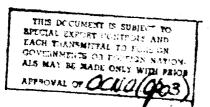
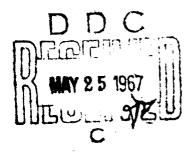
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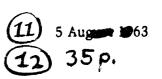


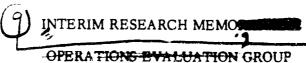


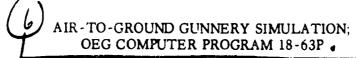
Interim Research Memorandum

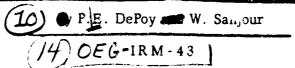
OPERATIONS EVALUATION GROUP

Center for Naval Analyses Washington 25, D. C.









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ABSTRACT

This memorandum presents a usage manual for an IBM 7090 computer program which uses a Monte Carlo simulation to determine the probability of destroying a rectangular target with air-to-ground gunnery. The effect of correlation of successive aim points is considered. It is assumed that the aim point is distributed with a bivariate normal aiming error and that the individual rounds are distributed with an independent bivariate normal ballistic dispersion. A flow chart, a listing of the FORTRAN program and a sample problem are included.

I. INTRODUCTION

Hitherto, models for air-to-ground gunnery have been of two kinds. The first assumes that the aim points for successive rounds are uncorrelated and independent, i.e. that the correlation of successive aim points is zero. The second model is the salvo type which assumes that successive aim points are completely correlated. It is well known that both of these models are unsatisfactory descriptions of air-to-ground gunnery since the aim point does wander and the correlation is neither 0 nor 1, but some intermediate value. These two models have been used because the more general case defies simple mathematical analyses. However, with the introduction of high speed computers and Monte Carlo techniques, it is possible to simulate the more general case.

II. GENERAL DESCRIPTION

This program is a Monte Carlo simulation for use on the IBM 7090 computer. It determines the probability of destroying a rectangular target with air-to-ground gunnery on the basis of the following assumptions:

- a. The aiming error and the ballistic dispersion are bivariate normal and are independent in the range coordinate (along the flight of path of the aircraft) and the deflection coordinate (normal to the flight path in the horizontal plane).
- b. There is a conditional kill probability (probability of kill given a hit) associated with each round, and there is no cumulative damage effect.
- c. The correlation coefficient between the nth and mth round is a |n-m| in the range coordinate and b |n-m| in the deflection coordinate where a and b represent the correlation constants (Note: when a and b are zero or one, the process degenerates into the independent or salvo cases, respectively).
- d. The mean aim point is at the center of the target which is rectangular and is located with one axis parallel to the flight path.

In addition to the parameters specifying the target size, aiming and ballistic dispersion, correlation and conditional kill probability, the program inputs include the aircraft speed, the firing rate of the gun, the slant range from the target at the commencement of the firing run, the maximum number of rounds per pass, the number of Monte Carlo runs to be made and the increment in the number of rounds at which target kill probabilities should be determined.

III MATHEMATICAL DERIVATION

Let x_n and y_n be random variables denoting the position of the aim point of the n^{th} round in the plane normal to the line of sight between the aircraft and the target. Let α_n and β_n be independent Gaussian random variables with standard deviation 1 and mean 0. Let

$$x_1 = \sigma_x \alpha_1 \tag{14}$$

$$x_n = ax_{n-1} + \sigma_x (1-a^2)^{1/2} \alpha_n, n \neq 1$$
 (1b)

$$y_1 = \sigma_y \beta_1 \tag{1c}$$

$$y_n = by_{n-1} + \sigma_v (1-b^2)^{1/2} \beta_n, n \neq 1$$
 (1d)

where a, b, $\boldsymbol{\sigma}_{\boldsymbol{x}}$, and $\boldsymbol{\sigma}_{\boldsymbol{v}}$ are constants.

Equation (1) may be rewritten so that

$$x_{n} = \sigma_{x} \left(a^{n-1} \alpha_{1} + (1-a^{2})^{1/2} \sum_{i=2}^{n} a^{n-i} \alpha_{i} \right)$$
 (2a)

$$y_n = \sigma_y (b^{n-1}\beta_1 + (1-b^2)^{1/2} \sum_{i=2}^n b^{n-i}\beta_i)$$
 (2b)

It can be seen from equation (2) that

$$E(x_n) = E(y_n) = 0$$

$$E(x_n^2) = \sigma_x^2$$

$$E(y_n^2) = \sigma_y^2$$

$$E(x_n x_m) = \sigma_x^2 a^{\lfloor m-n \rfloor}$$

$$E(y_n y_m) = \sigma_y^2 b^{\lfloor m-n \rfloor}$$

We therefore have a process in which;

- \bullet each aim point is normally distributed with mean zero and standard deviation $\sigma_{\mathbf{x}},\ \sigma_{\mathbf{y}}$.
- the correlation coefficient between the nth and mth round is a |n-m| in the x coordinate and b |n-m| in the y coordinate.
- when a and b equal zero or one, the process degenerates into the independent or salvo cases, respectively.

IV. METHOD OF SOLUTION

The inputs for the program consist of the following parameters:

Address*	Symbol	Description
1	a	Correlation constant in the range coordinate $(0 \le a \le 1)$
2	b	Correlation constant in the deflection coordinate, $(0 \le b \le 1)$
3	$\sigma_{\mathbf{R}}$	Standard deviation of aim error in the range coordinate (mils)
4	$^{\sigma}_{ m D}$	Standard deviation of aim error in the deflection co- ordinate (mils)
5	$^{\beta}$ R	Standard deviation of ballistic dispersion in the range coordinate (mils)
6	$^{\beta}D$	Standard deviation of ballistic dispersion in the deflection coordinate (mils)
7	S	Slant range at commencement of firing run (ft.)
8	R	Firing rate (rounds per minute)
9	С	Aircraft speed (knots)
10	N	Maximum number of rounds per pass
11	P	Conditional kill probability of a round
12	L	Target length (normal to flight path in range coordinate) (ft.)
13	W	Target width (normal to flight path in deflection co- ordinate) (ft.)
14	F	Number of Monte Carlo iterations
15	N _r	Number of dummy passes through random number generators
16	ΔΝ	Increment in the number of rounds at which target kill probabilities are determined.

^{*}The parameter addresses are explained in appendix C, Data Subroutine.

Unless otherwise specified, the following parameters are assigned the designated values:

Address	<u>Parameter</u>	Value	
1	a	0	
2	b	0	
9	С	0	
11	P	1.0	
14	F	1000	
16	ΔΝ	1	
15	N_r	0	

The program flow chart and FORTRAN statements are shown in appendixes A and B. The subroutines are described in appendixes C, D and E. The solution is obtained in the following manner:

- 1. Before starting the first iteration for the first data set, n_r dummy passes are made through the random number generator.
- 2. For each Monte Carlo iteration:
 - a. Given the standard deviations of aim error (σ_R, σ_D) and the aim point of the $(n-1)^{st}$ round, two Gaussian-distributed (mean = 0, standard deviation = 1) random numbers (α, \emptyset) are selected, and and the aim point of the n^{th} round (R_n, D_n) is determined:

$$R_{n} = aR_{n-1} + \sigma_{R} (1 - a^{2})^{1/2} \alpha$$
 (1)

$$D_{n} = bD_{n-1} + \sigma_{D} (1-b^{2})^{1/2} \delta$$
 (2)

For the first round (n = 1):

$$R_1 = \sigma_R \alpha \tag{3}$$

$$D_1 = \sigma_D \ (4)$$

b. Given the target dimensions (L, W), the firing rate (R), the aircraft speed (c) and the initial slant range (S), the half-target size (in mils) is determined for the time at which the nth round is fired:

$$1/2 L_{n} = \frac{500L}{S - (n-1)c(\frac{60}{R})(1.688)}$$
 (5)

$$1/2W_{n} = \frac{500W}{S - (n-1)c(\frac{60}{R})(1.688)}$$
 (6)

c. The previously computed aim point is checked to determine if it is within three standard deviations of ballistic dispersion (β_R, β_D) from the target:

$$|R_n| \le 1/2L_n + 3\beta_R ? \tag{7}$$

$$|D_n| \le 1/2W_{11} + 3\beta_D^2$$
 (8)

If the aim point is not within three standard deviations of ballistic dispersion from the target in either coordinate, it is assumed that the round misses the target and the aim point for the $(n + 1)^{st}$ round is computed (part a.).

d. If the aim point is within three standard deviations from the target in both coordinates, a Gaussian-distributed random number (δ) is selected, and the impact point of the round in the range coordinate is determined and checked to ascertain whether the round falls within the limits of the target in the range coordinates:

$$\left|R_{n} + \beta_{R} \delta\right| < 1/2 L_{n} ? \tag{9}$$

If the round does not fall within the target limits, the aim point for the $(n + 1)^{st}$ round is computed (part a.).

e. If the nth round does fall within the target limits in the range coordinate, another Gaussian-distributed random number (ε) is selected and the impact point of the round in the deflection coordinate is determined. Another check is then made to determine if the round hits the target:

$$|D_{n} + \beta_{D} \varepsilon| < 1/2W_{n}? \tag{10}$$

If the round does not hit the target, the aim point for the $(n + 1)^{st}$ round is determined (part a.).

- f. If the n^{th} round does hit the target, a uniformly distributed (between 0 and 1) random number (PP) is selected and compared with the conditional kill probability to determine if the hit results in a target kill. if P < PP, the weapon does not destroy the target and the aim point of the $(n+1)^{st}$ weapon is computed (part a.).
- g. If $P \ge PP$, the n^{th} weapon does kill the target. The count (N_h) of the Monte Carlo iterations for which the target is destroyed is increased by one. In addition, a counter (JJ_i) for the next highest multiple (i) of the increment (ΔN) in the number of rounds for which the probability is to be determined is increased by one:

$$N_{h} + 1 - N_{h}$$

$$JJ_{i} + 1 - JJ_{i}$$
(11)

When a round has resulted in a kill or when the maximum number of rounds (N) has been fired without killing the target, the entire process is repeated until F Monte Carlo iterations have been completed.

3. At the conclusion, the estimated probability of destroying the target with N rounds is determined:

$$P(N) = N_h/F. (12)$$

The probability of destroying the target with j rounds is determined:

$$P(j) = \sum_{i=1}^{n} JJ_{i}/F$$
 (13)

$$j = n \Delta N$$
 $(n = 1, 2, ... N/\Delta N)$ (14)

V. USER'S INSTRUCTIONS

Input flexibility has been attained by allowing the user to vary any or all of the parameters in a computer run. There is no programmed limit to the number of data sets which a user may submit in a run. The only restriction is that each data set must terminate with one blank card, and the last set in the run must terminate with two blank cards.

For each data set after the first, the user need submit only those parameter values in a set that are different from those in the previous set. This is accomplished by identifying each input parameter by its address.

VI SAMPLE PROBLEM

A target whose dimensions in the plane normal to the flight path are 10 feet x 10 feet is to be attacked by a 500 KTAS aircraft with a firing rate of 1000 rounds per minute. The aircraft commences firing at a slant range of 5000 feet and fires a single burst of 100 rounds at the target. The probability of kill given a hit is 0.2. The standard deviations of aiming error are 6 and 4 mils in range and deflection, respectively, and the standard deviations of ballistic dispersion are 2 and 1 mils in range and deflection. The correlation constants in both range and deflection are assumed to be 0.8. What is the probability of killing the target with the entire burst and with smaller bursts in increments of 10 rounds? A Monte Carlo simulation of 2000 iterations is selected. The input statements are as follows:

Address	Value
1	0.8
2	0.8
3	6
4	4
5	2
6	1
7	5000
8	1000

(Continued from preceding page.)

Address	Value
9	500
10	100
11	0.2
12	10
13	10
14	2000
15	0
16	10

The submittal form and output for this sample problem are shown in appendix ${\sf F}$.

VII. KEYPUNCH INSTRUCTIONS

Two methods of punching the input parameters can be used. In the first method, one card is used for each parameter. The address of the parameter is punched first, is followed by a space and then the parameter value is punched. In the second method, the packed card method, several parameters and their addresses can be punched on a single card (as many as space permits). In each case, the address is followed by its parameter value which is in turn followed by the next address and value. Each address and parameter value must be separated by a space and must also be separated from the value preceding or the address following it.

VIII. OPERATOR'S INSTRUCTIONS

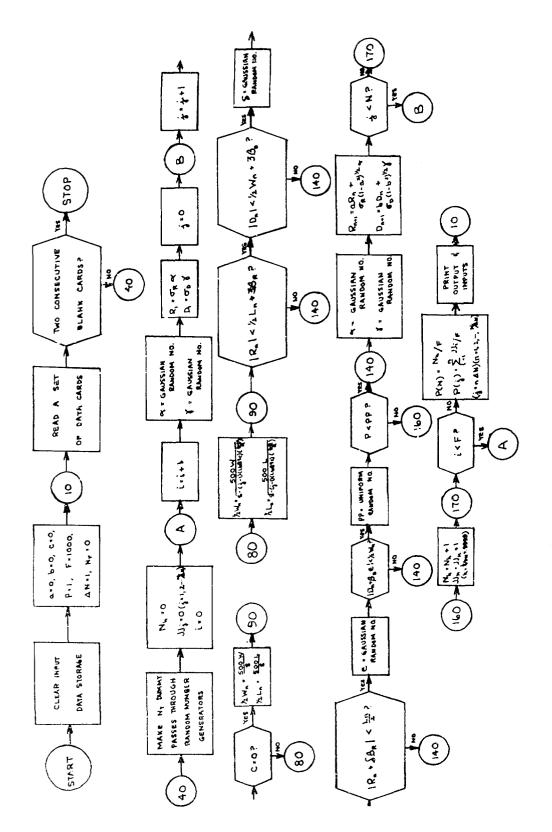
Run under control of the Bell System on the IBM 7090. No special instructions are required.

IX. TIMING

This program requires approximately 6 NF milliseconds running time per data set, where N is the number of rounds per pass and F is the number of Monte Carlo iterations.

APPENDIX A

FLOW CHART



APPENDIX B

FORTRAN STATEMENTS

	DIMENSION D(16), JJ(2000), FF(2000) EQUIVALENCE (D(1), A), (D(2), B), (D(3), SIGR), (D(4), SIGD), (D(5), BETAR
),(D(6),BETAD),(D(7),S),(D(8),R),(D(9),C),(D(10),FN),(D(11),P),
	(D(12),FL), (D(13),W), (D(14),F), (D(16),DN)
	A=0.0
	B=0.0
	F=1000.0
	P=1.0
	DN=1.0
	C=0.0
10	CALL DATA (D.IND)
10	IF (IND) 40,40,20
20	PRINT 30
	FORMAT (1H1)
	CALL ENDJOB
40	PRINT 30
	I I =D(15)
	DO 45 I=1.II
	CALL RANUMB (DUMNY)
45	CALL GRNUMB (DUMMY)
7,	FLR2=500.0+FL/S
	HR2=500.04H/S
	V=1.688+C
	VR=60.0=V/(S+R)
	N=FN/DN
	DO 50 I=1,N
50	JJ(I)=0
	NH=0
	JJJ=FN
	II=F
	DO 170 1=1.II
	CALL GRNUMB(ALPHA)
	CALL GRNUMB (SAMMA)
	RC=SIGR+ALPHA
	DC=SIGD+GAMMA
	DO 150 J=1,JJJ
	IF (VR) 80,70,80
70	WN2=WR2
	FLN2=FLR2
	GO TO 90
80	WN2=HR2/(1.0-FLOATF(J-1)+VR)
-00	FLN2=FLR2/(1.0-FLOATF(J-1)+VR)
	iF(ABSF(RC)-FLN2-3.0*BETAR) 100,140,140
	IF (ABSF(DC)-WN2-3.0*BFTAD) 110,140,140
TIU	CALL GRNUMB (DELTA)
100	IF (ABSF(RC+DELTA*BETAR)-FLN2) 120,140,140
120	CALL GRNUMB (EPS)
	IF (ABSF(DC+EPS*BETAD)-HM2) 130:140:140
130	CALL RANUMB(PP)
	JAB=J
	1F (PP-P) 160,140,140

140 CALL GRNUMB(ALPHA)
CALL GRNUMB (GAMMA)
RC-A-RC+SIGR+SQRTF(1.0-A-2)-ALPHA
150 DC=B+DC+SIGD+SQRTF(1.0-B++2)+GAMMA
GO TO 170
160 NH=NH+1
K=FLOATF(JAB)/DN+0.9999
JJ(K)=JJ(K)+1
170 CONTINUE
FH=FLOATF(NH)/F
DO 180 I=2,N
JJ(I)=JJ(I)+JJ(I-1)
180 FF(1)=FLQATF(JJ(1))/F
FF(1)=FLOATF(JJ(1)}/F
PPINT 190. A.SIGR. BETAR. B.SIGD. BETAD
190 FORMAT (1H1, 49x, 11HCORRELATION,6x, 9HAIN ERROR, 4x, 9HBALLISTIC/
133X. LOHCOORDINATE. 7X. 9HCONSTANTS. BX. 6H(MILS). 4X. 17HDISPERSI
20N (MILS)//34X, 5HRANGE, 13X, F5.3, 10X, F5.1, 9X, F5.1/34X, 10HDE
3FLECTION, 8X, F5.3, 10X, F5.1, 9X, F5.1)
PRINT 200, C
200 FORMAT (/34X. 25H AIRCRAIT SPEED (KTAS) **F6.0)
PRINT 205, R
205 FORMAT (34X. 25H FIRING RATE (RDS/MIN) = .F6.0)
FRINT 210. S
210 FORMAT (34x. 43H SLANT RANGE AT COMMENCEMENT OF FIRING RUN
16H(FT) =,F7.0)
KN=FN PRINT 215 , KN
215 FORMAT (34X, 25H NO. OF ROUNDS PER PASS =,16)
PRINT 220, P
220 FORMAT 134X, 31H CONDITIONAL KILL PROBABILITY #, F6.3)
PRINT 225, FL
225 FORMAT (/34%, 23H TARGET LENGTH (FEET) = FT-1)
PRINT 230. W
230 FORMAT (34X, 23H TARGET WIDTH (FEET) =, F7.1)
KF=F
PRINT 235, KF
235 FORMAT (/34X, 35H NUMBER OF MONTE CARLO ITERATIONS =.16)
NEMP=0(15)
PRINT 240, NEMP
240 FORMAT (34%, 43H NUMBER OF EMPTY PASSES THROUGH RANDOM NO.
112HGENERATORS = 17)
PRINT 245, FH
245 FORMAT 1///34X, 29H PROBABILITY OF TARGET KILL *, F6.3)
ERINT 250
250 FORMAT 1///58X, SH KILL/34X, 13HNO. OF ROUNDS, 9X, 11HPROBABILITY)
DO 260 [=1:N
IDN=DN
IR-I-IDA
260 PRINT 270, IR, FF(I)
270 FORMAT (39X, 15, 15X, F5-3)
6 0
END

APPENDIX C

DATA SUBROUTINE

1. Introduction:

Many computer programs require the flexibility of varying any or all of the parameters in a computer run. Although FORTRAN is fairly flexible in its arithmetic and control statements, its input-output statements are quite rigid. In order to read cards for instance, considerable effort must be expended by the FORTRAN programmer in writing his input statements. This subroutine eliminates some of that tedium. The concept of a "data set" is used. A data set consists of a sequence of punched cards terminated by one blank card. A parameter deck for a computer run may consist of several data sets. Such a parameter deck is terminated by two blank cards.

2. Parameter Addresses:

The primary advantage of this subroutine over FORTRAN input statements results from the use of "parameter addresses." An address is a relative location in the computer memory. It is the subscript of an array or matirx. For example, in an array called X, the parameter value X_{53} would be located at address 53. By using the parameter addresses, a user of the program need submit only those parameter values in a data set that are different from those in the previous set.

Three types of addresses are permitted by this subroutine.

- (1) A numeric address consisting of one to five characters, each of which is a digit 0 9. Such an address (n) refers to the nth element in a specified array.
- (2) An alpha address consisting of one to six characters, the first of which must be alphabetic (A-Z). The remaining may be alphabetic or numeric (A-Z or 0-9). Such an address refers to the n^{th} element in a specified array ($1 \le n \le 26$), where the first character of the address corresponds to n as the 26 letters of the alphabet correspond to the integers 1-26.
- (3) A matrix address consisting of two or more numeric fields separated by commas. For example, the address 53, 47 refers to the element in the 53rd row and the 47th coloni of a two-dimensional matrix. There is no limit to the number of dimensions in a matrix address.

3. Input Card Format:

A standard submittal form (see attachment) has been designed for the analyst. This form provides for entering parameter values with their associated addresses. The user indicates blank cards to separate data sets. The keypunch operator has the option of punching one address and value per card, or, if the addresses are sequential, of punching one address and several values on a card.

Only columns 1-72 of a card are used. Each column must contain one of the following: a digit (0-9), a "+" or "-" sign or a dash, a letter (A-Z), a period, a comma, or a blank. Each punched card must contain one parameter address. The address may start in column 1, or, if desired, may start in a later column, provided all columns before it are blank. The address is terminated by at least one blank column. Only one address is permitted on the card. Succeeding columns contain one or more parameter values, each separated by one or more blank columns. A value may be signed or unsigned. The length of the value field is variable. No blanks are permitted within a value field. A value may be punched with or without an exponent. An exponent is recognized by the presence of a plus or minus sign (or dash) between the fractional part and exponent part of the value. Decimal points (periods) may be punched in either the fractional or exponent parts of a value. If more than one value is punched on a card, those after the first will be entered at sequential addresses relative to the address of the first value.

4 Usage:

A data set is read by the use of the statement:

in a FORTRAN program for the IBM 7090. The argument X is the name of an array in the program. The argument I is an indicator set by the subroutine. This indicator may be tested by the main program upon return from the subroutine. It will have a value of 0 or 1 or 2.

- 0: The subroutine has read a data set. The main program will normally proceed to operate on this data.
- 1: The subroutine has read the second blank card which terminates the parameter deck. The main program will normally terminate at this point.
- 2: The subroutine has read a "bad" data card. The main program may terminate the run, or ignore the card and return to the subroutine to read the rest of the data set.

If the cards to be read contain matrix addresses, additional arguments must be included in the FORTRAN calling statement:

CALL DATA (X,
$$D_1$$
, D_2 , D_3 , ..., D_n , I)

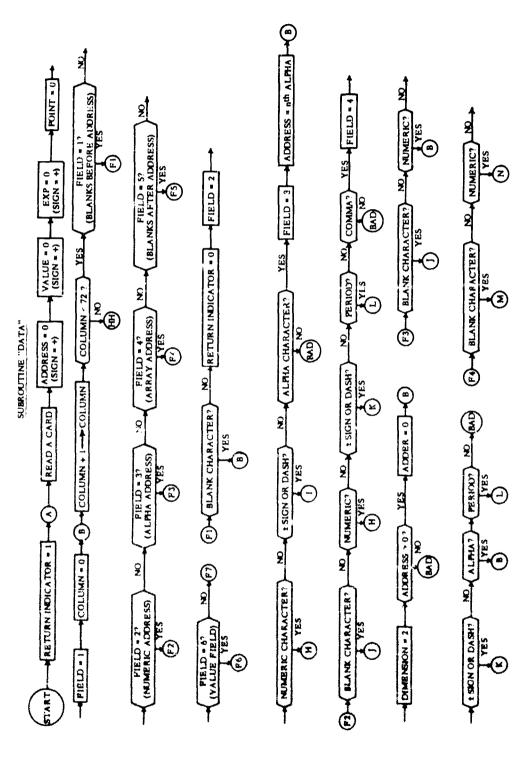
where D_i is the ith dimension of the matrix X.

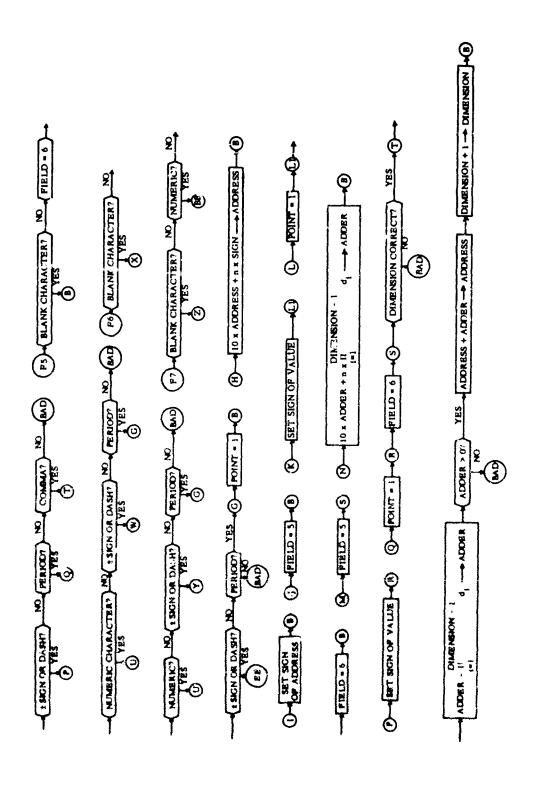
5. Method:

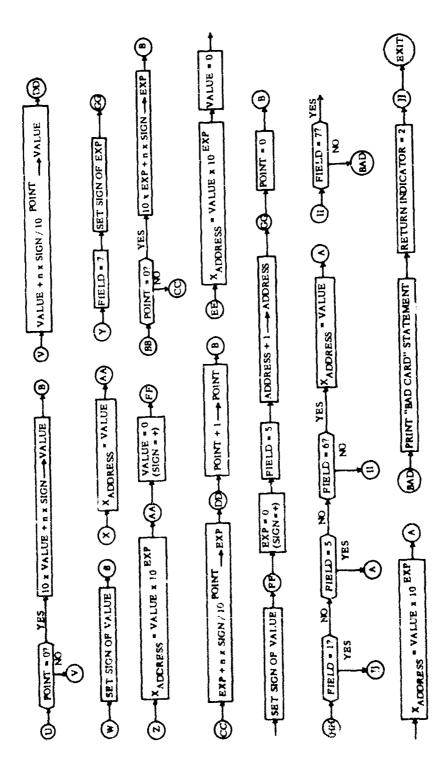
See the attached flow chart. DATA reads parameter values and loading addresses from cards. If sense switch 5 is up, it will read the values and addresses from tape (unit A2). It converts the values to floating point numbers, and stores them as elements of an array specified in the calling statement. The elements are specified by the addresses. If a card (or tape record) is read which contains non-permitted characters (see input card format above), DATA prints the statement "bad data card," followed by an image of the card itself.

6. Coding Information:

See the symbolic listing included in this appendix. DATA is written in the 7090 FAP language. It must be used in conjunction with the BELL system. It requires 401 words storage space.







SYMBOLIC LISTING

```
FAP
       ENTRY DATA
DATA SXA X1+1
       SXA X2.2
       SXA X4+4
       CAL 1.4
ADD CORE
       STO XLOC
       AXT 1+1
       SXA #+1+1
CAL ##+4
       ANA MASK
       TNZ #+2
TXI #-4:1:1
       SXA EXIT.1
       TX! #+1.1.-1
       SXA #+1+1
CLA ##+4
       STA A1
       STA FIA
       STA 112
                           RETURN INDICATOR = 1
       AXT 1+1
A1
       SXD **.1
       TSX HHREAD.4
                           READ A CARD
       PZE CARD
       TRA EXIT
       TRA BAD
       STZ ADDRES
                            ADDRESS = 0
                            VALUE = 0
       STZ EXP
STZ POINT
                            EXP = 0
                           PDINT = 0
       AXT 1.1
                           FIELD = 1
       SXA FIELD.1
       AXT 13+1
A2
       TNX HH-1-1
                           COLUMN GT 72
       AXT 42+2
SXA COLUMN+2
       LXA COLUMN.2
                           COLUMN = COLUMN+1
       TNX A2+2+6
SXA COLUMN+2
       LDQ CARD+12.1
       RQL 36+2
PXD 0+0
       LGL 6
       STO CHARAC
       ORA FLOAT
       FAD FLOAT
       STO NUMB
       AXT 42+4
CLA CHARAC
       CAS TABLE+42.4
       TRA #+2
       TRA #+3
TIX #--3+4+1
```

```
TRA PAD
      LXA FIELD.2
      TRA F1+1+2
      TRA F7
                        FIELD=7 (EXPONENT FIELD)
      TRA F6
                        FIELD=6 (VALUE FIELD)
      TRA F5
                        FIELD=5 (BLANKS AFTER ADDRESS)
      TRA F4
                        FIELD#4 (ARRAY ADDRESS)
      TRA F3
                        FIELD=3 (ALPHA ADDRESS)
                        FIELD=2 (NUMERIC ADDRESS)
      TRA F2
                        FIELD=1 (BLANKS BEFORE ADDRESS)
      TXH B:4:41
F1
      STZ ##
                        RETURN INDICATOR = 0
FIA
                        FIELD = 2
      AXT 2+2
      SXA FIELD.2
      TXH H+4+31
                        NUMERIC CHARACTER
      TXH 1,4,28
                        SIGN OR DASH
      TXL BAD.4.2
                        ALPHA CHARACTER, FIELD # 3
      AXT 3+2
      SXA FIELD+2
      TXI #+1+4+-2
                        ADDRESS . NTH ALPHA
      SXA ADDRES . 4
      TRA B
                        BLANK CHARACTER
F2
      TXH J.4.41
                         NUMERIC CHARACTER
      TXH H+4+31
      TXH K.4.28
                         SIGN OR DASH
      TXH BAD.4.2
                        PERIOD
      TXH L.4.1
                         COMMA, FIELD # 4
      AXT 4+2
      SXA FIELD.2
      AXT 2.2
      SXA DIMENS.2
                        DIMENSION = 2
                         TEST ADDRESS
      CLA ADDRES
      TZE BAD
      TMI BAD
STZ ADDER
                         ADDER = C
F2A
       TRA P
                         BLANK CHARACTER
F3
       TXH J,4,41
       TXH 8.4.31
                         NUMERIC CHARACTER
       TXH K+4+28
                         SIGN OR DASH
                         ALPHA CHARACTER
       TXH B . 4 . 2
                         PERIOD
       TXH L+4+1
       TRA BAD
                         BLANK CHARACTER
F4
       TXH M.4.41
                         NUMERIC CHARACTER
SIGN OR DASH
       TXH N.4.31
       TXH P.4.28
       TXH BAD +4+2
       TXH Q+4+1
                         PERIOD
       TRA T
                         COMMA
                         BLANK CHARACTER
       TXH 8,4.41
F5
       AXT 6.2
                         FIELD = 6
       SXA FIELD.2
                         NUMERIC CHARACTER
       TXH U.4.31
                         SIGN OR DASH
       TXH W+4+28
       TXH BAD . 4 . 2
                         PERIOD
       TXH G.4.1
```

```
TRA BAD
TXH X,4,41
F6
                         BLANK CHARACTER
      TXH U.4.31
                         NUMERIC CHARACTER
      TXH Y+4+28
                         SIGN OR DASH
      TXH BAD +4 +2
      TXH G:4:1
TRA BAD
                         PERIOD
F7
      TXH 2:4:41
                         BLANK CHARACTER
      TXH B8.4.31
                         NUMERIC CHARACTER
      TXH EE.4.28
                         SIGN OR DASH
      TXH BAD,4,2
      TXL CAD+4+1
AXT 1+2
                         PERIOD: POINT # 1
G
      SXA POINT . 2
      TRA B
      LDQ ADDRES
                         ADDRESS = 10 X ADDRESS + N
      MPY H10
      XCA
      ACL CHARAC
      STO ADDRES
      TRA B
      TXH 8,4,30
                         + SIGN
      CLA ADDRES
                         SET SIGN OF ADDRESS
      SSM
STO ADDRES
      TRA B
      AXT 5+2
                         FIELD . 5
      SXA FIELD.2
      TRA B
      TXH L1+4+30
                         + SIGN
      CLA VALUE
                         SET SIGN OF VALUE
      SSM
      STO VALUE
      TRA L1
      AXT 1.2
                         POINT - 1
L
      SXA POINT . 2
      AXT 6.2
L1
                         FIELD . 6
      SXA FIELD.2
      TRA B
      AXT 5.2
                         FIELD = 5
      SXA FIELD.2
      TRA S
LDQ ADDER
MPY H10
                         ADDER = 10 x ADDER + N x PROD
      STO ADDER
      TSX T1+4
      MPY CHARAC
      XCA
      ADD ADDER
      STO ADDER
      TRA 5
                         + SIGN
      TXH R.4.30
                         SET SIGN OF VALUE
      CLA VALUE
      SSM
```

```
STO VALUE
       TRA R
Q
      AXT 1.2
                         POINT = 1
      SXA POINT , 2
      AXT 6.2
R
                         FIELD = 6
      SXA FIELD.2
5
      LXA EXIT+2
                        CHECK DIMENSION
      TXI ++1.2.-3
      PXA 0,2
      SUB DIMENS
      THE BAD
T
      TSX T1+4
                         ADDER=ADDER-PROD
      CLA ADDER
      SUB PROD
      STO ADDER
      TZE BAD
TMI BAD
                        CHECK ADDER
      ADD ADDRES
      STO ADDRES
      CLA DIMENS
      ADD HI
      STO DIMENS
      TRA F2A
      SXA 74.4
Tl
                        PROD - PRODUCT OF DIMENSIONS
      CLA HI
      STO PROD
      STA T3
      LXA DIMENS.2
      TXI #+1+2+-1
      LXA X4.4
T 2
      CAL T3
      ADD HI
      STA T3
T3
      CLA **,4
      STA #+1
      LDQ **
      RQL 18
      MPY PROD
      STQ PROD
      TIX T2.2.1
      AXT #4.4
TA
      TRA 1+4
U
      CLA POINT
                        TEST POINT
      THZ V
      LDO VALUE
                        VALUE = 10 X VALUE + N
      FMP DECIO
      SSP
      FAD NUMB
      LDQ VALUE
      LLS 0
      STO VALUE
      TRA 8
      LAA POINT.4
                        VALUE - VALUE + N/110++POINT)
      CLA NUHB
```

```
FDP DEC10
      XCA
      TIX #-2,4,1
      LDQ VALUE
      LLS 0
      FAD VALUE
STO VALUE
      TRA DD
      TXH B.4.30
                        + 51GN
                        SET SIGN OF VALUE
      CLA VALUE
      SSM
      STO VALUE
      TRA B
      CLA XLOC
                        X(ADDRESS) = VALUE
X
      SUB ADDRES
STA #+2
      CLA VALUE
      5TO **
      TRA AA
      AXT 7+2
                        FIELD = 2
      SXA FIELD.2
      TXH 66.4.30
                        + SIGN
      CLA EXP
                        SET SIGN OF EXP
      SSM
      STO EXP
      TRA GG
      CLA XLOC
                        X(ADDRESS) = VALUE X 10**EXP
      SUB ADDRES
      STA Z1
      CLA DEC10
      LDG EXP
      CALL EXPIS
      XCA
      FHP VALUE
21
      STO **
AA
      STZ VALUE
                        VALUE = 0
      TRA FF
88
      CLA POINT
                        TEST POINT
      THZ CC
      LDQ EXP
                         EXP = 10 X EXP + N
      FMP DEC10
      SSP
      FAD NUMB
      LDQ EXP
      LLS 0
      STO EXP
      TRA B
      LXA POINT .4
                        EXP = EXP + N/(10++POINT)
CC
      CLA NUMB
      FOP DEC10
      XCA
      TIX #-2.4.1
      LDQ EXP
```

LLS 0

```
FAU EXP
      STO EXP
DD
      CLA POINT
                        POINT = POINT + 1
      ADD H1
      STO POINT
      TRA B
      CLA XLOC
                        X(ADDRESS) = VALUE X 10**EXP
EΕ
      SUB ADDRES
      CLA DEC10
      LDQ EXP
      CALL EXP(3
      XCA
      FMP VALUE
EE1
      STO **
      PXD 0.0
                        VALUE = 0
      TXH #+2+4+30
                        + SIGN
                        SET SIGN OF VALUE
      SSM
      STO VALUE
      STZ EXP
                        EXP . 0
FF
      AXT 5+2
                        FIELD = 5
      SXA FIELD.2
                        ADDRESS = ADDRESS + 1
      CAL ADDRES
      ADD H1
      SLW ADDRES
GG
      STZ POINT
                        POINT = 0
      TRA 6
HH
      LXA FIELD.1
      TXL JJ.1.1
                        FIELD=1, EXIT
      TXL BAD +1 +4
TXL A+1+5
                        FIELD=5. READ ANOTHER CARD
      TXH 11.1.6
      CLA XLOC
                        FIELD=6, X(ADDRESS) = VALUE
      SUB ADDRES
      STA #+2
      CLA VALUE
      STO **
      TRA A
H
      TXH BAD+1+7
      CLA XLOC
                        FIELD=7.
      SUB ADDRES
                        X(ADDRESS) = VALUE X 10**EXP
      STA 111
      CLA DEC10
      LDQ EXP
      CALL EXP(3
      XCA
      FMP VALUE
      510 ee
111
      TRA A
BAD
      TSX HPRINT+4
      PZE PRINTIO:15
      AXT 2+1
      5XD **,1
112
X1
      AXT **+1
```

```
X2
        AXT 44,2
 X4
        AXT
 EXIT
 MASK
        OCT 777777700000
 PRINT BCD 3 BAD DATA CARD...
 CARD BSS 12
ADDRES HIR
 VALUE HTR
 EXP HTR
POINT HTR
 FIELD HTR
COLUMN HTR
 TABLE OCT 60
                           BLANK
        OCT
        OCT
            1
        OCT 2
        OCT 3
        OCT 4
        OCT 5
        OCT 6
OCT 7
        OCT 10
        OCT 11
        OCT 20
                            + SIGN
        OCT 40
OCT 14
                            - SIGN
                           DASH
        OCT 71
                           Z
        OCT 70
        OCT 67
        OCT 66
        OCT 65
        OCT 64
        OCT 63
        OCT 62
        OCT 51
        OCT 50
                            Q
        OCT 47
                            Ç.
        OCT 46
        OCT 45
        OCT 44
        OCT 43
        OCT 42
        OCT 41
        OCT 31
        OCT 30
        OCT 27
        OCT 26
        OCT 25
OCT 24
OCT 23
        OCT 22
        OCT 21
                            PERIOD
        OCT 33
        OCT 73
                            COMMA
```

```
CHARAC HTR ##
DIMENS HTR ##
ADDER HTR ##
H10 HTR 10
DEC10 DEC 10.0
H1 HTR 1
PROD HTR ##
AMASK OCT 77777
FLOAT OCT 2930G00G00000
NUMB HTR ##
XLOC HTR ##
CORE OCT 100001
JJ SYN X1
END
```

OEG COMPUTER DATA SUBMITTAL FORM

Submitted by: Program No.			Date:				
			Est. Time		Classification		
	•					*	
Address	Value	Address	Value	Address	Value	Address	Value
		1 1		<u> </u>	· .		
							
			** ****	-			
				1			·
			····				
		 · 		 			
			**************	-			
	,,,, ,, ,, ,, ,, ,, ,, ,, ,, ,, ,, ,, ,		······································				
					 		
				 			
		+		#			
		#		$\parallel \parallel$			
							
		#		 		11	
		# +	·				
		1	· · · · · · · · · · · · · · · · · · ·	 		11	· · · · · · · · · · · · · · · · · · ·
			· · · · · · · · · · · · · · · · · · ·	 		+	

NOTES:

- A value of zero must be entered as 0, not left blank.
 Decimal pts. may be omitted if understood to follow the rightmost digit.
- The value 3 X 10⁻⁵ may be entered as .00003 or 3-5, not as 3 X 10⁻⁵.
 The factor portion of a value may not contain more than 8 digits.

- 5. The exponent portion of a value must lie within the range ±39.
 6. Exponents may be omitted if zero. If not, they must be signed.
- 7. Blank cards should be indicated by: -

APPENDIX D

GRNUMB SUBROUTINE

1. Purpose:

GRNUMB provides a floating point pseudo-random number X. The distribution of successive values of X are Gaussian with a mean of zero and a standard deviation of one.

2. Method:

Consider the set of uniformly distributed pseudo-random numbers $\,Y_i^{}$. GRNUMB generates a sequence of $\,Y_i^{}$ by the method of congruences:

$$Y_i = 2^{-35} (5^{15} 2^{35} Y_{i-1}, \mod 2^{35})$$

over the range $0 \le Y_i < 1$. The variance of this uniform set is

$$\sigma_{\rm Y}^2 = \int_0^1 (Y-1/2)^2 dY = 1/12$$
.

If X is the mean of any selection of m of the uniform numbers Y, the Central Limit Theorem states that the variable X approaches a normal distribution where m is sufficiently large. A satisfactory value for m is 30. Values of X are generated as a sequence of \mathbf{X}_n , where n denotes the nth entry to GRNUMB.

$$X_{i1} = \sqrt{1/m\sigma_Y}^2 \sum_{i=1}^{m} (Y_i^{-1/2}) = \sqrt{.4} \sum_{i=1}^{30} (Y_i^{-1/2})$$

where $Y_0 = X_{n-1}$, and $X_0 = 2^{-35}$. The variance of this normal set is 1.

3. Usage:

X is obtained by use of the statement:

in a FORTRAN program for the IBM 7090.

4. Coding Information:

See the symbolic listing on the following page. GRNUMB is written in the 7090 FAP language. It requires 40 words storage space and 900 microseconds operating time.

SYMBOLIC LISTING

```
FAP
           REM GRNUMB G. WESTLUND
                                       18 JUNE 1962 (7090)
           REM GAUSSIAN DISTRIBUTED RANDOM NUMBER GENERATOR.
           REM ENTER VLA FORTRAN STATEMENT
                                                   CALL GRNUMB (X)
           REM SEQUENCE STARTS AT DEC 1, YIELDS X WITH STAND, DEV. =1.
           ENTRY GRNUMB
GRNUMB
           SXA XX1, 1
           CLA 1, 4
           STA F
           AXT 30. 1
           STZ NUM
C
           LDO NUMB
           MPY MULT
           STQ NUMB
           CLA NUMB
           SUB CHAR
           ARS 4
           ADD NUM
           STO NUM
           TIX C, 1, 1
           LDQ NUM
           MPY MAGIC
           LKG 27
           TZE D
           LRS 8
           CLA H125
           APD H8
           LLS 8
           ALS 19
           TRA E
D
           CLA H125
           ALS 27
E
           STO NUM
           CLA H125
           LLS 27
           FAD NUM
F
           STO **
XXI
           AXT **, 1
           TRA 2, 4
NUM
          HTR **
NUMB
          DEC 1
MULT
           DEC 30517578125
CHAR
           TIX Ø, Ø, Ø
MAGIC
          DBC 0.3162278@B@
3H
          DRC 8
          DEC 125
H125
           END
```

APPENDIX E

RANUMB SUBROUTINE

1. Purpose:

RANUMB provides a floating point pseudo-random number X. Successive values of X are uniformly distributed over the range $0 \le X \le 1$.

2. Method:

The generated value of X is a member of a set of pseudo-random numbers. This set is a sequence of X_n , where n denotes the n^{th} entry to RANUMB. The set is generated by the method of congruences:

$$N_n = (5^{15}N_{n-1}), \mod 2^{35}$$

 $X_n = N_n/2^{35}$

where $N_0 = 1$.

3. Usage:

X is obtained by use of the statement:

in a FORTRAN program for the IBM 7090.

4. Coding Information:

See the symbolic listing on the following page. RANUMB is written in the 7090 FAP language. It requires 15 words storage space and 41 microseconds operating time.

SYMBOLIC LISTING

FAP

REM RANUMB G. WESTLUND 18 JUNE 1962 (7999)

REM UNIFORMLY DISTRIBUTED RANDOM NUMBER GENERATOR. REM ENTER VIA FORTRAN STATEMENT CALL RANUMB (X) REM SEQUENCE STARTS AT DEC 1, YIELDS (Ø LE X LT 1).

ENTRY RANUMB

RANUMB CLA 1, 4

STA C

LDQ NUMB MPY MULT

STQ NUMB

PXD Ø, Ø

RQL 9

LGL 27

ACL CHAR

FAD CHAR

C

STO ** TRA 2, 4

NUMB

DEC 1

MULT

DEC 3Ø517578125

CHAR

TIX Ø, Ø, Ø

END

APPENDIX F

SAMPLE PROBLEM SUBMITTAL FORM

OEG COMPUTER DATA SUBMITTAL FORM Take Non

Submitted by: John Doe Date: 26 July 1963 Program No Est. Time 4 min Classification Unclassified					163		
Program No.			Est. Time 4 min		Classification Unclassified		
Special Instructions:							
Address	Value	Address	Value	Address	Value	Address	Value
1	0.8						
2	0.8						
3	6						
4	4						
2 3 4 5	6 4 2						
6							
6 7 8	5000						
8	1000						
9	500						
10	- 100						
11	0.2						
12	10						
13	10						
14	2000						
15	0						. 1
16	10				·		
	-b						
	-b						
						11	

NOTES:

- A value of zero must be entered as 0, not left blank.
 Decimal pts. may be omitted if understood to follow the rightmost digit.
- The value 3 X 10⁻⁵ may be entered as .00003 or 3-5, not as 3 X 10⁻⁵.
 The factor portion of a value may not contain more than 8 digits.
 The exponent portion of a value must lie within the range ±39.
 Exponents may be omitted if zero. If not, they must be signed.

- 7. Blank cards should be indicated by: -

F-1 (REVERSE BLANK)

AIM ERROR

BALLISTIC

APPENDIX G

SAMPLE PROBLEM OUTPUT

CORRELATION

COORDINATE	CONSTANTS	(HILS)	DISPERSION (MILS)
RANGE	0.800	6.0	2.0
DEFLECTION	0.800	4.0	1.0
AIRCRAFT	SPEED (KTAS) = 500.		
FIRING RA	TE (RDS/MIN) = 1000.		
SLANT RAN	IGE AT COMMENCEMENT OF	FIRING RUN	(FT) = 5000.
NO. OF RO	OUNDS PER PASS = 100		
CONDITION	IAL KILL PROBABILITY =	0.200	
TARGET LE	NGTH (FEET) = 10.0		
TARGET W	DTH (FEET) = 10.0		
NUMBER OF	MONTE CARLO ITERATIO	NS = 2000	
NUMBER OF	EMPTY PASSES THROUGH	RANDOM NO.	GENERATORS = 0

PRUBABILITY OF TARGET KILL = 0.993

			KILL
NO.	OF	ROUNDS	PROBABILITY
		10	0.048
		20	0.114
		30	0.200
		40	0.287
		50	0.384
		60	0.499
		70	0.658
		80	0.812
		90	0.950
		100	0.993

G-1 (REVERSE BLANK)