or 4 is down. Since Θ_r will be non-zero on nearly every iteration, on-line printing would slow up the PLP operation considerably. Hence, the additional sense switch control is used to allow the operator to peek at the current solution and then turn it off. It is possible with this arrangement to put all of this information on tape while he slows up the operation just once in a while by printing the information on—line.

If the operator is truly suspicious that an error has occurred, he may allay his suspicions by pressing sense switch 6 down. This causes the code to check its current solution at the end of the iteration. The MCR will then scan the errors, and if it finds one greater than 2^{-26} , it will print a CHECK SOLUTION and stop. If no errors are found which exceed 2^{-26} , it will stop to indicate the check has been performed and allow the operator to return switch 6 to its normal position before proceeding. The iteration number and stage number are displayed on the console.



Upon completion of a phase I, the code will automatically check the solution, print with a caption END OF PHASE ONE online (also off-line if switch 3 is down) and punch end-of-stage punch-outs. If an error greater than 2^{-26} occurs or if sense switch 1 is down, the code will stop. If no error is as large as 2^{-26} and switch 1 is up, the code will proceed to the next phase without pause.

When the code completes a stage, it checks the solution. Printing occurs only if there is an error or sense switch 1 is down. If sense switch 3 is down, there will be off-line printing too. Restart information is always punched. After the punch-out there will be a program stop if the on-line print occurred. Sense switch 1 is used to interrupt operations so the operator can take the problem off the machine.

The OPTIMAL SOLUTION print-out followed by a PRIMAL-DUAL SOLUTIONS print-out will always be printed on-line (and offline if switch 3 is down) whenever an optimal solution is attained. After the second print-out, the computer will stop. If it has optimized the last objective form, all four sense lights will be lit when the computer stops, and pressing the "start" button will have no effect. If the objective form that was optimized was not the last, the lights will not be turned on, and pressing the "start" button will cause the code to proceed to optimize the next objective form.

The THETA AT MAXIMUM print-out terminates PLP operations in the same way that the OPTIMAL SOLUTION print-out terminates the COMPOSITE operation. The code does not stop until after the PRIMAL-DUAL SOLUTIONS are printed. All of the other



print-outs occur on-line (and off-line if switch 3 is down) whenever they are applicable. They may be construed as fully annotated remarks to the operator.

There is another printing program which did not fit in the above scheme. It is the DELTA J MCR which can be used at any time to print J and DELTA J, 3 per line, for all activities. It is most convenient and informative to use at the conclusion of a problem. No distinction is made between activities which are in or out of the basis.

There are only two possible sources of errors which can be detected by the LP code. There are errors because the 704 has malfunctioned, or there are errors associated with the problem formulation. Errors of the first type should include those attributed to the LP code and operating errors. The program steps are checked as they are entered into the 704. No further checking on the storage of the code is done since failures on the 704 are usually drastic failures or none at all. The tape units have checking features in the hardware, so the LP code depends on these checks.

If an error is detected while reading a tape, the code will automatically space the tape backward and try to read the information correctly before it uses the data. In fact, there may be repeated errors on the same set of data so the code will try rereading five times before it stops. When it stops, the operator may try reading the information again as many times as he presses the "start" button. If this also fails, it may be necessary to look at the address portion of the lights indicating the storage register on the 704 console. The octal address shown there will be found in the list of error stops so the operator can determine which tape is causing trouble and then decide what to do.

All of the stops in the LP code are effected by using the Halt and Proceed instruction so the address part can be used for easy reference to the list of stops. If the stop is of a type such that it is nonsensical to proceed, the next sequential instruction will be an unconditional transfer of control back to the Halt and Proceed instruction again. Thus, the operator cannot make an error by pressing the "start" button when the 704 stops.

Opposite each listed stop is a short explanation of why the program stopped and in which MCR or subroutine the difficulty was detected. If it is possible that the computer failed during the current iteration, one can press the "reset" and "load drum" buttons on the console to repeat the current iteration. At the end of each iteration, the new solution, basis headings, and constants are stored on the drum just for these emergencies. If repeating the iteration fails, it is then necessary to back up to the last end-ofstage punch-outs. The problem may be restarted from the stopping point by inverting the basis and then proceeding with the current MCR. **P--925** 8--23--56 --8--

Experience has shown that many of the errors can be traced to wrong data or, more generally, to the problem formulation. This should include the errors encountered by assembling the problem incorrectly, key punching errors, or even more fundamental mathematical errors. These difficulties may become evident when the 704 starts to print with one of the following captions:

> MATRIX SINGULAR NO FEASIBLE SOLUTION RIGHT HAND SIDE OPEN

or

UNBOUNDED SOLUTION.

Checking, like printing, is at best a compromise since it requires time-consuming operations to achieve complete checking. The LP code has been designed to perform an efficient operation with a modicum of checks and a maximum of honest-to-goodness computing.

APPENDIX

A sample problem is given on the following pages. It is a fourteen-equation problem which was set up for phase 1 operation. The phase 1 was actually trivial, as the code discovered before the first iteration was computed. After the OPTIMAL SOLUTION a parametric programming run was done with b^5 as the element being reduced. All of the parametric run for which $\Theta_r \neq 0$ was printed. In addition, samples of other print captions are given. One shows a list of errors in the ER column.

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CARD COLUMNS ILLUSTRATING INPUT

11111111122222222233333333334444444444 1234567890123456789012345678901234567890123456789
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ULIMANS TILLISTRATIVE I P MODEL OF OIL REFINERY SCHEDULING
7 1 NO 1 T
2 9500
5 14000
C 9500
NEYT B
5 -1000
MATRIX
UP0022 1
UP0033 1
UP0044 1
CRUD10 1 8
CRUD12 1
CRUD15 1
CRUD16 - 55
CRUD17 - 2
CRUD18 - 1
CRUD110 - 04
CRUD111 - 04
CRUD112 - 03
CRUD113 - 02
CRUD114 - 02
CRUD20 1 9
CRUD23 1
CRUD25 1
CRUD27 - 12
CRUN26 - 61
CRUD2R - 07
CRUD211 = 05
CRUD212 = 09
CRUDSA - 5
CRUD37 - 11
CRUD38 - 14
CRUD310 - 05
CRUD311 - 08
CRUD312 - 05
CRUD313 - 03
CRUD314 - 04

111111111222222233333333333333444444444 1234567890123456789012345678901234567890123456789

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UPAASS 1 CRACEO 16 CRACE6 1 CRACES 6 • CRACE9 1 CRACF10 = 06CRACF11 - 04 CRACF12 - 04 CRACF13 - 06 CRACF14 - 17 CRACDO 21 CRACD7 1 CRACDB - 2 CRACD9 1 CRACD10 - 41 CRACD11 - 2 CRACD12 = 04CRACD13 - 12 CRACD14 - 16 CRACSO 21 CRACSS 1 CRACS9 1 CRAC510 - 3 CRAC511 - 3 CRAC512 - 04 CRACS13 - 1CRAC514 - 14 UP0099 1 FUEL O -1 8 FUEL 6 1 -4 DIESLO DIESL7 1 STOVED -4 2 STOVE8 1 GAS -5 5 0 GAS 10 2 GAS 3 11 GAS 25 12 GAS 13 1 GAS 15 14 COMPDO -4 COMPD10 1 COMPCO -4 1 COMPC11 1 COMPRO -4 2 COMPR12 1 -4 3 COMPAN COMPA13 1 CASINO -3 3 CASIN14 1

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ITERATION	STAGE 00	FORM 00	END OF PHASE ONE		
J	BETA	I	8	ER	
	•		•	•	
	•	1	•	•	
UP002	9500 .00000000	2	9500e0000000	•.	
UP003	8500.00000000	3	8500.0000000	•	
UPOOA	8000.00000000	4	8000-00000000		
UP005	14000.00000000	9	14000.0000000	•	
	•	6	•	•	
	•	7	•	•	
	•	8	•	•	
UP009	3500.00000000	9	3500.00000000	•	
	•	10	•	•	
	•	11	•	•	
	•	12	•	•	
	•	13	•	•	
	•	14	•	•	



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ULLMANS ILLUSTRATIVE LP MODEL OF OIL REFINERY SCHEDULING

ITERATION 17 STAGE 00 FORM 00

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OPTIMAL SOLUTION

est for a set of a

J	BETA	I	8	ER
	24044.56915692		•	-
	• -	1	•	
COMPC	155,99998855	2	9500.00000000	
UP003	8500.00000000	3	8500-00000000	
UP002	3499.999999999	4	8000.00000000	•
CRUD3	7999.999999999	5	14000-00000000	-
CRACE	3500.00000000	6		•
FUEL	3799.99971389	7	:	•
STOVE	3819.99802589	8		•
DIESL	2079.99801635	ğ	3500,0000000	•
COMPD	274-00028800	10		• -
GAS	2879.99725341	11		
CRUDI	6000.00000000	12		, -
COMPA	282-00000572	19	•	• -
CASIN	428.00000381	14	•	
				-

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ITERATION	17 STAGE 01	FORM 00	PRIM	L-DUAL SOLUTIONS
J	BETA	I	8	PI
	24044.5691569	2	•	1.00009000
	•	- 1	•	•
COMPC	155.9999885	5 2	9500+00000000	•
UP003	8500.0000000	0 3	8500°0000000	•
UP002	3499.99999999	9 4	8000 • 00000000	03459986
CRUD3	7999.99999999	9 5	14000.00000000	1.19139822
CRACE	3500.0000000	6 0	•	1.879999995
FUEL	3799.9997138	9 7	•	4.000000000
STOVE	3819.9980258	9 8	•	4.19999980
DIESL	2079.9980163	5 9	3500.00000000	2.02519657
COMPO	274.0002880	0 10	•	4.00000000
GAS	2879.9972534	1 11	•	4.09999990
CRUDI	6000.0000000	0 12		10.18000792
COMPA	282.0000057	2 13		4.29999995
CASIN	428.0000038	1 14	•	3. 29999999
CRUDI COMPÀ CASIN	6000.0000000 282.00000057 428.0000038	10 12 12 13 11 14	•	10+18000792 4+29999995 3+29999995



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ITERATION	17 STAGE 01	FORM 00	S IS 00000 NEW	SOLUTION
J	BETA	1	B	PI
	16896.17978963	1	•	1:00000000
	•	- 1	•	•
COMPC	131.99997711	2	9500.00000000	•
UP003	8500.00000000	3	8500.000000000	P
UP002	9499.99999999999) 4	8000.000000000	.03459986
CRUD3	7999.9999999999) 5	7999.93999999999	1.19139822
CRACF	3499.9999999999	6	•	1.79999995
FUEL	499.9999999999	7	•	4.000000000
STOVE	3219.99859809	8		4.19999980
DIESL	879.99916076	5 9	3500.00000000	2.02519857
COMPD	178.00024223	10	•	4 4 3 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9
GAS	2159.99794006	11		4.09999990
CRUDI		12		10+18000752
COMPA	233.99998283	13		4.29999995
CASIN	415.99991226	14	•	3.29999995

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ITERATION	18 STAGE 01	FORM 00	S IS UPOOA NEW	SOLUTION
J	BETA	I	8	P1
	15670.1816931	6	•	1+00000000
	•	- 1	•	•
COMPC	111.9999866	4 2	9500 .0000000	•
UP003	8500.0000000	03	8500+00000000	
UP002	9499.9999999	9 4	8000.0000000	034 3938 6
CRUD3	7000.0000000	0 5	7000.00000000	1019199822
CRACF	3499.99999999	9 6	•	1 . 79999995
FUEL	•	7	•	4.00000000
STOVE	3079.9987316	1 8	•	4.19999980
DIESL	769.9992656	7 9	3500.00000000	2 . 02519857
COMPD	168.0002136	2 10	•	A = 000000000
GAS	1959.9981307	9 11	•	4 a 09999990
UPOOA	999.99999999	9 12	•	10=18000792
COMPA	223.9999732	9 13		4.29999995
CASIN	405.9998931	8 14	•	3 2 2 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9



ULLMANS ILLUSTRATIVE LP MODEL OF OIL REFINERY SCHEDULING

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ITERATION	19 STAGE 01	FORM 00	S IS CRUDI N	EW SOLUTION
J	BETA	I	8	PI
	14692.0504287	1	•	1.00000000
	•	- 1	•	•
COMPC	•	2	9500.00000000	•
UP003	8500.0000000	0 3	8500.00000000	
UP002	3277.7735745	4 4	8000.0000000	
CRUD3	155.5515253	95	6377.77795085	1,22599809
CRACE	3500.0000000	0 6		1,799999995
CRUD1	6222.2264254	5 7		4.00000000
STOVE	2743.9989081	4 8		4.19999980
DIESL	1261.5547497	7 9	3500.0000000	2.02519857
COMPD	199.1112033	3 10		A.0000000
GAS	1337.7762003	3 11		A_09999999
UP004	7844.4484746	0 12		10.18000752
CONPA	205-3332584	1 13		A . 29988008
CASIN	349.9998256	8 14		
			•	2067777772



ITERATION	20 STAGE 01	FORM 00	S IS CRACD NEW	(SOLUTION
ل ل	BETA	1	8	P1
	14608.98597677		•	1+00000000
	•	- 1	•	•
CRACO	16.66624016	2	9500 .0000000 0	•
UP003	8500.00000000	3	8500 •00000000	•
UP002	3166.66534211	4	8000 a 00000000	
CRUD3	•	5	6333.33465788	1.57199711
CRACF	3483.33375983	6	•	2449199798
CRUD1	6333.33465788	7	•	4.00000000
STOVE	2726.66603035	8	•	4-19999980
DIESL	1249.99948342	9	3500.00000000	1.33320054
COMPD	205.16659866	10	•	4+00000000
GAS	1319.99890009	11	•	4.099999990
UP004	7999.999999999	12		10.18000792
COMPA	205.66658141	13	•	4.299999999
CASIN	349.33317459	14	•	3.29999995



ITERATION	21	STAGE	01	FORM	00	\$ 15	COMPC	NEA	SOLUTION	I
J		BET	A	_	I		8			PI
	112	62 . 987	7876	5			٠		10	00000000
		6		•	1		٠		•	1
CRACD	9	33.332	7399	3	2	95	0000.000	0000	•	-
UP 303	85	00.000	0000	0	3	85	00.0000	1000		
UP002	48	33.331	8498	3	4	800	00.0000	000(
COMPC	1	39.999	8308	8	5	46	66.6681	5016	14	86899899
CRACF	25	66.667	2600	6	6				3 .	02800065
CRUDI	46	66.668	1501	6	7		•		4.	00000000
STOVE	21	93.332	8511	9	8				4 .	19999980
DIESL		•			9	350	00.0000	0000		79199783
COMPD	4	99.333	1093	2	10				4.	00000000
GAS	11	19.999	1099	0	11				5.	75000785
UP004	79	99.999	9999	9	12				8	19999829
CONPA	2	47.333	1805	3	13				4.	299999995
CASIN	3	82.666	4411	7	14				3.	299999995
	-						-			

ITERATION	22 STAGE 01	FORM 00	S IS UPOOS NEW	SOLUTION
J	BETA	I	В	PI
	•		•	1+00000000
	•	- 1	•	•
CRACD	•	2	9500.00000000	•
UP003	8500,00000000) 3	8500.0000000	•
UP002	9499.9999999999	9 4	8000.0000000	-
COMPC	•	5	•	2+00759910
CRACF	•	6		3.28400167
CRUD1		7	•	4.000000000
STOVE		8		4.19999980
UP009	3499.999999999	9 9	3500.00000000	-54119585
COMPD		10		4,00000000
GAS		11		A - 3606080A
UPODA	7999, 99999999	12	•	10.18080783
COMPA		13	•	5 V Q 3 W V V V J J Z
CARTN	•	13	•	7867779973
CHOIN	•	14	•	3022224222



N 8 18

ITERATION 24 STAGE 01 FORM 00 THETA AT MAXIMUN J BETA I ER B 1 CRACD 9500.00000000 2 UP003 8500.00000000 3 8500.00000000 UP002 9499 999999999 4 8000.0000000 COMPC 5 GRACF 6 . CRUD1 7 ٠ COMPB 8 3500.00000000 UP009 9 3500.00000000 ٠ CRACS 10 . . • GAS 11 . ٠ UPOOA 7999,999999999 12 COMPA 13 ٠ ٠ CASIN 14 . . ٠

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J

CRACD

UP003

UP002

COMPC

CRACF

CRUD1

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ITERATION 24 STAGE 02 FORM 00

BETA I PI 1.00000000 1 2 9500.000000000 8500.000000000 3 8500.0000000 8000.00000000 9499 999999999 4 5 13 83489916 6 4.82800107 7 7.63125298

PRIMAL-DUAL SOLUTIONS

	-		•	
COMPB	•	8	•	5.52250343
UP009	3500.00000000	9	3500.00000000	
CRACS	•	10	•	11.47501677
GAS	•	21	•	4.09999990
UP004	7999 . 999999999	12	•	4.19999980
COMPA	•	13	•	4.29999995
CASIN	•	14		3+29999995

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ITERATION	2 STAGE 00	FORM 00	S IS DIESL CYCLE	PRINT
J	BETA	I	ε	PI
	٠		2.2000004-	•
FUEL	•	1	1.00000000	•
UP002	9500.00000000) 2	•	
UP003	8500.00000000) 3	•	. •
UP004	8000.0000000000000000000000000000000000) 4	•	
UP005	14000.000000000) 5		
DIESL		6	1.00000000-	
		7	1.00000000	
-STOVE	•	R		•
UP009	3500-0000000) 9		•
-COMPD		10	•	•
-COMPC	•	11	•	•
-COMPR	•	12		•
	•	12	•	•
-CACIN	•	19	•	•
-CASIN	•	1.4	•	•

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1 STAGE 00 FORM 00		CHECK SOLUTION	
BETA	I	8	ER
٠		٠	•
٠	1	•	•
9500.00000000	2	9500.0000000	•
8500.0000000	3	8500.0000000	•
8000.00000000	4	8000.0000000	•
14000.00000000	5	14000.00000000	
•	6	•	•
•	7	•	•
•	8	•	•
3500.00000000	9	3500.0000000	•
•	10		•
•	11	•	•
•	12		
•	13	-	
	1	-	•
	1 STAGE 00 F BETA 9500.00000000 8500.00000000 8000.00000000 14000.00000000 3500.000000000	1 STAGE 00 FORM 00 BETA I 9500.0000000000000000000000000000000000	1 STAGE 00 FORM 00 CHECK BETA I B 9500.00000000 2 9500.00000000 8500.00000000 3 8500.00000000 8000.00000000 4 8000.00000000 14000.0000000 5 14000.00000000 3500.00000000 9 3500.00000000 10 11 12 13 14 14

ITERATION	8 STAGE OO FORM OO		END OF STAGE	
J	BETA	I	B	ER
	•		•	•
FUEL	•	1	•	•
UP002	9500.0000000	2	9500.0000000	•
UP003	8500.0000000	3	8500.0000000	
UP004	8000.00000000	4	8000.0000000	
UP005	14000.00000000	5	14000.00000000	•
DIESL	•	6	•	•
STOVE	•	7	•	•
COMPD	•	8	•	•
UP009	3500.00000000	9	3500.00000000	
COMPC	•	10		
COMPB	•	11	•	•
COMPA		12		
CASIN		13		•
		14		•

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ITERATION	STAGE 00 FORM 00		END OF PHASE ONE			
J	BETA	I	В	٩,	ER	
	•		•		•	•
	•	1	•	99999	999.0000000)-
UPCOZ	9500.0000000	2	9500.0000000		9.19743010)-
UP003	8500.0000000	3	8500.00000000			٠
UPO04	8000.0000000	4	8000.0000000	5590	307.67140996	5
UP005	14000.00000000	5	14000.00000000		6.09523777]=
-FUEL	•	6	•		•	
-DIESL	•	7	•		•	
-STOVE	•	8	•			
UP009	3500.00000000	9	3500.00000000		•	
-COMPD	٠	10	•		•	
-COMPC	•	11	•			
-COMPB	•	12	•		•	
-COMPA	•	13	•		•	
-CASIN	•	14	•		•	

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ITERATION	8 STAGE 00	FORM 00	BASI	INVERTED
J	BETA	1	8	ËR
	•		•	•
FUEL	•	1	•	
UP002	9500.00000000	2	9500.0000000	
UP003	8500.00000000	ĩ	8500-0000000	•
LIPOOA	8000 0000000			•
HROOM	1000 00000000	4	8000.00000000	•
GPUUS	14000.000000000	•	14000,00000000	•
DIESL	•	6	•	· · ·
STOVE		7		
COMPD		A	•	•
IIPOOG	3500.0000000	ě		•
COMBC	3300.0000000000		3200400000000	• * * ·
COMPL	•	10	•	•
COMPB	•	11	•	
COMPA	•	12	-	
CASIN		11	•	•
	•	13	•	•
	•	14	•	•

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