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Myopic Search Plans

by

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### ABSTRACT

Different strategies can be used to search for a moving object.

If the searcher's action at each time unit maximizes his chances of immediate detection, his strategy is said to be myopic. If, however, the searcher seeks to allocate search effort to maximize the probability of detecting the target within a preset amount of time, his strategy is called optimal.

This thesis documents interactive computer programs that are useful for testing search strategies against the myopic strategy, and shows examples where the myopic strategy is not optimal.

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## I. INTRODUCTION

A search is an operation with the purpose of finding an object (target) that will in the thesis be assumed to move during the search.

In general, it will be assumed that the target is within an area that can be partitioned into a finite number of cells, moving from one cell to another at fixed time intervals (periods). The actual path that the object follows, whenever it moves, is unknown but the probabilistic distribution of all possible paths is given. It is assumed that the cells which the target will occupy in the future depend only on the cell it is in at the present time but not on how it got there (markovian motion).

If the searcher allocates his resources to maximize the chances of immediate detection, his search plan is said to be myopic. If, however, he seeks to allocate search effort to maximize the probability of detection within a preset amount of time, his plan is called optimal.

In an important class of naval search problems, the target probabilistic distribution over space, i.e., the initial probability of it being in each cell is known. If resources are allocated to some cells, a new distribution over space is to be considered after an unsuccessful search, according to Bayes' theorem.

Formally, it is assumed that the following are given:

- a) A set C of states.
- b) A set A of actions.
- c) An apriori distribution  $P_1(c)$  defined on C with  $P_1(c)$  being the probability that the target is initially in state c.
- d) A function  $Q(a,c)$  being the probability of no detection if action a is taken when target is in state c.
- e) A function  $M(c/d)$  being the probability that the state of the target changes from d to c between actions. Since only the current state d is relevant to determine c, the target motion is markovian.

Let  $a_1, a_2, \dots, a_t$  be a sequence of actions.

Let  $P'_t(c)$  be the probability distribution of the state of the target conditioned on non-detection by  $a_1, a_2, \dots, a_t$  and  $t-1$  state changes, and  $P_{t+1}(c)$  be the probability distribution conditioned on non-detection by  $a_1, a_2, \dots, a_t$  and  $t$  state changes.

Then, according to Bayes theorem,

$$P'_t(c) = \frac{P_t(c)Q(a_t, c)}{\sum_d P_t(d)Q(a_t, d)} \quad (1)$$

and according to the motion model

$$P_{t+1}(c) = \sum_d P'_t(d)M(c/d) \quad (2)$$

Since  $P_1(c)$  is given, alternative applications of (1) and (2) will provide  $P_t(c)$  for all  $t$ .

The probability of detection during period  $t$ , conditioned on earlier failures is

$$P_t = \sum_d P_t(d)[1 - Q(a_t, d)]$$

If  $a_t$  is chosen to maximize  $P_t$  for  $t = 1, 2, \dots$  in succession, then  $a_t$  is a myopic plan.

The probability that the target has not been detected until the end of the  $T^{\text{th}}$  period is

$$\bar{P}(T) = P[\text{target not detected at period 1, and not detected at period 2, and ..., and not detected at period } T]$$

$$\bar{P}(T) = \prod_{t=1}^T (1 - P_t) = \prod_{t=1}^T [\sum_d P_t(d)Q(a_t, d)]$$

Then, the probability of detection after  $T$  actions

$$P(T) = 1 - \bar{P}(T) = 1 - \prod_{t=1}^T [\sum_d P_t(d)Q(a_t, d)]$$

$a_t$  is an optimal plan if it maximizes  $P(T)$  for a given  $T$ .

Optimal plans are highly complex and consequently expensive to find [1]. In contrast, myopic plans are easy to find.

The myopic strategy may be optimal, as in the case of stationary targets, or near optimal, as in most of the examples in references [1] and [2].

There are however, cases for which myopic plans are strongly non-optimal.

Models are to be constructed and used to reach the main goals of this thesis:

- 1) Develop and implement an algorithm to find myopic plans.
- 2) Create interactive search programs, and
- 3) Use them to discover classes of problems for which the myopic strategy is strongly non-optimal.

## II. THE MODELS AND ASSUMPTIONS

### A. SPACE MODEL

Space is divided into  $m \times n$  square cells, each one identified by a 2-tuple. The upper left cell is cell  $(1,1)$ .

Cell  $(i,j)$  is the  $i^{\text{th}}$  cell to the east,  $j^{\text{th}}$  cell to the south.

If it happens that a target cannot move in some directions, boundaries can be introduced, either reflecting or absorbing.

A target cannot cross a reflecting boundary. If one of its paths leads to the outside, this path is reflected, i.e., the target moves in the opposite direction. Reflecting boundaries model, for example, the borders of a channel. An absorbing boundary can be crossed from the interior but not from outside. It models the case in which the target has some information about the search area and tries to evade. Once it is out, it will never move back into that area.

By search area it is meant the subset of cells to which the searcher is able, allowed or willing to allocate effort and that is not necessarily the same subset that the target can move across. The latter will be referred to as the target area.

### B. DETECTION MODEL

Sensors are assumed to have an exponential detection function, that is, the conditional probability of detection has the form:

$$1 - \exp[-a(g,t)x(g,t)],$$

where  $x(g,t)$  is the amount of search effort allocated to cell  $g$  at period  $t$  and  $a(g,t)$  is a non-negative constant which may depend on the cell, may change with time, and that will be referred to as detection rate.

### C. THE MOTION MODELS

Two models are used: the random walk in space and the random walk in speed.

In both models, speed is expressed in terms of cells per period.

If a target occupies cell  $(i,j)$  and, after a change of state it is in cell  $(i+k, j+\ell)$ , its speed in the west-east direction is  $v_x = k$  cells/period, and its speed in the north-south direction is  $v_y = \ell$  cells/period

#### 1. Random Walk in Space

In this model,  $P_t(c) = S_t(i,j)$ , i.e.,  $P_t(c)$  is the probability of the target being in cell  $(i,j)$ .

Given the joint distribution of  $v_x$  and  $v_y$ ,  $t_{v_x, v_y}^{(v_x, v_y)}$ , invariant with time and space,

$$S_{t+1}(i,j) = \sum_k \sum_\ell S_t(k,\ell) t_{v_x, v_y}^{(i-k, j-\ell)}$$

The, for this model,

$$M(c/d) = t_{v_x, v_y}^{(i-k, j-\ell)}$$

where  $i$  and  $j$  define state  $c$ , and the state  $d$  is defined by  $k$  and  $\ell$ .

## 2. Random Walk in Speed

Sets of possible values for  $v_x$  and  $v_y$  are fixed.

Let  $V^X = \{v_1^X, v_2^X, \dots, v_n^X\}$  and  $V^Y = \{v_1^Y, v_2^Y, \dots, v_m^Y\}$  be the sets of possible values that  $v_x$  and  $v_y$  can assume.

$P_t(c)$  is equal to  $s_t(i, j, k, \ell)$ , i.e.,  $P_t(c)$  is the probability of the target being in cell  $(i, j)$ , its speed having components,  $v_k^X, v_\ell^Y$ .

Let  $P_{\Delta V_X}(\delta v_x)$  and  $P_{\Delta V_Y}(\delta v_y)$  be the known discrete distributions of  $\Delta v_x$  and  $\Delta v_y$ , the changes in  $v_x$  and  $v_y$  per period, respectively.

Given  $P_{\Delta V_X}(\delta v_x)$  a matrix  $P^X$  can be constructed, which entries  $p_{i,j}^X$  are the probabilities of  $v_x$  changing from  $v_i^X$  to  $v_j^X$  in one period. A similar matrix  $P^Y$  can be constructed which entries are the probabilities of the changes in  $v_y$ .

Then

$$s_{t+1}(i, j, k, \ell) = \sum_r \sum_s s_t(i-r, j-s, r, s) p_{r,k}^X p_{s,\ell}^Y .$$

### III. MYOPIC SEARCH PLANS

Let  $p_i$ ,  $i = 1, 2, \dots, n$  be the probability of the target being in the  $i^{\text{th}}$  of the  $n$  cells among which the search effort is to be myopically distributed at period  $t$ .

Let  $x_i$ ,  $i = 1, 2, \dots, n$  be the fraction of effort allocated to each of the cells that are assumed to have a common detection rate  $a$  which may change with periods.

Given the detection model, a myopic plan maximizes

$$\sum_i p_i e^{-ax_i}, \quad i = 1, 2, \dots, n$$

for each  $t = 1, 2, \dots$  in succession.

The sum of all  $x_i$  must not exceed  $X$ , the total amount of effort available in the period and no  $x_i$  can be less than 0.

Thus, a myopic plan is the solutions of a sequence of non-linear programs with the form

$$\text{Min } \sum_i p_i e^{-ax_i} \quad (1)$$

$$\text{S/T } \sum_i x_i \leq X \quad (2)$$

$$x_i \geq 0, \quad i = 1, 2, \dots, n \quad (3)$$

It can be easily proved that equality holds for (2) at optimality.

If the constraints (3) are relaxed and Lagrange method is used:

$$L(x, \lambda) = \sum_i p_i e^{-ax_i} + \lambda (\sum_i x_i - x)$$

$$\frac{\partial L}{\partial x_i} = -ap_i e^{-ax_i} = 0 \quad (4)$$

$$\frac{\partial L}{\partial \lambda} = \sum_i x_i - x = 0 \quad (5)$$

From (4)

$$\lambda = ap_i e^{-ax_i}$$

$$\ln \lambda = \ln(ap_i) - ax_i \quad (6)$$

$$x_i = \frac{\ln a}{a} + \frac{\ln p_i}{a} - \frac{\ln \lambda}{a} \quad (7)$$

Sum (6), side by side, over all i:

$$n \ln \lambda = \sum_i \ln(ap_i) - a \sum_i x_i \quad (8)$$

Substitute  $X$  for  $\sum_i x_i$  in (8) and rearrange:

$$\ln \lambda = \ln a + \frac{1}{n} \ln [\prod p_i] - \frac{ax}{n} \quad (9)$$

Substitute (9) for  $\ln \lambda$  in (7):

$$x_i^* = \frac{\ln a}{a} + \frac{\ln p_i}{a} - \frac{1}{a} [\ln a + \frac{1}{n} \ln (\prod p_i) - \frac{ax}{n}]$$

$$x_i^* = \frac{\ln p_i}{a} - \frac{1}{an} \ln [\prod p_i] + \frac{x}{n}, \quad i = 1, 2, \dots, n \quad (10)$$

Brown [2] proved that the objective function is convex.

Then (10) is the optimal solution of the N.L.P. (1), (2).

At optimality,

$$p_i e^{-\frac{ax_i}{a}} = \frac{\lambda}{a} = \text{constant for } i = 1, 2, \dots, n.$$

#### A. ALGORITHM FOR FINDING MYOPIC PLANS

Provided the detection rate is invariant with cells:

**Step 1)** Let  $I = \{i: i = 1, 2, \dots, n\}$  be the set of indexes of all cells among which the search effort is to be myopically distributed.

**Step 2)** Solve the N.L.P. (1), (2):

$$x_i = \frac{\ln p_i}{a} + \frac{X}{m} - \frac{\ln P}{am}, \quad i \in I$$

where  $P = \prod_{i \in I} p_i$  and  $m$  is the number of elements in  $I$ .

If  $x_i^* \geq 0$  for all  $i \in I$ , stop.

Step 3) Select the cell with smallest  $p_i$ ,  $i \in I$ . Remove its index from  $I$  and make  $x_i = 0$

Go to step 2.

At optimality,  $p_j \leq p_i e^{-ax_i^*}$  = constant, for all  $j \notin I$ , all  $i \in I$ .

The algorithm has at most  $n$  interactions. Its solution is feasible for the N.L.P. (1), (2), (3) since

$$x_i^* = 0 \quad i \notin I$$

$$x_i^* \geq 0 \quad i \in I$$

$$\sum_i x_i = x$$

and is also optimal.

$$\text{Let } z^* = p_1 + p_2 + \dots + p_j + p_{j+1} e^{-ax_{j+1}} + \dots + p_{j+m} e^{-ax_{j+m}}$$

where  $j+m = n$ , be the optimal solution produced by the algorithm after reindexing the cells such that  $p_i < p_{i+1}$  for all  $i$ .

Then, the algorithm found

$$x_j = \frac{\ln p_j}{a} + \frac{x}{m+1} - \frac{\ln P'}{a(m+1)} \leq 0 \quad (11)$$

where

$$P' = \prod_{i=j}^{j+m} p_i.$$

Suppose the optimal solution was

$$\hat{z}^* = p_1 + p_2 + \dots + p_{j-1} + p_j e^{-ax'_j} + p_{j+1} e^{-ax'_{j+1}} + \dots + p_{j+m} e^{-ax'_{j+m}}.$$

In this case,

$$p_j e^{-ax'_j} = p_{j+1} e^{-ax'_{j+1}} = \dots = p_{j+m} e^{-ax'_{j+m}}$$

and

$$\ln p_j - ax'_j = \ln p_{j+1} - ax'_{j+1}$$

$$\ln p_j - ax'_j = \ln p_{j+2} - ax'_{j+2}$$

⋮

$$\ln p_j - ax'_j = \ln p_{j+m} - ax'_{j+m}$$

Sum side by side:

$$m \ln p_j - amx'_j = \sum_{i=j+1}^{j+m} \ln p_i - a \sum_{i=j+1}^{j+m} x'_i$$

$$m \ln p_j - a(m+1)x'_j = \ln(\prod_{i=j+1}^{j+m} p_i) - ax$$

$$x'_j = \frac{m \ln p_j}{a(m+1)} + \frac{x}{(m+1)} - \frac{\ln P}{a(m+1)} > 0 \quad (12)$$

where

$$P = \prod_{i=j+1}^{j+m} p_i$$

Compare (11) and (12):

$$\frac{m \ln p_j}{a(m+1)} + \frac{x}{(m+1)} - \frac{\ln P}{a(m+1)} > \frac{\ln p_j}{a} + \frac{x}{(m+1)} - \frac{\ln P'}{a(m+1)}$$

Since  $a(m+1) > 0$

$$m \ln p_j - \ln P > (m+1) \ln p_j - \ln P'$$

$$\ln P' - \ln P > \ln p_j$$

$$\ln \frac{P'}{P} > \ln p_j$$

$$\ln p_j > \ln p_j \quad (13)$$

Since no  $x_i$  can be made 0 before  $x_{i-1}$ , (13) proves by contradiction that the solution is optimal.

#### IV. THE COMPUTER PROGRAMS

Two FORTRAN programs were written.

Program SRCH1 refers to the random walk in space model and allows the space to be divided into a maximum of 100 x 100 cells. Any subset of cells can be used as target and/or search areas.

In this program, a two dimensional array is defined by the FORTRAN name CELL, which entries are the probabilities of the target being in each of the cells identified by the array indexes.

Program SRCH2 refers to the random walk in speed model. A 25 x 25 x 4 x 4 array is defined by the FORTRAN name CELL. The entries of this array are the probabilities of the target being in the cells identified by the first two indexes, its speed having the components defined by the last two indexes. Thus, this program allows the space to be divided into a maximum of 25 x 25 cells and allows the sets of possible values of  $V_x$  and  $V_y$  to have at most 4 elements each. Any subset of cells can be used as target and/or search areas.

SRCH2 maps the four dimensional array into a two dimensional array called TCELL, which entries have the same meaning as the entries of the array CELL in program SRCH1.

These two dimensional arrays are printed at the beginning of each period, after their entries are coded as follows:

The highest probability is mapped onto 100; the smallest non-zero probability mapped onto 0.

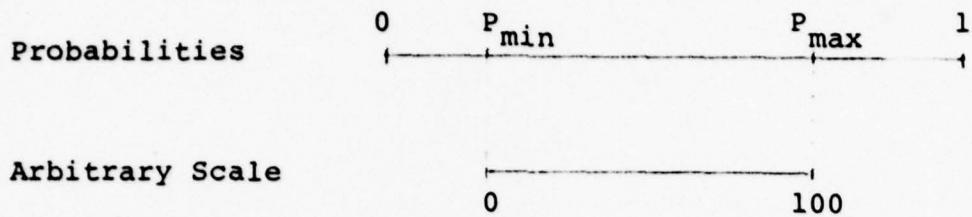


Fig. IV-1

The interval  $[0,100]$  is then divided and coded.

Subinterval	Code
100	*
[99,100)	9
[96,99)	8
[91,96)	7
[84,91)	6
[75,84)	5
[64,75)	4
[51,64)	3
[36,51)	2
[19,36)	1
[0,19)	0

Probabilities equal 0 are coded as a dot. Fig. IV-2 is an example of the coded distribution of the target.

RANGE OF PROBABILITIES 0.29119E-07 0.17087E-01

30            40            50

0123456789012345678901234

-----

27/ 00000000000000000000000000  
28/ 00000000000000000000000000  
29/ 000000011111111100000000  
30/ 000001122233322211000000  
31/ 000001122333333221100000  
32/ 000001223444444322100000  
33/ 0000012345677765432100000  
34/ 000000124578\*875421000000  
35/ 000000012345554321000000  
36/ .00000001122222110000000.  
37/ ..000000000000000000000000..  
38/ ...000000000000000000000000...  
39/ ....00000000000000000000....  
40/ .....0000000000000000.....

Fig. IV-2

Both programs have a subroutine that distributes myopically the search effort, provided the detection rate is invariant with space within the search area.

Instructions on use of the programs constitute Appendices A and B.

## V. EXAMPLES AND CONCLUSIONS

### A. EXAMPLES

Different situations were analysed and some of them are now presented.

#### 1. First Example

The a priori distribution of a target was uniform over a  $3 \times 3$  cell area as follows:

	30	31	32
30	1/9	1/9	1/9
31	1/9	1/9	1/9
32	1/9	1/9	1/9

The search areas was coincident with the above area and the target area was the entire space.

The target moved as follows:

$v_x$	$v_y$	$P(v_x=v_x, v_y=v_y)$
1	0	0.25
1	1	0.50
0	1	0.25

Five units of search effort were available and the detection rate was one for the cells within the search area, both values invariant with time.

A myopic and an alternative strategy were used which distributed effort as follows:

PERIOD 1

CELL	STRATEGY	
	MYOPIC	ALTERNATIVE
(30,30)	0.5556	-
(31,30)	0.5556	-
(32,30)	0.5556	1.0
(30,31)	0.5556	-
(31,31)	0.5556	-
(32,31)	0.5556	1.0
(30,32)	0.5556	1.0
(31,32)	0.5556	1.0
(32,32)	0.5556	1.0

PERIOD 2

CELL	STRATEGY	
	MYOPIC	ALTERNATIVE
(32,30)	-	0.313
(31,31)	1.25	-
(32,31)	1.25	1.527
(30,32)	-	0.313
(31,32)	1.25	1.527
(32,32)	1.25	1.32

PERIOD 3

STRATEGY

CELL	MYOPIC	ALTERNATIVE
(31,31)	0.6781	-
(32,31)	1.4071	1.567
(31,32)	1.4071	1.526
(32,32)	1.5076	1.907

PERIOD 4

STRATEGY

CELL	MYOPIC	ALTERNATIVE
(32,31)	1.4331	1.4241
(31,32)	1.4331	1.3205
(32,32)	2.1337	2.2554

PERIOD 5

STRATEGY

CELL	MYOPIC	ALTERNATIVE
(32,32)	5.0	5.0

The probabilities of detection were, after each period  
were:

### STRATEGY

PERIOD	MYOPIC	ALTERNATIVE
1	0.42624	0.35118
2	0.60819	0.56827
3	0.65128	0.69634
4	0.65790	0.71282
5	0.65814	0.71338

After 5 periods the alternative plan yielded a probability of detection 8.39% higher. This alternative strategy consisted in distributing myopically the effort among the cells adjacent to the boundaries of the search area in the direction of the movement of the target. It made a barrier that the target had to cross to leave the search area.

This example suggested that myopic strategy was strongly non-optimal for cases in which the target could move to a safe region, and the search lasted long enough for it to reach this region.

This example led to the hypothesis that myopic plans were also strongly non-optimal in situations where the target moved to areas where the conditional probability of detection was a strong function of space, the aforementioned example being the extreme case of conditional probability of detection equal zero. However, for other analysed problems, in which the target could also evade to a safe area, no strategies could be found that led to a probability of detection

as much as 4% higher than the probability produced by myopic strategies.

## 2. Second Example

The a priori distribution of a target was uniform over a  $5 \times 4$  cell area as follows:

	40	41	42	43	44
22	0.05	0.05	0.05	0.05	0.05
23	0.05	0.05	0.05	0.05	0.05
24	0.05	0.05	0.05	0.05	0.05
25	0.05	0.05	0.05	0.05	0.05

The target area was the subset of cells  $(i, j)$  such that  $38 \leq i \leq 40$ , and the search area was such that  $j \leq 28$ .

The target moved as follows:

$v_x$	$v_y$	$P(v_x = v_x, v_y = v_y)$
-1	1	0.3
0	1	0.4
1	1	0.3

Five units of search effort were available and the detection rate was one for the cells within the search area, both values invariant with time.

The interesting point about this case is that four different strategies turned out to be better than the myopic for a seven period search.

The strategies distributed effort as follows:

PERIOD 1

CELL	MYOPIC	STRATEGY			
		1	2	3	4
(40,22)	0.2500	-	-	-	0.2500
(41,22)	0.2500	-	-	-	0.2500
(42,22)	0.2500	-	-	-	0.2500
(43,22)	0.2500	-	-	-	0.2500
(44,22)	0.2500	-	-	-	0.2500
(40,23)	0.2500	-	-	-	0.2500
(41,23)	0.2500	-	-	-	0.2500
(42,23)	0.2500	-	-	-	0.2500
(43,23)	0.2500	-	-	-	0.2500
(44,23)	0.2500	-	-	-	0.2500
(40,24)	0.2500	-	-	-	0.2500
(41,24)	0.2500	-	-	-	0.2500
(42,24)	0.2500	-	-	-	0.2500
(43,24)	0.2500	-	-	-	0.2500
(44,24)	0.2500	-	-	-	0.2500
(40,25)	0.2500	1.0000	1.0000	1.0000	0.2500
(41,25)	0.2500	1.0000	1.0000	1.0000	0.2500
(42,25)	0.2500	1.0000	1.0000	1.0000	0.2500
(43,25)	0.2500	1.0000	1.0000	1.0000	0.2500
(44,25)	0.2500	1.0000	1.0000	1.0000	0.2500

## PERIOD 2

CELL	MYOPIC	STRATEGY			
		1	2	3	4
(40,23)	0.0360	-	-	-	0.0360
(41,23)	0.3927	-	-	-	0.3927
(42,23)	0.3927	-	-	-	0.3927
(43,23)	0.3927	-	-	-	0.3927
(44,23)	0.0360	-	-	-	0.0360
(40,24)	0.0360	-	-	-	0.0360
(41,24)	0.3927	-	-	-	0.3927
(42,24)	0.3927	-	-	-	0.3927
(43,24)	0.3927	-	-	-	0.3927
(44,24)	0.0360	-	-	-	0.0360
(40,25)	0.0360	0.7325	0.7325	0.7325	0.0360
(41,25)	0.3927	1.0892	1.0892	1.0892	0.3927
(42,25)	0.3927	1.0892	1.0892	1.0892	0.3927
(43,25)	0.3927	1.0892	1.0892	1.0892	0.3927
(44,25)	0.0360	0.7325	0.7325	0.7325	0.0360
(40,26)	0.0360				0.0360
(41,26)	0.3927	0.0892	0.0892	0.0892	0.3927
(42,26)	0.3927	0.0892	0.0892	0.0892	0.3927
(43,26)	0.3927	0.0892	0.0892	0.0892	0.3927
(44,26)	0.0360				0.0360

## PERIOD 3

## STRATEGY

CELL	MYOPIC	1	2	3	4
(40,24)	0.1406				0.1406
(41,24)	0.3229				0.3229
(42,24)	0.3229				0.3229
(43,24)	0.3229				0.3229
(44,24)	0.1406				0.1406
(39,25)		0.0304	0.0304	0.0304	
(40,25)	0.1406	0.7386	0.7386	0.7386	0.1406
(41,25)	0.3229	1.0448	1.0448	1.0448	0.3229
(42,25)	0.3229	1.1391	1.1391	1.1391	0.3229
(43,25)	0.3229	1.0448	1.0448	1.0448	0.3229
(44,25)	0.1406	0.7386	0.7386	0.7386	0.1406
(45,25)		0.0304	0.0304	0.0304	
(40,26)	0.1406	0.0168	0.0168	0.0168	0.1406
(41,26)	0.3229	0.0499	0.0499	0.0499	0.3229
(42,26)	0.3229	0.0499	0.0499	0.0499	0.3229
(43,26)	0.3229	0.0499	0.0499	0.0499	0.3229
(44,26)	0.1406	0.0168	0.0168	0.0168	0.1406
(40,27)	0.1406				0.1406
(41,27)	0.3229				0.3229
(42,27)	0.3229	0.0499	0.0499	0.0499	0.3229
(43,27)	0.3229				0.3229
(44,27)	0.1406				0.1406

## PERIOD 4

## STRATEGY

CELL	MYOPIC	1	2	3	4
(39,25)		0.2006	-	-	-
(40,25)	0.1854	0.7037	-	-	-
(41,25)	0.2930	1.0049	-	-	-
(42,25)	0.2930	1.0944	-	-	-
(43,25)	0.2930	1.0049	-	-	-
(44,25)	0.1854	0.7037	-	-	-
(45,25)	-	0.2006	-	-	-
(39,26)	-	-	0.2259	-	-
(40,26)	0.1854	0.0109	0.3666	-	-
(41,26)	0.2930	0.0109	0.3666	-	-
(42,26)	0.2930	0.0109	0.3666	-	-
(43,26)	0.2930	0.0109	0.3666	-	-
(44,26)	0.1854	0.0109	0.3666	-	-
(45,26)	-	-	0.2259	-	-
(39,27)	-	-	0.0720	0.2624	-
(40,27)	0.1854	-	0.2691	0.4594	-
(41,27)	0.2930	0.0109	0.3666	0.5570	-
(42,27)	0.2930	0.0109	0.3666	0.5570	-
(43,27)	0.2930	0.0109	0.3666	0.5570	-
(44,27)	0.1854	-	0.2691	0.4595	-
(45,27)	-	-	0.0720	0.2624	-
(39,28)	-	-	-	-	0.4636
(40,28)	0.1854	-	0.0144	0.2048	0.7500
(41,28)	0.2930	-	0.2756	0.4661	0.8576
(42,28)	0.2930	-	0.3528	0.5432	0.8576
(43,28)	0.2930	-	0.2756	0.4661	0.8576
(44,28)	0.1854	-	0.0144	0.2048	0.7500
(45,28)	-	-	-	-	0.4636

## PERIOD 5

## STRATEGY

CELL	MYOPIC	1	2	3	4
(39,26)	0.1551	0.2487	0.3106	-	-
(40,26)	0.2537	0.2939	0.7002	-	-
(41,26)	0.2829	0.2939	0.9634	-	-
(42,26)	0.2829	0.2939	1.0515	-	-
(43,26)	0.2829	0.2939	0.9634	-	-
(44,26)	0.2537	0.2939	0.7002	-	-
(45,26)	0.1551	0.2487	0.3106	-	-
(39,27)	0.1551	0.1902	-	0.5414	-
(40,27)	0.2537	0.2567	-	0.6122	-
(41,27)	0.2829	0.2939	-	0.6524	-
(42,27)	0.2829	0.2939	-	0.6524	-
(43,27)	0.2829	0.2939	-	0.6524	-
(44,27)	0.2537	0.2567	-	0.6122	-
(45,27)	0.1551	0.1902	-	0.5414	-
(39,28)	0.1551	0.0326	-	0.1294	0.5131
(40,28)	0.2537	0.1804	-	0.0953	0.7177
(41,28)	0.2829	0.2687	-	0.0953	0.8357
(42,28)	0.2829	0.2939	-	0.0953	0.8668
(43,28)	0.2829	0.2687	-	0.0953	0.8357
(44,28)	0.2537	0.1804	-	0.0953	0.7177
(45,28)	0.1551	0.0326	-	0.1294	0.5131

## PERIOD 6

## STRATEGY

CELL	MYOPIC	1	2	3	4
(39,27)	0.3795	0.4157	0.5429	0.3880	-
(40,27)	0.3482	0.3398	0.5177	0.6928	-
(41,27)	0.3482	0.3398	0.5177	0.9198	-
(42,27)	0.3482	0.3398	0.5177	0.9987	-
(43,27)	0.3482	0.3398	0.5177	0.9198	-
(44,27)	0.3482	0.3398	0.5177	0.6928	-
(45,27)	0.3795	0.4157	0.5429	0.3880	-
(39,28)	0.3795	0.3851	0.2164	-	0.5516
(40,28)	0.3482	0.3398	0.1887	-	0.7049
(41,28)	0.3482	0.3398	0.1717	-	0.8167
(42,28)	0.3482	0.3398	0.1717	-	0.8535
(43,28)	0.3482	0.3398	0.1717	-	0.8167
(44,28)	0.3482	0.3398	0.1887	-	0.7049
(45,28)	0.3795	0.3851	0.2164	-	0.5516

## PERIOD 7

## STRATEGY

CELL	MYOPIC	1	2	3	4
(38,28)	0.1225	0.1376	0.1727	0.0748	
(39,28)	0.7748	0.7845	0.8073	0.7448	0.5815
(40,28)	0.6411	0.6312	0.6080	0.6721	0.7013
(41,28)	0.6411	0.6312	0.6080	0.6721	0.7996
(42,28)	0.6411	0.6312	0.6080	0.6721	0.8352
(43,28)	0.6411	0.6312	0.6080	0.6721	0.7996
(44,28)	0.6411	0.6312	0.6080	0.6721	0.7013
(45,28)	0.7748	0.7845	0.8073	0.7448	0.5815
(46,28)	0.1225	0.1376	0.1727	0.0728	

The probabilities of detection after each period were:

PERIOD	MYOPIC	STRATEGY			
		1	2	3	4
1	0.22119	0.15803	0.15803	0.15803	0.22119
2	0.38064	0.29861	0.29861	0.29861	0.38064
3	0.49071	0.43139	0.43139	0.43139	0.49071
4	0.57188	0.55845	0.49688	0.48977	0.55116
5	0.63270	0.62597	0.62012	0.54531	0.61063
6	0.67812	0.67652	0.67891	0.66582	0.66948
7	0.70635	0.70815	0.71475	0.72319	0.72790

Strategy 4 was 3.05% better than the myopic, for a seven period search. This strategy searched myopically for the target until it could possibly be in cells adjacent to the boundaries of search area, and then, as in the first example, concentrated the effort in those cells.

#### B. CONCLUSIONS

Although myopic strategy is strongly non-optimal for some specific cases, as the first example in this thesis and as the problem which Brown [2] called the Island Passage Problem, no classes of problems could be characterized for which a strategy could be found that was much better than the myopic.

Many researched problems, the presented examples inclusive, show that a strategy which may not be optimal but that concentrates the effort near the boundaries of the search area when

the target reaches these boundaries, produces better results than a myopic strategy.

It should be noted that no cases were considered in which the detection rate changed with cells within the search area and none of the alternative strategies used can be guaranteed to be optimal.

### C. EXTENSIONS

Extensions can be brought into this thesis that may possibly lead to the characterization of classes of problems for which the myopic strategy is strongly non-optimal.

First, an algorithm to find optimal plans may be implemented and added to the computer programs.

Second, the restriction on the change of detection rate with cells within the search area may be removed from the myopic plan.

Further, other motion model as the fleeing datum [1] and the geometric memory motion [2] can be used.

Last, a detection model in which the conditional probability of detection is a function of the speed of the target can be constructed and used together with the random walk in speed model.

## APPENDIX A

### INSTRUCTIONS ON USE OF PROGRAM SRCH1

The first data the program requires are the limits of the target area and types of boundaries. They must have the form

aadwwbbbxxxcccyyydddzzz.

QUANTITY	MEANING	REQUIREMENTS
<u>aaa</u>	West limit	$001 \leq \underline{aaa} \leq 100$
<u>bbb</u>	East limit	$001 \leq \underline{bbb} \leq 100$ ; $\underline{bbb} > \underline{aaa}$
<u>ccc</u>	North limit	$001 \leq \underline{ccc} \leq 100$
<u>ddd</u>	South limit	$001 \leq \underline{ddd} \leq 100$ ; $\underline{ddd} > \underline{ccc}$
<u>ww</u>	Type of the	
<u>xx</u>	boundary which	REF for reflecting
<u>yy</u>	preceeds each of	ABS for absorbing
<u>zz</u>	these quantities	

Next, the program asks for the limits of the search area.

The entry must have the form

aaabbcccd

all quantities with the same meanings and fulfilling the same requirements as above.

Then, the transition matrix is to be introduced.

If the probability of the target moving from cell  $(m,n)$  to cell  $(m+k, n+l)$  is  $p_i$ , enter

aaabbb p

where

$$\underline{aaa} = k$$

$$\underline{bbb} = l$$

$$\underline{p} = p_i$$

enter one line for each  $i$ , after which, enter  $\emptyset$ .

$\sum p_i$  must be equal to 1.

p was the format F10.8

The last entry before calculations begin is the a priori distribution of the target, which must have the form,

eeeefff p

where eee and fff identify the cell where the target is with probability p  $\neq \emptyset$ .

Enter one line for each p, after which enter  $\emptyset$ . p must fulfill the requirements previously stated. From this point on, all actions are repeated at each period.

The program prints a table similar to that in Fig. IV-2 which shows the coded distribution of the target at the beginning of the period, and then, asks for the total amount of effort available in the period and the detection rate.

Use format 2F5.3 to introduce these values.

In case the user does not want a myopic distribution, the effort is to be distributed as follows:

eeefff t

where eee and fff identify the cell where the amount t is placed.

Enter one line for each t  $\neq 0$ .

Summation of all t must add up to the total amount of effort available in the period.

t has the format F10.8.

Enter Ø after distributing the search effort.

Questions must be answered Yes (Y) or No (N) as in the following example:

```
$ srchl
EXECUTION BEGINS...
ENTER LIMITS OF TARGET AREA AND TYPE OF BOUNDARIES
>025ref030ref020abs025ref
ENTER LIMITS OF SEARCH AREA
>025030001100
ENTER TRANSITION MATRIX
>000-010.25
>0000010.25
>0010000.25
>-010000.25
>0
ENTER A PRIORI DISTRIBUTION OF TARGET
>0260220.3
>0260230.4
>0270230.3
>0
RANGE OF PROBABILITIES 0.30000 0.40000
26
67
--
22/ 0.
23/ *0
ENTER TOTAL EFFORT AND DETECTION RATE
>3.0001.000
MYOPIC PLAN?
>Y
```

WANT TO KNOW DISTRIBUTION OF EFFORT?

>Y

CELL EFFORT

26 22 0.9041

26 23 1.1918

27 23 0.9041

AFTER 1 PERIODS, PROB DET IS 0.63559

WANT TO CONTINUE?

>Y

RANGE OF PROBABILITIES 0.833333\$-01 0.16667

25

5678

---

21/ .0..

22/ 00\*.

23/ 0\*00

24/ .00.

ENTER TOTAL EFFORT AND DETECTION RATE

>3.0001.000

MYOPIC PLAN?

>n

ENTER DISTRIBUTION OF SEARCH EFFORT

>0270221.5

>0260231.5

>0

AFTER 2 PERIODS, PROB DET IS 0.72995

WANT TO CONTINUE?

>n

WANT TO PLAY AGAIN?

>n

R; T=4.73/9.44 13.30.46

>

## APPENDIX B

### INSTRUCTIONS ON USE OF PROGRAM SRCH2

The first data the program requires are the limits of the target area and types of boundaries. They must have the form

awwwbbbxxxcccyyydddzzzz

QUANTITY	MEANING	REQUIREMENTS
<u>aa</u>	West limit	$01 \leq aa \leq 25$
<u>bb</u>	East limit	$01 \leq bb \leq 25$ ; <u>bb</u> > <u>aa</u>
<u>cc</u>	North limit	$01 \leq cc \leq 25$
<u>dd</u>	South limit	$01 \leq dd \leq 25$ ; <u>dd</u> > <u>cc</u>
<u>ww</u>	Type of the	
<u>xx</u>	boundary which	REF for reflecting
<u>yy</u>	preceeds each of	ABS for absorbing
<u>zz</u>	these quantities	

Next, the program asks for the limits of the search area.

The entry must have the form

aabbbccdd

All quantities with the same meanings and fulfilling the same requirements as above.

Then, the program asks how many different values  $V_x$  can assume. Any positive integer less than 5 can be introduced, according to Format I2.

Use the same format to introduce the values of  $V_x$ , one per line.

The same question is made with respect to  $V_y$ , and the same instructions used for  $V_x$  apply.

Next, the transition matrix of  $V_x$  is to be introduced.

Type

ee p

where ee is the value  $\Delta V_x$  can assume with probability p.

Enter one line for each p, after which, enter  $\emptyset$ .

Summation of all p must be 1.

p has the format F5.3.

The transition matrix for  $V_y$  is introduced in accordance with the same rules stated for  $V_x$ .

The last data before calculations begin is the a priori distribution of target, which must have the form

ffgg p q<sub>1</sub> q<sub>2</sub> ... r<sub>1</sub> r<sub>2</sub> ...

where ff and gg identify the cell where the target is with probability p.

q<sub>1</sub> q<sub>2</sub> ... are the conditional distribution of  $V_x$ , i.e., the probabilities of  $V_x$  being  $v_1^x, v_2^x, \dots$  given the target is in cell (ff,gg). The number of quantities q must be equal to the number of possible values that  $V_x$  can assume.

The summation of all q must be 1. The quantities r are the conditional distribution of  $V_y$ .

The format for quantities p, q and r is F5.3.

Enter one line for each p  $\neq 0$ , after which enter  $\emptyset$ .

Summation of all p must be one, too.

From this point on, all actions are repeated at each period.

The program prints a table similar to that in Fig. IV-2 which shows the coded distribution of the target at the beginning of the period, and then, asks for the total amount of effort available in the period and the detection rate.

Use format 2F5.3 to introduce these values.

In case the user does not want a myopic distribution, the effort is to be distributed as follows:

ffgg t

where ff and gg identify the cell where the amount t is placed.

Enter one line for each  $t \neq 0$ .

Summation of all t must add up to the total amount of effort available in the period.

t has the format F10.8

Enter Ø after distributing the effort

Questions must be answered Yes (Y) or No (N) as in the following example:

```
>$ srch2
EXECUTION BEGINS...
ENTER LIMITS OF TARGET AREA AND TYPES OF BOUNDARIES
>10ref15ref01ref25ref
ENTER LIMITS OF SEARCH AREA
>01250125
HOW MANY VALUES CAN V(X) ASSUME?
>03
ENTER THESE VALUES, ONE PER LINE
>-1
>00
>01
HOW MANY VALUES CAN V(Y) ASSUME?
>04
ENTER THESE VALUES, ONE PER LINE
>-1
>00
>01
>02
```

ENTER TRANSITION OF V(X)  
 >-10.3  
 >000.4  
 >010.3  
 >0  
 ENTER TRANSITION OF V(Y)  
 >010.8  
 >020.2  
 >0  
 ENTER A PRIORI DISTRIBUTIONS  
 >12120.3000.4000.3000.3000.1000.2000.3000.400  
 >12130.4000.5000.2000.3000.6000.2000.1000.100  
 >13140.3000.4000.4000.2000.5000.3000.1000.100  
 >0  
 RANGE OF PROBABILITIES 0.30000 0.4000  
 12  
 23  
 --  
 12/ 0.  
 13/ \*.  
 14/ .0  
 ENTER TOTAL EFFORT AND DETECTION RATE  
 >1.0001.000  
 MYOPIC PLAN?  
 >Y  
 WANT TO KNOW DISTRIBUTION OF EFFORT?  
 >Y  

CELL	EFFORT
12 12	0.2374
12 13	0.5251
13 14	0.2374

 AFTER 1 PERIODS, PROB DET IS 0.2902  
 WANT TO CONTINUE?  
 >Y  
 RANGE OF PROBABILITIES 0.66667#-02 0.12667  
 11  
 1234  
 ----  
 11/ 000.  
 12/ \*23.  
 13/ 3671  
 14/ 3440  
 15/ 0000  
 16/ .000  
 ENTER TOTAL EFFORT AND DETECTION RATE  
 >1.0001.000  
 MYOPIC PLAN?  
 >n  
 ENTER DISTRIBUTION OF SEARCH EFFORT  
 >11120.7  
 >13130.3  
 >0  
 AFTER 2 PERIODS, PROB DET IS 0.3569  
 WANT TO CONTINUE  
 >n  
 WANT TO PLAY AGAIN?  
 >n  
 R; &=7.10/8.93 14.06.39

PROGRAM SRCH1

```

2 CCPNCN CELL (100,100) EF(100,100) FAT(60),
3 MAP(6,2),LIM(4) NAT(4),
MAXX,MINX,MAXY,MINY
100 DATA LAE,LIELOB/1 Y,3HREF,3HABS/
FORMAT (2X,'ENTER LIMITS OF TARGET AREA AND TYPE OF ENCARNIES')
101C FORMAT (2X,'ENTER LIMITS OF SEARCH AREA.')
1011 FORMAT (413)
1012 FORMAT (413,A3))
102 FORMAT ((2X,'ENTER TRANSITION MATRIX'))
103 FORMAT ((2X,2F10.8))
104 FORMAT ((2X,'INVALID INPUT DATA'))
105 FORMAT ((2X,'ENTER A PRIORI DISTRIBUTION OF TARGET'))
105C FORMAT ((2X,'ENTER TOTAL EFFCRT ARE DETECTION RATE.'))
1051 FORMAT ((F5.*3))
1052 FORMAT ((2X,'WYOPIC PLAN?'))
1053 FORMAT ((2X,'ENTER DISTRIBUTION OF SEARCH EFFORT'))
106 FORMAT ((2X,'ENTER CONTINUE?'),OF SEARCH EFFORT')
107 FORMAT ((A1))
108 FORMAT ((2X,'ENTER CONTINUE?'),OF SEARCH EFFORT')
109 FORMAT ((2X,'ENTER CONTINUE?'),OF SEARCH EFFORT')
110 FORMAT ((2X,'ENTER CONTINUE?'),OF SEARCH EFFORT')
111 FORMAT ((2X,'ENTER AGAIN?'),OF SEARCH EFFORT')
112 FORMAT ((2X,'ENTER AGAIN?'),OF SEARCH EFFORT')
113 WRITE (*,101)
114 READ (*,101)
115 IF ((LIM(1).GE.1).AND.(LIM(2).LE.100)) AND.
2 (LIM(3).GE.1).AND.(LIM(4).LE.100); AND.
3 GO TO 102
116 WRITE (*,104)
117 WRITE (*,104)
118 READ (*,101)
119 IF ((NIMB(1).GE.1).AND.(NIMB(2).LE.100).AND.(NIMB(3).GE.1).
2 AND((NIMB(4).LE.100)); GO TO 123
120 WRITE (*,104)
121 GO TO 1020
122 TCTAL=0
123 MAP(1,1)=0
124 MAP(1,2)=0
125 PAT(1,1)=J.
126 WRITE (*,102)
127 READ (*,103)
128 IF ((MAP(1,1).EQ.0)); AND.(MAP(1,2).EQ.0); AND.
2 (PAT(1,1).EQ.0); GC TO 127
129 TCTAL=TCTAL+PAT(1,1)
130 IF (IT.LE.60) GO TO 125

```

```

127 IF (ABS(TOTAL-1.) .LE. 0.0001) GO TO 129
128 WRITE(6,104)
     GC TO 123
129 CCONTINUE
130 MAXX=0.
MAXY=0
MINX=100
131 TOTAL=0.
      MINY=100
DC 132 I=1,100
DC 133 J=1,100
CELL(I,J)=0.
134 CONTINUE
135 WRITE(6,105)
136 READ(5,103) NM,CELL(M,N)
IF ((N.EQ.0).AND.(M.EQ.0)) GO TO 147
MAXX=MAXO(M,XX,N)
MINX=MINO(MAXX,N)
MAXY=MAXO(MAXY,M)
MINY=MINO(MINY,M)
TOTAL=TOTAL+CELL(M,N)
137 GC TO 141
IF (ABS(TOTAL-1.) .LE. 0.0001) GO TO 149
GC TO 133
138 KCLNT=1
139 PC=1
KC LNT=1
140 KC LNT=1
141 READ(5,104) NM,CELL(M,N)
IF ((N.EQ.0).AND.(M.EQ.0)) GO TO 147
142 WRITE(6,104)
     GC TO 133
143 PC=1
KC LNT=1
144 KC LNT=1
145 CALL TABLE(6,105)
146 READ(5,105) AM,FAC
IF (FAC<LT*1.E-5) FAC=1.E-5
147 WRITE(6,105)
148 READ(5,105) IANS
IF (IANS.NE;LAB) GO TO 159
CALL MYOPIC(AM,FAC,NIMB)
149 GC TO 160
150 I=1,100
151 J=1,100
EF(I,J)=0.
152 CONTINUE
153 TOTAL=J
154 WRITE(6,106)
155 READ(5,103) NM,EF(M,N)
IF ((N.EQ.0).AND.(EF(M,N).EQ.0)) GO TO 171
156 TOTAL=TOTAL+EF(M,N)
157 GC TO 163
158 IF (ABS(TOTAL-AM) .E. 1.E-03) GJ TO 181
159 WRITE(6,104)

```

```
      GC TO 155
181 CALL PROB (PG,KOUNT,FAC)
      WRITE (6,108) IANS
      READ (5,109) IANS
      IF (IANS .NE. LAB) GC TO 189
      CALL UPDATE (LIB,LCB,IT,FAC)
      KCOUNT=KCOUNT+1
      GC TO 165
185 WRITE (6,112) IANS
      READ (5,109) IANS
      IF (IANS .NE. LAB) STOP
      GC TO 12C
      END
```

```
SE ACCS7C
SE ADO980
SE ADO99C
SE A01000
SE A0101C1C
SE A0101C2C
SE A01030
SE A01040
SE A01050
SE A0106C
SE A01070
SE A01080
SE A01090
```

```

      SLEROUT INE PYOPIC (A,FAC,NIMB)
      COMMON CELL(100,100),EF(100,100),FAT(60),
      PAP(6,2),LT(4)NAT(4),
      MAXX,MINX,MAXY,MINY
      3 DIMENSION I(100,100),NIMB(4)
      DATA INDIA/1HY/
      FORMAT(2X,'WANT TC KNOW DISTRITION OF EFFCT?')
      101 FORMAT(A1)
      102 FORMAT(2X,'CELL EFFORT')
      103 FORMAT(2X,'CELL EFFORT')
      104 DC 201 I=MINY,MAXY
      200 DC 201 J=MINX,MAXX
      ICELL(I,J)=C
      201 COUNTINUE
      226 DC 231 I=MINY,MAXY
      DC 231 J=MINX,MAXX
      EF(I,J)=0.
      231 CONTINUE
      241 IMIN=0
      JMIN=0
      A=C
      PMIN=1.
      IFLAG=0
      LCL 247 I=MINY,MAXY
      DC 247 J=MINX,MAXX
      1F ((CELL(I,J)*EQ.0).OR.(CELL(I,J).EQ.1).OR.(J.LT.NIMB(1)))
      2 (I.GT.NIMB(4)).OR.(J.LT.NIMB(2))).CR.
      3 GO TO 247
      1F ((CELL(I,J).GE.FMIN).OR.(IFLAG.EQ.1)) GO TO 243
      PMIN=ICELL(I,J)
      IMIN=J
      COUNTINUE
      1F ((IFLAG.EQ.1).AND.(IFLAG.EQ.1)) ICELL(I,J)=1
      N=N+1
      B=(B*(1.0/(FAC*FLOAT(N)))*(1.0/(FAC*FLOAT(N))))
      E=B*CELL(I,J)**(1.0/FLOAT(N))
      REF=EXP((PMIN*(1.0/FAC)))
      EEF=B/(REF*EEF)
      1F (REF*EEF) GO TO 247
      ICELL(I,MIN,JMIN)=1
      IFLAG=1
      247 COUNTINUE
      1F ((IFLAG.EQ.0)) GO TO 248
      DC 241
      248 DC 251 I=MINY,MAXY

```

```

DC 251 J=MINX,MAXX
1 IF ((CELL(I,J),EC,C).OR.((CELL(1,J).NE.0).CR.
2   (I.LT.NIMB(3)).OR.(I.GT.NIMB(4)).OR.(J.LT.NIMB(1)).OR.
3   (J.GT.NIMB(2)).GO TO 251
      FF(B=B)*(FAC*FLOAT(N))
      FF(I,J)=(ALCG(CELL(I,J))/FAC)+(A/FLOAT(N))-
251  CONTINUE
      WRITE(6,101)
      READ(5,102) IPU
      IF (IPU .NE. 1) IDIA RETURN
      WRITE(6,102)
      DC 281 I=MINY,MAXY
      DC 281 J=MINX,MAXX
      IF (EF(I,J).NE.0) GO TO 281
      WRITE(6,104) J,i,EF(I,J),
281  CONTINUE
      RETURN
END

```



```

SUBROUTINE UPDATE (LIB, LOB, IT, FAC)
COMMON CELL(100,100), EF(100,100), PA(60),
      MAP(60,2), LIM(4), NA(4),
      MAXX, MINX, MAXY, MINY
      DENOM=0
      DC 318 I=1,100
      DC 318 J=1,100
      DENOM=DENOM+CELL(I,J)*EXP(-FAC*EF(I,J))
      COUNTINUE
318   DC 319 I=1,100
      DO 319 J=1,100
      CELL(I,J)=CELL(I,J)*EXP(-FAC*EF(I,J))/DENOM
      EF(I,J)=0.
      COUNTINUE
319   CALL SPREAD (LIB, LOB, IT)
      RETURN
END

```

**SEROUTINE SPREAD (LIELOBIT)**  
**COMMON CELL (100, 100), EPI (100, 100), PAT (60),**  
**MAP (60, 2), TIM (4), NAI (4),**  
**MAX, MIN, MAX, MIN**

```

; SLEROUTINE SPREAD (LIE.LJB,IT)
; COMMON CELL (100,100),EF(100,100),PAT(60),
; MAP(60,2),NAT(4),MAXY,MINY
;
; MAXX=0
; MINX=100
; MAXY=0
; MINY=100
; DC 418 I=1,100
; CC 415 J=1,100
; DC 418 N=1,I
; LI=I+MAP(N,1)
; LF ((I+LT.LIM(1)).AND.(LI.GE.LIM(1)).AND.(NAT(1).EQ.LCB)).OR.
; 2 ((I+GT.LIM(2)).AND.(LI.LE.LIM(2)).AND.(NAT(2).EQ.LOB)).OR.
; 3 ((I+LT.LIM(1).LE.I).AND.(LIM(2).GE.I)).AND.
; 4 ((I+LT.LIM(1).LE.I).AND.(NAT(1).EQ.LIB)).OR.
; 5 ((I+GT.LIM(2).LE.I).AND.(NAT(2).EQ.LIB))).OR.
; 6 IF ((I+LT.LIM(3).LE.I).AND.(NAT(3).EQ.LOB)).OR.
; 7 ((I+GT.LIM(4).LE.I).AND.(LJ.LE.LIM(4)).AND.(NAT(4).EQ.LOB)).OR.
; 8 ((I+LT.LIM(3).LE.I).AND.(LIM(4).GE.I)).AND.
; 9 ((I+GT.LIM(3).LE.I).AND.(NAT(3).EQ.LIB)).OR.
; 10 ((I+GT.LIM(4).LE.I).AND.(NAT(4).EQ.LIB))).OR.
; 11 IF ((I+LT.1).OR.(LJ.GT.100).OR.(LJ.LT.1).OR.(LJ.GT.100))
; 12 GO TO 418
; 13 EF((LJ,LJ)+PAT(N)*CELL(J,I))
; 14 CCNTINUUE
; 15 I=1,100
; 16 CELL(I,J)=EF(I,J)
; 17 IF (LJ=MAXO(MINX,J))
; 18 LJ=MINO(MAXY,J)
; 19 MAXY=MINO(MINY,J)
; 20 MINY=MINO(MINY,J)
; 21 RETURN

```

```

SUBROUTINE FROB( PG,KCUNT,FAC)
CCPNON CELL(1,CO,100),EF(1,00,100),PAT(60),
      MAP(60,2),LIM(4)NA(4),
      MAXX,MINX,MAXY,MINY
      FORMAT(2X,'AFTER',I1X,I2,IX,'FIELDS, PROE LET IS ',E12.5)
      PACT=0.
DC 517 I=MINY,MAXY
DO 517 J=MINX,MAXX
      PNOT=PNOT+CELL(I,J)*(1.-EXP(-FAC*EF(I,J)))
      CCNTINUE
      PNOT=1.-PACT
      FC=PG*PNOT
      PNOTE=1.-PG
      WRITE(6,100) KCUNT, PNOT
      RETURN
END

```

2  
3

PROGRAM SRCH2

```

COMMON C$ELL(25,25,14),EFF(25),IDSX(10),IDSY(10),LIM(4),
2      NSX(4),NSY(4),MAXX,MINX,NMB(4)
3      DIMENSION NMB(4),MAXY,MINY
DATA LIBELOBS/1H,Y3HREF2 3HABS/
99      FFORMAT(4,12)ENTER LIMITS OF TARGET AREA AND TYPES OF BOUNDARIES'
100     FFORMAT(4,12)ENTER LIMITS OF SEARCH AREA'
1001    FFORMAT(2,3)HOW MANY VALUES CAN V(X) ASSUME?
10102   FFORMAT(2,3)INVALID INPUT DATA?
10103   FFORMAT(2,3)HOW MANY VALUES CAN V(Y) ASSUME?
10104   FFORMAT(2,3)ENTER THESE VALUES? CNE PER LINE'
10105   FFORMAT(2,3)ENTER TRANSITION OF V(X)?
10106   FFORMAT(2,3)ENTER A PRIOR DISTRIBUTIONS'
10107   FFORMAT(2,3)ENTER TRANSITION OF V(Y)?
10108   FFORMAT(2,3)ENTER TOTAL EFFORT AND DETECTION RATE'
10109   FFORMAT(2,3)ENTER HYPODIC PLAN?
10110   FFORMAT(2,3)ENTER DISTRIBUTION OF SEARCH EFFORT'
11111   FFORMAT(2,3)WANT TO CONTINUE?
11112   FFORMAT(2,3)REPEAT LAST ENTRY?
11113   FFORMAT(2,3)WANT TO PLAY AGAIN?
11114   FFORMAT(1)READ (5,91) (LIM(1),NAT(1)) I=1,4
11115   WRITE (6,90) I
11116   READ (5,91) (LIM(1),C$1) AND (LIM(2),C$2) AND (LIM(3),C$3).
11117   IF ((LIM(1).GE.1) AND (LIM(2).LE.25) AND (LIM(3).LE.185)
2      AND (LIM(4).LE.25)) GO TO 189
11118   WRITE (6,102)
11119   GC TO 180
11120   READ (5,100) (NIVE(J),J=1,4)
11121   IF ((NIVE(1).GE.1) AND (NIVE(2).LE.25) AND (NIVE(3).
2      GE.1) AND (NIVE(4).LE.25)) GO TO 200
11122   WRITE (6,102)
11123   GC TO 189
11124   MAXSX=-1000
11125   MINSX=1000
11126   MAXSY=-1000
11127   MINSY=1000
11128   READ (5,101) IX
11129   IF (IX.LE.4) GO TO 202
11130   WRITE (6,102)
11131   GC TO 201
11132   WRITE (6,104)

```

```

      READ (5,106) IX NSX(1)
      MAXSX=MAX0(MAXSX,NSX(1))
      MINSX=MIN0(MINSX,NSX(1))
      CCNTINUE(6,106)
      WRITE (5,106) IY
      IF (IY .LE. 102) GO TO 205
      WRITE (6,104)
      CCNTINUE(6,104)
      WRITE (5,106) NSY(1)
      MAXSY=MAX0(MAXSY,NSY(1))
      MINSY=MIN0(MINSY,NSY(1))
      CCNTINUE(6,105)
      WRITE (5,106) ICSX(1)=0
      PCSX(1)=0.
      CCNTINUE(6,105)
      DC 208 I=1,10
      ICSX(1)=0.
      PCSX(1)=0.
      CCNTINUE(6,105)
      EEF(17,19)=0.
      INX=1
      READ (5,106) IDSX(INX), POSX(INX), EQ(0.) AND (POSX(INX).EQ.0.) CC TO 215
      IF ((IDSX(INX).EQ.0.) AND (POSX(INX).EQ.0.)) EQ(0.)
      INX=INX+1
      IF (ABS(IEF(17,19)-1.).LE.1.E-04) GO TO 211
      WRITE (6,102)
      CCNTINUE(6,107)
      DC 236 I=1,10
      ICSY(1)=0.
      PCSY(1)=0.
      CCNTINUE(6,107)
      EEF(21,25)=0.
      INY=1
      READ (5,106) IDSY(INY), POSY(INY), EQ(0.) AND (POSY(INY).EQ.0.) CC TO 235
      IF ((IDSY(INY).EQ.0.) AND (POSY(INY).EQ.0.)) EQ(0.)
      INY=INY+1
      IF (ABS(IEF(21,25)-1.).LE.1.E-04) GO TO 237
      WRITE (6,102)
      CCNTINUE(6,107)
      EEF(3,3)=0.

```

IN Y = 1  
 DC 2960 J = 1,25  
 DC 2960 J = 1,25  
 DC 2960 K = 1,4  
 DC 2960 L = 1,4  
 CELL(1,1,K,L) = 0.  
 ENDIN  
 EF(20,20) = 0.

```

254 EEF(3,3)=0.2EF(2,3)+EF(2,2)
      READ(15,109),J,EF(2,0),EF(1,0),K=1,1X)
      IF(J.EQ.0)AND.(J.EC.0).AND.(EF(2,0).EQ.0.)
      L=1,Y)
      IF(L.EQ.2)THEN

```

```

259 CELL(1,1,M,N)=EF(1,20,20)*EF(2,M)*EF(1,N)
      CCNTINUE
      IF(ABS(SEF(5,1)-1)*GT.1.OE-04) .GT.1.OE-04) GOTO 260
      2 ABS(SEF(5,2)-1)*GT.1.OE-04) GOTO 260
      MAX=MAXO(MAX,X,1)
      MIN=MINO(MIN,X,1)
      MAX=MAXC(MAX,Y,1)
      MIN=MINC(MIN,Y,1)
      MAX=MAXQ(MAX,Y,J)
      MIN=MINQ(MIN,Y,J)

```

```

      WRITE (6,102)
      CC TO 253
      KCOUNT=1
  264  PC=1. TABLE (IX,IY)
  265  CALLTE (6,105)
      READ (5,1091) A,FAC
      IF (FAC<LT*1.E-05) FAC=1.E-05
      WRITE (6,105) TANS
      READ (5,115) TANS
      IF (TANS*NE.LAB) GO TO 2067
      CALL MYOPIC (A,FAC,IX,IY,NIMB)
      CC TO 281
  2067  TCT=0.
      CC 266 I=1,25
      EEF(I,J)=0.
  266  COUNTINUE
      WRITE (6,111) I,J,EE(J,I)
  267  READ (5,1091) I,J,EE(J,I)
      IF (I.EQ.0) AND.(J.EQ.0).AND.(EE(J,I).EQ.0.) GO TO 269
      TCT=TOT+EE(J,I)*FAC
      EE(J,I)=EE(J,I)*FAC
      CC TO 267
      TABS(TOT-A).LE.1.E-03) GO TO 261
      WRITE (6,102)
      CC TO 2067
      CALL PROB (FG,KOUNT,IX,IY)
  281  WRITE (6,112)
      READ (5,115) IANS
      IF (IANS*NE.LAB) CC TO 283
      CALL UPDATE (IX,IY,INX,INY,MAXSX,MINSY,LIE,LGB)
      KCOUNT=KCOUNT+1
      CC TO 265
  282  WRITE (6,114)
      READ (5,115) IANS
      IF (IANS*NE.LAB) STOP
      END

```



```

IF (REF.GE.PEFF) GO TO 247
ICELL(I,MIN,J,MIN)=1
IFLAG=1
247 CONTINUE
IF (IFLAG.EQ.0) GO TO 248
GO TO 241
248 DC 251 I=MINY,MAXY
IF (ICELL(I,J).EQ.0) OR (ICELL(J,J).EQ.1) OR (I.LT.NIMB(2)).
2 OR (I.GT.NIMB(4)).OR.(J.LT.NIMB(1)).OR.(J.GT.NIMB(2)).
3 GO TO 251
PROB=B***(FAC*FLOAT(N))
EF(I,J)=(ALCG(TCELL(I,J))/FAC)+(A/FLOAT(N))-  

251 CONTINUE
251 WRITE(6,121)
READ(5,102) IPU
IF (IPU.NE.INDIA) RETURN
WRITE(6,103)
DC 281 I=MINY,MAXY
DC 281 J=MINX,MAXX
IF (EF(I,J).EQ.0) GO TO 281
WRITE(6,104) J,I,EF(I,J)
281 CONTINUE
RETURN
END

```

```

SUBROUTINE TABLE (IX,IY)
COMMON CELL(25,25),EF(25,25),IDSX(10),IDSY(10),PDSX(10),PDSY(10),
NSX(4),NSY(4),IMBOL(15)
MAXXX=MNXX=MAX(MIN)
DIMENSION ICELL(25) IMBOL(15)
DATA IMBOL/1H0,1H1,1H2,1H3,1H4,1H5,1H6,1H7,1H8,1H9,
1H*,1H*,1H*-1H*/,
2 FORMAT (2X, RANGE,2(F12.5))
101 FCRMAT (2X,13.9/100A1),
102 FCRMAT (6X,12.9/(8X,12)),
103 FCRMAT (7X,100A1)
104 FCRMAT (7X,100A1)
DC 201 I=1,25
EF (1,1)=0.
DC 201 L=1 IX
EF (1,1)=EF (1,1)+CELL (1,1,K,L)
CONTINUE
B1G=0.
DC 217 I=MINY,MAXY
DC 217 J=MINX,MAXX
IF (EF (1,1),NE.0.) AND (EF (1,1).LT.SMALL) SMALL=EF (1,1)
217 CCNTINUE
IF (EF (1,1),GT.BIG) BIG=EF (1,1)
WRITE (6,100) SMALL,BIG
IF ((B1G-SMALL).LT.I.E-5) SMALL=0.
DC 417 I=1,25
ICELL (1)=MINX+(I-1)*10
IF (ICELL (1).GT.MAXX) GO TO 418
417 CCNTINUE
I=1-1.
WRITE (6,102) (ICELL (J),J=1,1)
LA=MAXX-MINX+1
DC 517 N=1 LA
ICELL (N)=MC(N-1+MINX,10)
517 CCNTINUE
WRITE (6,102) (ICELL (I),I=1,LA)
DC 617 I=1 LA
ICELL (I)=IMBOL (13)
617 CCNTINUE
WRITE (6,104) (ICELL (I),I=1,LA)
DC 817 I=MINY,MAXY
DC 717 J=MINX,MAXX
ICELL (J)=IMBOL (1)
2 IF (EF (1,1)-SMALL)>IMBOL (1)
2 IF (EF (1,1).EQ.0.) IMBOL (1)=SQRT (10)-(EF (1,1)-SMALL)/(B1G-SMALL)*100.)

```

SEC03060  
SEC03070  
SEC03080  
SEC03090  
SEC0310C

717 CONTINUE  
 WRITE(6,101) I,(ICELL(J),J=MINX,MAXX)  
101 CONTINUE  
 RETURN  
 END

```

SUBROUTINE FROB (PG,KCUNT,IX,IY)
COMMON CELL(25,25),EF(25,25),POSX(10),POSY(10),
2 NSX(4),NSY(4),IDSX(10),IDSY(10),LIM(4),NAT(4),
3 MAX,XMIN,XMAX,XMIN,YMIN,YMAX,
101 FORMAT (2X,AFTER,1X,I2,1X,'PERICCS, PROB CET IS ',F6.4)
      FNOT=1.
      CC 219 I=1,25
      DC 219 J=1,25
      A=0.217 K=1,1Y
      DC 217 L=1,1X
      A=A+CELL(I,J,K,L)
      217 CCNTINUE
      FNOT=FNOT-A*(-EF(-EF(I,J)))
      218 CCNTINUE
      PG=PG*PNOT
      PNCT=1./PG
      WRITE (6,101) KCUNT,PNOT
      RETURN
      END

```

```

SUBROUTINE UPDATE (IX,IY,INX,INY,MAXSX,MINSX,MAXSY,MINSY,
2      LIE,L08)
2 COMMON CELL(25,25),EF(25,25),FCSX(10),FESY(10),
2      NSX(4),NSY(4),IDSX(10),IDSY(10),LIP(4),NAT(4),
2      MAXX,MINX,MAXY,MINY
3 DIMENSION TCELL(25,25),PVX(10),FVX(10)
CENOM=0
CC 319 I=1,25
DC 319 J=1,25
TCELL(I,J)=0.
CC 318 K=1,IY
DC 318 L=1,IX
TCELL(I,J)=TCELL(I,J)+CELL(I,J,K,L)
318 CCNTINUE
DENOM=DENOM+TCELL(I,J)*EXP(-EF(I,J))
319 CCNTINUE
DC 351 I=1,25
DC 351 J=1,25
CC 339 L=1,IX
PVX(L)=0.
CC 338 K=1,IY
PVX(L)=FVX(L)+CELL(I,J,K,L)
CONTINUE
IF(TCELL(I,J)=PVX(L))EQ.O) TCELL(I,J)
338 PVX(L)=PVX(L)/TCELL(I,J) GO TO 339
339 CCNTINUE
DC 345 K=1,IY
PVY(K)=0.
CC 341 L=1,IX
PVY(K)=PVY(K)+CELL(I,J,K,L)
CONTINUE
IF(TCELL(I,J)=PVY(K)/TCELL(I,J)) GO TO 345
PVY(K)=PVY(K)*O) TCELL(I,J)
345 CONTINUE
TCELL(I,J)=TCELL(I,J)*EXP(-EF(I,J))/DENOM
DC 347 K=1,IY
DC 347 L=1,IX
CELL(I,J,K,L)=TCELL(I,J)*PVY(K)*FVX(L)
347 CONTINUE
351 CALL SPREAD (IX,IY,INX,INY,MAXSX,MINSX,MAXSY,MINSY,LIE,L08)
RETURN
END

```

```

SUBROUTINE SPREAD (IX,IY,INX,INY,MAXSX,MINSX,MAXSY,MINSY,
2 COMMON CELL(25,25,4),EF(25,25),PCSX(10),PESY(10),
2 NSX(4),NSY(4),ISX(10),ISY(10),LIM(4),NAT(4),
3 MAXX,MINX,TCELL(25,25,4,4),INAX(10,4),INAY(10,4)
DC 201 I=1,25
DO 201 J=1,25
DC 201 K=1,25
DC 201 L=1,25
TCELL(I,J,K,L)=0.
201
CCN 231 I=1,25
CCN 231 K=1,25
CCN 231 L=1,25
CCN 231 J=1,25
LI=I+NSX(K)
JF ( ( ( ( LT.LIM(1) ) AND. ( LI.GE.LIM(1) ) .AND. ( NAT(1).EQ.LOB ) ) .OR.
231 LI=LIM(1).LE.I) AND. ( LI.LE.LIM(2) ) .AND. ( NAT(2).EQ.LOB ) ) .OR.
45 LI.GT.LIM(1).LE.I) AND. ( LIM(2).GE.I) .AND. ( NAT(1).EQ.LIB ) ) .OP.
56 IF ( ( ( ( LT.LIM(3) ) AND. ( LJ.GE.LIM(3) ) .AND. ( NAT(3).EQ.LOB ) ) .OR.
231 LI=LIM(4) ) AND. ( LJ.LE.LIM(4) ) .AND. ( NAT(4).EQ.LOB ) ) .OR.
45 LI.GT.LIM(3).LE.J) AND. ( LIM(4).GE.J ) .AND. ( NAT(3).EQ.LIB ) ) .CF.
67 LJ=LJ-NSY(K)
1 IF ( ( ( ( LT.LT.1) OR. ( LJ.LT.1 ) .OR.
2 TCELL(I,J,L)=TCELL(LJ,LI,K,L)+CELL(J,I,K,L)
231
MAXX=0
MINX=30
MAXY=0
MINY=30
DO 251 I=1,25
DO 251 J=1,25
DO 251 K=1,25
DO 251 L=1,25
IF ( ( ( ( TCELL(I,J,K,L).EQ.0.) GO TO 249
249 CELL(I,J,K,L)=0.

```

```

251  CCNTINUE
      CC 701 I=1, INX
      CC 701 J=1, IX
      CCNAX(I,J)=MAX0(MINSX,MIN0(MAXSX,NSX(J)+IDSX(I)))
    701  CC 702 I=1, IY
      CC 702 J=1, IY
      CCNAY(I,J)=MAX0(MINSY,MIN0(MAXSY,NSY(J)+IDSY(I)))
    702  CCNTINUE
      CC 710 I=MINY, MAXY
      CC 710 J=MINX, MAXX
      CC 710 IIX=1 INX
      CC 710 IX=1 IX
      CC 705 N=1 IX
      IF (INA(X(IIX,IIX)).EQ.NSX(N)) GC 1C 706
    705  CCNTINUE
      CC 710 IINY=1 I NY
      CC 710 IIY=1 I Y
      CC 707 M=1 IY
      IF (INA(Y(IINY,IIY)).EQ.NSY(M)) GC 1C 708
    707  CCNTINUE
      CC 708 CELL(I,J,M,N)=CELL(I,J,M,N)+TCELL(I,J,IIY,IIX)*
      CC 708 PDSY((IINY)*PDSX(IINX))
      2 710 CCNTINUE
      RETURN
      END

```

LIST OF REFERENCES

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2. Daniel H. Wagner, Associates, Memorandum Report, Optimal and Near Optimal Search for a Target with Multiple Scenario Markovian, Constrained Markovian or Geometric Memory Motion in Discrete Time and Space, by S.S. Brown 14 June 1977.

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