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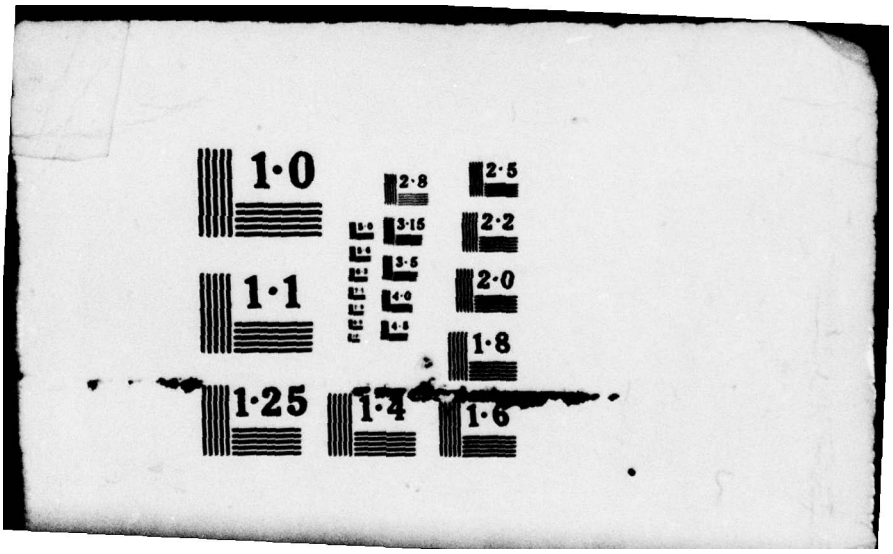
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UNIVERSITY OF SOUTHERN CALIFORNIA

SCHOOL OF ENGINEERING

SOFTWARE FOR NONLINEAR FILTERING

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DEPARTMENT OF ELECTRICAL ENGINEERING

"SOFTWARE FOR NONLINEAR FILTERING"[1]

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Introduction

As part of a continuing search for the ideal architecture for performing the computations required to realize a non-linear filter, we have developed software for various machines over the past ten years. A description of the latest software is given in [1], while [2], [3], and [4] are useful for background information on the non-linear filtering problem as well as comments about software efficiencies relevant to various machines.

We started our studies over 10 years ago using the CDC 6600 at the Aerospace Corporation and Kirkland AFB, and continuing at Eglin AFB, see [4]. At the Institute for Advanced Computation, we gained access to the Illiac IV and at ICASE, Nasa Langley , the Star 100, see [2]. Access to the Cray was obtained through Cray Research and later at NCAR. Experiments on the AP120B array processor were possible because of the acquisition of one here at USC used in conjunction with a PDP 11-55.

The purpose of this report is to document the current software, for all these machines. In particular, we have found [2], with the listings of the 6600 and Star Codes, extremely useful in the past, although now these listings are outdated. In particular, the assembly language coding for the AP-120B involved extensive effort over a long time period and should be documented so that others interested in similar problems, can avoid the pain of developing the software from scratch.

1 PHASE DEMODULATION

1 - 1 CDC 6600 Code

The code shown in the following pages evolved through a number of changes. It was most effected by the coding of the Star given in the next section. The philosophy was; carry the two-dimensional density as a single vector of array columns and break up the computation into a large number of loops each small enough so that at least inner loops fit into the stack. Using the CDC FTN Compiler Opt = 2, level 410 operating system this code achieves .63 megaflops.

A. TWO-DIMENSIONAL CDC-6600 PROGRAM

```
C <BUCY>STAF.FOR;1     4-NOV-76 10:01:44    EDIT BY BUCY
      PROGRAM CYCLIC(INPUT=129,OUTPUT=129,TAPE5=INPUT,TAPE6=OUTPUT)
C        DESCRIPTION OF INPUT PARAMETERS
C
C              Y1EST,Y2EST - THE EXPECTED VALUE OF INITIAL POSITION
C              ALP110 - STEADY STATE ERROR VARIANCE IN DECIBELS
C              DELF - THE RATIO OF DELTA TO FILTER TIME CONSTANT
C              Q22C - THE CONTINUOUS DRIVING VARIANCE
C              NUM1,NUM2 - ARE USED IN CYCLIC AND PROBE ONLY AND COUNT T
C                          NUMBER OF PARTITION POINTS IN RECTANGULAR GRI
C              NO2 - THE TOTAL NUMBER OF POINTS (ESTIMATES) IN EACH SAMP
C
C
C        DESCRIPTION OF DATA SET
C
C              DATA MUST BE PUNCHED IN THE FOLLOWING ORDER:
C
C                 Y1EST,Y2EST,ALP110,DELF,Q22C,NUM1,NUM2,NO2
C
C              ALL REAL PARAMETERS (Y1EST THRU Q22C) HAVE A 10 SPACE FIE
C              ALL INTEGER PARAMETERS (NUM1 THRU NO2) HAVE A 5 SPACE FIE
C              AND MUST BE RIGHT JUSTIFIED IN THIER RESPECTIVE FIELDS.
C
C
C        COMMENTS
C
C              THE MAIN FLOW THROUGH THE PROGRAM IS GOVERNED BY KOUNT.
C              KOUNT COUNTS THE POINTS IN EACH PATH.  A BLOCK IS A SECTI
C              OF THE PROGRAM THAT HAS NO TRANSFER IN OR OUT EXCEPT
C              THROUGH COMMON.
C
C        ***************************************************************
      COMMON XDAT(130,5)  ,XHAT(2)
      COMMON Q(2,2),PBAR(2,2),PN(2,2),AN(2),F(2,2),PDUMY(2,2),
     *PDUMY2(2,2),PNF(2,2)
      LOGICAL LOW,UP
      COMMON /RN/ RZZZ(3), XNZ(2)
      COMMON /GN/ DZZZ1, JGAUSS, XZZZ(2)
      COMMON /PROB/ PI2,PI,ALP110,DELF,Q22C,Y1EST,Y2EST,
     1   A11,A22,CONST,DELT,FTC,PIDLT,P110,R11,RX,QQ,Q22
      ****************************  START BLOCK 1  ***********************
    2 CONTINUE
      JGAUSS=0
      Y1EST=0.0
      Y2EST=0.0
      ALP110=-3.00
      DELF=0.1
      Q22C=0.01
      NUM1=33
      NUM2=127
      NO2=130
      NO3=1
      IF(EOF(5)) 2200,5
```

```
      PHASE VARIABLES
      DO 210 I=1,32
      SIGMA(I)=PI*((2.*I-1.)/32.-1.)
      COSY(I)=COS(SIGMA(I))
      SINY(I)=SIN(SIGMA(I))
      S1(I)=COSY(I)/RDEL
  210 S2(I)=SINY(I)/RDEL
      PHASE RATE VARIABLES
      DO 220 I=1,128
  220 PSI(I)=PIDEL*((2.*I-1.)/128.-1.)
      SETUP THE TRANSFER MATRIX
      DO 240 J=1,128
      J1=(J-1)*32
      J2=(J-1)*33
      DO 230 I=1,32
      I1=J1+1+MOD(46-(J-1)/4+I,32)
      I2=J2+I
  230 JNS(I2)=I1
  240 JNS(J2+33)=JNS(J2+1)
      SETUP THE INTERPOLATION VECTOR
      IN(1)=0.875
      IN(2)=0.625
      IN(3)=0.375
      IN(4)=0.125
      IN(5)=IN(1)
      IN(6)=IN(2)
      IN(7)=IN(3)
      IN(8)=IN(4)
      J=MOD(NTERM,4)
      DO 245 I=1,4
  245 DELJ(I)=IN(I)
      DO 250 I=5,125,4
      DELJ(I)=DELJ(I-4)
      DELJ(I+1)=DELJ(I-3)
      DELJ(I+2)=DELJ(I-2)
  250 DELJ(I+3)=DELJ(I-1)
      EVALUATE CONVOLUTION TERMS A(I)
      DO 280 I=1,NTERM
      TEMP=I/128.
      TEMP=CONST*TEMP*TEMP
      A(I)=0.
      IF (TEMP.GT.-47) A(I)=EXP(TEMP)
  280 CONTINUE
      CONSTRUCT THE A PRIORI DENSITY
      CNORM=1.0/(TWOPI*SQRT(A11*A22))
      CL=-0.5/A22
      CT=-0.5/A11
      DO 290 I=1,32
      CP=SIGMA(I)-Y1EST
      CP=CP*CP*SI
      J1=0
      DO 290 J=1,128
      J2=J1+I
      TEMP=PSI(J)-Y2EST
      GO(J2)=EXP(TEMP*TEMP*CL+CP)*CNORM
  290 J1=J1+32
      RETURN
```

```
      J1=NSIZE32
      J2=J1
      DO 60 I=1,NTERM
      J1=J1+32
      J2=J2-32
      TEMP=A(I)
      DO 60 J=1,4096
      K1=J1+J
      K2=J2+J
   60 JN(J)=JN(J)+TEMP*(JNA(K1)+JNA(K2))
C     CUMULATE ROW SUMS
      DO 80 I=1,32
      I1=I
      TEMP2=JN(I1)
      DO 70 J=1,127
      I1=I1+32
   70 TEMP2=TEMP2+JN(I1)
   80 TROW(I)=TEMP2
C     ACCUMULATE ESTIMATES AND NORMALIZATION CONSTANT
      CNORM=TROW(1)*SN1(1)
      SHAT=SINY(1)*CNORM
      CHAT=COSY(1)*CNORM
      DO 85 I=2,32
      TEMP2=TROW(I)*SN1(I)
      SHAT=SHAT+SINY(I)*TEMP2
      CHAT=CHAT+COSY(I)*TEMP2
   85 CNORM=CNORM+TEMP2
      CNORM=1.0/CNORM
      SHAT=SHAT*CNORM
      CHAT=CHAT*CNORM
C     TRANSFER NORMALIZED DENSITY
      DO 90 I=1,32
      I1=I
      TEMP2=SN1(I)*CNORM
      DO 90 J=1,128
      JN(I1)=TEMP2*JN(I1)
   90 I1=I1+32
C     TIMEOUT
      TIME=SECOND(TT)-T
      RETURN
C     INITIALIZE SAMPLE PATH BY TRANSFERING JO TO JN
  100 IF (NC.LE.0) GO TO 200
      DO 110 I=1,4096
  110 JN(I)=JO(I)
      RETURN
C     GLOBAL INITIALIZATIONS FOR NONLINEAR FILTER
  200 NSIZE=10
      NTERM=64.0*SQRT(50.*Q22)/PIDEL+0.5
      IF (NTERM.GT.NSIZE) NTERM=NSIZE
      NSIZE32=NSIZE*32
      NTERM32=NTERM*32
      NK2=NSIZE32+1
      NJ1=NK2-NTERM32
      NJ2=NSIZE32+4097-NTERM32
      NK1=NSIZE32+4097
```

```
      SUBROUTINE NLF(NC,SAMP,Z1,Z2,SHAT,CHAT,TNLF)
      INTEGER NC,SAMP
      REAL Z1,Z2,SHAT,CHAT,TNLF
      INTEGER I,I1,JC,J1,J2,K1,K2,KL,KH,NJ1,NJ2,NK1,NK2,NTERM,
     1   NTERM32,NSIZE,NSIZE32
      REAL A11,A22,CL,CNORM,CONST,CR,PI,PIDEL,Q22,SI,T,TT,
     1   Y1EST,Y2EST,TEMP,TEMP1,TEMP2
      REAL IN(9)
      REAL TROW(32)
      REAL COSY(32),SINY(32),SN1(32),S1(32),S2(32),SIGMA(32)
      REAL PSI(128),A(10),DELJ(128)
      INTEGER JNS(4224)
      REAL JN(4096),JN1(4096),J0(4096),JNA(4756)
      COMMON /PROB/ TWOPI,PI,ALP110,DELF,Q22C,Y1EST,Y2EST,
     1   A11,A22,CONST,DEL,FTC,PIDEL,P110,RDEL,RX,QQ,Q22
      COMMON /NLFC/ NC,NT,NTERM,NTERM33,S1,S2,SIGMA,PSI,A,COSY,
     1   DELJ,J0,JNA,JNS,SINY
      EQUIVALENCE (JN1(1),JNA(321))
      IF (SAMP.LE.0) GO TO 100
      SET CLOCK
      T=SECOND(T)
      EVALUATE SENSOR TERMS
      DO 10 I=1,32
   10 SN1(I)=EXP(Z1*S1(I)+Z2*S2(I))
      FORM THE INTERPOLATED JN AND PUT IN JN1
      J1=0
      J2=0
      DO 30 I=1,128
      TEMP=DELJ(I)
      DO 20 J=1,32
      K1=J1+J
      KL=JNS(K1)
      KH=JNS(K1+1)
      TEMP1=JN(KL)
      K2=J2+I
   20 JN1(K2)=TEMP1+TEMP*(JN(KH)-TEMP1)
      J1=J1+33
   30 J2=J2+32
      EXPAND INTERPOLATED MATRIX ON BOTH SIDES
      J1=NJ1
      J2=NJ2
      K1=NK1
      K2=NK2
      DO 40 I=1,NTERM32
      JNA(J1)=JNA(J2)
      JNA(K1)=JNA(K2)
      J1=J1+1
      J2=J2+1
      K1=K1+1
   40 K2=K2+1
      CONVOLUTION
      DO 50 I=1,4096
      J=I+NSIZE32
   50 JN(I)=JNA(J)
```

```
      SUBROUTINE GAUSS(JS,SD,XM,X)
      DIMENSION  NST(2)
      COMMON /RN/ N1, N2, NC, T1, T2
      COMMON /GN/ TWOPI, J, XR(2)
      IF (J)  10, 10, 20
   10 J=2
      TWOPI=8.*ATAN(1.)
      NST(1)=102943
      NST(2)=185617
      XR(1)=BANF(NST,1)
      GO TO 35
   20 GO TO (30,40), J
   30 J=2
      XR(1)=BANF(NST,0)
   35 XR(2)=BANF(NST,0)
      X1=SQRT(ABS(-2.*ALOG(XR(1))))
      XR(2)=TWOPI*XR(2)
      XR(1)=X1*SIN(XR(2))
      XR(2)=X1*COS(XR(2))
      X=XR(1)*SD+XM
      RETURN
   40 J=1
      X=XR(2)*SD+XM
      RETURN
      END
```

```
      FUNCTION BANF(NS,MODE)
      DIMENSION  NS(2), NC(2)
      COMMON /RN/ N1, N2, MP, T1, T2
      DATA  N1, N2/244734, 158551/
C        MODE=0 TO CONTINUE, OTHERWISE RESTART WITH
C        INTEGER NUMBER NS(1)*2**13+NS(2)
      IF (MODE) 10, 100, 10
   10 N1=NS(1)
      N2=NS(2)
      T1=2.**(-18)
      T2=2.**(-36)
      MP=2**19
  100 DO 200 I=1,2
      GO TO (110,120),I
  110 K=N2*N2
      GO TO 190
  120 K=N1*N2+N2*N1+KD
  190 KD=K/MP
  200 NC(I)=K-KD*MP
      N1=NC(2)
      N2=NC(1)
      XN1=N1
      XN2=N2
      BANF=XN1*T1+XN2*T2
      RETURN
      END
```

```
      H=NO2-30
      SUMP=SUMP/H
      SUMC=SUMC/H
       XNSAMP=NSAMP
       XAA=XNSAMP+1.0
      SUMP1=(SUMP+XNSAMP*SUMP1)/XAA
      DSUMP1=ALOG10(SUMP1)*10.
      WRITE(6,1508)
1508  FORMAT(*0*,5X,*NONLINEAR CYCLIC ESTIMATOR*)
      WRITE(6,1511)SUMP1,DSUMP1
1511  FORMAT(*0*,*AVERAGE STATISTICAL VARIANCE =*,1PE13.6, 10X,
     * *AVERAGE COMPUTED VARIANCE =*,1PE13.6//)
      SUMP=0.0
      SUMC=0.0
      DO 1601 I=31,NO2
        XD=ABS(XDAT(I,1)-XDAT(I,4))
1698    CONTINUE
        IF(XD.GT.PI) GO TO 1699
        GO TO 1700
1699    XD=XD-PI2
        GO TO 1698
1700    SUMP=(XD)**2+SUMP
        SUMC=XDAT(I,5)+SUMC
1601    CONTINUE
      SUMP=SUMP/H
      SUMC=SUMC/H
      SUMP2=(SUMP+XNSAMP*SUMP2)/XAA
      DSUMP2=ALOG10(SUMP2)*10.
      WRITE(6,1509)
1509  FORMAT(*0*,5X,*RE-LINEARIZED K-B FILTER*)
      WRITE(6,1511)SUMP2,DSUMP2
      NSAMP=NSAMP+1
      IF(ISAMP.EQ.NO3)GO TO 2200
      ISAMP=ISAMP+1
      GO TO 11
      ****************************  END BLOCK 3  ************************
2200  WRITE(6,2201)
2201  FORMAT (*0*,40X,*NORMAL COMPLETION*)
      STOP
      END
```

```
   88 X1FF=X1FF-PI2
      GO TO 84
   89 X1FF=X1FF+PI2
      GO TO 84
   90 CONTINUE
      IF(ABS(CXHAT).GT.XLIM)LIMNL=LIMNL+1
      IF(ABS(X1FF).GT.XLIM)LIMKB=LIMKB+1
C     ************************  PREDICTOR UPDATE  **********************
      XHAT1=XHAT(1) + DELT*XHAT(2)
      XHAT2=XHAT(2)
      XDAT(KOUNT,4)=XHAT(1)
      XDAT(KOUNT,5)=PNF(1,1)
      X1MOD=X1
  184 CONTINUE
      IF(X1MOD.GT.PI) GO TO 188
      IF(X1MOD.LT.-PI) GO TO 189
      GO TO 190
  188 X1MOD=X1MOD-PI2
      GO TO 184
  189 X1MOD=X1MOD+PI2
      GO TO 184
  190 CONTINUE
      IKBSLP=0
      X1P2=ABS(XHAT(1)-X1)
  339 IF(X1P2.GT.PI) GO TO 340
      GO TO 341
  340 CONTINUE
      X1P2=X1P2-PI2
      IKBSLP = IKBSLP+1
      GO TO 339
  341 CONTINUE
      ERRLF=ABS(X1FF-X1MOD)
      ERRNL=ABS(CXHAT-X1MOD)
      IF(ERRLF.GT.PI) ERRLF=ABS(ERRLF -PI2)
      IF(ERRNL.GT.PI) ERRNL=ABS(ERRNL-PI2)
      ERROF=ABS(X1MOD-CXHAT)
      WRITE(6,201) KOUNT,XDAT(KOUNT,1),X1MOD,XDAT(KOUNT,2),Z1,Z2, (XDAT
     *(KOUNT,I),I=3,5)
  201 FORMAT(*0*,I3,1X,1P3E14.6,4X,1P2E14.6,4X,1P3E14.6 /)
      IF(KOUNT.EQ.NO2) GO TO 505
      KOUNT=KOUNT + 1
      GO TO 450
  505 CONTINUE
      SUMP=0.0
      SUMC=0.0
      DO 1501 I=31,NO2
        XD=ABS(XDAT(I,1)-XDAT(I,2))
 1498   CONTINUE
        IF(XD.GT.PI) GO TO 1499
        GO TO 1500
 1499   XD=XD-PI2
        GO TO 1498
 1500   SUMP=(XD)**2+SUMP
        SUMC=XDAT(I,3)+SUMC
 1501   CONTINUE
```

```
      DEV3= SQRT(R11)
      CALL GAUSS(JSEED,DEV1,Y1EST,X1)
      KOUNT=1
      XDAT(KOUNT,1)=X1
      CALL GAUSS(JSEED,DEV2,Y2EST,X2)
      CALL GAUSS(JSEED,DEV3,COS(X1),Z1)
      CALL GAUSS(JSEED,DEV3,SIN(X1),Z2)
      DEVQ2= SQRT(Q22)
      R=R11
      WRITE(6,1509)
  205 FORMAT(*0*,8X,*POSIT.*,5X,*POSIT. MOD 2 PI*,2X,*EST. POSIT.*,9X,
     **Z1 AND Z2*,19X,*CYCLIC LOSS*,5X,* K-B EST. AND P11*)
      GO TO 470
C     ****************************  END BLOCK 1  ************************
C     ****************************  START BLOCK 2  **********************
  450 CONTINUE
      X1=X1 + X2*DELT
      XDAT(KOUNT,1)=X1
      CALL GAUSS(JSEED,DEVQ2,X2,X2)
      CALL GAUSS(JSEED,DEV3,COS(X1),Z1)
      CALL GAUSS(JSEED,DEV3,SIN(X1),Z2)
C     ************************  RICCATI EQUATION UPDATE  ****************
      PDUMY(1,1)=(P*(PN(1,1)+2.0*PN(1,2)*DELT)-PN(1,2)**2*DELSQ)*DEN
     *  + PN(2,2)*DELSQ
      PDUMY(1,2)=PN(1,2)*(R-PN(1,2)*DELT)*DEN + PN(2,2)*DELT
      PDUMY(2,2)=-PN(1,2)**2*DEN + PN(2,2) + Q(2,2)
      PN(1,1)=PDUMY(1,1)
      PN(1,2)=PDUMY(1,2)
      PN(2,2)=PDUMY(2,2)
      PN(2,1)=PN(1,2)
      DEN =1.0/(PN(1,1) + R)
      ****************************  END BLOCK 2  ************************
      ****************************  START BLOCK 3  **********************
  470 CONTINUE
      CALL NLF(1,1,Z1,Z2,SHAT,CHAT,TNLF)
      WRITE (6,5697) TNLF
 5697 FORMAT(F10.5)
      CXHAT = ATAN2(SHAT,CHAT)
  367 PLOSS=2.0*(1.0-SQRT(SHAT**2+CHAT**2))
      XDAT(KOUNT,2)=CXHAT
      XDAT(KOUNT,3)=PLOSS
      PNF(1,1)=PN(1,1)*R*DEN
      PNF(1,2)=PN(1,2)*R*DEN
      PNF(2,1)=PNF(1,2)
      PNF(2,2)=PN(2,2)  - PN(1,2)**2*DEN
      ****************************  FILTER UPDATE  **********************
      SINF1=SIN(XHAT1)
      COSF1=COS(XHAT1)
      XHAT(1)=XHAT1+DEN*(-PN(1,1)*SINF1*Z1+PN(1,1)*COSF1*Z2)
      XHAT(2)=XHAT2+DEN*(-PN(1,2)*SINF1*Z1+PN(1,2)*COSF1*Z2)
      X1FF=XHAT(1)
   34 CONTINUE
      IF(X1FF.GT.PI) GO TO 88
      IF(X1FF.LT.-PI) GO TO 89
      GO TO 90
```

```
5    CONTINUE
     WRITE(6,651) Y1EST,Y2EST,ALP110,DELF,Q22C,NUM1,NUM2,NO2
651  FORMAT(* *,*  CYCLIC INPUT*,4X,5F10.5,3I5)
     P110=10.**(ALP110/10.)
     QQ=Q22C**(.25)
     RX=(P110/(SQRT(2.0)*QQ))**(4.0/3.0)
     FTC=SQRT(2.0)* RX**(.25)  /QQ
     DELT=DELF*FTC
     Q22=Q22C*DELT
     R11=RX/DELT
     P220=P110*SQRT(Q22C/RX)
      ISAMP=1
      NSAMP=0
      SUMP1=0.0
      SUMP2=0.0
      CONTINUE
     A11=10.**((ALP110+1.4)/10.)
     A22=     P220
     KOUNT=1
     DELSQ=DELT**2
     PI=3.1415926536
     PI2=2.0*PI
     PIDLT=PI/DELT
     CONST=-2.0*PIDLT*PIDLT/Q22
     PINV=1.0/PI
     PI2DLT=2.0*PIDLT
     U1=NUM1
     U2=NUM2
     XLIM=.75*PI
     LIMNL=0
     LIMK3=0
     Q(1,1)=0.0
     Q(2,2)=Q22
     A=DELT*PINV*SQRT(10.0*Q22)
     IA=A+0.5
     IY2=U2/PI2DLT*SQRT(50.0*Q22) + .5
     CALL NLF(0,0,Z1,Z2,SHAT,CHAT,TNLF)
11   CALL NLF(1,0,Z1,Z2,SHAT,CHAT,TNLF)
     XHAT(1)=Y1EST
     XHAT(2)=Y2EST
     XHAT1=Y1EST
     XHAT2=Y2EST
     PN(1,1)=R11
     PN(2,2)=A22
     PN(1,2)=0.
     PN(2,1)=0.
     R=R11
     DEV1= SQRT(A11)
     DEN=1.0/(PN(1,1)+R)
     F(1,1)=1.0
     F(1,2)=DELT
     F(2,1)=0.
     F(2,2)=1.0
     DEV2= SQRT(A22)
```

I - 2 Star 100 Code

This code was developed by keeping in mind that Star is efficient on long vectors and has a large memory bandwidth, consequently the density was carried as a long vector with extra elements carried in the vector to eliminate the need for modular arithmetic. All operations were viewed as column oriented and assembly listing with loop timing were used to iteratively improve the code. Star Fortran is standard Fortran with added vector instructions such as VGATHER, VSUM, etc. The CDC Star Fortran manual will be helpful in understanding the resulting code. Writing this code and tailoring it to the Star strengths provided much insight into our problem and produced significant improvements on code for the other machines. In particular it is strange that coding for the Illiac had little fallout for other machine coding. The code achieved 16 megaflops.

```
 FORTRAN P1.2 CYCLE 115P2    O=B            SOURCE LISTING          13.39 HRS. 31MAY7
00001           PROGRAM MAIN(INPUT,OUTPUT,TAPE5=INPUT,TAPE6=OUTPUT)
        C       SAMPLE PATH VARIABLES
00002           REAL SX1(130),SCHAT(130),SSHAT(130),SX1HATNL(130),SERRNL(130),
               1 TNLF(130),SPLOSSNL(130),SX1HATPL(130),SERRPL(130),SP11PL(130)
        C       CUMULATIVE  SAMPLE PATH VARIABLES
00003           REAL CERRNL(130),CESQNL(130),CEVARNL(130),CDBNL(130),CCSNL(130)
00004           REAL CERRPL(130),CESQPL(130),CEVARPL(130),CDBPL(130),CCSPL(130)
        C       MONTE CARLO SUMMARY STATISTICS
00005           REAL XERRNL,XESQNL,XEVARNL,XDBNL,XCSNL,
               1      XERRPL,XESQPL,XEVARPL,XDBPL,XCSPL
        C       SINGLE SAMPLE VARIABLES
00006           REAL CHAT,SHAT,X1HAT,P11,X1,Z1,Z2
        C       CONSTANTS
00007           REAL CS(130),DBEPS,EPS(130),TWOPI,ZERO(130),ONE(130),PI2(130)
        C       WORKING VARIABLES
00008           INTEGER I,J,K,L
00009           REAL T,TEMP(130)
00010           LOGICAL PATH,CUMPATH
00011           BIT BT(130)
        C       PROBLEM SETUP VARIABLES
00012           REAL ALP110,DELF,Q22C,Y1EST,Y2EST
00013           INTEGER NMC,NSAMP,MD,ND
        C       DERIVED PROBLEM CONSTANTS
00014           REAL A11,A22,CONST,DEL,FTC,PI,PIDEL,P110,RDEL,RX,QQ,Q22
        C       PROBLEM COMMON
00015           COMMON /PROB/ TWOPI,PI,ALP110,DELF,Q22C,Y1EST,Y2EST,A11,A22,
               1   CONST,DEL,FTC,PIDEL,P110,RDEL,RX,QQ,Q22,MD,ND
        C
        C
00016           WRITE(6,991)
00017    991      FORMAT('  FILT2NN, VERSION 4-22')
        C       SET PRINTOUT CONTROL
00018           PATH=.TRUE.
00019           CUMPATH=.TRUE.
        C       READ INPUT PARAMETERS
00020       10  READ (5,5000,END=500) Y1EST,Y2EST,ALP110,DELF,Q22C,NMC,NSAMP,MD
00021    5000 FORMAT(5E10.4,3I5)
        C       COMPUTE THE CONSTANTS
00022           MD=(MD/2)*2
00023           IF (MD.LT.20) MD=32
00024           IF (MD.GT.64) MD=32
00025           ND=4*MD
00026           PI=4.0*ATAN(1.0)
00027           TWOPI=2.0*PI
00028           P110=10.**(ALP110/10.)
```

```
 FORTRAN R1.2 CYCLE 115P2     O=B              SOURCE LISTING          13.39 HRS. 31MAY7
00029           QQ=Q22C**(.25)
00030           RX=(P110/(SQRT(2.0)*QQ))**(4.0/3.0)
00031           FTC=SQRT(2.0)*RX**(.25)/QQ
00032           DEL=DELF*FTC
00033           Q22=Q22C*DEL
00034           PIDEL=PI/DEL
00035           RDEL=RX/DEL
00036           A11=10.0**((ALP110+1.4)/10.)
00037           A22=2.0*P110/(FTC*FTC)
00038           CONST=-2.0*PIDEL*PIDEL/Q22
00039           CS(1;130)=0.75*PI
00040           PI2(1;130)=TWOPI
00041           ZERO(1;130)=0.
00042           EPS(1;130)=1.E-50
00043           DBEPS=ALOG10(EPS(1))
00044           ONE(1;130)=1.
        C       INITIALIZE CUMULATIVE SAMPLE PATH VARIABLES
00045           CERRNL(1;130)=0.
00046           CESQNL(1;130)=0.
00047           CCSNL(1;130)=0.
00048           CERRPL(1;130)=0.
00049           CESQPL(1;130)=0.
00050           CCSPL(1;130)=0.
        C       PRINTOUT PROBLEM PARAMETERS
00051           WRITE (6,6000) NMC,NSAMP,ALP110,DELF,Q22C,Y1EST,Y2EST,
               1   P110,QQ,RX,FTC,DEL,Q22,PIDEL,RDEL,A11,A22,CONST,CS(1)
00052     6000 FORMAT(1H1,31X,18HPROBLEM PARAMETERS/
               1   1HO,11X,9HPARAMETER,6X,5HVALUE,11X,9HPARAMETER,
               2   6X,5HVALUE/1HO,14X,3HNMC,9X,I4,14X,5HNSAMP,8X,I4/
               3   13X,6HALP110,3X,E15.8,8X,4HDELF,4X,E15.8/
               4   14X,4HQ22C,4X,E15.8,8X,5HY1EST,3X,E15.8/
               5   14X,5HY2EST,3X,E15.8,8X,4HP110,4X,E15.8/
               6   15X,2HQQ,5X,E15.8,9X,2HRX,5X,E15.8/
               7   15X,3HFTC,4X,E15.8,9X,3HDEL,4X,E15.8/
               8   15X,3HQ22,4X,E15.8,8X,5HPIDEL,3X,E15.8/
               9   14X,4HRDEL,4X,E15.8,9X,3HA11,4X,E15.8/
               A   15X,3HA22,4X,E15.8,8X,5HCONST,3X,E15.8/
               B   15X,2HCS,5X,E15.8)
        C       BEGIN THE MONTE CARLO PROCESS
        C       INITIALIZATION OF THE SUBROUTINES
00053           CALL STATE(0,0,X1,Z1,Z2)
00054           CALL NLF(0,0,0.,0.,SHAT,CHAT,T)
        C       MONTE CARLO LOOP
00055           DO 200 K=1,NMC
        C       INITIALIZATION OF SAMPLE PATH VARIABLES
```

```
 FORTRAN R1.2 CYCLE 115P2    O=B              SOURCE LISTING          13.39 HRS. 31MAY7
00056           CALL STATE(K,0,X1,Z1,Z2)
00057           CALL NLF(K,0,Z1,Z2,SHAT,CHAT,T)
00058           CALL PLL(K,0,Z1,Z2,X1HAT,P11)
          C     SAMPLE PATH LOOP
00059           DO 100 J=1,NSAMP
00060           CALL STATE(K,J,X1,Z1,Z2)
00061           CALL NLF(K,J,Z1,Z2,SHAT,CHAT,T)
00062           CALL PLL(K,J,Z1,Z2,X1HAT,P11)
          C     STORE THE SAMPLE VARIABLES
00063           SX1(J)=X1
00064           SSHAT(J)=SHAT
00065           SCHAT(J)=CHAT
00066           TNLF(J)=T
00067           SX1HATPL(J)=X1HAT
00068       100 SP11PL(J)=P11
          C     VECTOR ACCUMULATE THE SAMPLE PATH AVERAGES
00069           SX1HATNL(1;130)=VATAN2(SSHAT(1;130),SCHAT(1;130);
               1   SX1HATNL(1;130))
00070           SERRNL(1;130)=SX1(1;130)-SX1HATNL(1;130)
00071           CALL MOD2PI(SERRNL)
00072           SPLOSSNL(1;130)=SSHAT(1;130)*SSHAT(1;130)+SCHAT(1;130)*
               1   SCHAT(1;130)
00073           SPLOSSNL(1;130)=2.0*(1.0-VSQRT(SPLOSSNL(1;130);SPLOSSNL(1;130)))
00074           CERRNL(1;130)=VAVG(CERRNL(1;130),SERRNL(1;130),K;CERRNL(1;130))
00075           TEMP(1;130)=SERRNL(1;130)*SERRNL(1;130)
00076           CESQNL(1;130)=VAVG(CESQNL(1;130),TEMP(1;130),K;CESQNL(1;130))
00077           IF (K.LE.1) GO TO 110
00078           CEVARNL(1;130)=CESQNL(1;130)-CERRNL(1;130)*CERRNL(1;130)
00079           BT(1;130)=(CEVARNL(1;130).LE.EPS(1;130))
00080           CEVARNL(1;130)=Q8VMASK(EPS(1;130),CEVARNL(1;130),BT(1;130);
               1   CEVARNL(1;130))
00081           CDBNL(1;130)=VALOG10(CEVARNL(1;130);CDBNL(1;130))
00082           CDBNL(1;130)=10.0*CDBNL(1;130)
00083       110 BT(1;130)=(SERRNL(1;130).GT.CS(1;130))
00084           TEMP(1;130)=Q8VMASK(ONE(1;130),ZERO(1;130),BT(1;130);
               1   TEMP(1;130))
00085           CCSNL(1;130)=VAVG(CCSNL(1;130),TEMP(1;130),K;CCSNL(1;130))
00086           SERRPL(1;130)=SX1(1;130)-SX1HATPL(1;130)
00087           CALL MOD2PI(SERRPL)
00088           CERRPL(1;130)=VAVG(CERRPL(1;130),SERRPL(1;130),K;CERRPL(1;130))
00089           TEMP(1;130)=SERRPL(1;130)*SERRPL(1;130)
00090           CESQPL(1;130)=VAVG(CESQPL(1;130),TEMP(1;130),K;CESQPL(1;130))
00091           IF (K.LE.1) GO TO 120
00092           CEVARPL(1;130)=CESQPL(1;130)-CERRPL(1;130)*CERRPL(1;130)
00093           BT(1;130)=(CEVARPL(1;130).LE.EPS(1;130))
```

```
 FORTRAN R1.2 CYCLE 115P2    O=B              SOURCE LISTING          13.39 HRS. 31MAY7
00094          CEVARPL(1;130)=QBVMASK(EPS(1;130),CEVARPL(1;130),BT(1;130);
              1   CEVARPL(1;130))
00095          CDBPL(1;130)=VALOG10(CEVARPL(1;130);CDBPL(1;130))
00096          CDBPL(1;130)=10.0*CDBPL(1;130)
00097      120 BT(1;130)=(SERRPL(1;130).GT.CS(1;130))
00098          TEMP(1;130)=QBVMASK(ONE(1;130),ZERO(1;130),BT(1;130);
              1   TEMP(1;130))
00099          CCSPL(1;130)=VAVG(CCSPL(1;130),TEMP(1;130),K;CCSPL(1;130))
00100          IF (PATH.AND.(K.EQ.1  )) GO TO 130
00101          GO TO 200
           C      PRINT SAMPLE PATH VARIABLES
00102      130 WRITE (6,6010)
00103     6010 FORMAT(1H1,36X,21HSAMPLE PATH VARIABLES/
              1   38X,19H(FIRST SAMPLE PATH)/)
00104          WRITE (6,6011)
00105     6011 FORMAT(/18X,9HSX1-      ,6X,
              1   36H             PHASE VARIABLES          /
              2   20X,1HI,13X,11HSX1(I)      ,8X,13HSX1(I+1)      /)
00106          WRITE(6,6100)((I,SX1(I),SX1(I+1)),I=1,129,2)
00107          WRITE (6,6012)
00108     6012 FORMAT(/18X,9HSSHAT-    ,6X,
              1   36H          SIN(SX1) ESTIMATES          /
              2   20X,1HI,13X,11HSSHAT(I)      ,8X,13HSSHAT(I+1)      /)
00109          WRITE(6,6100)((I,SSHAT(I),SSHAT(I+1)),I=1,129,2)
00110          WRITE (6,6013)
00111     6013 FORMAT(/18X,9HSCHAT-      ,6X,
              1   36H          COS(SX1) ESTIMATES          /
              2   20X,1HI,13X,11HSCHAT(I)      ,8X,13HSCHAT(I+1)      /)
00112          WRITE(6,6100)((I,SCHAT(I),SCHAT(I+1)),I=1,129,2)
00113          WRITE (6,6014)
00114     6014 FORMAT(/18X,9HSX1HATNL-      ,6X,
              1   36H             NONLINEAR ESTIMATES          /
              2   20X,1HI,13X,11HSX1HATNL(I)      ,8X,13HSX1HATNL(I+1)      /)
00115          WRITE(6,6100)((I,SX1HATNL(I),SX1HATNL(I+1)),I=1,129,2)
00116          WRITE (6,6015)
00117     6015 FORMAT(/18X,9HSERRNL-      ,6X,
              1   36H             NONLINEAR ERRORS          /
              2   20X,1HI,13X,11HSERRNL(I)      ,8X,13HSERRNL(I+1)      /)
00118          WRITE(6,6100)((I,SERRNL(I),SERRNL(I+1)),I=1,129,2)
00119          WRITE (6,6016)
00120     6016 FORMAT(/18X,9HSPLOSSNL-      ,6X,
              1   36H          NONLINEAR PLOSS FUNCTION          /
              2   20X,1HI,13X,11HSPLOSSNL(I)      ,8X,13HSPLOSSNL(I+1)      /)
00121          WRITE(6,6100)((I,SPLOSSNL(I),SPLOSSNL(I+1)),I=1,129,2)
00122          WRITE (6,6017)
```

```
 FORTRAN R1.2 CYCLE 115P2    O=B              SOURCE LISTING          13.39 HRS. 31MAY7
00123     6017 FORMAT(/18X,9HTNLF-      ,6X,
                1   36H    NONLINEAR EXECUTION TIMES           /
                2   20X,1HI,13X,11HTNLF(I)      ,8X,13HTNLF(I+1)      /)
00124           WRITE(6,6100)((I,TNLF(I),TNLF(I+1)),I=1,129,2)
00125           WRITE (6,6018)
00126     6018 FORMAT(/18X,9HSX1HATPL-      ,6X,
                1   36H      PHASE LOCK LOOP ESTIMATES           /
                2   20X,1HI,13X,11HSX1HATPL(I)      ,8X,13HSX1HATPL(I+1)      /)
00127           WRITE(6,6100)((I,SX1HATPL(I),SX1HATPL(I+1)),I=1,129,2)
00128           WRITE (6,6019)
00129     6019 FORMAT(/18X,9HSERRPL-      ,6X,
                1   36H        PHASE LOCK LOOP ERRORS           /
                2   20X,1HI,13X,11HSERRPL(I)      ,8X,13HSERRPL(I+1)      /)
00130           WRITE(6,6100)((I,SERRPL(I),SERRPL(I+1)),I=1,129,2)
00131           WRITE (6,6020)
00132     6020 FORMAT(/18X,9HSP11PL-      ,6X,
                1   36HP11 FROM PHASE LOCK RICATTI EQUATION           /
                2   20X,1HI,13X,11HSP11PL(I)      ,8X,13HSP11PL(I+1)      /)
00133           WRITE(6,6100)((I,SP11PL(I),SP11PL(I+1)),I=1,129,2)
00134      200 CONTINUE
          C     PRINT CUMULATIVE SAMPLE PATH VARIABLES
00135           IF (CUMPATH.AND.(NMC.GT.1)) GO TO 310
00136           GO TO 400
00137      310 WRITE (6,6030)
00138     6030 FORMAT(1H1,30X,32HCUMULATIVE SAMPLE PATH VARIABLES /)
00139           WRITE (6,6031)
00140     6031 FORMAT(/18X,9HCERRNL-      ,6X,
                1   36H      CUMULATIVE NONLINEAR ERRORS      /
                2   20X,1HI,13X,11HCERRNL(I)   ,8X,13HCERRNL(I+1)   /)
00141           WRITE (6,6100)((I,CERRNL(I),CERRNL(I+1)),I=1,129,2)
00142           WRITE (6,6032)
00143     6032 FORMAT(/18X,9HCERRPL-      ,6X,
                1   36HCUMULATIVE PHASE LOCK ERRORS          /
                2   20X,1HI,13X,11HCERRPL(I)   ,6X,13HCERRPL(I+1)   /)
00144           WRITE (6,6100)((I,CERRPL(I),CERRPL(I+1)),I=1,129,2)
00145           WRITE (6,6033)
00146     6033 FORMAT(/18X,9HCESQNL-      ,6X,
                1   36HCUMULATIVE NONLINEAR SQUARED ERRORS     /
                2   20X,1HI,13X,11HCESQNL(I)   ,8X,13HCESQNL(I+1)   /)
00147           WRITE (6,6100)((I,CESQNL(I),CESQNL(I+1)),I=1,129,2)
00148           WRITE (6,6034)
00149     6034 FORMAT(/18X,9HCESQPL-      ,6X,
                1   36HCUMULATIVE PHASE LOCK SQUARED ERRORS     /
                2   20X,1HI,13X,11HCESQPL(I)   ,8X,13HCESQPL(I+1)   /)
00150           WRITE (6,6100)((I,CESQPL(I),CESQPL(I+1)),I=1,129,2)
```

```
 FORTRAN R1.2 CYCLE 115P2    O=B            SOURCE LISTING          13.39 HRS. 31MAY
00151          WRITE (6,6035)
00152     6035 FORMAT(/18X,9HCEVARNL-      ,6X,
                1   36HCUMULATIVE NONLINEAR ERROR VARIANCE     /
                2   20X,1HI,13X,11HCEVARNL(I)   ,8X,13HCEVARNL(I+1)   /)
00153          WRITE (6,6100)((I,CEVARNL(I),CEVARNL(I+1)),I=1,129,2)
00154          WRITE (6,6036)
00155     6036 FORMAT(/18X,9HCEVARPL-      ,6X,
                1   36HCUMULATIVE PHASE LOCK ERROR VARIANCE    /
                2   20X,1HI,13X,11HCEVARPL(I)   ,8X,13HCEVARPL(I+1)   /)
00156          WRITE (6,6100)((I,CEVARPL(I),CEVARPL(I+1)),I=1,129,2)
00157          WRITE (6,6037)
00158     6037 FORMAT(/18X,9HCDBNL-        ,6X,
                1   36HCUMULATIVE NONLINEAR ERROR DECIBELS     /
                2   20X,1HI,13X,11HCDBNL(I)     ,8X,13HCDBNL(I+1)     /)
00159          WRITE (6,6100)((I,CDBNL(I),CDBNL(I+1)),I=1,129,2)
00160          WRITE (6,6038)
00161     6038 FORMAT(/18X,9HCDBPL-        ,6X,
                1   36HCUMULATIVE PHASE LOCK ERROR DECIBELS     /
                2   20X,1HI,13X,11HCDBPL(I)     ,8X,13HCDBPL(I+1)     /)
00162          WRITE (6,6100)((I,CDBPL(I),CDBPL(I+1)),I=1,129,2)
00163          WRITE (6,6039)
00164     6039 FORMAT(/18X,9HCCSNL-        ,6X,
                1   36HCUMULATIVE NONLINEAR CYCLE SLIPS          /
                2   20X,1HI,13X,11HCCSNL(I)     ,8X,13HCCSNL(I+1)   /   /)
00165          WRITE (6,6100)((I,CCSNL(I),CCSNL(I+1)),I=1,129,2)
00166          WRITE (6,6040)
00167     6040 FORMAT(/18X,9HCCSPL-        ,6X,
                1   36HCUMULATIVE PHASE LOCK CYCLE SLIPS     /
                2   20X,1HI,13X,11HCCSPL(I)     ,8X,13HCCSPL(I+1)     /)
00168          WRITE (6,6100)((I,CCSPL(I),CCSPL(I+1)),I=1,129,2)
          C    COMPUTE THE MONTE CARLO AVERGES
00169       400 IF (NSAMP.LE.30) GO TO 10
00170          I=NSAMP-30
00171          T=I
00172          XERRNL=Q8SSUM(CERRNL(31;I))/T
00173          XESQNL=Q8SSUM(CESQNL(31;I))/T
00174          XCSNL=Q8SSUM(CCSNL(31;I))/T
00175          XERRPL=Q8SSUM(CERRPL(31;I))/T
00176          XESQPL=Q8SSUM(CESQPL(31;I))/T
00177          XCSPL=Q8SSUM(CCSPL(31;I))/T
00178          XEVARNL=XESQNL-XERRNL*XERRNL
00179          XDBNL=DBEPS
00180          IF (XEVARNL.GT.EPS(1)) XDBNL=10.0*ALOG10(XEVARNL)
00181          XEVARPL=XESQPL-XERRPL*XERRPL
00182          XDBPL=DBEPS
```

```
 FORTRAN R1.2 CYCLE 115P2    O=B            SOURCE LISTING          13.39 HRS. 31MAY7
00183          IF (XEVARPL.GT.EPS(1)) XDBPL=10.*ALOG10(XEVARPL)
       C       PRINT THE MONTE CARLO AVERAGES
00184          WRITE (6,6050) NMC,XERRNL,XERRPL,XESQNL,XESQPL,XEVARNL,
              1   XEVARPL,XDBNL,XDBPL,XCSNL,XCSPL
00185     6050 FORMAT(1H1,25X,30HMONTE CARLO SUMMARY STATISTICS//
              1   32X,1H(,I4,14H SAMPLE PATHS)//
              2   36X,16HNONLINEAR FILTER,5X,15HPHASE LOCK LOOP//
              3   14X,14H***VARIABLE***,7X,12H***VALUES***,9X,
              4   12H***VALUES***//14X,13HAVERAGE ERROR,9X,
              5   E15.8,6X,E15.8/
              6   10X,21HAVERAGE SQUARED ERROR,5X,E15.8,6X,E15.8/
              7   14X,14HERROR VARIANCE,8X,E15.8,6X,E15.8       /
              8   14X,14HVARIANCE IN DB,8X,E15.8,6X,E15.8/
              9   11X,19HAVERAGE CYCLE SLIPS,6X,E15.8,6X,E15.8)
00186     6100 FORMAT(20X,I4,8X,E15.8,4X,E15.8)
00187          GO TO 10
00188      500 STOP
00189          END
   NO ERRORS
```

```
 FORTRAN R1.2 CYCLE 115P2    O=B              SOURCE LISTING          13.39 HRS. 31MAY7
00001           SUBROUTINE VPROP(A,I)
00002           REAL A(16640)
00003           INTEGER I
00004           INTEGER MD1,MD2,MD3,MD4,MD5,MD6,MD7,
               1   MD8,MD9,MD10,MD11,MD12,MD13,MD14,MD15,MD16
00005           COMMON /CPROP/ MD1,MD2,MD3,MD4,MD5,MD6,MD7,
               1   MD8,MD9,MD10,MD11,MD12,MD13,MD14,MD15,MD16
00006           IF (I.GT.0) GO TO 10
00007           A(MD2;MD1)=A(1;MD1)
00008           A(MD4;MD3)=A(1;MD3)
00009        10 A(MD6;MD5)=A(1;MD5)
00010           A(MD8;MD7)=A(1;MD7)
00011           A(MD10;MD9)=A(1;MD9)
00012           A(MD12;MD11)=A(1;MD11)
00013           A(MD14;MD13)=A(1;MD13)
00014           A(MD16;MD15)=A(1;MD15)
00015           RETURN
00016           END
   NO ERRORS
```

```
 FORTRAN R1.2 CYCLE 115P2    O=B            SOURCE LISTING          13.39 HRS. 31MAY7
00001           SUBROUTINE MOD2PI(A)
00002           REAL A(130),X(130),Y(130)
00003           BIT BT(130)
00004           COMMON /PROB/ TWOPI,PI
00005           X(1;130)=PI
00006        10 BT(1;130)=(A(1;130).GT.X(1;130))
00007           IF (Q8SCNT(BT(1;130)).EQ.0) GO TO 20
00008           Y(1;130)=A(1;130)-TWOPI
00009           A(1;130)=Q8VMASK(Y(1;130),A(1;130),BT(1;130);A(1;130))
00010           GO TO 10
00011        20 X(1;130)=-PI
00012        30 BT(1;130)=(A(1;130).LT.X(1;130))
00013           IF (Q8SCNT(BT(1;130)).EQ.0) RETURN
00014           Y(1;130)=A(1;130)+TWOPI
00015           A(1;130)=Q8VMASK(Y(1;130),A(1;130),BT(1;130);A(1;130))
00016           GO TO 30
00017           END
   NO ERRORS
```

```
 FORTRAN R1.2 CYCLE 115P2    O=B              SOURCE LISTING          13.39 HRS. 31MAY7
00001           REAL FUNCTION VAVG(AV,X,I;*)
00002           DESCRIPTOR AV,X,VAVG
00003           INTEGER I
00004           REAL XI
00005           XI=I
00006           VAVG =((XI-1.)*AV+X)/XI
00007           RETURN
00008           END
   NO ERRORS
```

```
 FORTRAN R1.2 CYCLE 115P2    O=B              SOURCE LISTING          13.39 HRS. 31MAY7
00001           REAL FUNCTION RNF(INIT)
00002           INTEGER INIT,K,KD,M1,M2,N1,N2,NT,MP
00003           REAL T1,T2
00004           COMMON /RNUM/ K,KD,M1,M2,N1,N2,NT,MP,T1,T2
00005           IF (INIT.EQ.0) GO TO 10
00006           N1=244734
00007           N2=159551
00008           N1=102943
00009           N2=185617
00010           M1=244734
00011           M2=159551
00012           T1=2.**(-18)
00013           T2=2.**(-36)
00014           MP=2**18
00015        10 K=M2*N2
00016           KD=K/MP
00017           NT=K-KD*MP
00018           K=M1*N2+M2*N1+KD
00019           KD=K/MP
00020           N1=K-KD*MP
00021           N2=NT
00022           RNF=N1*T1+N2*T2
00023           RETURN
00024           END
   NO ERRORS
```

```
 FORTRAN R1.2 CYCLE 115P2    O=B              SOURCE LISTING          13.39 HRS. 31MAY7
00001           REAL FUNCTION GAUSS(INIT,SD,XM)
00002           INTEGER INIT,I,J
00003           REAL SD,XM,TWOPI,X,XR1,XR2
00004           COMMON /GNUM/ I,J,XR2
00005           COMMON /PROB/ TWOPI
00006           IF (INIT.EQ.0) GO TO 10
00007           I=1
00008           J=1
00009        10 IF (J.NE.1) GO TO 20
00010           J=2
00011           XR1=RNF(I)
00012           I=0
00013           XR2=RNF(0)
00014           X=SQRT(ABS(-2.*ALOG(XR1)))
00015           XR2=TWOPI*XR2
00016           XR1=X*SIN(XR2)
00017           XR2=X*COS(XR2)
00018           GAUSS=XR1*SD+XM
00019           RETURN
00020        20 J=1
00021           GAUSS=XR2*SD+XM
00022           RETURN
00023           END
   NO ERRORS
```

```
 FORTRAN R1.2 CYCLE 115P2    O=B            SOURCE LISTING          13.39 HRS. 31MAY
00001          SUBROUTINE STATE(MC,SAMP,X1,Z1,Z2)
00002          INTEGER MC,SAMP,INIT
00003          REAL X1,Z1,Z2,DEV1,DEV2,DEV3,DEV4,X2
00004          COMMON /STA/ DEV1,DEV2,DEV3,DEV4,INIT
00005          COMMON /PROB/ TWOPI,PI,ALP110,DELF,G22C,Y1EST,Y2EST,A11,A22,
              1   CONST,DEL,FTC,PIDEL,P110,RDEL,RX,QC,Q22,MD,ND
00006          IF (MC.NE.0) GO TO 10
00007          DEV1=SQRT(A11)
00008          DEV2=SQRT(A22)
00009          DEV3=SQRT(RDEL)
00010          DEV4=SQRT(Q22)
00011          INIT=1
00012          RETURN
00013       10 IF (SAMP.GT.0) GO TO 20
00014          X1=GAUSS(INIT,DEV1,Y1EST)
00015          INIT=0
00016          X2=GAUSS(0,DEV2,Y2EST)
00017          RETURN
00018       20 IF (SAMP.LE.1) GO TO 30
00019          X1=X1+X2*DEL
00020          X2=GAUSS(0,DEV4,X2)
00021       30 Z1=GAUSS(0,DEV3,COS(X1))
00022          Z2=GAUSS(0,DEV3,SIN(X1))
00023          RETURN
00024          END
   NO ERRORS
```

```
 FORTRAN R1.2 CYCLE 115P2    O=B              SOURCE LISTING          13.39 HRS. 31MAY7
00001          SUBROUTINE PLL(MC,SAMP,Z1,Z2,X1HAT,PF11)
00002          INTEGER MC,SAMP
00003          REAL Z1,Z2,X1HAT,PF11,DEN,SINF1,COSF1,
              1   X2HAT,PD11,PD12,PD22,PN11,PN12,PN22
00004          COMMON /PLD/ DEN,X2HAT,PN11,PN12,PN22
00005          COMMON /PROB/ TWOPI,PI,ALP110,DELF,Q22C,Y1EST,Y2EST,A11,A22,
              1   CONST,DEL,FTC,PIDEL,P110,RDEL,RX,QQ,Q22
00006          IF (MC.LE.0) RETURN
00007          IF (SAMP.LE.0) GO TO 20
00008          IF (SAMP.LE.1) GO TO 10
00009          X1HAT=X1HAT+DEL*X2HAT
00010          PD11=(RDEL*(PN11+2.0*PN12*DEL)-PN12*PN12
              1   *DEL*DEL)*DEN+PN22*DEL*DEL
00011          PD12=PN12*(RDEL-PN12*DEL)*DEN+PN22*DEL
00012          PD22=-PN12*PN12*DEN+PN22+Q22
00013          PN11=PD11
00014          PN12=PD12
00015          PN22=PD22
00016          DEN=1.0/(PN11+RDEL)
00017       10 PF11=PN11*RDEL*DEN
00018          SINF1=SIN(X1HAT)
00019          COSF1=COS(X1HAT)
00020          X1HAT=X1HAT+DEN*(-PN11*SINF1*Z1+PN11*COSF1*Z2)
00021          X2HAT=X2HAT+DEN*(-PN12*SINF1*Z1+PN12*COSF1*Z2)
00022          RETURN
00023       20 X1HAT=Y1EST
00024          X2HAT=Y2EST
00025          PN11=A11
00026          PN22=A22
00027          PN12=0.
00028          DEN=1.0/(PN11+RDEL)
00029          RETURN
00030          END
   NO ERRORS
```

```
 FORTRAN R1.2 CYCLE 115P2    0=B              SOURCE LISTING          13.39 HRS. 31MAY7
00001          SUBROUTINE NLF(MC,SAMP,Z1,Z2,SHAT,CHAT,TNLF)
               C
               C-----------------------------------------------------------------
               C
               C
               C         POINTMASS FILTER FOR TWO DIMENSIONAL PHASE ESTIMATION
               C         PROGRAMMED BY KENNETH D. SENNE                JUNE 24, 1976
               C
               C
               C-----------------------------------------------------------------
               C
00002           INTEGER MC,SAMP,MD,ND,MND,MND1
00003           INTEGER MD1,MD2,MD3,MD4,MD5,MD6,MD7,
               1    MD8,MD9,MD10,MD11,MD12,MD13,MD14,MD15,MD16
00004           REAL Z1,Z2,SHAT,CHAT,TNLF
00005           INTEGER I,I1,J,J1,J2,K,NC,NT,NTERM,NTERM33
00006           REAL A11,A22,CL,CNORM,CONST,CR,PI,PIDEL,Q22,T,
               1         TT,Y1EST,Y2EST,TEMP,TEMP1,TEMP2
00007           REAL S1(64),S2(64),SIGMA(64),PSI(256),A(256)
00008           REAL IN(8)
00009           BIT DBT, BT(16640)
00010           INTEGER DJNM,DJNS
00011           INTEGER JNS(256),JNM(512)
00012           REAL COSY(16384),DELJ(16640),JO(16384),JN(16384),JN1(32768),
               1    JNA(32768),SINY(16384),SN1(16384)
00013           DESCRIPTOR DS1,DS2,DSN1,DSN2,DJN,DJNS,DJNA1,DJNA2,DDELJ,DJN1,
               1    DJNAENT,DJNABNT,DJNANC,DJNAJ1,DJNAJ2,DSINY,DCOSY,DSN1A
00014           DESCRIPTOR DJNM,DJN1D,DJNA1S,DJN1S,DJNA2S,DBT,DJNA,DJND,DJN1F
00015           COMMON /PROB/ TWOPI,PI,ALP110,DELF,Q22C,Y1EST,Y2EST,A11,A22,
               1    CONST,DEL,FTC,PIDEL,P110,RDEL,RX,QQ,Q22,MD,ND
00016           COMMON /NLFC/ NC,NT,NTERM,NTERM33,S1,S2,SIGMA,PSI,A,COSY,DELJ,
               1    JO,JN,JNS,SINY
00017           COMMON /CPROP/ MD0,MD2,MD3,MD4,MD5,MD6,MD7,
               1    MD8,MD9,MD10,MD11,MD12,MD13,MD14,MD15,MD16
00018           IF (SAMP.LE.0) GO TO 100
               C
               C-----------------------------------------------------------------
               C
               C         SAMPLE PATH UPDATE TAKES PLACE HERE
               C
               C
               C      SET CLOCK
               C
00019           CALL D3CLOCKS(T,TT)
               C
```

```
 FORTRAN R1.2 CYCLE 115P2    O=8            SOURCE LISTING          13.39 HRS. 31MAY7
       C     EVALUATE SENSOR TERMS
       C
00020          DSN1=Z1*DS1
00021          DSN2=Z2*DS2
00022          DSN1=DSN1+DSN2
00023          DSN1=VEXP(DSN1;DSN1)
       C
       C     PROPAGATE SENSOR TERMS
       C
00024          SN1(33;32)=SN1(1;32)
00025          SN1(65;64)=SN1(1;64)
00026          SN1(129;128)=SN1(1;128)
00027          SN1(257;256)=SN1(1;256)
00028          SN1(1025;1024)=SN1(1;1024)
00029          SN1(2049;2048)=SN1(1;2048)
       C
       C     SCRAMBLE THE JN TO ORDER FOR J(N+1)
       C
00030          CALL Q8VXTOV(X'02',0,DJNM,0,DJND,0,DJN1F)
00031          CALL Q8VXTOV(X'02',0,DJNS,0,DJN1D,0,DJNA1S)
       C
       C     FORM THE INTERPOLATED MATRIX
       C
00032          DJN1S=DJNA2S-DJNA1S
00033          DJN1S=DDELJ*DJN1S
00034          DJN1S=DJNA1S+DJN1S
       C
       C     COMPRESS OUT THE LAST ROW OF INTERPOLATED VECTOR
       C
00035          DJNA=Q8VCMPRS(DJN1S,D8T;DJNA)
       C
       C     COPY THE END COLUMNS
       C
00036          DJNAENT=DJNABNT
       C
       C     INITIALIZE CONVOLUTION (A(0)=1)
       C
00037          DJN1=DJNANC
       C
       C     CONVOLUTION LOOP
       C
00038          J1=NC
00039          J2=NC
00040          DO 10 I=1,NTERM
00041          J1=J1+MD
```

```
 FORTRAN R1.2 CYCLE 115P2    O=B            SOURCE LISTING          13.39 HRS. 31MAY7
00042           J2=J2-MD
00043           ASSIGN DJNAJ1,JNA(J1;MND)
00044           ASSIGN DJNAJ2,JNA(J2;MND)
00045           DJN=DJNAJ1+DJNAJ2
00046           DJN=A(I)*DJN
00047        10 DJN1=DJN1+DJN
         C
         C      MULTIPLY BY SENSOR TERMS
         C
00048           DJN1=DSN1A*DJN1
         C
         C      GET NORMALIZATION CONSTANT
         C
00049           CNORM=SUMLOG(JN1)
00050           CNORM=1.0/CNORM
         C
         C      TRANSFER THE NORMALIZED DENSITY
         C
00051           DJN=CNORM*DJN1
         C
         C      CUMULATE ESTIMATES
         C
00052           DJNA1=DSINY*DJN
00053           SHAT=SUMLOG(JNA)
00054           DJNA1=DCOSY*DJN
00055           CHAT=SUMLOG(JNA)
         C
         C      TIMEOUT
         C
00056           CALL Q3CLOCKS(TNLF,TT)
00057           RETURN
         C
         C-----------------------------------------------------------------------
         C
         C
         C-----------------------------------------------------------------------
         C
         C          SAMPLE PATH INITIALIZATION TAKES PLACE HERE
         C
00058      100 IF (MC.LE.0) GO TO 200
         C
         C      TRANSFER THE INITIAL DENSITY FOR NEW SAMPLE PATH
         C
00059           JN(1;MND)=JO(1;MND)
00060           RETURN
```

```
      C
      C-----------------------------------------------------------------------
      C
      C
      C-----------------------------------------------------------------------
      C
      C         GLOBAL INITIALIZATIONS OCCUR HERE FOR THE ENTIRE RUN
      C
      C
      C     DETERMINE THE NUMBER OF CONVOLUTION POINTS
      C
00061   200 NTERM=(ND/2.)*SQRT(50.*Q22)/PIDEL+0.5
00062       MD1=MD+1
00063       MDD=MD
00064       MD2=MDD+1
00065       MD3=MDD*2
00066       MD4=MD3+1
00067       MD5=MD3*2
00068       MD6=MD5+1
00069       MD7=MD5*2
00070       MD8=MD7+1
00071       MD9=MD7*2
00072       MD10=MD9+1
00073       MD11=MD9*2
00074       MD12=MD11+1
00075       MD13=MD11*2
00076       MD14=MD13+1
00077       MD15=MD13*2
00078       MD16=MD15+1
00079       MND=MD*ND
00080       M1ND=MD1*ND
00081       MND1=MND+1
00082       NTERM33=MD*NTERM
00083       NT=2*NTERM33
00084       NC=NTERM33+1
00085       MND2=2*MND
00086       ND2=ND*2
      C
      C     SET UP THE VECTOR DESCRIPTORS FOR THE UPDATE FUNCTIONS
      C
00087       ASSIGN DS1,S1(1;MD)
00088       ASSIGN DS2,S2(1;MD)
00089       ASSIGN DSN1,SN1(1;MD)
00090       ASSIGN DSN2,JNA(1;MD)
00091       ASSIGN DJN,JN(1;MND)
```

```
00092           ASSIGN DJNM,JNM(1;ND2)
00093           ASSIGN DJND,JN(1;MD)
00094           ASSIGN DJN1F,JN1(1;MND2)
00095           ASSIGN DJNS,JNS(1;ND)
00096           ASSIGN DJN1D,JN1(1;MD1)
00097           ASSIGN DJNA1S,JNA(1;M1ND)
00098           ASSIGN DJN1S,JN1(1;M1ND)
00099           ASSIGN DJNA2S,JNA(2;M1ND)
00100           ASSIGN DDELJ,DELJ(1;MND)
00101           ASSIGN DBT,BT(1;M1ND)
00102           ASSIGN DJNA,JNA(1;MND)
00103           ASSIGN DJN1,JN1(1;MND)
00104           ASSIGN DJNAENT,JNA(MND1;NT)
00105           ASSIGN DJNABNT,JNA(1;NT)
00106           ASSIGN DJNANC,JNA(NC;MND)
00107           ASSIGN DSN1A,SN1(1;MND)
00108           ASSIGN DSINY,SINY(1;MND)
00109           ASSIGN DCOSY,COSY(1;MND)
00110           ASSIGN DJNA1,JNA(1;MND)
        C
        C       PHASE VARIABLES
        C
00111           DO 210 I=1,MD
00112           SIGMA(I)=PI*((2.*I-1.)/MD -1.)
00113           COSY(I)=COS(SIGMA(I))
00114           SINY(I)=SIN(SIGMA(I))
00115           S1(I)=COSY(I)/RDEL
00116     210   S2(I)=SINY(I)/RDEL
00117           CALL VPROP(SINY,0)
00118           CALL VPROP(COSY,0)
        C
        C       PHASE RATE VARIABLES
        C
00119           DO 220 I=1,ND
00120     220   PSI(I)=PIDEL*((2.*I-1.)/ND  -1.)
        C
        C       SET UP THE BIT VECTOR
        C
00121           I1=1
00122           DO 235 I=1,ND
00123           DO 230 J=1,MD
00124           BT(I1)=B'1'
00125     230   I1=I1+1
00126           BT(I1)=B'0'
00127     235   I1=I1+1
```

```
      C
      C     SETUP THE TRANSFER MATRIX
      C
00128       DO 240 J=1,ND
00129       J1=MOD(ND-1-NTERM+J,ND)*MD*2
00130       I1=J1+MOD(MD+MD/2+33-(135-NTERM+J)/4,MD)
00131   240 JNS(J)=I1
      C
      C     SETUP INTERPOLATION MATRIX
      C
00132       IN(1)=0.875
00133       IN(2)=0.625
00134       IN(3)=0.375
00135       IN(4)=0.125
00136       IN(5)=IN(1)
00137       IN(6)=IN(2)
00138       IN(7)=IN(3)
00139       IN(8)=IN(4)
00140       J=MOD(NTERM,4)
00141       DO 245 I=1,4
00142       I1=(I-1)*MD1+1
00143       J1=I+4-J
00144       T=IN(J1)
00145   245 DELJ(I1;MD1)=T
      C
      C     SET UP THE EXPANSION VECTOR
      C
00146       I1=1
00147       J1=4*MD1
00148       DO 250 I=1,MD
00149       DO 250 J=1,J1
00150       J2=I1+J1
00151       DELJ(J2)=DELJ(I1)
00152   250 I1=I1+1
00153       I1=0
00154       I2=2*ND
00155       DO 265 I=2,I2,2
00156       JNM(I-1)=I1
00157       JNM(I)=I1
00158   265 I1=I1+MD
      C
      C     EVALUATE CONVOLUTION TERMS A(I)
      C
00159       DO 280 I=1,NTERM
00160       T=I
```

```
 FORTRAN R1.2 CYCLE 115P2    O=B              SOURCE LISTING          13.39 HRS. 31MAY7
00161           TT=ND
00162           TEMP=T/TT
00163           TEMP=CONST*TEMP*TEMP
00164           A(I)=0.
00165           IF (TEMP.GT.-47) A(I)=EXP(TEMP)
00166       280 CONTINUE
          C
          C     CONSTRUCT THE A PRIORI DENSITY
          C
00167           CNORM=1.0/(TWOPI*SQRT(A11*A22))
00168           CL=-0.5/A22
00169           SI=-0.5/A11
00170           DO 290 I=1,MD
00171           I1=I
00172           CR=SIGMA(I)-Y1EST
00173           CR=CR*CR*SI
00174           DO 290 J=1,ND
00175           TEMP=PSI(J)-Y2EST
00176           JO(I1 )=EXP(TEMP*TEMP*CL+CR)*CNORM
00177       290 I1=I1+MD
          C
          C     WRITE OUT PARAMS OF NLF
          C
00178           WRITE (6,6000) MD,ND,MD1,ND
00179      6000 FORMAT(1HO,26X,27HPOINT MASS NONLINEAR FILTER//1H ,
                1    28X,24HVERSION 2, CODED 6/27/76//1H ,
                2    18X,I3,1HX,I3,25H DENSITIES REPRESENTED BY ,I3,1HX,I3)
00180           WRITE (6,6001) NTERM,(A(I),I=1,NTERM)
00181      6001 FORMAT(1H ,33X,7HA(1)-A(,I2,2H) /(1X,5E15.8))
00182           RETURN
          C
          C-----------------------------------------------------------------------
          C
00183           END
   NO ERRORS
```

```
 FORTRAN R1.2 CYCLE 115P2    O=B            SOURCE LISTING          13.39 HRS. 31MAY7
00001           FUNCTION SUMLOG(A)
00002           REAL A(8192), C(4096)
        C
        C    SUMLOG = SUM(A(1), . . ,A(2**NPA))
        C      DOMAIN = 8 .LE. NPA .LE. 13
00003           NPA = 12
00004           NA = 2**NPA
00005           LC = NA/2
00006           C(1;LC) = A(1;LC)+A(LC+1; LC)
        C        LOOP
00007       20          LC = LC/2
00008                   IF(LC .LT. 4) GOTO 50
00009                   C(1;LC) = C(1;LC)+C(LC+1; LC)
00010                   GOTO 20
        C        END LOOP
00011       50  CONTINUE
00012           SUMLOG =C(1) + C(2) + C(3)+C(4)
00013           RETURN
00014           END
   NO ERRORS
```

I - 3 Cray Code

The Cray I from our point of view had the most potential for our problem. However the code development centered on tricks to make the Cray's compiler use the full potential of the machine; in particular to force chaining and efficient use of the available hardware potentialities. It would seem that assembly language coding of this machine should be undertaken in order to effectively use the potential of this machine. We achieved 33 megaflops with the following code. The reader should note that the philosophy that is most useful here is to produce a small number of loops which perform a large number of instructions in the inner loop.

```
C       CRAY FORTRAN COMPILER VERSION 1.05X 02/21/79
C       COMPILATION DATE AND TIME           05/21/79   -   07:46:59
        SUBROUTINE NLF(NC,SAMP,Z1,Z2,SHAT,CHAT,TNLF)
        INTEGER NC,SAMP
        REAL Z1,Z2,SHAT,CHAT,TNLF
           COMMON /LCH1/ T20A, T25A, T30A, T40A,T60A,T70A,T90A
        INTEGER I,I1,J,K,NC,NTERM,NSIZE
        INTEGER JNS(128)
        REAL ALP110,A11,A22,CL,CNORM,CONST,CR,DEL,DELF,FTC,PI,PIDEL,P110,
     1     QQ,Q22,Q22C,RDEL,RX,SI,T,TEMP,TT,T,OPT,Y1EST,Y2EST
        REAL COSY(32),SINY(32),SN1(32),S1(32),S2(32),SIGMA(32),TROW(32)
        REAL A(10),DELJ(128),PSI(128),V1(128),V2(128)
        REAL JN(33,129),JN1(33,149),JO(33,128)
        COMMON /PROB/ TWOPI,PI,ALP110,DELF,Q22C,Y1EST,Y2EST,
     1     A11,A22,CONST,DEL,FTC,PIDEL,P110,RDEL,RX,QQ,Q22
        COMMON /NLFC/ NC,NT,NTERM,S1,S2,SIGMA,PST,A,COSY,
     1     DELJ,JO,JN,SINY

C       IF SAMP NOT POSITIVE THEN REINITIALIZE

        IF (SAMP.LE.0) GO TO 100

C       THE FOLLOWING CONSTITUTES  THE TIME SEGMENT

C       SET CLOCK

        T=SECOND(I)

C       EVALUATE SENSOR TERMS

        DO 10 I=1,32
        V1(I)=Z1*S1(I)+Z2*S2(I)
C       *** NEXT ONE OUT FOR CRAY ***
C       IF (V1(I).LT.-115.) V1(I)=-115.
   10   SN1(I)=EXP(V1(I))

C        TRANSFER JN WITH COLUMNS CYCLICALLY ROTATED TO JN1

           T1 = SECOND(1)
        DO 20 J=1,128
CDIR$ IVDEP
        K=129-J
        DO 15 I=1,32
   15   JN(I+32,K)=JN(I,K)
        DO 20 I=1,33
        JN1(I,K+10)=JN(I+JNS(K),K)
  20    CCONTINUE
           T20= SECOND(1) - T1

C       INTERPOLATE IN JN1 BETWEEN ADJACENT ROWS

           T1 = SECOND (1)
        DO 25 I=1,32
        DO 25 J=11,138
   25   JN1(I,J)=JN1(I+1,J)-JN1(I,J))*DELJ(J-10)+JN1(I,J)
           T25= SECOND(1) - T1
```

```
C       EXPAND ENDS OF JN1 BY CYCLICALLY COPYING COLUMNS

        T2=SECOND(1)
        DO 30 J=1,NTERM
        DO 30 I=1,32
        JN1(I,-J+11)=JN1(I,-J+139)
   30   JN1(I,J+138)=JN1(I,J+10)
           T30= SECOND(1) - T1

C       CONVOLUTION IN JN1 TO JN

        T1=SECOND(1)
        DO 40 I=1,32
        DO 40 J=1,128
        JN(I,J)=JN1(I,J+10) + A(1)*(JN1(I,J+9) + JN1(I,J+11))
     1     + A(2)*(JN1(I,J+8) + JN1(I,J+12))
     2     + A(3)*(JN1(I,J+7) + JN1(I,J+13))
     3     + A(4)*(JN1(I,J+6) + JN1(I,J+14))
     4     + A(5)*(JN1(I,J+5) + JN1(I,J+15))
   40   CONTINUE
           T40= SECOND(1) - T1

C       ACCUMULATE ROW SUMS BY COLUMN

        DO 50 I=1,32
   50   TROW(I)=JN(I,1)
        T1=SECOND(1)
        DO 60 J=2,128
        DO 60 I=1,32
   60   TROW(I)=TROW(I)+JN(I,J)
           T60= SECOND(1) - T1

C       COMPUTE ESTIMATES AND NORMALIZATION CONSTANT

        V1(1)=TROW(1)*SN1(1)
        CNORM=V1(1)
           T1= SECOND(1)
        DO 70 I=2,32
        V1(I)=TROW(I)*SN1(I)
   70   CNORM=CNORM+V1(I)
           T70= SECOND(1) - T1
        SHAT=DOT(V1,1,SINY,1,32)
        CHAT=DOT(V1,1,COSY,1,32)
        CNORM=1./CNORM
        SHAT=SHAT*CNORM
        CHAT=CHAT*CNORM

C       TRANSFER NORMALIZED DENSITY

           T1=SECOND(1)
        DO 90 I=1,32
        TEMP=SN1(I)*CNORM
        DO 90 J=1,128
        JN(I,J)=TEMP*JN(I,J)
   90   CONTINUE
           T90= SECOND(1) - T1
        TNLF=SECOND(TT)-T
           PRINT 1234,T20,T25,T30,T40,T60,T70,T90
 1234      FORMAT(" 20, 25, 30, 40, 60, 70, 90 ",7F12.8)
```

```
            T20A=T20A+T20
            T25A=T25A+T25
            T30A=T30A+T30
            T40A=T40A+T40
            T60A=T60A+T60
            T70A=T70A+T70
            T90A=T90A+T90

C           THE VARIABLES ABOVE ARE INITIALIZED TO ZERO BY THE LOADER SINCE
C              THEY ARE IN LABELLED COMMON (SOPPY BUT SHOULD BE OK).


C       TIMEOUT


C       THIS ENDS THE TIMED SEGMENT

        RETURN

C * * * * NOTHING BELOW THIS POINT REQUIRES VECTORIZATION * * * *

C       IF MC NOT POSITIVE THEN GLOBAL INITIALIZE

  100   IF (MC.LE.0) GO TO 200

C       SAMPLE PATH INITIALIZATION

        DO 110 I=1,32
        DO 110 J=1,128
  110   JN(I,J)=J0(I,J)
        RETURN

C       GLOBAL INITIALIZATIONS FOR NONLINEAR FILTER

  200   NSIZE=10
        NTERM=64.0*SQRT(50.*Q22)/PIDEL+0.5
        IF(NTERM.GT.NSIZE) NTERM=NSIZE

C       PHASE VARIABLES

        DO 210 I=1,32
        SIGMA(I)=PI*((2.*I-1.)/32.-1.)
        COSY(I)=COS(SIGMA(I))
        SINY(I)=SIN(SIGMA(I))
        S1(I)=COSY(I)/RDEL
  210   S2(I)=SINY(I)/RDEL

C       PHASE RATE VARIABLES

        DO 220 I=1,128
  220   PSI(I)=PIDEL*((2.*I-1.)/128.-1.)

C       SETUP THE TRANSFER MATRIX

        DO 240 I=1,128
  240   JNS(J)=MOD(47-(J-1)/4,32)
```

```
C       SETUP THE INTERPOLATION VECTOR

        DELJ(1)=0.875
        DELJ(2)=0.625
        DELJ(3)=0.375
        DELJ(4)=0.125
        DO 250 I=5,125,4
        DELJ(I)=DELJ(I-4)
        DELJ(I+1)=DELJ(I-3)
        DELJ(I+2)=DELJ(I-2)
  250   DELJ(I+3)=DELJ(I-1)

C       EVALUATE CONVOLUTION TERMS A(I)

        DO 280 I=1,NTERM
        TEMP=I/128.
        TEMP=CONST*TEMP*TEMP
        A(I)=0.
        IF (TEMP.GT.-47.) A(I)=EXP(TEMP)
  280   CONTINUE

C       CONSTRUCT THE A PRIORI DENSITY

        CNORM=1.0/(TWOPI*SQRT(A11*A22))
        CL=-0.5/A22
        SI=-0.5/A11
        DO 290 I=1,32
        CR=SIGMMA(I)-Y1EST
        CR=CR*CR*SI
        DO 290 J=1,128
        TEMP=PSI(J)-Y2EST
        TEMP=TEMP*TEMP*CL*CR
C       *** NEXT TWO OUT FOR CRAY ***
C       JO(I,J)=0.
C       IF (TEMP.GT.-115.) JO(I,J)=EXP(TEMP)*CNORM
C       *** NEXT ONE IN FOR CRAY ***
        JO(I,J)=EXP(TEMP)*CNORM
  290   CONTINUE
        RETURN
        END


>
```

II - 1 CDC 7600 Code for the 3-D Problem

The three dimensional phase demodulation program code was developed simultaneously for the 7600 and the Star 100 in order to have a check on each. The 7600 was not effective on this program as with level 433 the optimizing compiler did not produce runable code, the extended memory address, calculations failed. When the Opt=1 compiler was used, times of 20 to 30 times slower than the Star resulted, while on the 2D problem the 7600 was only 5 times slower than Star. The compiler failure was submitted to Control Data as a problem and acknowledged but never solved. The reader could view the 7600 code as the scalar version of the 3D Star Code which follows in II - 2. It is apparent that the 7600 is not as effective as the Star and Cray on problems with large memory requirement, i.e. around 350K.

```
PROGRAM MAIN       76/76   OPT=1                                FTN 4.6+433A

 1                PROGRAM MAIN(INPUT,OUTPUT,PUNCH,TAPE6=OUTPUT,TAPE5=INPUT)
                  DIMENSION XDAT(130,10),Y1(35),Y2(135),EXP33(16,16),YA(35),
                 $EI(16),EJ(96),EK(16),
                 $EXPON(35),EXOON(17),Y3(17)
 5                REAL COSY(24576),SINY(24576),SN1(24576),SN2(1536),JN(24576),
                 $JN1(26113),JNA(54272),DELJ(26112),S1(16),S2(16),YB(24576),D(2000),
                 $YC(16)
                  INTEGER JNS(1536),JNF(3072)
               C  BIT B3(26112)
10                LOGICAL B3( 26112 )
                  LEVEL 2,JNA
                  LEVEL 2,DELJ,JN1,YB
                  LEVEL 2,COSY,SINY,SN1
                  LEVEL 2,SN2,JNS
15                LEVEL 2,B3
                  COMMON/GN/JGAUSS,XZZZ(2)
                  COMMON /A/JNA
                  COMMON /B/ DELJ,JN1,YB
                  COMMON /C/ COSY,SINY,SN1,SN2,JNS,B3
20                NAMELIST /INSTR/Y3EST,Q33C,ALF,GAM,XNM3,Y1EST,Y2EST,ALP110,DELF,
                 $                Q22C,NUM1,NUM2,NC2,NO3
                  WRITE(6,666)
                666 FORMAT(1H1,5HINPUT)
                  READ(5,INSTR)
25                WRITE(6,INSTR)
                  JGAUSS = 0
                  P110 = 10.**(ALP110/10.)
                  QQ = Q22C**(.25)
                  RX = (P110/(SQRT(2.0)*QQ))**(4.0/3.0)
30                ETC = SQRT(2.0)*RX**(.25)/QQ
                  DELT = DELF*ETC
                  Q22 = Q22C*DELT
                  R11 = RX/DELT
                  P220 = P110*SQRT(Q22C/RX)
35                R11M1=1./P11
                  ALFD = ALF*DELT
                  BET = 1.0 - ALFD
                  A11 = 10.**((ALP110+GAM)/10.)
                  A22 = P220
40                P33D = .5*Q33C/ALF
                  A33  = 2.0*P33D
                  Q33 = Q33C*DELT
                  DEV1 = SQRT(A11)
                  DEV2 = SQRT(A22)
45                DEV3 = SQRT(P11)
                  DEV4 = SQRT(A33)
                  DEVQ2 = SQRT(Q22)
                  DEVQ3 = SQRT(Q33)
                  KOUNT = 1
50                ISAMP = 1
                  NSAMP = 0
                  SUMP1 = 0.0
                  SUMP2 = 0.0
                  SUMP3 = 0.0
55                DELSQ = DELT**2
                  PI = 4.*ATAN(1.)
                  PI2 = 2.0*PI
```

```
      PIDLT = PI/DELT
      PINV = 1.0/PI
      PI2DLT = 2.0*PIDLT
      U1 = NUM1
      U2 = NUM2
      U3 = NUM3
      IY2 = U2/PI2DLT*SQRT(50.*.022)+.5
      NTERM = IY2
      NTERM1 = NTERM + 1
      NTRM16 = NTERM*16
      NC = NTRM16  + 1
      NT = 2*NTRM16
      NT1536  = NT + 1536
      R55 = .5/R11
      CL = -.5/A22
      CM = -.5/A33
      SI = -.5/A11
C ***************** GRID Y1, Y2 AND YA **********************
      EDG1 = PI/U1
      EDG2 = PIDLT/U2
      DO 40 I = 1,NUM1
         X = I - 1
         X = X/U1
         Y1(I) = -PI + X*PI2 + EDG1
   40    CONTINUE
      DO 50 I = 1,NUM2
         X = I - 1
         X = X/U2
         Y2(I) = -PIDLT + X*PI2DLT + EDG2
   50    CONTINUE
      DO 51 I = 1,IY2
         X = I
         X = X/U2
         Y3(I) = X
   51    CONTINUE
      DO 55 I = 1,NUM1
         COSY(I) = COS(Y1(I))
         SINY(I) = SIN(Y1(I))
   55    CONTINUE
      DO 383 I = 1,16
         S1(I) = COSY(I)/R11
         S2(I) = SINY(I)/R11
  383    CONTINUE
      CALL VRCP(SINY,SINY,16,24576,16)
      CALL VRCP(COSY,COSY,16,24576,16)
   71 XP=.5*SQRT(A33)
      YY3 = (NUM3 - 1.0)/2.0 + 1.0
      IY3 = YY3
      DO 60 I = 1,NUM3
         XX = I - YY3
         YA(I) = Y3EST + XP*XX
         YC(I)=Y3EST+XP*XX
   60    CONTINUE
C ***************** DYNAMIC EXPONENTIALS **********************
      IF (IY2 .EQ. 0)  GO TO 153
      DO 150 I = 1,IY2
      DON=PIDLT*PI2DLT
```

```
                  EXDON(I) = EXP(-DON/022*(Y3(I)**2))
          150     CONTINUE
                  DO 152 I = 1,IY2
                  EXPON(I) = EXDON(IY2+1-I)
                  EXPON(IY2+1+I) = EXDON(I)
          152     CONTINUE
          153   EXPON(IY2+1) = .5
                IYY = 2*IY2 + 1
                LTERM2 = 0
                  DO 720 K = 1,16
                DO 720 I = 1,16
                  XNUM = (K - I)*XP + ALFO*(YA(I) - 1.)
                  XNUM = -.5/033*XNUM**2
                  EXP33(I,K) = 0.0
                  IF (XNUM .LT. -27.)  GO TO 720
                  EXP33(I,K) = EXP(XNUM)
          720     CONTINUE
                LTERM = 0
                LTRM16  = LTERM*16
                LTERM1 = LTERM + 1
                LC = LTRM16  + 1
                NS = NT1536 *LTERM + NC
          C   NOT ON ORIGINAL LISTING, BUT ON ICASE REPORT LISTING
                I = 0
                DO 339 K = 1,16
                  DO 339 N = 1,16
                    DO 339 J = NTERM1,IYY
                      I = I + 1
                      D(I) = EXPON(J)*EXP33(N,K)
          339         CONTINUE
                ALOSS=A33
                ALOSSO=ALOSS
                X3EST=Y3EST
                X3ESTO=Y3EST
          C ************************  INITIAL DENSITY ********************
                DO 155 I=1,16
                  XXX=SI*(Y1(I)-Y1EST)**2
                  IF(XXX .LT. -27) GO TO 154
                  EI(I)=EXP(XXX)
                  GO TO 155
          154     EI(I)=0.0
          155     CONTINUE
                DO 157 J=1,96
                  YYY=CL*(Y2(J)-Y2EST)**2
                  IF(YYY .LT. -27) GO TO 156
                  EJ(J)=EXP(YYY)
                  GO TO 157
          156     EJ(J)=0.0
          157     CONTINUE
                DO 159 K=1,16
                  ZZZ=CM*(YA(K)-Y3EST)**2
                  IF(ZZZ .LT. -27) GO TO 158
                  EK(K)=EXP(ZZZ)
                  GO TO 159
          158     EK(K)=0.0
          159     CONTINUE
                IJK = 0
```

```
      DO 160 K = 1,16
         DO 160 J = 1,96
            DO 160 I = 1,16
175            IJK = IJK + 1
               JN(IJK)=EK(K)*EI(I)*EJ(J)
  160       CONTINUE
C     WRITE(6,9998) JN
 9998 FORMAT(1PE14.6)
190   C ************************  INTEGER ARRANGMENT **************
      DO 225 I = 1,26112
         B3(I) = .TRUE.
  225    CONTINUE
      I = 0
195   DO 300 K = 1,16
         DO 300 J = 1,96
            I = I + 17
            B3(I) = .FALSE.
  300       CONTINUE
200   DO 320 K = 1,3071,2
      JNF(K) = (K - 1)*9
  320    JNF(K+1) = JNF(K)
      I = 0
      J1 = 0
195   DO 332 K = 1,16
         DO 332 J = 1,96
            I = I + 1
            I1 = J1 + MOD(23-(J-1)/6,16)
            JNS(I) = I1
200         J1 = J1 + 32
  332       CONTINUE
      DO 7332 I = 1,17
         DELJ(I) = 11./12.
         DELJ(I+17) = .75
205      DELJ(I+34) = 7./12.
         DELJ(I+51) = 5./12.
         DELJ(I+68) = .25
         DELJ(I+85) = 1./12.
 7332    CONTINUE
210   C     CALL VPROP1(DELJ) **********))))))))))
      CALL VPROP(DELJ,DELJ,102,26010,132)
   11 CONTINUE
      KOUNT = 1
      CALL GAUSS(JSEED,DEV1,Y1EST,X1)
215   XDAT(KOUNT,1) = X1
      CALL GAUSS(JSEED,DEV2,Y2EST,X2)
      CALL GAUSS(JSEED,DEV4,Y3EST,X3)
      ACOS=EXP(X3-1.)*COS(X1)
      ASIN=EXP(X3-1.)*SIN(X1)
220   CALL GAUSS(JSEED,DEV3,ACOS,71)
      CALL GAUSS(JSEED,DEV3,ASIN,72)
      GO TO 47)
  450 CONTINUE
      X1 = X1 + X2*DELT
225   XDAT(KOUNT,1) = X1
      CALL GAUSS(JSEED,DEV02,X2,X2)
      X3 = X3*BET + ALFD
      CALL GAUSS(JSEED,DEV03,X3,X3)
```

```
                XDAT(KOUNT,5)=X3
230             ACOS=EXP(X3-1.)*COS(X1)
                ASIN=EXP(X3-1.)*SIN(X1)
                CALL GAUSS(JSEED,DEV3,ACOS,71)
                CALL GAUSS(JSEED,DEV3,ASIN,72)
                XP = .5*SQRT(ALOSS)
235         C   XP=.5*AMAX1(.001,SQRT(ALOSS))
                XPO=.5*SQRT(ALOSSO)
            C   LTERM = 0
                DO 600 I = 1,NUM3
                   XX = I - YY3
240                YA(I)=XBESTO+XX*XPO
                   YC(I)=XBEST+XX*XP
              600  CONTINUE
                   DO 730 K = 1,16
                DO 730 I = 1,16
245                   XNUM=ALFO*(YA(I)-1.)+YC(K)-YA(I)
                      XNUM = -.5/033*XNUM**2
                      EXP33(I,K) = 0.0
                      IF (XNUM .LT. -27.) GO TO 730
                      EXP33(I,K) = EXP(XNUM)
250           730     CONTINUE
                I = 0
                DO 340 K = 1,16
                   DO 340 N = 1,16
                      TEMP = EXP33(N,K)
255                   DO 340 J = NTERM1,IYY
                      I = I + 1
              340     D(I) = EXPON(J)*TEMP
              470 CONTINUE
            C ********************** SENSOR FUNCTION ******************
260             CALL SECOND(TIMEIN)
                DO 7500 I = 1,16
                R11TZ1=Z1*R11M1
                R11TZ2=Z2*R11M1
                S1(I)=R11TZ1*COS(Y1(I))
265             S2(I)=R11TZ2*SIN(Y1(I))
             7500    S1(I) = S1(I) + S2(I)
                J = 0
                DO 500 K = 1,16
                   DO 860 KK = 1,16
270                   S2(KK)=S1(KK)*EXP(YA(K)-1.)
                      SN2(KK) = EXP(S2(KK))
              860     CONTINUE
            C ********** CALL VPROP(SN2,0) ))))))))))))))))))
                CALL VPROP(SN2,SN2,16,1536,16)
275                DO 870 KK = 1,1536
                      SN1(KK+J) = SN2(KK)
              870     CONTINUE
                   DO 880 KK = 1,16
                      S2(KK)=-.555*EXP(YA(K)-1.)*EXP(YA(K)-1.)
280                   SN2(KK) = EXP(S2(KK))
              880     CONTINUE
            C ************ CALL VPROP(SN2,0) ))))))))))))))))
                CALL VPROP(SN2,SN2,16,1536,16)
                   DO 890 KK = 1,1536
285                   SN1(KK+J) = SN1(KK+J)*SN2(KK)
```

```
      690      CONTINUE
               J = J + 1536
      500      CONTINUE
C              ***************  MAIN LOOP STARTS  ********************
C     ****** CALL OBVXTOV(K*62,0,KJNF,0,DB,0,JNA)
               DO 707 KK = 1,24576
               JN(KK)=JN(KK)*SN1(KK)
      707      CONTINUE
               J = 1
               DO 991 K = 1,3072
                  DO 992 I = 1,16
                     JNA(J) = JN(JNF(K)+I)
                     J = J + 1
      992        CONTINUE
      991      CONTINUE
C     ****** CALL      ##( #     KJNS   DC       1)
               J = 1
               DO 993 K = 1,1536
                  DO 994 I = 1,17
                     JN1(J) = JNA(JNS(K)+I)
                     J = J + 1
      994        CONTINUE
      993      CONTINUE
               JN1(26113) = 0.0
               DO 900 KK = 1,26112
                  JNA(KK) = JN1(KK+1) - JN1(KK)
                  JNA(KK) = DELJ(KK)*JNA(KK)
                  JN1(KK) = JN1(KK) + JNA(KK)
      900      CONTINUE
               CALL  PRVEC(4HJN1  , JN1)
               I7 = 1
               DO 902 KK = 1,26112
                  IF (.NOT. B3(KK)) GO TO 902
                  JNA(I7) = JN1(KK)
                  JN1(I7) = JNA(I7)
                  I7 = I7 + 1
      902      CONTINUE
C              WRITE(6,9998) JN1
               J = 0
               I = 0
               DO 510 K = 1,16
                  N = I + NTPM16
                  DO 511 KK = 1,1536
                     JNA(KK+N) = JN1(KK+J)
      511        CONTINUE
                  DO 512 KK = 1,NTPM16
                     JNA(KK+I) = JNA(KK+I+1536)
      512        CONTINUE
                  DO 513 KK = 1,NTPM16
                     JNA(N+1536+KK) = JN1(KK+J)
      513        CONTINUE
                 J = J + 1536
                 I = I + NT1536
      510      CONTINUE
               CALL  PRVEC(4HJNA  , JNA)
               N = 0
               I1 = 0
```

```
                JK = 1
                DO 700 I = 1,16
345             I1=0
                   DO 701 KK = 1,1536
                      JN1(N+KK) = 0.0
            701       CONTINUE
                   DO 690 K = 1,16
350                   J1 = NS + I1 - 1
                      J2 = NS + I1 - 1
                      DO 680 J = 1,NTERM1
                         DO 703 KK = 1,1536
                            JN(KK) = JNA(KK+J1) + JNA(KK+J2)
355                         JN(KK) = JN(KK)*D(JK)
                            JN1(N+KK) = JN1(N+KK) + JN(KK)
            703             CONTINUE
                         JK = JK + 1
                         J1 = J1 + 16
360                      J2 = J2 - 16
            680          CONTINUE
            690  I1=I1+NT1536
                   N = N + 1536
            700    CONTINUE
365             CALL  PRVEC(4HJN1T , JN1)
          C     WRITE(6,9998) JN1
                CNORM = SUMLOG(JN1,24576)
                IF (CNORM .LT. 1.E-20) CNORM = 1.0
                CNORM = 1./CNORM
370             DO 710 KK = 1,24576
                   JN (KK) = CNORM*JN1(KK)
                   JNA(KK) = COSY(KK) * JN(KK)
            710    CONTINUE
                CHAT = SUMLOG(JNA,24576)
375             DO 711 KK = 1,24576
                   JNA(KK) = SINY(KK) * JN(KK)
            711    CONTINUE
                SHAT = SUMLOG(JNA,24576)
                CXHAT = ATAN2(SHAT,CHAT)
380             J = 0
                DO 343 K = 1,16
                   DO 770 KK = 1,1536
                      YR(KK+J)=YC(K)
            770       CONTINUE
385                J = J + 1536
            343    CONTINUE
                DO 771 KK = 1,24576
                   JNA(KK) = YR(KK)*JN(KK)
            771    CONTINUE
390             X3ESTO=X3EST
                X3EST = SUMLOG(JNA,24576)
                DO 773 KK = 1,24576
                   JNA(KK) = JNA(KK)*YR(KK)
            773    CONTINUE
395             ALOSSO=ALOSS
                ALOSS = SUMLOG(JNA,24576)
                ALOSS = ALOSS - X3EST*X3EST
                ALOSS=AMAX1(ALOSS,1.E-18)
          C      ********************  MAIN LOOP ENDS  ******************
```

```
      PROGRAM MAIN       76/76   OPT=1                    FTN 4.6+433A

400               CALL SECOND(TIMOUT)
                  TNLP = TIMOUT - TIMEIN
                  WRITE(6,201) KOUNT,X1,X2,X3,SHAT,CHAT,CXHAT,X3EST,ALOSS
                201 FORMAT( I5,1X,1P3E14.6,4X,1P2E14.6,4X,1P3E14.6  )
                  WRITE(6,8880) TNLP
405             8880 FORMAT( 1PE12.6 )
                  IF (KOUNT .EQ. NO2 )  GO TO 505
                  XDAT(KOUNT,2)=CXHAT
                  XDAT(KOUNT,3)=ALOSS
                  XDAT(KOUNT,4)=X3EST
410               KOUNT = KOUNT + 1
                  GO TO 450
                505 CONTINUE
                  SUMP = 0.0
                  SUMC = 0.0
415               XDAT(KOUNT,2) = CXHAT
                  XDAT(KOUNT,3) = ALOSS
                  XDAT(KOUNT,4) = X3EST
                  DO 1501 I = 31,NO2
                     XD = ABS(XDAT(I,1) - YDAT(I,2))
420             1498    CONTINUE
                     IF (XD .GT. PI)  GO TO 1499
                     GO TO 1500
                1499    XD = XD - PI2
                     GO TO 1498
425             1500    SUMP = SUMP + XD*XD
                1501    CONTINUE
                  M = NO2 - 30
                  SUMP = SUMP/M
                  XNSAMP = NSAMP
430               XAA = XNSAMP + 1.0
                  SUMP1 = (SUMP + XNSAMP*SUMP1)/XAA
                  DSUMP1 = ALOG10(SUMP1)*10.0
                  DO 1601 I = 31,NO2
                     XD=ABS(XDAT(I,5)-XDAT(I,4))
435             1698    CONTINUE
                     IF (XD .GT. PI)  GO TO 1699
                     GO TO 1700
                1699    XD = XD - PI2
                     GO TO 1698
440             1700    SUMC = SUMC + XD*XD
                1601    CONTINUE
                  SUMC = SUMC/M
                  SUMP2 = (SUMC + XNSAMP*SUMP2)/XAA
                  DSUMP2 = ALOG10(SUMP2)*10.0
445               WRITE(6,1511) NSAMP,SUMP1,DSUMP1,SUMP2,DSUMP2
                  NSAMP = NSAMP + 1
                  IF (ISAMP .EQ. NO3)  GO TO 2200
                  ISAMP = ISAMP + 1
                  GO TO 71
450             2200 CONTINUE
                  STOP
                8889 FORMAT(1H ,2(1PE14.7,/,1H ))
                9671 FORMAT(1H , I2)
                1511 FORMAT( F10.1P4E14.6,1H  )
455               END
```

```
      SUBROUTINE VPROP       76/76   OPT=1                    FTN 4.6+433A

 1                SUBROUTINE VPROP(FROM,TO,IGO,IEND,INC)
                  DIMENSION FROM(1),TO(1)
                  LEVEL 2,FROM,TO
                  DO 10 I = IGO,IEND,INC
 5                   DO 20 J = 1,INC
                        TO(I+J) = FROM(J)
                20      CONTINUE
                C
                    10  CONTINUE
 10                 RETURN
                C
                    END
```

SYMBOLIC REFERENCE MAP (R=3)

ENTRY POINTS		DEF LINE	REFERENCES					
3	VPROP	1	10					

VARIABLES	SN	TYPE	RELOCATION					
0	FROM	REAL	ARRAY	F.P.	REFS	2	3	6
36	I	INTEGER			REFS	6	DEFINED	4
0	IEND	INTEGER		F.P.	REFS	4	DEFINED	1
0	IGO	INTEGER		F.P.	REFS	4	DEFINED	1
0	INC	INTEGER		F.P.	REFS	4	5	DEFINE
37	J	INTEGER			REFS	2*F	DEFINED	5
0	TO	REAL	ARRAY	F.P.	REFS	2	3	DEFINE

STATEMENT LABELS		DEF LINE	REFERENCES
0	10	9	4
0	20	7	5

LOOPS	LABEL	INDEX	FROM-TO	LENGTH	PROPERTIES
20	10	* I	4 9	15R	NOT INNER
25	20	J	5 7	4R	INSTACK

STATISTICS

PROGRAM LENGTH	53R	43

```
      FUNCTION SUMLOG     76/76   OPT=1                    FTN 4.6+433A

 1                  FUNCTION SUMLOG(A,N)
                    DIMENSION A(1)
                    LEVEL 2,A
                    SUMLOG = 0.0
 5                  DO 10 I = 1,N
                       SUMLOG = SUMLOG + A(I)
                 10    CONTINUE
                C
                    RETURN
10              C
                    END
```

SYMBOLIC REFERENCE MAP (R=3)

ENTRY POINTS		DEF LINE	REFERENCES
4	SUMLOG	1	9

VARIABLES	SN	TYPE		RELOCATION			
0	A	REAL	ARRAY	F.P.	REFS	2	3
20	I	INTEGER			REFS	5	DEFINED
0	N	INTEGER		F.P.	REFS	5	DEFINED
17	SUMLOG	REAL			REFS	5	DEFINED

STATEMENT LABELS		DEF LINE	REFERENCES
0	10	7	5

LOOPS	LABEL	INDEX	FROM-TO	LENGTH	PROPERTIES
12	10	I	5 7	4B	INSTACK

STATISTICS

PROGRAM LENGTH	218	17

```
      SUBROUTINE GAUSS      76/76   OPT=1                          FTN 4.6+437A

 1                SUBROUTINE GAUSS(JS,SD,XM,Y)
                  DIMENSION NST(3)
                  COMMON /RN/ N1,N2,N3,MC,T1,T2,T3
                  COMMON /GN/ J, XR(2)
 5                IF (J) 10, 10, 20
               10 J = 2
                  TWOPI = 8.*ATAN(1.)
                  NST(1) = 1604
                  NST(2) = 2029
10                NST(3) = 1297
                  XR(1) = RNNF(NST,1)
                  GO TO 35
               20 GO TO (30,40), J
               30 J = 2
15                XR(1) = RNNF(NST,0)
               35 XR(2) = RNNF(NST,0)
                  X1 = SQRT(ABS(-2.*ALOG(XR(1))))
                  XR(2) = TWOPI*XR(2)
                  XR(1) = X1*SIN(XR(2))
20                XR(2) = X1*COS(XR(2))
                  X = XR(1)*SD + XM
                  RETURN
               40 J = 1
                  X = XR(2)*SD+XM
25                RETURN
                  END


CARD NR.  SEVERITY  DETAILS    DIAGNOSIS OF PROBLEM

      13     I                AN IF STATEMENT MAY BE MORE EFFICIENT THAN A 2 OR 3 BRA


      SYMBOLIC REFERENCE MAP (R=3)

ENTRY POINTS      DEF LINE      REFERENCES
     3  GAUSS          1          22          25

VARIABLES     SN  TYPE            RELOCATION
     0  J          INTEGER              GN          REFS          4          5
     1  JS         INTEGER  *UNUSED      F.P.       DEFINED       1
     3  MC         INTEGER               RN         REFS          3
    77  NST        INTEGER   ARRAY                  REFS          2         11
                                                    11
     0  N1         INTEGER               RN         REFS          3
     1  N2         INTEGER               RN         REFS          3
     2  N3         INTEGER               RN         REFS          3
     0  SD         REAL                   F.P.      REFS         21         24    DEFI
    75  TWOPI      REAL                             REFS         19    DEFINED
     4  T1         REAL                  RN         REFS          3
     5  T2         REAL                  RN         REFS          3
     6  T3         REAL                  RN         REFS          3
```

```
      FUNCTION RNNF        76/76   OPT=1                    FTN 4.6+433A

 1                  FUNCTION RNNF(NS,MODE)
                    DIMENSION NC(3),NS(3)
                    COMMON /RN/ N1,N2,N3,MP,T1,T2,T3
                    DATA M1,M2,M3 /3823,4006,2903/
 5                  IF (MODE) 10, 100, 10
                10  N1 = NS(1)
                    N2 = NS(2)
                    N3 = NS(3)
                    T1 = 2.**(-12)
10                  T2 = 2.**(-24)
                    T3 = 2.**(-36)
                    MP = 2**12
               100  K = N3*M3
                    KD = K / MP
15                  NC1 = K - KD*MP
                    K = N3*M2 + N2*M3 + KD
                    KD = K / MP
                    NC2 = K - KD*MP
                    K = N3*M1 + N2*M2 + N1*M3 + KD
20                  KD = K / MP
                    NC3 = K - KD*MP
                    N1 = NC3
                    N2 = NC2
                    N3 = NC1
25                  XN1 = N1
                    XN2 = N2
                    XN3 = N3
                    RNNF = XN1*T1 + XN2*T2 + XN3*T3
                    RETURN
30                  END


      SYMBOLIC REFERENCE MAP (R=3)

ENTRY POINTS      DEF LINE      REFERENCES
    4  RNNF             1        29

VARIABLES     SN  TYPE              RELOCATION
   63  K             INTEGER                          REFS      14      15      1
                                                      DEFINED   13      16      1
   64  KD            INTEGER                          REFS      15      16      1
                                                      DEFINED   14      17      2
    0  MODE          INTEGER                F.P.      REFS       5  DEFINED
    3  MP            INTEGER                RN        REFS       3      14      1
                                                      DEFINED   12
   56  M1            INTEGER                          REFS      19  DEFINED     1
   57  M2            INTEGER                          REFS      16      19  DEFIN
   60  M3            INTEGER                          REFS      17      18      1
   73  NC            INTEGER   *UNDEF                 REFS       2
   65  NC1           INTEGER                          REFS      24  DEFINED     1
   66  NC2           INTEGER                          REFS      27  DEFINED     1
   67  NC3           INTEGER                          REFS      22  DEFINED     2
    1  NS            INTEGER   ARRAY        F.P.      REFS       2       6
    0  N1            INTEGER                RN        REFS       3      10      2
```

```
      SUBROUTINE PRVEC      76/76   OPT=1                    FTN 4.6+438

 1                SUBROUTINE  PRVEC(LABEL,VEC)
                C   PRINT   SELECTED VECTOR COMPONENTS
                  INTEGER  LABEL,DIM12,COUNT
                  REAL VEC(1)
 5                LEVEL 2,VEC
                  DATA  DIM12,COUNT/1536, 0/
                  COUNT = COUNT+1
                C     WRITE(6,99) COUNT, LABEL,
                C    *   VEC(DIM12*7 + 1), VEC(DIM12*7+750),
10              C    *   VEC(DIM12*7+1148)
                C 99  FORMAT(11H PR. ENTRY   ,I5,9H AT ENT.   ,A4,
                C    *   5E14.7)
                  RETURN
                  END


      SYMBOLIC REFERENCE MAP (R=3)

ENTRY POINTS      DEF LINE      REFERENCES
    3  PRVEC            1        17

VARIABLES     SN  TYPE            RELOCATION
   10  COUNT      INTEGER                              REFS        3         7    DEFINE
    7  DIM12      INTEGER                              REFS        3  DEFINED         6
    0  LABEL      INTEGER   *UNUSED     F.P.           REFS        3  DEFINED         1
    0  VEC        REAL       ARRAY      F.P.           REFS        4         5    DEFINE

STATISTICS
```

II - 2 CDC Star-100

The code for the 3-D phase demodulation problem was a natural extension of that for the 2-D problem described earlier. The model for the problem is described in [1] . In particular the problem pushed the capacity of Star to its limit as the density now was represented as a 25,000 word vector which because of the algorithm structure required close to the 65,000 word vector limit of the machine. This code was not used for Monte Carlo production runs because of computer time limitations, but as a check on the accuracy of the assembly code for the AP120B code of the next section.

```
FORTRAN R1.3 CYCLE I          BUILT 09/27/78 20:40     SOURCE LISTING
   C0001          PROGRAM MAIN(INPUT,OUTPUT,PUNCH,UNIT6=OUTPUT,UNIT5=INPUT,
                 X      UNIT10=SEED)
   00002          DIMENSION XDAT(130,10),XHAT(4),Y1(35),Y2(135),
                 *EXPON(35),EXDON(17),Y3(17),PNF(3,3)    ,YA(35),EXP33(16,16),
                 *Q(3,3),PBAR(3,3),PN(3,3),AN(3),F(3,3),PDUMMY(3,3),PDUMY2(3,3)
   00003          COMMON/GN/JGAUSS,XZZZ(2)
   00004          REAL COSY(24576),SINY(24576),SN1(24576),SN2(1536),JN(24576),
                 *JN1(26112),JNA(54272),DELJ(26112),S1(16),S2(16),YB(24576),D(2000)
   00005          REAL YC(16)
   00006          INTEGER  JNS(1536),JNF(3072)
   00007          INTEGER OPSEED,SDNORM,SDWRT,SDRDWR,SDSTAR,SDRUN,SDSAVE,SDREST
   00008          BIT B3(26112)
   00009          DESCRIPTOR DB,KJNF,DJNA,KJNS,DJN1,DC
   00010          DATA  SDNORM,SDWRT,SDRDWR,  SDSTAR,SDRUN,SDSAVE,SDREST
                 X     /0,1,2,   1,2,3,4/
   00011          NAMELIST /INSTR/ Y3EST,Q33C,ALF,GAM,NUM3,
                 X     Y1EST,Y2EST,ALP110,DELF,Q22C,NUM1,NUM2,NO2,NO3,OPSEED,
                 X     IPRIN
   00012          ASSIGN DB,JN(1;16)
   00013          ASSIGN KJNF,JNF(1;3072)
   00014          ASSIGN DJNA,JNA(1;49152)
   00015          ASSIGN KJNS,JNS(1;1536)
   00016          ASSIGN DJN1,JN1(1;26112)
   00017          ASSIGN DC,JNA(1;17)
   00018          CALL  Q3CLOCKS(IDATE,ITIME)
   00019          WRITE(6,992) IDATE,ITIME
   00020     992   FORMAT(' COMPILE VERSION 5-18-77, NEW FILT34',
                X     '.  DATE,TIME = ',2A12)
   00021          JGAUSS=0
                C  SET SEED DEFAULT
   00022          OPSEED = SDNORM
   00023          JSEED = SDRUN
   00024          IPRIN = 2
                C63   FORMAT(4F10.5,I5)
   00025          READ(5,INSTR)
   00026          WRITE(6,INSTR)
                C64   FORMAT(5F10.5,4I5)
                C
   00027          IF(OPSEED .EQ. SDRDWR) GOTO  31
   00028                CALL  GAUSS(SDSTAR,  TEM1,TEM2,TEM3)
   00029                GOTO  32
   00030     31   CONTINUE
   00031                CALL  GAUSS(SDREST,  TEM1,TEM2,TEM3)
   00032     32   CONTINUE
                C
```

```
FORTRAN R1.3 CYCLE I        BUILT 09/27/78 20:40    SOURCE LISTING        MAIN
   00033          P110=10.**(ALP110/10.)
   00034          QQ=Q22C**(.25)
   00035          RX=(P110/(SQRT(2.0)*QQ))**(4.0/3.0)
   00036          FTC=SQRT(2.0)*RX**(.25)/QQ
   00037          DELT=DELF*FTC
   00038          Q22=Q22C*DELT
   00039          R11=RX/DELT
   00040          R11M1 = 1./R11
   00041          P220=P110*SQRT(Q22C/RX)
   00042          ALFD=ALF*DELT
   00043          BET=1.0-ALFD
   00044          A11=10.**((ALP110+GAM)/10.)
   00045          A22=P220
   00046          P330=0.5*Q33C/ALF
   00047          A33=2.0*P330
   00048          Q33=Q33C*DELT
   00049          DEV1=SQRT(A11)
   00050          DEV2=SQRT(A22)
   00051          DEV3=SQRT(R11)
   00052          DEV4=SQRT(A33)
   00053          DEVQ2=SQRT(Q22)
   00054          DEVQ3=SQRT(Q33)
   00055          KOUNT=1
   00056          ISAMP=1
   00057          NSAMP=0
   00058          SUMP1=0.0
   00059          SUMP2=0.0
   00060          SUMP3=0.0
   00061          DELSQ=DELT**2
   00062          PI=4.*ATAN(1.)
   00063          PI2=2.0*PI
   00064          PIDLT=PI/DELT
   00065          PINV=1.0/PI
   00066          PI2DLT=2.0*PIDLT
   00067          U1=NUM1
   00068          U2=NUM2
   00069          U3=NUM3
   00070          IY2=U2/PI2DLT*SQRT(50.0*Q22)+.5
   00071          NTERM=IY2
   00072          NTERM1=NTERM+1
   00073          NTERM16=NTERM*16
   00074          NC=NTERM16+1
   00075          NT=2*NTERM16
   00076          NTA1536=NT+1536
   00077          R55=0.5/R11
```

```
FORTRAN R1.3 CYCLE I        BUILT 09/27/78 20:40    SOURCE LISTING       MAIN
   00078          CL=-0.5/A22
   00079          CM=-0.5/A33
   00080          SI=-0.5/A11
          C       ****************GRID Y1,Y2 AND YA ********************************
   00081          EDG1=PI/U1
   00082          EDG2=PIDLT/U2
   00083          DO 40 I=1,NUM1
   00084            X=I-1
   00085            X=X/U1
   00086     40     Y1(I)=-PI+X*PI2+EDG1
   00087          DO 50 I=1,NUM2
   00088            X=I-1
   00089            X=X/U2
   00090     50     Y2(I)=-PIDLT+X*PI2DLT+EDG2
   00091          DO 51 I=1,IY2
   00092            X=I
   00093            X=X/U2
   00094     51     Y3(I)=X
   00095          DO 55 I=1,NUM1
   00096            COSY(I)=COS(Y1(I))
   00097     55     SINY(I)=SIN(Y1(I))
   00098          S1(1;16)=COSY(1;16)/R11
   00099          S2(1;16)=SINY(1;16)/R11
   00100          CALL VPROP(SINY,1)
   00101          CALL VPROP(COSY,1)
          C      BEGIN NEW SAMPLE PATH
   00102       71 XP=0.5*SQRT(A33)
   00103          YY3=(NUM3-1.0)/2.0+1.0
   00104          IY3=YY3
          C
   00105          IF(IPRIN .GE. 2)
                X     WRITE(6,981)
   00106     981      FORMAT('1   KOUNT,X1,X2,X3,   Z1,Z2,   ',
                X        /' CXHAT,X3EST,ALOSS,  TNLF')
   00107          DO 60 I=1,NUM3
   00108            XX=I-YY3
   00109            YC(I)=Y3EST+XP*XX
   00110     60     YA(I)=Y3EST+XP*XX
          C       ******************** DYNAMIC EXPONENTIALS ************************
   00111          IF(IY2.EQ.0)GO TO 153
   00112          DO 150 I=1,IY2
   00113          DON=PIDLT*PI2DLT
   00114     150    EXDON(I)=EXP(-DON/Q22*(Y3(I)**2))
   00115          DO 152 I=1,IY2
   00116            EXPON(I)=EXDON(IY2+1-I)
```

```
FORTRAN R1.3 CYCLE I        BUILT 09/27/78 20:40    SOURCE LISTING        MAIN
   00117     152     EXPON(IY2+1+I)=EXDON(I)
   00118     153     EXPON(IY2+1)=0.5
   00119             IYY=2*IY2+1
   00120             LTERM2=0
   00121             DO 720 K=1,16
   00122             DO 720 I=1,16
   00123             XNUM=(K-I)*XP+ALFD*(YA(I)-1.)
   00124             XNUM=-0.5/033*XNUM**2
   00125             EXP33(I,K)=0.0
   00126             IF(XNUM.LT.-27.)GO TO 720
   00127             EXP33(I,K)=EXP(XNUM)
   00128     720     CONTINUE
   00129             LTERM=0
   00130             LTERM16=LTERM*16
   00131             LTERM1=LTERM+1
   00132             LC=LTERM16+1
   00133             NS=NTA1536*LTERM+NC
   00134             I=0
   00135             DO 339 K=1,16
   00136             DO 339 N=1,16
   00137             DO 339 J=NTERM1,IYY
   00138             I=I+1
   00139     339     D(I)=EXPON(J)*EXP33(N,K)
   00140             ALOSS=A33
   00141             ALOSSO=ALOSS
   00142             X3EST = Y3EST
   00143             X3ESTO = Y3EST
             C       ***************************** INITIAL DENSITY *********************
   00144             IJK=0
   00145             DO 160 K=1,16
   00146             ZZZ=CM*(YA(K)-Y3EST)**2
   00147             DO 160 J=1,96
   00148             YYY=ZZZ+CL*(Y2(J)-Y2EST)**2
   00149             DO 160 I=1,16
   00150             IJK=IJK+1
   00151             XXX=YYY+SI*(Y1(I)-Y1EST)**2
   00152             IF(XXX.LT.-27.)GO TO 159
   00153             JN(IJK)=EXP(XXX)
   00154             GO TO 160
   00155     159     JN(IJK)=0.0
   00156     160     CONTINUE
             C       ****************** INTEGER ARRANGEMENT ***************************
   00157             DO  225 I=1,26112
   00158     225     B3(I)=B'1'
   00159             I=0
```

```
00160           DO 300 K=1,16
00161           DO 300 J=1,96
00162           I=I+17
00163    300    B3(I)=8'0'
00164           DO 320 K=1,3071,2
00165           JNF(K)=(K-1)*8
00166    320    JNF(K+1)=JNF(K)
00167           I=0
00168           J1=0
00169           DO  332 K=1,16
00170           DO 332 J=1,96
00171           I=I+1
00172           I1=J1+MOD(23-(J-1)/6,16)
00173           JNS(I)=I1
00174    332    J1=J1+32
00175           DELJ(1;17)=11./12.
00176           DELJ(18;17)=0.75
00177           DELJ(35;17)=7./12.
00178           DELJ(52;17)=5./12.
00179           DELJ(69;17)=0.25
00180           DELJ(86;17)=1./12.
00181           CALL VPROP1(DELJ)
00182    11     CONTINUE
00183           KOUNT=1
00184           CALL GAUSS(JSEED,DEV1,Y1EST,X1)
00185           XDAT(KOUNT,1)=X1
00186           CALL GAUSS(JSEED,DEV2,Y2EST,X2)
00187           CALL GAUSS(JSEED,DEV4,Y3EST,X3)
00188           ACOS=X3*COS(X1)
00189           ASIN=X3*SIN(X1)
00190           CALL GAUSS(JSEED,DEV3,ACOS,Z1)
00191           CALL GAUSS(JSEED,DEV3,ASIN,Z2)
00192           GO TO 470
00193    450    CONTINUE
00194           X1=X1+X2*DELT
00195           XDAT(KOUNT,1)=X1
00196           CALL GAUSS(JSEED,DEVQ2,X2,X2)
00197           X3=X3*BET+ALFD
00198           CALL GAUSS(JSEED,DEVQ3,X3,X3)
00199           XDAT(KOUNT,5)=X3
00200           ACOS=X3*COS(X1)
00201           ASIN=X3*SIN(X1)
00202           CALL GAUSS(JSEED,DEV3,ACOS,Z1)
00203           CALL GAUSS(JSEED,DEV3,ASIN,Z2)
        C      XP=0.5*AMAX1(.001,SQRT(ALOSS))
```

```
FORTRAN R1.3 CYCLE I        BUILT 09/27/78 20:40    SOURCE LISTING       MAIN
   00204          XP=.5*SQRT(ALOSS)
   00205          XPO=.5*SQRT(ALOSSO)
          C       XPO=.5*AMAX1(.001,SQRT(ALOSSO))
   00206          DO 600 I=1,NUM3
   00207            XX=I-YY3
   00208            YA(I)=X3ESTO+XX*XPO
   00209    600   CONTINUE
   00210          DO 730 K=1,16
   00211          DO 730 I=1,16
   00212          XNUM=-YA(I)+X3EST+XP*(K-YY3)+ALFO*(YA(I)-1.)
   00213          XNUM=-0.5/Q33*XNUM**2
   00214          EXP33(I,K)=0.0
   00215          IF(XNUM.LT.-27.)GO TO 730
   00216          EXP33(I,K)=EXP(XNUM)
   00217    730   CONTINUE
   00218          I=0
   00219          DO 340 K=1,16
   00220          DO 340 N=1,16
   00221          DO 340 J=NTERM1,IYY
   00222          I=I+1
   00223    340   D(I)=EXPON(J)*EXP33(N,K)
   00224    470   CONTINUE
          C       ************************ SENSOR FUNCTION ***************************
   00225          CALL Q3CLOCKS(T,TT)
   00226          R11TZ1 = Z1*R11M1
   00227           R11TZ2 = Z2*R11M1
   00228           S1(1;16) = R11TZ1*COSY(1;16)
   00229           S2(1;16) = R11TZ2*SINY(1;16)
   00230          S1(1;16)=S1(1;16)+S2(1;16)
   00231          J=1
   00232          DO  500 K=1,16
   00233          S2(1;16)=S1(1;16)*(X3EST+(K-YY3)*XP)
   00234          SN2(1;16)=VEXP(S2(1;16);SN2(1;16))
   00235          CALL VPROP(SN2,0)
   00236          SN1(J;1536)=SN2(1;1536)
   00237          S2(1;16)=-R55*(X3EST+(K-YY3)*XP)*(X3EST+(K-YY3)*XP)
   00238          SN2(1;16)=VEXP(S2(1;16);SN2(1;16))
   00239          CALL VPROP(SN2,0)
   00240          SN1(J;1536)=SN1(J;1536)*SN2(1;1536)
   00241    500   J=J+1536
          C       ******************** MAIN LOOPOSTARTS ******************************
   00242          JN(1;24576)=JN(1;24576)*SN1(1;24576)
   00243          CALL Q8VXTOV(X'02',0,KJNF,0,JB,0,DJNA)
   00244          CALL Q8VXTOV(X'02',0,KJNS,0,JC,0,DJN1)
   00245          JNA(1;26112)=JN1(2;26112)-JN1(1;26112)
```

```
FORTRAN R1.3 CYCLE I        BUILT 09/27/78 20:40    SOURCE LISTING        MAIN
   00246          JNA(1;26112)=DELJ(1;26112)*JNA(1;26112)
   00247          JN1(1;26112)=JN1(1;26112)+JNA(1;26112)
   00248          CALL  PRVEC('JN1', JN1)
   00249          JNA(1;24576)=Q8VCMPRS(JN1(1;26112),B3(1;26112);JN1(1;24576))
   00250          JN1(1;24576)=JNA(1;24576)
   00251          J=1
   00252          I=1
   00253          DO 510 K=1,16
   00254          N=I+NTERM16
   00255          JNA(N;1536)=JN1(J;1536)
   00256          JNA(I;NTERM16)=JNA(I+1536;NTERM16)
   00257          JNA(N+1536;NTERM16)=JN1(J;NTERM16)
   00258          J=J+1536
   00259    510   I=I+NTA1536
   00260          N=1
   00261          I1=0
   00262          JK=1
   00263          CALL  PRVEC('JNA', JNA)
   00264          DO 700 I=1,16
   00265          I1=0
   00266          JN1(N;1536)=0.0
   00267          DO 690 K=1,16
   00268          J1=NS+I1
   00269          J2=NS+I1
   00270          DO 680 J=1,NTERM1
   00271          JN(1;1536)=JNA(J1;1536)+JNA(J2;1536)
   00272          JN(1;1536)=JN(1;1536)*D(JK)
   00273          JN1(N;1536)=JN1(N;1536)+JN(1;1536)
   00274          JK=JK+1
   00275          J1=J1+16
   00276    680   J2=J2-16
   00277    690   I1=I1+NTA1536
   00278          N=N+1536
   00279    700   CONTINUE
   00280          CALL PRVEC('JN1T',JN1)
   00281          CNORM=SUMLOG(JN1)
   00282          IF(CNORM.LT.1.0E-20)CNORM=1.0
   00283          CNORM=1./CNORM
   00284          JN(1;24576)=CNORM*JN1(1;24576)
   00285          SHAT = 0.
   00286          CHAT = 0.
   00287          SUMSC = 0.
                C  3-2-77
   00288          DO 751 I=1,16
   00289             SUMSC = 0.
```

```
00290              DO 729 J=1,96
00291              DO 729 K=1,16
00292
00293                 ITEMP = I+16*(J-1)+1536*(K-1)
00294                 SUMSC = SUMSC+JN(ITEMP)
00295     729      CONTINUE
00296              CHAT = CHAT+SUMSC*COSY(I)
00297              SHAT = SHAT+SUMSC*SINY(I)
00298     751    CONTINUE
          C      JNA(1;24576)=COSY(1;24576)*JN(1;24576)
          C      CHAT=SUMLOG(JNA)
          C      JNA(1;24576)=SINY(1;24576)*JN(1;24576)
          C      SHAT=SUMLOG(JNA)
00299            CXHAT=ATAN2(SHAT,CHAT)
00300            J=1
00301            DO 343 K=1,16
00302            YB(J;1536)=(X3EST+(K-YY3)*XP)
00303     343    J=J+1536
00304            JNA(1;24576)=YB(1;24576)*JN(1;24576)
00305            X3ESTO=X3EST
00306            X3EST=SUMLOG(JNA)
00307            JNA(1;24576)=JNA(1;24576)*YB(1;24576)
00308            ALOSSO=ALOSS
00309            ALOSS=SUMLOG(JNA)
00310            ALOSS=AMAX1(ALOSS-X3EST*X3EST,1.E-18)
          C      ************************** MAIN LOOP ENDS ************************
00311            CALL Q3CLOCKS(TNLF,TT)
00312            IF(IPRIN .GE. 2)
                X     WRITE(6,201)KOUNT,X1,X2,X3,Z1,Z2,CXHAT,X3EST,ALOSS
00313     201    FORMAT(1H ,   I5,1X,1P3E14.6,4X,1P2E14.6,4X,1P3E14.6 )
00314            IF(IPRIN .GE. 2)
                X     WRITE(6,8880)TNLF
00315     8880   FORMAT(1H ,1PE12.6)
00316            IF(KOUNT.EQ.NO2)GO TO 505
00317            XDAT(KOUNT,2)=CXHAT
00318            XDAT(KOUNT,3)=ALOSS
00319            XDAT(KOUNT,4)=X3EST
00320            KOUNT=KOUNT+1
00321            GO TO 450
00322     505    CONTINUE
00323            SUMP=0.0
00324            SUMC=0.0
00325            XDAT(KOUNT,2)=CXHAT
00326            XDAT(KOUNT,3)=ALOSS
00327            XDAT(KOUNT,4)=X3EST
```

```
00328           DO 1501 I=31,NO2
00329             XD=ABS(XDAT(I,1)-XDAT(I,2))
00330     1498  CONTINUE
00331             IF(XD.GT.PI)GO TO 1499
00332           GO TO 1500
00333     1499  XD=XD-PI2
00334           GO TO 1498
00335     1500  SUMP=SUMP+XD**2
00336     1501  CONTINUE
00337           H=NO2-30
00338           SUMP=SUMP/H
00339           XNSAMP=NSAMP
00340           XAA=XNSAMP+1.0
00341           SUMP1=(SUMP+XNSAMP*SUMP1)/XAA
00342           DSUMP1=ALOG10(SUMP1)*10.0
00343           DO 1601 I=31,NO2
00344             XD=ABS(XDAT(I,5)-XDAT(I,4))
00345     1698  CONTINUE
00346             IF(XD.GT.PI)GO TO 1699
00347           GO TO 1700
00348     1699  XD=XD-PI2
00349           GO TO 1698
00350     1700  SUMC=SUMC+XD**2
00351     1601  CONTINUE
00352           SUMC=SUMC/H
00353           SUMP2=(SUMC+XNSAMP*SUMP2)/XAA
00354           DSUMP2=ALOG10(SUMP2)*10.0
00355           WRITE(6,1511)NSAMP,SUMP1,DSUMP1,SUMP2,DSUMP2
00356     1511  FORMAT(1H ,I10,1P4E14.6)
00357           NSAMP=NSAMP+1
               C
               C    OPTIONAL SAVE OF SEED
00358             IF( (OPSEED .EQ. SDWRT) .OR. (OPSEED .EQ. SDRDWR))
                 X     CALL GAUSS(SDSAVE,   TEM1,TEM2,TEM3)
               C
00359             IF(ISAMP .EQ. NO3) GO TO 2200
00360             ISAMP = ISAMP+1
00361             GO TO 71
00362      2200  CONTINUE
               C
00363             STOP
00364             END
```

```
FORTRAN R1.3 CYCLE I        BUILT 09/27/78 20:40    SOURCE LISTING
   00001          FUNCTION SUMLOG(A)
   00002          REAL A(26112),C(12288)
   00003          C(1;12288)=A(1;12288)+A(12289;12288)
   00004          C(1;6144)=C(1;6144)+C(6145;6144)
   00005          C(1;3072)=C(1;3072)+C(3073;3072)
   00006          C(1;1536)=C(1;1536)+C(1537;1536)
   00007          C(1;768)=C(1;768)+C(769;768)
   00008          C(1;384)=C(1;384)+C(385;384)
   00009          C(1;192)=C(1;192)+C(193;192)
   00010          C(1;96)=C(1;96)+C(97;96)
   00011          C(1;48)=C(1;48)+C(49;48)
   00012          C(1;24)=C(1;24)+C(25;24)
   00013          C(1;12)=C(1;12)+C(13;12)
   00014          C(1;6)=C(1;6)+C(7;6)
   00015          C(1;3)=C(1;3)+C(4;3)
   00016          SUMLOG=C(1)+C(2)+C(3)
   00017          RETURN
   00018          END
```

```
FORTRAN R1.3 CYCLE I          BUILT 09/27/78 20:40     SOURCE LISTING
   00001            SUBROUTINE VPROP(A,I)
   00002            REAL A(24576)
   00003            IF(I.EQ.2)GO TO 10
   00004            A(17;16)=A(1;16)
   00005            A(33;32)=A(1;32)
   00006            A(65;32)=A(1;32)
   00007     10     A(97;96)=A(1;96)
   00008            A(193;192)=A(1;192)
   00009            A(385;384)=A(1;384)
   00010            A(769;768)=A(1;768)
   00011            IF(I.EQ.0)RETURN
   00012            A(1537;1536)=A(1;1536)
   00013            A(3073;3072)=A(1;3072)
   00014            A(6145;6144)=A(1;6144)
   00015            A(12289;12288)=A(1;12288)
   00016            RETURN
   00017            END
```

```
FORTRAN R1.3 CYCLE I          BUILT 09/27/78 20:40     SOURCE LISTING
   00001          SUBROUTINE VPROP1(A)
   00002          REAL A(26112)
   00003          A(103;102)=A(1;102)
   00004          A(205;204)=A(1;204)
   00005          A(409;408)=A(1;408)
   00006          A(817;816)=A(1;816)
   00007          A(1633;1632)=A(1;1632)
   00008          A(3265;3264)=A(1;3264)
   00009          A(6529;6528)=A(1;6528)
   00010          A(13057;13056)=A(1;13056)
   00011          RETURN
   00012          END
```

```
FORTRAN R1.3 CYCLE I        BUILT 09/27/78 20:40    SOURCE LISTING
   00001          FUNCTION RNNF(NS,MODE)
   00002          DIMENSION  NS(2), NC(2)
   00003          COMMON /RN/ N1, N2, MP, T1, T2
   00004          DATA  M1, M2/244734, 158551/
          C          MODE=0 TO CONTINUE, OTHERWISE RESTART WITH
          C          INTEGER NUMBER NS(1)*2**18+NS(2)
   00005          IF (MODE) 10, 100, 10
   00006       10 N1=NS(1)
   00007          N2=NS(2)
   00008          T1=2.**(-18)
   00009          T2=2.**(-36)
   00010          MP=2**18
   00011          RETURN
          C
   00012      100 DO 200 I=1,2
   00013          GO TO (110,120),I
   00014      110 K=M2*N2
   00015          GO TO 190
   00016      120 K=M1*N2+M2*N1+KD
   00017      190 KD=K/MP
   00018      200 NC(I)=K-KD*MP
   00019          N1=NC(2)
   00020          N2=NC(1)
   00021          XN1=N1
   00022          XN2=N2
   00023          RNNF=XN1*T1+XN2*T2
   00024          RETURN
   00025          END
```

```
FORTRAN R1.3 CYCLE I          BUILT 09/27/78 20:40     SOURCE LISTING
   00001          SUBROUTINE GAUSS(JS,SD,XM,X)
   00002          DIMENSION  NST(2)
   00003          COMMON /RN/ N1, N2, MC, T1, T2
   00004          COMMON /GN/ J,XR(2)
                C    SELECT _ RESTART,RUN,SAVE,RESTORE
                C
   00005          GOTO (10, 20, 101, 201),JS
   00006       10  J=1
   00007          TWOPI=8.*ATAN(1.)
   00008          NST(1)=244734
   00009          NST(2)=158551
   00010          NST(1)=102943
   00011          NST(2)=185617
   00012          XR(1)=RNNF(NST,1)
   00013          RETURN
                C
                C      RUN (GENERATE RANDOM NO.)
   00014       20 GO TO (30,40), J
   00015       30 J=2
   00016          XR(1)=RNNF(NST,0)
   00017       35 XR(2)=RNNF(NST,0)
   00018          X1=SQRT(ABS(-2.*ALOG(XR(1))))
   00019          XR(2)=TWOPI*XR(2)
   00020          XR(1)=X1*SIN(XR(2))
   00021          XR(2)=X1*COS(XR(2))
   00022          X=XR(1)*SD+XM
   00023          RETURN
   00024       40 J=1
   00025          X=XR(2)*SD+XM
   00026          RETURN
                C
                C     SAVE SEED
   00027      101  REWIND 10
   00028          WRITE(10,991) N1,N2,J,XR(2)
   00029          WRITE(6,991) N1,N2,J,XR(2)
   00030          RETURN
                C
                C      RESTORE SEED
   00031      201  CONTINUE
   00032          REWIND 10
   00033          READ(10,991) NST(1),NST(2),J,XR(2)
   00034           WRITE(6,991) NST(1), NST(2), J,XR(2)
   00035          TWOPI = 8.*ATAN(1.)
   00036          XR(1) = RNNF(NST,1)
   00037          RETURN
```

```
      C
00038      991 FORMAT(' RANDOM SEEDS ',3I10,E28.18)
00039          END
```

```
FORTRAN R1.3 CYCLE I        BUILT 09/27/78 20:40    SOURCE LISTING
   00001          SUBROUTINE  PRVEC(LABEL,VEC)
                C   PRINT  SELECTED VECTOR COMPONENTS
   00002          INTEGER  LABEL,DIM12,COUNT
   00003          REAL VEC(1)
   00004          DATA  DIM12,COUNT/1536, 0/
   00005          IF(COUNT .GE. 0) RETURN
   00006          COUNT = COUNT+1
   00007          WRITE(6,99) COUNT, LABEL,
                 *  VEC(DIM12*7+1), VEC(DIM12*7+760),VEC(DIM12*7+1148)
   00008       99   FORMAT(' PR. ENTRY ',I5,' AT PNT. ',A4,
                 *   5E14.7)
   00009          RETURN
   00010          END
```

II - 3 The AP120B Fortran, Assembly Language, Vector Chainer

By referring to figure 1 the structure of the code for the Monte Carlo restartable code for the 3D phase demodulation becomes clear. The code is made up of three different types, Fortran Code, Assembly Language AP120B Code, called as a Fortran Subroutine Vector Chained AP120B Code, which is the concatenation of Assembly Language Codes. The restartable features of the code, the current Monte Carlo averages are written to a file after each sample path, were provided by Milt Campbell. This program was used to generate the statistical data provided in [2] . The time critical convolution loops are realized by the assembly codes RLNLF.FSO and STHIRD.FSO which convolve over phase rate and amplitude respectively. The coding of these loops are time optimal for the AP120B.

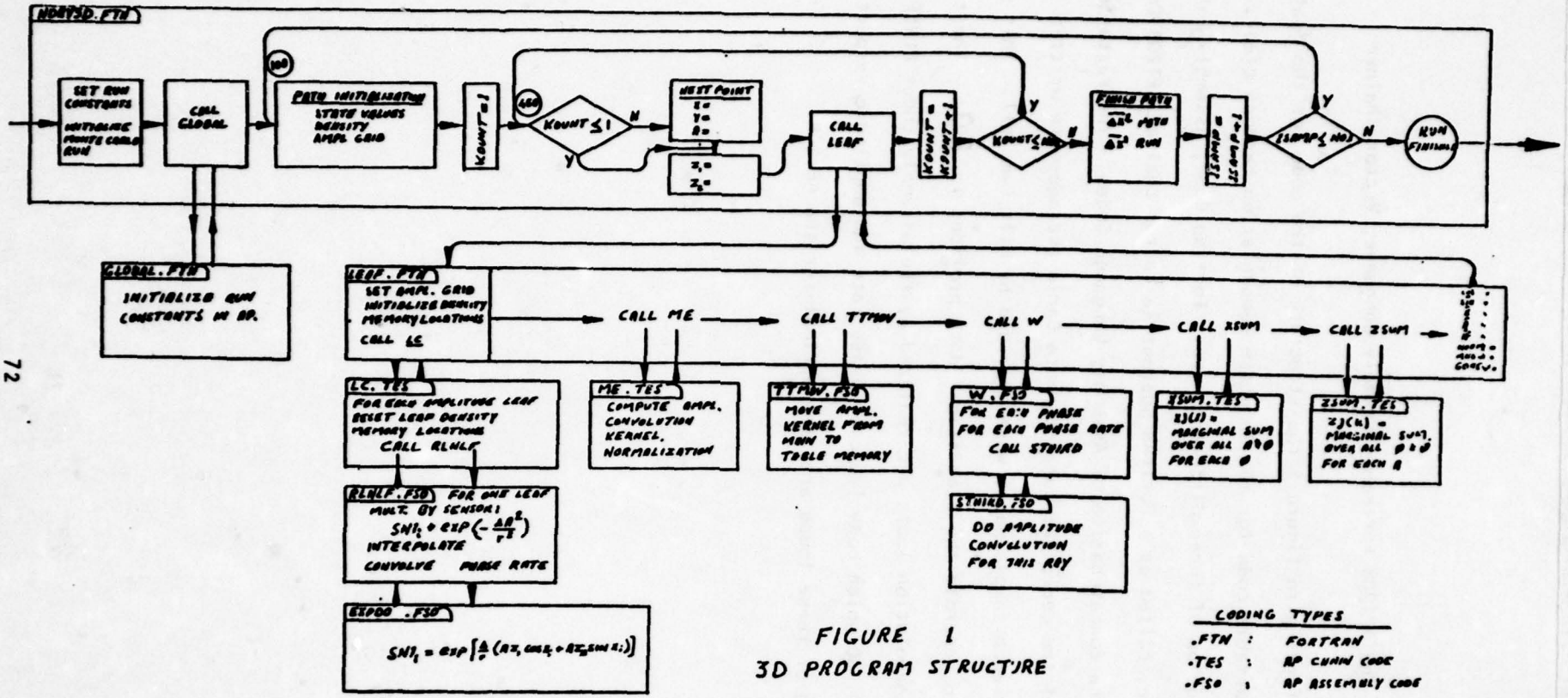

FIGURE 1
3D PROGRAM STRUCTURE

CODING TYPES
.FTN : FORTRAN
.TES : AP CHAIN CODE
.FSO : AP ASSEMBLY CODE

THIS FILE CONTAINS INFORMATION ON HOW TO RUN EXGO.

M. CAMPBELL (SYSCON DESIGN)
OCTOBER 9,1978

SECTIONS ARE PRECEDED BY A LINE
##N
WHERE N IS THE NUMBER. THIS ALLOWS EASY ACCESS VIA THE EDITOR.

CONTENTS.

##1 RUNNING THE PROGRAM

##1.1 THE PROGRAM IS ON FILE EXGO.TSK SO IT MAY BE RUN AS A NORMAL RSX-11M PROGRAM. ON STARTUP THE PROGRAM EXPECTS THE FILES 'INITIAL.DAT' AND 'RESTART.DAT' TO BE PRESENT AND TO CONTAIN THEIR CORRECT VALUES (SEE DATA FILE STRUCTURE). 'INITIAL.DAT' CONTAINS DATA CONSTANT FOR A RUN AND ONCE EDITTED TO YOUR SATISFACTION NEED NOT BE MODIFIED. 'RESTART.DAT' IS DYNAMICALLY UPDATED BY THE PROGRAM AND CONTAINS THE CURRENT RESTART INFORMATION. FOR THE INITIAL RUN OF THE PROGRAM ONLY!, FILE 'RESTART.INT' SHOULD BE COPIED TO 'RESTART.DAT' TO ENSURE THAT A RUN OF THE PROGRAM WILL INITIALIZE PROPERLY.

##1.2 COMMAND FILE 'NEWRUN.DAT' IS PROVIDED TO SET UP THE DATA FILES FOR INITIATING AN EXGO RUN. IT RENAMES ANY OLD RESTART FILES (WHICH CONTAIN FINAL RESULTS OF RUNS) TO BE 'RESTART.OLD', DELETES ANY EXISTING BACKUP FILES, CREATES AN INITIAL RESTART BY COPYING 'RESTART.INT' TO 'RESTART.DAT' AND EXITS. THE FILES ARE NOW READY FOR AN 'RUN EXGO' COMMAND.

##1.3 PROGRAM CTLXGO IS PROVIDED TO ALLOW ORDERLY SHUT DOWN OF EXGO EXTERNALLY. EXGO USES EVENT FLAG 54 FOR CONTROL. IF, AT THE END OF THE MAIN LOOP, THE EVENT FLAG IS SET, EXGO SHUTS DOWN WITH THE DATA FILES SET UP FOR RESTART.

##2. GETTING DATA

##2.1 RUNNING VALUES. THE FILE 'RESTART.DAT' ALWAYS CONTAINS THE RESULTS OF THE LAST TIME THROUGH THE OUTER LOOP OF EXGO. IT IS THIS FILE THAT WILL BE USED IF EXGO IS INTERRUPTED AND THEN RESTARTED. EXAMINING 'RESTART.DAT' OULD PROVIDE THE LATEST INFORMATION ON THE STATUS OF EXGO.

THE FILE 'BACKUP.DAT' CONTAINS THE SAME VALUES AS 'RESTART.DAT' BUT FROM THE PREVIOUS PASS THROUGH THE OUTER LOOP. THIS IS THE SECONDARY RECOVERY FILE IN CASE THERE IS SOME PROBLEM WITH 'RESTART.DAT'.

##2.2 START STATUS. A NEW VERSION OF 'RUNSTAT.DAT' IS CREATED EACH TIME EXGO IS STARTED AND ANYTIME THE PROGRAM FAILS

##2.3 EXAMINING THE FILES. 'RESTART.DAT' AND 'BACKUP.DAT' SHOULD BE EXAMINED ONLY WITH EXGO NOT RUNNING, SINCE EXGO WILL QUIT (WITH AN ERROR ON 'RUNSTAT.DAT') IF IT CAN NOT ACCESS BOTH FILES.

'RUNSTAT.DAT' MAY BE EXAMINED AT ANY TIME AS A NEW VERSION IS CREATED AS NEEDED.

3. RECOVERING FROM ERRORS.

##3.1 IF EXGO ATTEMPTS TO KEEP THE RESULTS OF THE LAST TIME THROUGH THE OUTER LOOP ON THE FILE 'RESTART.DAT' AND THE RESULTS ON THE PREVIOUS PASS ON 'BACKUP.DAT'. THE OLD DATA IS COPIED FROM 'RESTART.DAT' TO 'BACKUP.DAT' BEFORE WRITING THE NEW DATA TO 'RESTART.DAT'.

IF EXGO IS UNABLE TO ACCESS ANYONE OF 'INITIAL.DAT', 'RESTART.DAT' OR 'BACKUP.DAT', OR IF THERE IS SOME ERROR IN READING THEM (END-OF-FILE OR CONSISTENCY CHECK BAD), IT WRITES AN ERROR MESSAGE ON 'RUNSTAT.DAT' AND STOPS.

##3.1 IF 'RESTART.DAT' IS BAD BUT 'BACKUP.DAT' IS GOOD, RENAME 'BACKUP.DAT' TO BE 'RESTART.DAT'. THIS RESULTS IN THE LOSS OF ONE PASS THROUGH THE OUTER LOOP.

##3.2 IF BOTH 'RESTART.DAT' AND 'BACKUP.DAT' ARE BAD, THE LATEST 'RUNSTAT.DAT' CAN BE USED BY RENAMING IT TO BE 'RESTART.DAT' AND EDITTING THE TIME TAG (LINE 1) OUT. THIS RESULTS IN LOSS OF ALL DATA SINCE THE LAST SUCCESSFUL RESTART.

THIS SHOULD BE A VERY RARE CASE SINCE EXGO DOES NOT HAVE MORE THAN ONE OF ANY OF ITS FILES OPEN AT ONCE.

4. DATA FILE FORMAT.

##4.1 RESTART.DAT-THE MAIN RECOVERY DATA FILE. IT IS ACCESSED EACH TIME EXGO IS STARTED FOR THE RUNNING VALUES TO BE USED.

FORMAT: (NOTE, THE ACTUAL FILE HAS COMMA'S AFTER SOME VALUES, THESE ARE FOR EASE IN EDITING AND SHOULD BE RETAINED)

LINE	USE
1	CURRENT VALUE FOR ISAMP
2	CURRENT VALUE FOR NSAMP
3	CURRENT VALUE FOR SUMP1
4	CURRENT VALUE FOR SUMP2
5	CURRENT VALUE FOR JGAUSS
6	CURRENT VALUE FOR DZZZ1
7	CURRENT VALUE FOR XZZZ(1)
8	CURRENT VALUE FOR XZZZ(2)
9	COMMENT LINE(NO DATA IS ON THIS LINE)
10	6 INTERNAL VALUES FOR GAUSS (THE ARRAY NST)
11	7 INTERNAL VALUES FOR BANF (N1 TO N6 AND NP)
12	3 INTERNAL VALUES FOR BANF (T1 TO T3)
13	3 INTERNAL VALUES FOR BANF (T4 TO T6)
14	THE INTEGER VALUE '12345' IS REQUIRED. EXGO USES THIS AS A CHECK TO MAKE SURE THE FILE WAS CORRECTLY WRITTEN.

##4.2 INITIAL.DAT-CONTAINS CONSTANT DATA FOR A RUN, BUT THAT MAY VARY BETWEEN RUNS. THIS FILE MAY BE EDITED TO CHANGE RUN CHARACTERISTICS.

FORMAT:

LINE	USE
1	IPRNT-IF NON-ZERO THEN THE 'CYCLIC INPUT' DATA IS LISTED
2	JPRNT-INNER LOOP DATA (IN NDRV3D AND LEAF) IS LISTED WHEN MOD(KOUNT,JPRNT) IS ZERO. SET IT LARGER THAN NO2 IF NO DATA IS DESIRED.
3	KPRNT-RUNNING RESULTS ARE PRINTED WHEN MOD(ISAMP,KPRNT) IS ZERO. SET TO PRINT INTERVAL DESIRED.
4	ALP110
5	DELF
6	Q22C
7	Q33C
8	NO2
9	NO3
10	ALF

##4.3 RUNSTAT.DAT-A NEW VERSION OF THIS FILE IS CREATED EACH TIME IT IS NEEDED. IT EITHER CONTAINS THE TIME AND DATE OF A SUCCESSFUL RESTART, WITH THE RESTART DATA IN 'RESTART.DAT' FORMAT OR AN ERROR MESSAGE.

##4.4 RESTART.INT-THIS FILE CONTAINS THE INITIAL VALUES OF 'RESTART.DAT', SO A NEW RUN WILL INITIALIZE PROPERLY. IT HAS THE SAME FORMAT AS 'RESTART.DAT'.

##4.5 BACKUP.DAT-THIS FILE IS A COPY OF 'RESTART.DAT' MADE BEFORE WRITING NEW VALUES TO THE RESART FILE. IT HAS THE SAME FORMAT AS 'RESART.DAT'.

##5. FORTRAN SOURCE FILES

##5.1 NDRV3D.FTN
THIS FILE CONTAINS THE SAME ROUTINES AS IT ORIGINALLY DID, HOWEVER NDRV3D ITSELF (THE MAIN PROGRAM) HAS BEEN HEAVILY MODIFIED TO INSTALL THE RESTART CAPABILITY. MINOR MODS TO GAUSS AND BANF TO INCLUDE THEIR REMEMBERED VALUES IN COMMON SO THEY CAN BE WRITTEN TO FILES.

##5.2 LEAF.FTN
THIS FILE CONTAINS THE SAME ROUTINES AS IT ORIGINNALLY DID, LEAF HAS BEEN SLIGHTLY MODIFIED TO MAKE THE PRINTING OF DATA AT THE END OF EACH CALL OPTIONAL.

##5.3 KILLME.FTN
SUBROUTINE KILLME IS CALLED AFTER SETTING UP THE RECOVERY FILES TO SEE IF EVENT FLAG 54 HAS BEEN SET. IT SO IT EXECUTES A STOP.

##5.4 ERROR.FTN
SUBROUTINE ERROR IS CALLED WHEN EXEC DISCOVERS ANY ERROR DURING A RESTART ATTEMPT OR WHEN TRYING TO SET UP THE RESTART FILES. ERROR CREATES A VERSION OF 'RUNSTAT.DAT'

CONTAINING AND ERROR MESSAGE AND STOPS.

##5.5 CTLXGO.FTN
PROGRAM CTLXGO IS AN INDEPENDENT PROGRAM THAT SETS EVENT FLAG 54 SO THAT EXGO WILL STOP ON ITS NEXT PASS THROUGH THE OUTER LOOP.

6. COMMAND FILES

##6.1 TEST.CMD
CONTAINS THE NECESSARY COMMANDS TO TKB EXGO.

##6.2 NEWRUN.CMD
CONTAINS THE NECESSARY COMMANDS TO REINIALIZE THE DATA FILES FOR A COMPLETELY NEW RUN OF EXGO.

>

```
.ENABLE DATA
.OPEN BOXBLD.CMD
EXGO/FP/CP,EXGO/CR/-WI=BOXBLD/MP
UNITS=10
ASG=AP:8,AP1:9,AP2:10
PRI=10
//
.CLOSE
.OPEN BOXBLD.ODL
        .ROOT MAIN-*(KILL,ERR,GLOB,REST)
MAIN:   .FCTR NDRV3D-[1,1]FPSLIB/LB:APINIT-[1,1]FPSLIB/LB-[1,1]SHORT
ERR:    .FCTR ERROR
KILL:   .FCTR KILLME
GLOB:   .FCTR [340,340]GLOBAL-[1,1]FPSLIB/LB
REST:   .FCTR REST1-REST2-REST3-REST4-[1,1]FPSLIB/LB
REST1:  .FCTR LEAF-[340,340]LC-[1,1]FPSLIB/LB
REST2:  .FCTR [340,340]M-[340,340]W-[1,1]FPSLIB/LB
REST3:  .FCTR [340,340]ZSUM-[340,340]XSUM-[1,1]FPSLIB/LB
REST4:  .FCTR [340,340]TTMOV-[1,1]FPSLIB/LB
        .END
.CLOSE
PIP EXGO.TSK;*/DE
TKB @BOXBLD
PUR EXGO.*,BOXBLD.*

>
```

```
        C** NDRV3D.FTN
        C     NDRV3D: NEW 3D DRIVER LINEAR LOGGIC
        C       VERSION 5/28/78
        C MODIFIED FOR AUTO RESTART 10/4/78 (M.CAMPBELL)
        C
0001            REAL JO(1536),JOO(1536),XDAT(130,10),NORM,MNEW,MOLD
0002            INTEGER SN1Z,SINFZ,COSFZ,DELZ,AZ,S1Z,S2Z,T1Z,T2Z
0003            INTEGER H
0004            INTEGER COSF,SINF,CEIL,AGOOLD,AMOLD,AGONEW,AMNEW
0005            INTEGER AAOLD,AANEW,ASC1,ASC2,ASC3,AA2R,AXP1,AADLT
0006            INTEGER ASS
0007            INTEGER AXP2,AGA,ACLF,AAM1,AAM2,AZJ,AXJ,ANORM,ASJ

0008            BYTE MYDATE(9),MYTIME(8)
        C THIS COMMON BLOCK CONTAINS PRINT CONTROL VARIABLE
0009            COMMON/PRINTC/IPRNT,JPRNT,KPRNT,KOUNT
0010            COMMON M,N,KMAX,A11,A22,Q33C,PIDLT,ALF,DELT,CONST,R11,
              1 MNEW,MOLD,GONEW,GOOLD,PI,TWOPI,Y1EST,Y2EST,Y3EST,
              2 CHAT,SHAT,XHAT,NORM,JO,Z1,Z2,
              3 COSY(16),SINY(16),AM1
0011          COMMON /GN/ DZZZ1, JGAUSS, XZZZ(2)
        C THIS COMMON CONTAINS GAUSS INTERNAL VARIABLE FOR RESTART
0012          COMMON/GSEED/INTRNL(6)
        C THIS COMMON CONTAINS BANF INTERNAL VARIABLES FOR RESTART
0013            COMMON/BFINT/IBNF(7),TBNF(6)
0014            COMMON INFLAG,LCHAT,LSHAT,SN1Z,COSFZ,SINFZ,DELZ,JNSZ,JZZ,
              1 MEMS,AZ,S1Z,S2Z,INBUFZ,T1Z,T2Z,ITOPS,ALDLT,GA,Q33,COSF,
              2 SINF,KBIAS,CEIL,AGOOLD,AMOLD,AGONEW,AMNEW,AAOLD,AANEW,ASC1,
              3 ASC2,ASC3,AA2R,AXP1,AADLT,AGA,AXP2,ACLF,AAM1,AAM2,AZJ,AXJ,
              4 ANORM,ASJ,ASS
        C
        C ************************  START RUN INITIALIZATION  ***************
0015            NORM=1.0
        C MYFLAG IS THE EVENT FLAG USED TO CONTROL EXGO
0016            MYFLAG=54
0017            CALL CLREF(MYFLAG)
0018            CALL DATE(MYDATE)
0019            CALL TIME(MYTIME)
        C
0020            M=16
0021            N=96
0022            KMAX=16
0023          IDEV=5
        C     BOX MEMORY ALLOCATIONS
0024          INFLAG=17
0025          LCHAT=18
0026          LSHAT=19
0027          SN1Z=20
0028          COSFZ=SN1Z+M
0029          SINFZ=COSFZ+M
0030          DELZ=SINFZ+M
0031          JNSZ=DELZ+N
0032          JZZ=JNSZ+N
0033          MEMS=JZZ+M*N+M
0034          AZ=MEMS+11
0035          S1Z=AZ+11
```

```
0036          S2Z=S1Z+M
0037          INBUFZ=S2Z+M
0038          T1Z=INBUFZ+2
0039          T2Z=T1Z+M
0040          ITOPS=AZ+21+4*M
0041          ALF=1.
      C READ GENERAL PARAMETERS FROM FILE
0042            OPEN(UNIT=1,NAME='INITIAL.DAT',TYPE='OLD',ERR=5000)
0043            READ(1,9999,END=5000)IPRNT,JPRNT,KPRNT,ALP110,DELF,Q22C,Q33C,
     X  NO2,NO3,ALF
0044  9999      FORMAT(3(I5,/),4(E15.8,/),2(I5,/),E15.8)
0045            CLOSE(UNIT=1)
0046          IF(IPRNT.NE.0)WRITE(IDEV,651) Y1EST,Y2EST,ALP110,DELF,Q22C,NO2
0047    651 FORMAT(' ',' CYCLIC INPUT'/4X,5F10.5,1I5)
0048          P110=10.**(ALP110/10.)
0049          QQ=Q22C**(.25)
0050          RX=(P110/(SQRT(2.0)*QQ))**(4.0/3.0)
0051          FTC=SQRT(2.0)* RX**(.25) /QQ
0052          DELT=DELF*FTC
0053          Q22=Q22C*DELT
0054            Q33=Q33C*DELT
0055          R11=RX/DELT
0056          P220=P110*SQRT(Q22C/RX)
0057          ALDLT=ALF*DELT
0058          GA=1.-ALDLT
0059          A11=10.**((ALP110+1.4)/10.)
0060          A22=    P220
0061          P330=.5*Q33C/ALF
0062          A33=2.0*P330
0063          PI=3.1415926536
0064            PI2=2*PI
0065          TWOPI=2.0*PI
0066          PIDLT=PI/DELT
0067          CONST=-2.0*PIDLT*PIDLT/Q22
0068          DEV1= SQRT(A11)
0069          DEV2= SQRT(A22)
0070          DEV3= SQRT(R11)
0071          DEV4=SQRT(A33)
0072          DEVQ2=SQRT(Q22)
0073          DEVQ3=SQRT(Q33)
0074            Y1EST=0.
0075            Y2EST=0.
0076            Y3EST=1.
0077            IY2=96./2./PIDLT*SQRT(50.*Q22)+.5
0078            KOUNT=1
0079            COSF=20+M
0080            SINF=COSF+M
0081            KBIAS=M*(N+1)
0082            CEIL=ITOPS+KMAX*KBIAS
0083            AGOOLD=CEIL+1
0084            AMOLD=AGOOLD+1
0085            AGONEW=AMOLD+1
0086            AMNEW=AGONEW+1
0087            AAOLD=AMNEW+1
0088            AANEW=AAOLD+KMAX
0089            ASC1=AANEW+KMAX
```

```
0090            ASC2=ASC1+KMAX
0091            ASC3=ASC2+KMAX
0092            AA2R=ASC3+KMAX
0093            AXP1=AA2R+KMAX
0094            AADLT=AXP1+1
0095            AGA=AADLT+1
0096            AXP2=AGA+1
0097            ACLF=AXP2+1
0098            AAM1=ACLF+KMAX*KMAX
0099            AAM2=AAM1+1
0100            AZJ=AAM2+1
0101            AXJ=AZJ+KMAX
0102            ANORM=AXJ+M
0103            ASJ=ANORM+1
0104            ASS=ASJ+KMAX
      C---------READ RESTART FILE
      C NOTE-FIRST RUN IS CONTROLLED BY RESTART FILE VAUES ALSO
      C
0105            OPEN(UNIT=1,NAME='RESTART.DAT',TYPE='OLD',ERR=5010)
0106            READ(1,9998,END=5015)ISAMP,NSAMP,SUMP1,SUMP2,JGAUSS,DZZZ1
     X  ,XZZZ,INTRNL,IBNF,TBNF,MYRSTR
      C THIS FORMAT ALSO USED BY RECOVERY SETUP CODE AT END OF OUTER LOOP
0107  9998      FORMAT(2(I15,/),2(E15.8,/),I15,/,3(E15.8,/),/,6I10,/
     X  ,7I10,/,2(3F15.5,/),I15)
0108            CLOSE(UNIT=1)
0109            IF(MYRSTR.NE.12345)GO TO 5020
      C RESTART SUCCESSFULL
0110            GO TO 6000
      C UNSUCCESSFUL RESTART BRANCHES
      C
      C UNABLE TO OPEN OR ACCESS CONSTANT FILE
      C
0111  5000      CONTINUE
0112            CALL ERROR(1,1)
      C UNABLE TO OPEN PRIMARY RESTART FILE
0113  5010      CONTINUE
0114            CALL ERROR(1,2)
      C END-OF-FILE ON PRIMARY RESTART FILE
0115  5015      CONTINUE
0116            CALL ERROR(1,3)
      C CONSISTENCY VARIABE -MYRSTR- DOES NOT HAVE VALUE OF '12345'
0117  5020      CONTINUE
0118            CALL ERROR(1,4)
      C
      C SUCCESSFUL RESTART
      C
0119  6000      CONTINUE
0120            OPEN(UNIT=1,NAME='RUNSTAT.DAT',TYPE='NEW')
0121            WRITE(1,9991)MYTIME,MYDATE
0122  9991      FORMAT(1X,8A1,1X,9A1,' RESTART SUCCESSFUL')
0123            WRITE(1,9990)ISAMP,NSAMP,SUMP1,SUMP2,JGAUSS,DZZZ1,
     X  XZZZ,INTRNL,IBNF,TBNF
0124            CLOSE(UNIT=1)
      C THIS FORMAT ALSO USED BY RECOVER SET UP CODE AT END OF OUTER LOOP
0125  9990      FORMAT(I15,' ,ISAMP',/
     X  I15,' ,NSAMP',/
```

```
            X  E15.8,' ,SUMP1',/
            X  E15.8,' ,SUMP2',/
            X  I15,' ,JGAUSS',/
            X  E15.8,' ,DZZZ1',/
            X  E15.8,' ,XZZZ(1)',/
            X  E15.8,' ,XZZZ(2)',/
            X  ' THE FOLLOWING ARE INTERNAL TO GAUSS AND BANF',/
            X ,6I10,/,
            X 7I10,/
            X ,3E15.8,/
            X ,3E15.8,/
            X  '          12345 , FILE CONSISTENCY CHECK VALUE')
      C
      C************************ END RUN CONSTANTS ******************
      C
0126          CALL GLOBAL
      C
      C ********************** START PATH INITIALIZATION  ***************
      C
0127    100   CONTINUE
0128        CALL GAUSS(JSEED,DEV1,Y1EST,X1)
0129        KOUNT=1
0130        XDAT(KOUNT,1)=X1
0131        CALL GAUSS(JSEED,DEV2,Y2EST,X2)
0132        CALL GAUSS(JSEED,DEV4,Y3EST,X3)
0133          XDAT(KOUNT,5)=X3
0134          ACOS=EXP(X3-1.)*COS(X1)
0135          ASIN=EXP(X3-1.)*SIN(X1)
0136          DO 11 K=1,KMAX
0137          YY3=.5*(FLOAT(KMAX)+1.)
0138          G=.5*(FLOAT(K)-YY3)
0139          G=G*G*.5
0140          AMFAK=0.
0141          IF (G.GT.27.) GO TO 12
0142          AMFAK=EXP(-G )
0143     12   CONTINUE
0144          MN=M*N
0145          DO 10 I= 1,M
0146          DO 10 J=1,N
0147          L1=I+M*(J-1)
0148          L2=M*(N+1)*(K-1)+ITOPS
0149     10   JOO(L1)=JO(L1)*AMFAK
0150          L4=776
0151          CALL APPUT(JOO,L2,MN,2)
0152        CALL APWD
0153     11 CONTINUE
0154          GOOLD=1.0+(-.5-FLOAT(KMAX)/2.)*.5*SQRT(A33)
0155          MOLD=SQRT(A33)/2.
0156          GONEW=GOOLD
0157          MNEW=MOLD
0158          CALL APPUT(GOOLD,AGOOLD,1,2)
0159          CALL APPUT(MOLD,AMOLD,1,2)
0160          CALL APPUT(GONEW,AGONEW,1,2)
0161          CALL APPUT(MNEW,AMNEW,1,2)
0162          CALL APWD
0163     205  FORMAT('0',8X,'POSIT.',5X,'POSIT. MOD 2 PI',2X,'EST. POSIT.',9X
```

```
          */'Z1 AND Z2',19X,'CYCLIC LOSS',5X,' K-B EST. AND P11')
      C
      C ********************************* END PATH INITIALIZATION  *************
      C
      C ********************** START POINTS  ***********************************
      C
0164    450 CONTINUE
0165          IF (KOUNT.LE.1) GO TO 5
0166          ACOS=EXP(X3-1.)*COS(X1)
0167          ASIN=EXP(X3-1.)*SIN(X1)
0168      5   CALL GAUSS(JSEED,DEV3,ACOS,Z1)
0169          CALL GAUSS(JSEED,DEV3,ASIN,Z2)
0170          X1=X1 + X2*DELT
0171          XDAT(KOUNT,1)=X1
0172          CALL GAUSS(JSEED,DEVQ2,X2,X2)
0173            X3=GA*X3+ALDLT
0174          CALL GAUSS(JSEED,DEVQ3,X3,X3)
0175            XDAT(KOUNT,5)=X3
0176            CALL LEAF
0177            XDAT(KOUNT,2)=XHAT
0178            XDAT(KOUNT,4)=AM1

0179          IF(MOD(KOUNT,JPRNT).EQ.0)WRITE(IDEV,201)KOUNT,XDAT(KOUNT,1),
             X XDAT(KOUNT,2),Z1,Z2,
             *(XDAT(KOUNT,5)),AM1
0180     201  FORMAT('0',I3,1X,1P2E14.6/4X,1P2E14.6,4X,1P2E14.6 /)
0181          KOUNT=KOUNT + 1
0182            IF (KOUNT.LE.NO2) GO TO 450
      C
      C ************************  END POINTS  **********************
      C
      C ***********************  START FINISH PATH  ****************
      C
0183          SUMP=0.0
0184          SUMC=0.0
0185          DO 1501 I=31,NO2
0186            XD=ABS(XDAT(I,1)-XDAT(I,2))
0187     1498   CONTINUE
0188            IF(XD.GT.PI) GO TO 1499
0189            GO TO 1500
0190     1499   XD=XD-PI2
0191            GO TO 1498
0192     1500   SUMP=(XD)**2+SUMP
0193            SUMC=SUMC+(XDAT(I,5)-XDAT(I,4))**2
0194     1501   CONTINUE

0195          H=NO2-30
0196          SUMP=SUMP/H
0197          SUMC=SUMC/H
0198            XNSAMP=NSAMP
0199           XAA=XNSAMP+1.0
0200          SUMP1=(SUMP+XNSAMP*SUMP1)/XAA
0201          SUMP2=(SUMC+XNSAMP*SUMP2)/XAA
0202          DSUMP1=ALOG10(SUMP1)*10.
0203          DSUMP2=ALOG10(SUMP2)*10.
0204          IF(MOD(NSAMP,KPRNT).EQ.0)WRITE(IDEV,1508)
```

```
0205     1508 FORMAT('0',5X,'NONLINEAR CYCLIC ESTIMATOR')
0206          IF(MOD(NSAMP,KPRNT).EQ.0)WRITE(IDEV,1511)SUMP1,DSUMP1,SUMP2,
             *DSUMP2
0207     1511 FORMAT(2('0','AVERAGE STATISTICAL VARIANCE =',1PE13.6, /1X,
            * 'AVERAGE COMPUTED VARIANCE =',1PE13.6//))
0208          NSAMP=NSAMP+1
0209          ISAMP=ISAMP+1
           C
           C BUILD RESTART FILES
           C
           C FIRST COPY THE CURRENT PRIMARY FILE TO THE BACKUP
           C
0210             OPEN(UNIT=1,NAME='RESTART.DAT',TYPE='OLD',ERR=7000)
0211             READ(1,9998,ERR=7010)I1,I2,R1,R2,I3,R3,R4,R5,
               X  I4,I5,I6,I7,I8,I9,
               X  I10,I11,I12,I13,I14,I15,I16,
               X  R7,R8,R9,R10,R11,R12,
               X  MYRSTR
0212             CLOSE(UNIT=1)
0213             IF(MYRSTR.NE.12345)GO TO 7020
           C WRITE BACKUP FILE
0214             OPEN(UNIT=1,NAME='BACKUP.DAT',TYPE='UNKNOWN',ERR=7030)
0215             WRITE(1,9990)I1,I2,R1,R2,I3,R3,R4,R5,
               X  I4,I5,I6,I7,I8,I9,
               X  I10,I11,I12,I13,I14,I15,I16,
               X  R7,R8,R9,R10,R11,R12
0216             CLOSE(UNIT=1)
           C WRITE CURRENT DATA ON NEW PRIMARY FILE
0217             OPEN(UNIT=1,NAME='RESTART.DAT',TYPE='UNKNOWN',ERR=7040)
0218             WRITE(1,9990)ISAMP,NSAMP,SUMP1,SUMP2,JGAUSS,DZZZ1,
               X  XZZZ,INTRNL,IBNF,TBNF
           C
0219             CLOSE(UNIT=1)
           C IF WE GET HERE WE SUCCESSFULLY SET UP RESTART-SKIP AROUND ERRORS
0220             GO TO 7050
           C
           C RESTART SETUP ERRORS
           C
           C UNABLE TO OPEN CURRENT RESTART FILE TO BUILD BACKUP
           C
0221     7000    CONTINUE
0222             CALL ERROR(2,1)
           C END OF FILE ON RESTART FILE
0223     7010    CONTINUE
0224             CALL ERROR(2,2)
           C RESTART FILE CONSISTENCY VALUE BAD
0225     7020    CONTINUE
0226             CALL ERROR(2,3)
           C OPEN FAILURE ON BACKUP FILE
0227     7030    CONTINUE
0228             CALL ERROR(2,4)
           C OPEN FAILURE ON SECOND OPEN OF RESTART FILE
0229     7040    CONTINUE
0230             CALL ERROR(2,5)
0231     7050    CONTINUE
           C
```

```
      C SEE IF WE QUIT DUE TO EVENT FLAG
      C
0232            CALL KILLME(MYFLAG)
0233            IF (ISAMP.LE.NO3) GO TO 100
      C
      C ***************************  END FINISH PATH  ***********************
      C
      C ***************************** FINISH RUN  ******************************
      C
0234       2200 WRITE(IDEV,2201)
0235       2201 FORMAT ('0',10X,'NORMAL COMPLETION')
0236            STOP
0237            END
```

PROGRAM SECTIONS

NUMBER	NAME	SIZE		ATTRIBUTES
1	$CODE1	006546	1715	RW,I,CON,LCL
2	$PDATA	000114	38	RW,D,CON,LCL
3	$IDATA	001546	435	RW,D,CON,LCL
4	$VARS	026530	5804	RW,D,CON,LCL
5	$TEMPS	000010	4	RW,D,CON,LCL
6	PRINTC	000010	4	RW,D,OVR,GBL
7	.$$$$.	014510	3236	RW,D,OVR,GBL
8	GN	000016	7	RW,D,OVR,GBL
9	GSEED	000014	6	RW,D,OVR,GBL
10	BFINT	000046	19	RW,D,OVR,GBL

VARIABLES

NAME	TYPE	ADDRESS	NAME	TYPE	ADDRESS	NAME	TYPE	ADDRESS
AADLT	I*2	7-014462	AAM1	I*2	7-014472	AAM2	I*2	7-014474
AANEW	I*2	7-014446	AAOLD	I*2	7-014444	AA2R	I*2	7-014456
ACLF	I*2	7-014470	ACOS	R*4	4-026322	AGA	I*2	7-014464
AGONEW	I*2	7-014440	AGOOLD	I*2	7-014434	ALDLT	R*4	7-014410
ALF	R*4	7-000026	ALP110	R*4	4-026150	AMFAK	R*4	4-026344
AMNEW	I*2	7-014442	AMOLD	I*2	7-014436	AM1	R*4	7-014342
ANORM	I*2	7-014502	ASC1	I*2	7-014450	ASC2	I*2	7-014452
ASC3	I*2	7-014454	ASIN	R*4	4-026326	ASJ	I*2	7-014504
ASS	I*2	7-014506	AXJ	I*2	7-014500	AXP1	I*2	7-014460
AXP2	I*2	7-014466	AZ	I*2	7-014372	AZJ	I*2	7-014476
A11	R*4	7-000006	A22	R*4	7-000012	A33	R*4	4-026224
CEIL	I*2	7-014432	CHAT	R*4	7-000112	CONST	R*4	7-000036
COSF	I*2	7-014424	COSFZ	I*2	7-014356	DELF	R*4	4-026154
DELT	R*4	7-000032	DELZ	I*2	7-014362	DEVQ2	R*4	4-026254
DEVQ3	R*4	4-026260	DEV1	R*4	4-026234	DEV2	R*4	4-026240
DEV3	R*4	4-026244	DEV4	R*4	4-026250	DSUMP1	R*4	4-026410
DSUMP2	R*4	4-026414	DZZZ1	R*4	8-000000	FTC	R*4	4-026204
G	R*4	4-026340	GA	R*4	7-014414	GONEW	R*4	7-000056
GOOLD	R*4	7-000062	H	I*2	4-026120	I	I*2	4-026352
IDEV	I*2	4-026146	INBUF2	I*2	7-014400	INFLAG	I*2	7-014346
IPRNT	I*2	6-000000	ISAMP	I*2	4-026266	ITOPS	I*2	7-014406
IY2	I*2	4-026264	I1	I*2	4-026420	I10	I*2	4-026466
I11	I*2	4-026470	I12	I*2	4-026472	I13	I*2	4-026474
I14	I*2	4-026476	I15	I*2	4-026500	I16	I*2	4-026502
I2	I*2	4-026422	I3	I*2	4-026434	I4	I*2	4-026452
I5	I*2	4-026454	I6	I*2	4-026456	I7	I*2	4-026460
I8	I*2	4-026462	I9	I*2	4-026464	J	I*2	4-026354
JGAUSS	I*2	8-000004	JNSZ	I*2	7-014364	JPRNT	I*2	6-000002
JSEED	I*2	4-026304	JZZ	I*2	7-014366	K	I*2	4-026332
KBIAS	I*2	7-014430	KMAX	I*2	7-000004	KOUNT	I*2	6-000006
KPRNT	I*2	6-000004	LCHAT	I*2	7-014350	LSHAT	I*2	7-014352
L1	I*2	4-026356	L2	I*2	4-026360	L4	I*2	4-026362
M	I*2	7-000000	MEMS	I*2	7-014370	MN	I*2	4-026350
MNEW	R*4	7-000046	MOLD	R*4	7-000052	MYFLAG	I*2	4-026144
MYRSTR	I*2	4-026302	N	I*2	7-000002	NORM	R*4	7-000126
NO2	I*2	4-026164	NO3	I*2	4-026166	NSAMP	I*2	4-026270

PI	R*4	7-000066	PIDLT	R*4	7-000022	PI2	R*4	4-026230
P110	R*4	4-026170	P220	R*4	4-026214	P330	R*4	4-026220
QQ	R*4	4-026174	Q22	R*4	4-026210	Q22C	R*4	4-026160
Q33	R*4	7-014420	Q33C	R*4	7-000016	RX	R*4	4-026200
R1	R*4	4-026424	R10	R*4	4-026520	R11	R*4	7-000042
R12	R*4	4-026524	R2	R*4	4-026430	R3	R*4	4-026436
R4	R*4	4-026442	R5	R*4	4-026446	R7	R*4	4-026504
R8	R*4	4-026510	R9	R*4	4-026514	SHAT	R*4	7-000116
SINF	I*2	7-014426	SINFZ	I*2	7-014360	SN1Z	I*2	7-014354
SUMC	R*4	4-026370	SUMP	R*4	4-026364	SUMP1	R*4	4-026272
SUMP2	R*4	4-026276	S1Z	I*2	7-014374	S2Z	I*2	7-014376
TWOPI	R*4	7-000072	T1Z	I*2	7-014402	T2Z	I*2	7-014404
XAA	R*4	4-026404	XD	R*4	4-026374	XHAT	R*4	7-000122
XNSAMP	R*4	4-026400	X1	R*4	4-026306	X2	R*4	4-026312
X3	R*4	4-026316	YY3	R*4	4-026334	Y1EST	R*4	7-000076
Y2EST	R*4	7-000102	Y3EST	R*4	7-000106	Z1	R*4	7-014132
Z2	R*4	7-014136						

ARRAYS

NAME	TYPE	ADDRESS	SIZE		DIMENSIONS
COSY	R*4	7-014142	000100	32	(16)
IBNF	I*2	10-000000	000016	7	(7)
INTRNL	I*2	9-000000	000014	6	(6)
JO	R*4	7-000132	014000	3072	(1536)
JOO	R*4	4-000000	014000	3072	(1536)
MYDATE	L*1	4-026122	000011	4	(9)
MYTIME	L*1	4-026133	000010	4	(8)
SINY	R*4	7-014242	000100	32	(16)
TBNF	R*4	10-000016	000030	12	(6)
XDAT	R*4	4-014000	012120	2600	(130,10)
XZZZ	R*4	8-000006	000010	4	(2)

LABELS

LABEL	ADDRESS	LABEL	ADDRESS	LABEL	ADDRESS
5	1-004026	10	**	11	**
12	1-003326	100	1-003014	201'	3-000542
205'	**	450	1-003726	651'	3-000032
1498	1-004476	1499	1-004524	1500	1-004552
1501	**	1508'	3-000600	1511'	3-000642
2200	**	2201'	3-000764	5000	1-002466
5010	1-002504	5015	1-002522	5020	1-002540
6000	1-002556	7000	1-006360	7010	1-006376
7020	1-006414	7030	1-006432	7040	1-006450
7050	1-006466	9990'	3-000204	9991'	3-000146
9998'	3-000066	9999'	3-000000		

FUNCTIONS AND SUBROUTINES REFERENCED

APPUT APWD CLOS$ CLREF DATE ERROR GAUSS GLOBAL KILLME LEAF

```
 OPEN$   TIME    $ALG10  $COS    $EXP    $SIN    $SQRT

TOTAL SPACE ALLOCATED = 054010 11268
```

```
0001            SUBROUTINE GAUSS(JS,SD,XM,X)
0002            COMMON/GSEED/  NST(6)
0003            COMMON /GN/ TWOPI, J, XR(2)
0004            IF (J) 10, 10, 20
0005         10 J=2
0006            TWOPI=8.*(ATAN(1.))
0007            NST(1)=25
0008            NST(2)=8
0009            NST(3)=31
0010            NST(4)=45
0011            NST(5)=20
0012            NST(6)=17
0013            XR(1)=BANF(NST,1)
0014            GO TO 35
0015         20 GO TO (30,40), J
0016         30 J=2
0017            XR(1)=BANF(NST,0)
0018         35 XR(2)=BANF(NST,0)
0019            X1=SQRT(ABS(-2.*ALOG(XR(1))))
0020            XR(2)=TWOPI*XR(2)
0021            XR(1)=X1*SIN(XR(2))
0022            XR(2)=X1*COS(XR(2))
0023            X=XR(1)*SD+XM
0024            RETURN
0025         40 J=1
0026            X=XR(2)*SD+XM
0027            RETURN
0028            END
```

PROGRAM SECTIONS

NUMBER	NAME	SIZE		ATTRIBUTES
1	$CODE1	000454	150	RW,I,CON,LCL
2	$PDATA	000016	7	RW,D,CON,LCL
3	$IDATA	000014	6	RW,D,CON,LCL
4	$VARS	000004	2	RW,D,CON,LCL
6	GSEED	000014	6	RW,D,OVR,GBL
7	GN	000016	7	RW,D,OVR,GBL

ENTRY POINTS

NAME	TYPE	ADDRESS	NAME	TYPE	ADDRESS	NAME	TYPE	ADDRESS
GAUSS		1-000000						

VARIABLES

NAME	TYPE	ADDRESS	NAME	TYPE	ADDRESS	NAME	TYPE	ADDRESS
J	I*2	7-000004	JS	I*2	F-000002*	SD	R*4	F-000004*
TWOPI	R*4	7-000000	X	R*4	F-000010*	XM	R*4	F-000006*
X1	R*4	4-000000						

ARRAYS

NAME	TYPE	ADDRESS	SIZE		DIMENSIONS
NST	I*2	6-000000	000014	6	(6)
XR	R*4	7-000006	000010	4	(2)

LABELS

LABEL	ADDRESS	LABEL	ADDRESS	LABEL	ADDRESS
10	**	20	1-000152	30	1-000174
35	1-000234	40	1-000414		

FUNCTIONS AND SUBROUTINES REFERENCED

BANF $ALOG $ATAN $COS $SIN $SQRT

TOTAL SPACE ALLOCATED = 000544 178

```
0001          FUNCTION BANF(NS,MODE)
0002          DIMENSION  NS(6), NC(6)
      C COMMON FOR HOLDING RESTART VALUES
0003            COMMON/BFINT/IBNF(7),TBNF(6)
0004            EQUIVALENCE(N1,IBNF(1)),(N2,IBNF(2)),(N3,IBNF(3))
0005            EQUIVALENCE(N4,IBNF(4)),(N5,IBNF(5)),(N6,IBNF(6))
0006            EQUIVALENCE(MP,IBNF(7))
0007            EQUIVALENCE(T1,TBNF(1)),(T2,TBNF(2)),(T3,TBNF(3))
0008            EQUIVALENCE(T4,TBNF(4)),(T5,TBNF(5)),(T6,TBNF(6))
0009          DATA M1,M2,M3,M4,M5,M6/59,47,62,38,45,23/
      C         MODE=0 TO CONTINUE, OTHERWISE RESTART WITH
      C         INTEGER NUMBER NS(1)*2**18+NS(2)
0010          IF (MODE) 10, 100, 10
0011       10 N1=NS(1)
0012          N2=NS(2)
0013          N3=NS(3)
0014          N4=NS(4)
0015          N5=NS(5)
0016          N6=NS(6)
0017          T1=2.**(-6)
0018          T2=2.**(-12)
0019          T3=2.**(-18)
0020          T4=2.**(-24)
0021          T5=2.**(-30)
0022          T6=2.**(-36)
0023          MP=2**6
0024      100 DO 200 I=1,6
0025          GO TO (110,120,130,140,150,160),I
0026      110 K=N6*M6
0027          GO TO 190
0028      120 K=N6*M5+N5*M6+KD
0029          GO TO 190
0030      130 K=N6*M4+N5*M5+N4*M6+KD
0031          GO TO 190
0032      140 K=N6*M3+N5*M4+N4*M5+N3*M6+KD
0033          GO TO 190
0034      150 K=N6*M2+N5*M3+N4*M4+N3*M5+N2*M6+KD
0035          GO TO 190
0036      160 K=N6*M1+N5*M2+N4*M3+N3*M4+N2*M5+N1*M6+KD
0037      190 KD=K/MP
0038      200 NC(I)=K-KD*MP
0039          N1=NC(6)
0040          N2=NC(5)
0041          N3=NC(4)
0042          N4=NC(3)
0043          N5=NC(2)
0044          N6=NC(1)
0045          XN1=N1
0046          XN2=N2
0047          XN3=N3
0048          XN4=N4
0049          XN5=N5
0050          XN6=N6
0051          BANF=XN1*T1+XN2*T2+XN3*T3+XN4*T4+XN5*T5+XN6*T6
0052          RETURN
```

```
0053          END
```

PROGRAM SECTIONS

NUMBER	NAME	SIZE		ATTRIBUTES
1	$CODE1	001344	370	RW,I,CON,LCL
2	$PDATA	000016	7	RW,D,CON,LCL
3	$IDATA	000016	7	RW,D,CON,LCL
4	$VARS	000066	27	RW,D,CON,LCL
6	BFINT	000046	19	RW,D,OVR,GBL

ENTRY POINTS

NAME	TYPE	ADDRESS	NAME	TYPE	ADDRESS	NAME	TYPE	ADDRESS
BANF	R*4	1-000000						

VARIABLES

NAME	TYPE	ADDRESS	NAME	TYPE	ADDRESS	NAME	TYPE	ADDRESS
I	I*2	4-000030	K	I*2	4-000032	KD	I*2	4-000034
MODE	I*2	F-000004*	MP	I*2	6-000014	M1	I*2	4-000014
M2	I*2	4-000016	M3	I*2	4-000020	M4	I*2	4-000022
M5	I*2	4-000024	M6	I*2	4-000026	N1	I*2	6-000000
N2	I*2	6-000002	N3	I*2	6-000004	N4	I*2	6-000006
N5	I*2	6-000010	N6	I*2	6-000012	T1	R*4	6-000016
T2	R*4	6-000022	T3	R*4	6-000026	T4	R*4	6-000032
T5	R*4	6-000036	T6	R*4	6-000042	XN1	R*4	4-000036
XN2	R*4	4-000042	XN3	R*4	4-000046	XN4	R*4	4-000052
XN5	R*4	4-000056	XN6	R*4	4-000062			

ARRAYS

NAME	TYPE	ADDRESS	SIZE		DIMENSIONS
IBNF	I*2	6-000000	000016	7	(7)
NC	I*2	4-000000	000014	6	(6)
NS	I*2	F-000002*	000014	6	(6)
TBNF	R*4	6-000016	000030	12	(6)

LABELS

LABEL	ADDRESS	LABEL	ADDRESS	LABEL	ADDRESS
10	**	100	1-000334	110	1-000372
120	1-000420	130	1-000462	140	1-000536
150	1-000624	160	1-000724	190	1-001034
200	**				

TOTAL SPACE ALLOCATED = 001534 430

```
0001          SUBROUTINE GLOBAL
      C       VERSION 5/5/1978
0002            REAL A(20),ABOX(20),JO(1536),SIGMA(16),NORM,MOLD,MNEW,
     1 S1(16),S2(16),PSI(96),DELJ(96)
0003            INTEGER SN1Z,COSFZ,SINFZ,DELZ,AZ,S1Z,S2Z,T1Z,T2Z,JNS(96)
0004            INTEGER COSF,SINF,CEIL,AGOOLD,AMOLD,AGONEW,AMNEW
0005            INTEGER AAOLD,AANEW,ASC1,ASC2,ASC3,AA2R,AXP1,AADLT
0006            INTEGER ASS
0007            INTEGER AXP2,AGA,ACLF,AAM1,AAM2,AZJ,AXJ,ANORM,ASJ

0008            COMMON M,N,KMAX,A11,A22,Q33C,PIDLT,ALF,DELT,CONST,R11,
     1 MNEW,MOLD,GONEW,GOOLD,PI,TWOPI,Y1EST,Y2EST,Y3EST,
     2 CHAT,SHAT,XHAT,NORM,JO,Z1,Z2,
     3 COSY(16),SINY(16),AM1
0009            COMMON INFLAG,LCHAT,LSHAT,SN1Z,COSFZ,SINFZ,DELZ,JNSZ,JZZ,
     1  MEMS,AZ,S1Z,S2Z,INBUFZ,T1Z,T2Z,ITOPS,ALDLT,GA,Q33,COSF,
     2  SINF,KBIAS,CEIL,AGOOLD,AMOLD,AGONEW,AMNEW,AAOLD,AANEW,ASC1,
     3  ASC2,ASC3,AA2R,AXP1,AADLT,AGA,AXP2,ACLF,AAM1,AAM2,AZJ,AXJ,
     4  ANORM,ASJ,ASS
      C       GLOBAL INITIALIZATIONS FOR NONLINEAR FILTER
0010     200  CALL APINIT(1,1,III)
      C       CLEAR MD(0)-MD(8191)
0011            DO 202 I=1,1024
0012     202  JO(I)=0.0
0013            ISTART=0
0014          DO 204 I=1,64
0015          CALL APPUT(JO,ISTART,1024,2)
0016            ISTART=ISTART+1024
0017     204    CONTINUE
0018            A5=-1./R11/2.
0019            CALL APPUT(A5,AXP1,1,2)
0020            CALL APWD
0021            X5=DELT*ALF
0022            X5=-X5
0023            CALL APPUT(X5,AADLT,1,2)
0024            CALL APWD
0025            A5=-GA
0026            CALL APPUT(A5,AGA,1,2)
0027            CALL APWD
0028            A5=-1./2./Q33C/DELT
0029            CALL APPUT(A5,AXP2,1,2)
0030            CALL APWD
0031            A5=1.
0032            CALL APPUT(A5,ANORM,1,2)
0033            CALL APWD
      C
0034            NORM=1.0
      C
      C       PHASE VARIABLES
0035          DO 210 I=1,M
0036          SIGMA(I)=PI*((2.*I-1.)/FLOAT(M)-1.)
0037          COSY(I)=COS(SIGMA(I))
0038          SINY(I)=SIN(SIGMA(I))
0039          S1(I)=COSY(I)/R11
0040     210  S2(I)=SINY(I)/R11
0041          CALL APPUT(COSY,COSFZ,M,2)
```

AD-A073 051 UNIVERSITY OF SOUTHERN CALIFORNIA LOS ANGELES DEPT O--ETC F/G 9/2
SOFTWARE FOR NONLINEAR FILTERING.(U)
JUN 79 R S BUCY, F GHOVANLOU F44620-76-C-0085
UNCLASSIFIED USCAE-53-4514-1787 AFOSR-TR-79-0923 NL

2 OF 2
AD
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END
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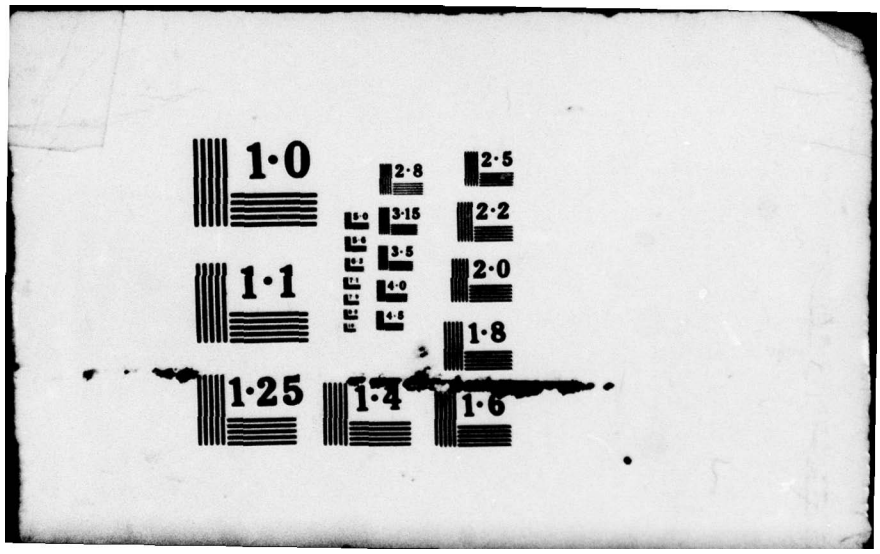
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```
0042            CALL APPUT(SINY,SINFZ,M,2)
0043            CALL APPUT(S1,S1Z,M,2)
0044            CALL APPUT(S2,S2Z,M,2)
0045              CALL APWD
        C
        C       PHASE RATE VARIABLES
0046            DO 220 I=1,N
0047     220      PSI(I)=PIDLT*((2.*I-1.)/FLOAT(N)-1.)
        C
        C    INTERPOLATION ADDRESS AND FACTORS
0048              AM=M
0049              AN=N
0050              DO 230 J=1,N
0051              AJ=J
0052              PRQ=(AM/AN+AM)/2.-AM/AN*AJ+AM
0053              IRQ=PRQ
0054              DELJ(J)=PRQ-IRQ
0055     230       JNS(J)=MOD(IRQ,M)+1
0056            CALL APPUT(DELJ,DELZ,N,2)
0057              CALL APPUT(JNS,JNSZ,N,1)
0058            CALL APWD
        C
        C       EVALUATE CONVOLUTION TERMS A(I)
0059            DO 280 I=1,NTERM
0060            TEMP=I/FLOAT(N)
0061            TEMP=CONST*TEMP*TEMP
        C       A(I)=0.
        C280    IF (TEMP.GT.-20) A(I)=EXP(TEMP)
0062     280    A(I)=EXP(TEMP)
0063            DO 282 I=1,5
0064     282    ABOX(I)=A(6-I)
0065            ABOX(6)=1.
0066            DO 284 I=1,5
0067     284    ABOX(I+6)=A(I)
0068              ABOX(1)=0.0
0069              ABOX(11)=0.0
0070            CALL APPUT(ABOX,AZ,11,2)
0071            CALL APWD
        C       DUMPED ABOX HERE
        C       CONSTRUCT THE A PRIORI DENSITY
        C       CNORM=1.0/(TWOPI*SQRT(A11*A22))
0072              CNORM=1.
0073            CL=-0.5/A22
0074            SI=-0.5/A11
0075            DO 290 I=1,M
0076            CR=SIGMA(I)-Y1EST
0077            CR=CR*CR*SI
0078            J1=0
0079            DO 290 J=1,N
0080            J2=J1+I
0081            TEMP=PSI(J)-Y2EST
0082              JO(J2)=0.
0083              TEMP1=TEMP*TEMP*CL+CR
0084              IF (TEMP1.LE.-27) GOTO 290
0085            JO(J2)=EXP(TEMP1)*CNORM
0086     290    J1=J1+M
```

```
0087          RETURN
0088            END
```

PROGRAM SECTIONS

NUMBER	NAME	SIZE		ATTRIBUTES
1	$CODE1	002120	552	RW,I,CON,LCL
2	$PDATA	000020	8	RW,D,CON,LCL
3	$IDATA	000214	70	RW,D,CON,LCL
4	$VARS	002540	688	RW,D,CON,LCL
5	$TEMPS	000014	6	RW,D,CON,LCL
6	.$$$$.	014510	3236	RW,D,OVR,GBL

ENTRY POINTS

NAME	TYPE	ADDRESS	NAME	TYPE	ADDRESS	NAME	TYPE	ADDRESS
GLOBAL		1-000000						

VARIABLES

NAME	TYPE	ADDRESS	NAME	TYPE	ADDRESS	NAME	TYPE	ADDRESS
AADLT	I*2	6-014462	AAM1	I*2	6-014472	AAM2	I*2	6-014474
AANEW	I*2	6-014446	AAOLD	I*2	6-014444	AA2R	I*2	6-014456
ACLF	I*2	6-014470	AGA	I*2	6-014464	AGONEW	I*2	6-014440
AGOOLD	I*2	6-014434	AJ	R*4	4-002470	ALDLT	R*4	6-014410
ALF	R*4	6-000026	AM	R*4	4-002456	AMNEW	I*2	6-014442
AMOLD	I*2	6-014436	AM1	R*4	6-014342	AN	R*4	4-002462
ANORM	I*2	6-014502	ASC1	I*2	6-014450	ASC2	I*2	6-014452
ASC3	I*2	6-014454	ASJ	I*2	6-014504	ASS	I*2	6-014506
AXJ	I*2	6-014500	AXP1	I*2	6-014460	AXP2	I*2	6-014466
AZ	I*2	6-014372	AZJ	I*2	6-014476	A11	R*4	6-000006
A22	R*4	6-000012	A5	R*4	4-002446	CEIL	I*2	6-014432
CHAT	R*4	6-000112	CL	R*4	4-002514	CNORM	R*4	4-002510
CONST	R*4	6-000036	COSF	I*2	6-014424	COSFZ	I*2	6-014356
CR	R*4	4-002524	DELT	R*4	6-000032	DELZ	I*2	6-014362
GA	R*4	6-014414	GONEW	R*4	6-000056	GOOLD	R*4	6-000062
I	I*2	4-002442	III	I*2	4-002440	INBUFZ	I*2	6-014400
INFLAG	I*2	6-014346	IRQ	I*2	4-002500	ISTART	I*2	4-002444
ITOPS	I*2	6-014406	J	I*2	4-002466	JNSZ	I*2	6-014364
JZZ	I*2	6-014366	J1	I*2	4-002530	J2	I*2	4-002532
KBIAS	I*2	6-014430	KMAX	I*2	6-000004	LCHAT	I*2	6-014350
LSHAT	I*2	6-014352	M	I*2	6-000000	MEMS	I*2	6-014370
MNEW	R*4	6-000046	MOLD	R*4	6-000052	N	I*2	6-000002
NORM	R*4	6-000126	NTERM	I*2	4-002502	PI	R*4	6-000066
PIDLT	R*4	6-000022	PRQ	R*4	4-002474	Q33	R*4	6-014420
Q33C	R*4	6-000016	R11	R*4	6-000042	SHAT	R*4	6-000116
SI	R*4	4-002520	SINF	I*2	6-014426	SINFZ	I*2	6-014360
SN1Z	I*2	6-014354	S1Z	I*2	6-014374	S2Z	I*2	6-014376
TEMP	R*4	4-002504	TEMP1	R*4	4-002534	TWOPI	R*4	6-000072
T1Z	I*2	6-014402	T2Z	I*2	6-014404	XHAT	R*4	6-000122
X5	R*4	4-002452	Y1EST	R*4	6-000076	Y2EST	R*4	6-000102
Y3EST	R*4	6-000106	Z1	R*4	6-014132	Z2	R*4	6-014136

```
FORTRAN IV-PLUS V02-51D                  12:25:14    05-APR-79          PAGE 5
GLOBAL.FTN      /TR:BLOCKS/WR

ARRAYS

 NAME   TYPE  ADDRESS       SIZE        DIMENSIONS

 A      R*4   4-000000  000120    40    (20)
 ABOX   R*4   4-000120  000120    40    (20)
 COSY   R*4   6-014142  000100    32    (16)
 DELJ   R*4   4-001340  000600   192    (96)
 JNS    I*2   4-002140  000300    96    (96)
 JO     R*4   6-000132  014000  3072    (1536)
 PSI    R*4   4-000540  000600   192    (96)
 SIGMA  R*4   4-000240  000100    32    (16)
 SINY   R*4   6-014242  000100    32    (16)
 S1     R*4   4-000340  000100    32    (16)
 S2     R*4   4-000440  000100    32    (16)


LABELS

 LABEL   ADDRESS          LABEL   ADDRESS          LABEL   ADDRESS

 200       **             202       **             204       **
 210       **             220       **             230       **
 280       **             282       **             284       **
 290     1-002052

FUNCTIONS AND SUBROUTINES REFERENCED

 APINIT  APPUT   APWD    $COS    $EXP    $SIN


TOTAL SPACE ALLOCATED = 021640  4560

,GLOBAL=GLOBAL

>
```

```
FORTRAN IV-PLUS V02-51D                  12:10:47     05-APR-79          PAGE 1
LEAF.FTN          /TR:BLOCKS/WR

0001              SUBROUTINE LEAF
0002              REAL MNEW,MOLD,NORM,AOLD(16),AKRNL(16,16),B(2),XJ(16),ZJ(16),
                 1  JNEWK(16),JO(1536),ANEW(16),AJOLDK(16),AKRN(256)
0003              INTEGER SN1Z,SINFZ,COSFZ,DELZ,AZ,S1Z,S2Z,T1Z,T2Z
0004              INTEGER MEM(6),KADR(16)
0005              INTEGER COSF,SINF,CEIL,AGOOLD,AMOLD,AGONEW,AMNEW
0006              INTEGER AAOLD,AANEW,ASC1,ASC2,ASC3,AA2R,AXP1,AADLT
0007              INTEGER ASS
0008              INTEGER AXP2,AGA,ACLF,AAM1,AAM2,AZJ,AXJ,ANORM,ASJ
0009              REAL A(2),FMEM(6)

          C THIS COMMON CONTAINS THE PRINT FLAGS-SPECIFICALLY JPRNT AND KOUNT
          C DATA 'TYPE'D AT BOTTOM OF THIS ROUTINE IF  MOD(KOUNT,JPRNT) IS ZERO
0010              COMMON/PRINTC/IPRNT,JPRNT,KPRNT,KOUNT
0011              COMMON M,N,KMAX,A11,A22,Q33C,PIDLT,ALF,DELT,CONST,R11,
                 1 MNEW,MOLD,GONEW,GOOLD,PI,TWOPI,Y1EST,Y2EST,Y3EST,
                 2 CHAT,SHAT,XHAT,NORM,JO,Z1,Z2,
                 3 COSY(16),SINY(16),AM1
0012              COMMON INFLAG,LCHAT,LSHAT,SN1Z,COSFZ,SINFZ,DELZ,JNSZ,JZZ,
                 1  MEMS,AZ,S1Z,S2Z,INBUFZ,T1Z,T2Z,ITOPS,ALDLT,GA,Q33,COSF,
                 2  SINF,KBIAS,CEIL,AGOOLD,AMOLD,AGONEW,AMNEW,AAOLD,AANEW,ASC1,
                 3  ASC2,ASC3,AA2R,AXP1,AADLT,AGA,AXP2,ACLF,AAM1,AAM2,AZJ,AXJ,
                 4  ANORM,ASJ,ASS
          C ****************** START LEAF MODULE  ********************************
0013              X1=SECNDS(0.0)
0014              IDEV=5
0015              T1=SECNDS(X1)
0016              CALL VRAMP(AGOOLD,AMOLD,ASC1,1,KMAX)
0017              CALL APWR
0018              CALL VSADD(ASC1,1,AMOLD,AAOLD,1,KMAX)
0019              CALL APWR
0020              CALL VRAMP(AGONEW,AMNEW,ASC2,1,KMAX)
0021              CALL APWR
0022              CALL VSADD(ASC2,1,AMNEW,AANEW,1,16)
0023              CALL APWR
0024              IIII=ASS+2*M
0025              IV=IIII+1
0026              XX1=-1.
0027              CALL APPUT(XX1,IIII,1,2)
0028              CALL APWD
0029              CALL VSADD(AAOLD,1,IIII,ASC2,1,16)
0030              CALL APWR
0031              CALL VEXP(ASC2,1,IV,1,16)
0032              CALL APWR
0033              CALL VSQ(IV,1,ASC1,1,KMAX)
0034              CALL APWR
0035              CALL VSMUL(ASC1,1,AXP1,ASC2,1,KMAX)
0036              CALL APWR
0037              CALL VEXP(ASC2,1,AA2R,1,KMAX)
0038              CALL APWR
0039             T2=SECNDS(X1)
0040            JZ=ITOPS
0041              MEM(1)=JZ+M*N-1
0042              MEM(2)=MEM(1)
0043              MEM(3)=JZ+M*N
0044              MEM(4)=JZ
```

```
0045            MEM(5)=JZ+M*N-4*M-1
0046            MEM(6)=JZ-1
0047          B(1)=Z1
0048          B(2)=Z2
0049            CALL APPUT(B,18,2,2)
0050            AAA=FLOAT(KBIAS)
0051            II=ASS+3
0052            CALL APPUT(AAA,II,1,2)
0053            FMEM(1)=FLOAT(MEM(1))
0054            FMEM(2)=FLOAT(MEM(2))
0055            FMEM(3)=FLOAT(MEM(3))
0056            FMEM(4)=FLOAT(MEM(4))
0057            FMEM(5)=FLOAT(MEM(5))
0058            FMEM(6)=FLOAT(MEM(6))
0059            III=ASS+4
0060            CALL APPUT(FMEM,III,6,2)
0061            CALL APWD
0062            CALL LC(III,II,KBIAS,IV,INBUFZ,AA2R,ASC1)
0063            CALL APWR
0064            T3=SECNDS(X1)
0065            AB=NORM
0066            TNORM=1./AB
0067            CALL APPUT(TNORM,ANORM,1,2)
0068            CALL APWD
0069            CALL ME(AANEW,AAOLD,ASC1,AADLT,ASC2,ASC3,AGA,AXP2,ACLF,ANORM)
0070            CALL APWR
0071            T4=SECNDS(X1)
0072            CALL TTMOV(ACLF,4608,256)
0073            CALL APWR
0074            T5=SECNDS(X1)
      C ********************* END LEAF MODULE ***********************************
0075            DO 600 K=1,16
0076      600   XJ(K)=0.0
0077            DO 609 K=1,16
0078      609   CALL APPUT(XJ,ITOPS+M*N+(K-1)*M*(N+1),16,2)
0079            CALL APWD
      C ********************* START ACON MODULE *********************************
      C        DOES AMPLITUDE CUNVOLUTION FOR EACH I,J
0080            T6=SECNDS(X1)
0081            CALL W
0082            CALL APWR
0083            T7=SECNDS(X1)
0084            CALL XSUM(ITOPS,M,AXJ,KBIAS)
0085            CALL APWR
0086            CALL ZSUM(ITOPS,M,AZJ,KBIAS)
0087            CALL APWR
0088            T8=SECNDS(X1)
0089            CALL DOTPR(AXJ,1,COSFZ,1,ASS,M)
0090            CALL DOTPR(AXJ,1,SINFZ,1,ASS+1,M)
0091            CALL DOTPR(AZJ,1,AANEW,1,AAM1,KMAX)
0092            CALL VSQ(AANEW,1,ASC1,1,KMAX)
0093            CALL DOTPR(ASC1,1,AZJ,1,AAM2,KMAX)
0094            CALL SVE(AZJ,1,ANORM,KMAX)
0095            CALL APWR
0096            CALL APGET(A,ASS,2,2)
0097            CALL APGET(Y,AAM1,1,2)
```

```
0098            CALL APGET(YY,AAM2,1,2)
0099            CALL APGET(ABL,ANORM,1,2)
0100            CALL APWD
0101            TO=SECNDS(X1)-T8
0102            XHAT=ATAN2(A(2),A(1))
0103            NORM=ABL
0104            AM1=Y/ABL
0105            AM2=YY/ABL
0106            CALL VMOV(AGONEW,1,AGOOLD,1,2)
0107            CALL APWR
0108          S1=AMAX1(AM2-AM1**2,1.E-18)
0109          S1=SQRT(S1)
0110          GONEW=(-.5-FLOAT(KMAX)/2.)*(1./2.)*S1+AM1
0111            MNEW=.5*S1
0112            CALL APPUT(GONEW,AGONEW,1,2)
0113            CALL APPUT(MNEW,AMNEW,1,2)
0114            CALL APWD
      C ****************** END ACON MODULE ********************************
0115            T9=SECNDS(X1)
0116            IF(MOD(KOUNT,JPRNT).EQ.0)TYPE *,T1,T2-T1,T3-T2,T4-T3,T5-T4,T6-T5
         X       ,T7-T6,T8-T7,T9-T8,T9
0117            IF(MOD(KOUNT,JPRNT).EQ.0)TYPE *,TO
0118          RETURN
0119          END
```

PROGRAM SECTIONS

NUMBER	NAME	SIZE		ATTRIBUTES
1	$CODE1	002462	665	RW,I,CON,LCL
2	$PDATA	000044	18	RW,D,CON,LCL
3	$IDATA	000636	207	RW,D,CON,LCL
4	$VARS	005062	1305	RW,D,CON,LCL
6	PRINTC	000010	4	RW,D,OVR,GBL
7	.$$$$.	014510	3236	RW,D,OVR,GBL

ENTRY POINTS

NAME	TYPE	ADDRESS	NAME	TYPE	ADDRESS	NAME	TYPE	ADDRESS
LEAF		1-000000						

VARIABLES

NAME	TYPE	ADDRESS	NAME	TYPE	ADDRESS	NAME	TYPE	ADDRESS
AAA	R*4	4-004754	AADLT	I*2	7-014462	AAM1	I*2	7-014472
AAM2	I*2	7-014474	AANEW	I*2	7-014446	AAOLD	I*2	7-014444
AA2R	I*2	7-014456	AB	R*4	4-004770	ABL	R*4	4-005036
ACLF	I*2	7-014470	AGA	I*2	7-014464	AGONEW	I*2	7-014440
AGOOLD	I*2	7-014434	ALDLT	R*4	7-014410	ALF	R*4	7-000026
AMNEW	I*2	7-014442	AMOLD	I*2	7-014436	AM1	R*4	7-014342
AM2	R*4	4-005046	ANORM	I*2	7-014502	ASC1	I*2	7-014450
ASC2	I*2	7-014452	ASC3	I*2	7-014454	ASJ	I*2	7-014504
ASS	I*2	7-014506	AXJ	I*2	7-014500	AXP1	I*2	7-014460
AXP2	I*2	7-014466	AZ	I*2	7-014372	AZJ	I*2	7-014476
A11	R*4	7-000006	A22	R*4	7-000012	CEIL	I*2	7-014432
CHAT	R*4	7-000112	CONST	R*4	7-000036	COSF	I*2	7-014424
COSFZ	I*2	7-014356	DELT	R*4	7-000032	DELZ	I*2	7-014362
GA	R*4	7-014414	GONEW	R*4	7-000056	GOOLD	R*4	7-000062
IDEV	I*2	4-004730	II	I*2	4-004760	III	I*2	4-004762
IIII	I*2	4-004736	INBUFZ	I*2	7-014400	INFLAG	I*2	7-014346
IPRNT	I*2	6-000000	ITOPS	I*2	7-014406	IV	I*2	4-004740
JNSZ	I*2	7-014364	JPRNT	I*2	6-000002	JZ	I*2	4-004752
JZZ	I*2	7-014366	K	I*2	4-005010	KBIAS	I*2	7-014430
KMAX	I*2	7-000004	KOUNT	I*2	6-000006	KPRNT	I*2	6-000004
LCHAT	I*2	7-014350	LSHAT	I*2	7-014352	M	I*2	7-000000
MEMS	I*2	7-014370	MNEW	R*4	7-000046	MOLD	R*4	7-000052
N	I*2	7-000002	NORM	R*4	7-000126	PI	R*4	7-000066
PIDLT	R*4	7-000022	Q33	R*4	7-014420	Q33C	R*4	7-000016
R11	R*4	7-000042	SHAT	R*4	7-000116	SINF	I*2	7-014426
SINFZ	I*2	7-014360	SN1Z	I*2	7-014354	S1	R*4	4-005052
S1Z	I*2	7-014374	S2Z	I*2	7-014376	TNORM	R*4	4-004774
TWOPI	R*4	7-000072	TO	R*4	4-005042	T1	R*4	4-004732
T1Z	I*2	7-014402	T2	R*4	4-004746	T2Z	I*2	7-014404
T3	R*4	4-004764	T4	R*4	4-005000	T5	R*4	4-005004
T6	R*4	4-005012	T7	R*4	4-005016	T8	R*4	4-005022
T9	R*4	4-005056	XHAT	R*4	7-000122	XX1	R*4	4-004742
X1	R*4	4-004724	Y	R*4	4-005026	YY	R*4	4-005032

```
 Y1EST  R*4   7-000076   Y2EST  R*4   7-000102   Y3EST  R*4   7-000106
 Z1     R*4   7-014132   Z2     R*4   7-014136
```

ARRAYS

NAME	TYPE	ADDRESS	SIZE		DIMENSIONS
A	R*4	4-004664	000010	4	(2)
AJOLDK	R*4	4-002510	000100	32	(16)
AKRN	R*4	4-002610	002000	512	(256)
AKRNL	R*4	4-000100	002000	512	(16,16)
ANEW	R*4	4-002410	000100	32	(16)
AOLD	R*4	4-000000	000100	32	(16)
B	R*4	4-002100	000010	4	(2)
COSY	R*4	7-014142	000100	32	(16)
FMEM	R*4	4-004674	000030	12	(6)
JNEWK	R*4	4-002310	000100	32	(16)
JO	R*4	7-000132	014000	3072	(1536)
KADR	I*2	4-004624	000040	16	(16)
MEM	I*2	4-004610	000014	6	(6)
SINY	R*4	7-014242	000100	32	(16)
XJ	R*4	4-002110	000100	32	(16)
ZJ	R*4	4-002210	000100	32	(16)

LABELS

LABEL	ADDRESS	LABEL	ADDRESS	LABEL	ADDRESS
600	**	609	**		

FUNCTIONS AND SUBROUTINES REFERENCED

```
 APGET   APPUT   APWD    APWR    DOTPR   LC      ME      SECNDS  SVE     TTMOV
 VEXP    VMOV    VRAMP   VSADD   VSMUL   VSQ     W       XSUM    ZSUM    $AMAX1
 $ATAN2  $SQRT
```

```
TOTAL SPACE ALLOCATED = 025166  5435

,LEAF=LEAF

>
```

```
DEFINE LC(III,II,KBIAS,AANEW,INBUFZ,AA2R,ASC1)
LOCAL K,A,B
K=0
CALL VFIX(III,1,1,1,6)
LOOP:A=AANEW+K
B=AA2R+K
CALL VSMUL(18,1,A,INBUFZ,1,2)
CALL VMOV(B,1,7,1,1)
CALL VSADD(III,1,II,ASC1,1,6)
CALL VMOV(ASC1,1,III,1,6)
CALL RLNLF(0)
CALL VFIX(ASC1,1,1,1,6)
K=K+1
IF K<16 GOTO LOOP
END

>
```

```
    "RLNLFE.FSO
       "DIC.FSO   FAST 2-LOOP BOX
        "DOES FILTER(FRANK), THEN
             "CONVOLVE(JACK).
        "INITSW=0 FIRST CALL-ONLY DOES CONVOLVE.
        "INITSW=0 FIRST FILTER CALL
              "=1 REST OF FILTER CALLS
              "=2 CONVOLVE CALL
        "INITSW=1 FOR EACH ESTIMATE.
         "REMOVE HALT BETWEEN FILTER,CONVOLVE
        "VERSION
        "3-8-78 HALT IM MIDDLE
            "RLNLEH16 TO RLNLFE3D
        "3-8-78
         "CALLS EXPDO
         "NEXTMD -ADDRESSING ENTRY FOR EXPDO
         "LD NORM FROM MD IN FRANK
          "HALT AFTER FRANK

                $TITLE RLNLF
                $ENTRY RLNLF,1      "CALL NLF(INITSW=CHECK)
                $ENTRY NEXTMD       "SP(0):=NEXT FREE MD ADDR.
                $EXT  EXPDO         "DO EXP IN BOX

     "SIZING
        MV $EQU 16.
        NV $EQU 96.
        MNV $EQU MV*NV
        SN1ZV $EQU 20.
        COSFZ $EQU SN1ZV+MV
        SINFZ $EQU COSFZ+MV
        DELZ $EQU SINFZ+MV
        JNSZZ $EQU DELZ+NV
        JZZ $EQU JNSZZ+NV
        MEMS $EQU JZZ+MNV+MV
        AZ $EQU MEMS+11.
        NXFREE $EQU AZ+11.
"TABLE MEMORY ADDRESES
        JTMA $EQU 10000
        NORLV $EQU JTMA+NV+11.
        "MN1V $EQU MNV+JZ-1
        "MN2V $EQU MNV+JZ
        XINCV $EQU 1
        M1V $EQU MV-1
        TWV $EQU 2
        MMV $EQU TWV*MV
        "MNNV $EQU MNV+JZ-1
        CHATV $EQU 18.
        SHATV $EQU 19.
        CHECKV $EQU 0
```

```
"S PAD ADDRESSES
     "GLOBAL CONSTANTS
        M $EQU 1
        N $EQU 2
        MN $EQU 3

    "FOR FILTER
        ICNT $EQU 3
        MNN $EQU 4
        JCNT $EQU 4     "C+
        MN1 $EQU 5
        JFI $EQU 5
        M2 $EQU 6
        XINC $EQU 7
        JRA $EQU 7
        JNSRA $EQU 8.
        JWA $EQU 8.
        M1 $EQU 9.
        MM $EQU 10.
        MN2 $EQU 11.
        TW $EQU 12.
        JBI $EQU 12.
        JNSZ $EQU 13.
        COSFA $EQU 13.
        NORL $EQU 14.
        CHAT $EQU 14.
        SINFA $EQU 14.
        INITSW $EQU 0     "C+.
        SN1Z $EQU 0
RLNLF:NOP
     JSR EXPDO
     JMP ENTER1

NEXTMD: LDSPI 0;DB=NXFREE      "RETURN SP(0):=NEXT FREE MD ADDR.
          RETURN
        NOP
        NOP

ENTER1:LDMA;                   "MAIN ENTRY FROM HOST
          DB=2

        NOP

        LDMA;
          DB=3

        LDSPI MNN;
          DB=MD

        LDSPI MN1;
          DB=MD

        LDSPI MN2;
          DB=MD

        NOP

        NOP
```

```
        LDSPI M;
          DB=MV

        LDDA;
          DB=5

        LDSPI N;
          DB=NV

        LDSPI MN;
          DB=MNV

        LDSPI JNSRA;
          DB=JZZ

        LDSPI XINC;
          DB=XINCV

        LDSPI M1;
          DB=M1V

        LDSPI MM;
          DB=MMV

        LDSPI TW;
          DB=TWV

        LDSPI JNSZ;
          DB=JNSZZ

        LDSPI NORL;
          DB=NORLV

        MOV INITSW,INITSW

        BEQ FIRST

        LDSPI 15;DB=2    "IF INITSW=2 GOTO CONVOL
        SUB 15,INITSW
        BNE  NXLABEL
        JMP CONVOL
  NXLABEL: JMP SECOND    "ELSE GOTO NON-FIRST FILTER

FIRST:LDDPA;
          DB=10.

      LDTMA;DB=!ONE      "TM(SP(NORL)):= 1.0
      NOP

      DPX<TM

        MOV NORL,NORL;
          SETTMA;
          OUT;
          DB=DPX

        LDTMA;
          DB=JTMA+10.
```

```
          LDMA;
            DB=DELZ

          "STO N DELJ IN TM
          MOV N,JCNT

LP1:INCMA
          INCTMA;
            OUT;
            DB=MD

          DEC JCNT

          BGT LP1

          LDSPI SN1Z;DB=SN1ZV

          JMP ST1        "DO ONLY CONVOLVE FIRST TIME
                    "DO FRANK

SECOND:LDDPA;            "BEGIN FILTER
            DB=10.

          LDSPI 0;DB=CHATV-1        "ADDR OF NORM
          MOV 0,0;SETMA
          NOP
          NOP
          MOV NORL,NORL;
            SETTMA;
            OUT;
            DB=MD      "NORM

ST1:LDMA;                          "NORM**EXP(-A**2/2*R)--> NORM
            DB=7

          LDDPA;
            DB=0

          LDTMA;
            DB=!ONE
          "MOV NORL,NORL;
            "SETTMA

        LDMA;DB=2

          DPX<MD

          NOP

          FMUL TM,DPX

        LDSPI MNN;DB=MD

          FMUL

          FMUL
```

```
        DPX<FM

        MOV NORL,NORL;
          SETTMA;
          OUT;
          DB=DPX

        "STO M SN IN DPX & DPY

LPCYC:LDSPI SN1Z;
          DB=SN1ZV

LP2:MOV SN1Z,SN1Z;
        SETMA

        MOV NORL,NORL;
          SETTMA

        INC SN1Z

        FMUL TM,MD

        FMUL

        FMUL;
          DEC M

        DPX(0)<FM,DPY(0)<FM

        INCDPA

        BGT LP2

        LDSPI M;
          DB=MV

        DEC TW

        BGT LPCYC

        LDSPI TW;
          DB=TWV

        LDTMA;
          DB=JTMA+NV+11.
        LDSPI M;
          DB=MV

LOOP:DEC JNSRA
        MOV JNSRA,JNSRA;
          SETMA

        NOP

        NOP

        LDSPI JNSZ;
          DB=MD
```

```
        DECTMA

        AND# XINC,JNSZ

        BEQ BIELP

        JMP BIOLP

BIELP:ADD# XINC,JNSZ;
        SETDPA

        SUB 1,5

        SUB 1,11.

        ADD# MN1,JNSZ;
          SETMA                         "GET J1

        INC JNSZ

        MOVR 1,6                        "M2=16.

        AND M1,JNSZ;
          FMUL DPX(-2),MD               "J1*SN1--->J1

        ADD# MN1,JNSZ;                  "GET J2
          SETMA;
          FMUL

        FMUL

        ADD# MN2,JNSZ;                  "GET J3
          SETMA;
          DPY(-2)<FM                    "STO J1 IN DPY 0

        ADD TW,JNSZ;
          FMUL DPY(-1),MD               "J2*SN2--->J2

        FMUL;
          INCDPA

        FMUL DPX(-1),MD                 "J3*SN3--->J3

        FMUL;
          DPX(-2)<FM;                   "STO J2 IN DPX 1
          INCDPA

        AND M1,JNSZ;
          FMUL

        ADD# MN1,JNSZ;                  "GET J4
          SETMA;
          DPY(-2)<FM                    "STO J3 IN DPY 2

        NOP

        ADD# MN2,JNSZ;                  "GET J5
          SETMA

        ADD TW,JNSZ;
          FMUL DPY(-1),MD               "J4*SN4--->J4

        FMUL
```

```
        FMUL DPX(0),MD                  "J5*SN5--->J5

        FSUB DPX(-3),DPY(-4)            "J2-J1

        FMUL;
          DPX(-1)<FM;                   "STO J4 IN DPX 3
          FADD

IELP:AND M1,JNSZ;                       "CHECK IF JNSZ IS 32
          FMUL TM,FA;                   "DELJ*(J2-J1)
          FSUB DPY(-2),DPX(-3)          "J3-J2

        ADD# MN1,JNSZ;                  "GET J6
          SETMA;
          DPY(0)<FM;                    "STO J5 IN DPY 4
          FMUL;
          FADD

        FMUL TM,FA                      "DELJ*(J3-J2)

        ADD# MN2,JNSZ;                  "GET J7
          SETMA;
          FADD FM,DPY(-4);              "DELJ*(J2-J1)+J1
          FMUL

        ADD TW,JNSZ;
          FMUL DPY(1),MD;               "J6*SN6--->J6
          FADD

        FMUL;
          FADD FM,DPX(-3);              "DELJ*(J3-J2)+J2
          INCDPA;
          INC MNN;
          SETMA;
          MI<FA

        FMUL DPX(1),MD

        FSUB DPX(-2),DPY(-3);           "J4-J3
          DEC M2

        FMUL;
          DPX(0)<FM;                    "STO J6 IN DPX 5
          INCDPA;
          FADD;
          INC MNN;
          SETMA;
          MI<FA;
          BGT IELP

        SUB 10.,4

        JMP STEP

BIOLP:ADD# XINC,JNSZ;
          SETDPA
```

```
        SUB 1,5

        SUB 1,11.

        ADD# MN1,JNSZ;
          SETMA

        INC JNSZ

        MOVR 1,6

        ADD# MN1,JNSZ;
          SETMA;
          FMUL DPY(-2),MD

        AND M1,JNSZ

          ADD# MN2,JNSZ;
          SETMA;
          FMUL

        ADD TW,JNSZ;
          FMUL DPX(-1),MD

        FMUL;
          DPX(-2)<FM;
          INCDPA

        FMUL DPY(-1),MD

        FMUL;
          DPY(-2)<FM;
          INCDPA

        FMUL

        DPX(-2)<FM;
          ADD# MN1,JNSZ;
          SETMA

        AND M1,JNSZ

        ADD# MN2,JNSZ;
          SETMA

        ADD TW,JNSZ;
          FMUL DPX(-1),MD

        FMUL;
          FSUB DPY(-3),DPX(-4)

        FMUL DPY(0),MD

        FMUL;
          DPY(-1)<FM;
          FADD

IOLP:FMUL TM,FA;
          FSUB DPX(-2),DPY(-3)
```

```
        ADD# MN1,JNSZ;
          SETMA;
          DPX(0)<FM;
          FADD;
          FMUL

        AND M1,JNSZ;
          FMUL TM,FA

        ADD# MN2,JNSZ;
          SETMA;
          FADD FM,DPX(-4);
          FMUL

        ADD TW,JNSZ;
          FMUL DPX(1),MD;
          FADD

        FMUL;
          FADD FM,DPY(-3);
          INCDPA;
          INC MNN;
          SETMA;
          MI<FA

        FMUL DPY(1),MD

          FSUB DPY(-2),DPX(-3);
          DEC M2

        FMUL;
          DPY(0)<FM;
          INCDPA;
          FADD;
          INC MNN;
          SETMA;
          MI<FA;
          BCT IOLP

         SUB 10.,4

STEP:DEC N

        BEQ ASTEP
        JMP LOOP        "END MAIN FILTER LOOP

        ASTEP:NOP

  CONVOL:  NOP          "BEGIN CONVOLVE
      NOP


        LDSPI COSFA; DB=COSFZ+MV
        LDSPI SINFA;DB=SINFZ+MV
  "NORM IS READ INTO MA 10 EACH TIME
  "START CONVOLUTION LOOP
        LDSPI M;DB=MV
        LDSPI N;DB=NV
        LDDPA;
          DB=9.
```

```
          DB=ZERO;
            DPX<DB;
            DPY<DB

          LDMA;
            DB=5

          DB=ZERO;
            DPX(1)<DB

          MOV M,ICNT

          LDSPI JBI;
            DB=MD

          LDDPA;DB=5

            LDDA;
            DB=5
          LDMA;
            DB=AZ
          NOP
          INCMA
          DPX(-2)<DB;
            DB=MD
          INCMA
          DPY(-3)<DB;
            DB=MD
          DPX(-3)<DB;
            DB=MD
          INCMA
          DPX(-3)<DB;
          DB=MD
          INCMA
          DPY(-4)<DB;
            DB=MD
          NOP
          DPX(-4)<DB;
          DB=MD

          LDMA;
            DB=6

          NOP
          NOP
          LDSPI JFI;
            DB=MD

I2LP:LDDPA;DB=5
        DB=ZERO;                                  "ZERO TROW
            DPY(-2)<DB

          INC JFI
          MOV JFI,JWA

          INC JBI

          LDSPI JCNT;
            DB=5
        SUB M,JWA
          LDTMA;
```

```
          DB=JTMA-1

"SAVE 5 FRONT END VALUES IN TM

        MOV JFI,JRA                          "GET FIRST J IN

        ADD M,JRA;SETMA

        NOP

        ADD M,JRA;
          SETMA                              "GET SECOND J IN
J2LP:INCTMA;

          OUT;
          DB=MD;
          DEC JCNT

        ADD M,JRA;
          SETMA;
          BGT J2LP

        LDSPI JCNT;
          DB=4

"READ 5 FROM BACK NO WRITE

        MOV JBI,JRA;                         "GET J
          SETMA

        NOP

        NOP

        FMUL DPX(-2),MD                      "A5*J

        FMUL DPY(-3),MD                      "A4*J

        FMUL

        FMUL DPX(-3),MD;                     "A3*J
          FADD FM,DPY(3)                     "(A5*J)+S10 (=J1)

        FMUL DPY(-4),MD;                     "A2*J
          FADD FM,DPX(3)                     "(A4*J)+S9 (=S10)

        FADD

        FMUL;
          FADD FM,DPX(2);                    "(A3*J)+S8 (=S9)
          DPY(3)<FA                          "STO S10

        FMUL DPX(-4),MD;                     "A1*J
          FADD FM,DPY(2)                     "(A2*J)+S7 (=S8)

        FMUL DPY(-4),MD;                     "A2*J
          FADD FM,DPX(1);                    "(A1*J)+S6 (=S7)
          DPX(3)<FA                          "STO S9

J3LP:FMUL DPX(-3),MD;                        "A3*J
```

```
          FADD DPY(1),MD;                    "S5+J (=S6)
          DPX(2)<FA;                         "STO S8
          ADD M,JRA;                         "GET NEXT J
          SETMA

        FMUL DPY(-3),MD;                     "A4*J
          FADD FM,DPX(0);                    "(A1*J)+S4 (=S5)
          DPY(2)<FA                          "STO S7

        FMUL DPX(-2),MD;                     "A5*J (=S1)
          FADD FM,DPY(0);                    "(A2*J)+S3 (=S4)
          DPX(1)<FA                          "STO S6

        FMUL DPX(-2),MD;                     "A5*J1
          FADD FM,DPY(-1);                   "(A3*J)+S2 (=S3)
          DPY(1)<FA                          "STO S6

        FMUL DPY(-3),MD;                     "A4*J1
          FADD FM,DPX(-1);                   "(A4*J)+S1 (=S2)
          DPX(0)<FA                          "STO S4

        FMUL;FADD;
          DPX(-1)<FM;                        "STO S1
          DPY(0)<FA                          "STO S3

        FMUL DPX(-3),MD;                     "A3*J1
          FADD FM,DPY(3)                     "(A5*J1)+S10 (=J)

        FMUL DPY(-4),MD;                     "A2*J1
          FADD FM,DPX(3);                    "(A4*J)+S9 (=S10)
          DPY(-1)<FA                         "STO S2

        FMUL DPX(-4),MD;FADD                       "A1*J1

        FMUL;
          FADD FM,DPX(2);                    "(A3*J1)+S8 (=S9)
          DPY(3)<FA                          "STO S10

        FMUL DPX(-4),MD;                     "A1*J1
          FADD FM,DPY(2);                    "(A2*J1)+S7 (=S8)
          DEC JCNT

        FMUL DPY(-4),MD;                     "A2*J1
          FADD FM,DPX(1);                    "(A1*J1)+S6 (=S7)
          DPX(3)<FA;                         "STO S9
          BGT J3LP

"READ 5 FROM FRONT, NO WRITE

        LDSPI JCNT;
          DB=5

        MOV JFI,JRA


J4LP:   FMUL DPX(-3),MD;
          FADD DPY(1),MD;
          DPX(2)<FA;
          ADD M,JRA;
          SETMA
```

```
          FMUL DPY(-3),MD;
            FADD FM,DPX(0);
            DPY(2)<FA

          FMUL DPX(-2),MD;
            FADD FM,DPY(0);
            DPX(1)<FA

          FMUL DPX(-2),MD;
            FADD FM,DPY(-1);
            DPY(1)<FA

          FMUL DPY(-3),MD;
            FADD FM,DPX(-1);
            DPX(0)<FA

          FMUL;FADD;
            DPX(-1)<FM;
            DPY(0)<FA

          FMUL DPX(-3),MD;
            FADD FM,DPY(3)

          FMUL DPY(-4),MD;
            FADD FM,DPX(3);
            DPY(-1)<FA

          FMUL DPX(-4),MD;FADD

          FMUL;
            FADD FM,DPX(2);
            DPY(3)<FA

          FMUL DPX(-4),MD;
            FADD FM,DPY(2);
            DEC JCNT

          FMUL DPY(-4),MD;
            FADD FM,DPX(1);
            DPX(3)<FA;
            BGT J4LP

"READ N-5 FROM MIDDLE, WITH WRITE

          LDSPI JCNT;
            DB=NV-5


J5LP:FMUL DPX(-3),MD;
            FADD DPY(1),MD;
            DPX(2)<FA;
            ADD M,JRA;
            SETMA

          FMUL DPY(-3),MD;
            FADD FM,DPX(0);
            DPY(2)<FA

          FMUL DPX(-2),MD;
            FADD FM,DPY(0);
            DPX(1)<FA
```

```
          FMUL DPX(-2),MD;
            FADD FM,DPY(-1);
            DPY(1)<FA

          FMUL DPY(-3),MD;
            FADD FM,DPX(-1);
            DPX(0)<FA

          FMUL;FADD;
            DPX(-1)<FM;
            DPY(0)<FA

          FMUL DPX(-3),MD;
            FADD FM,DPY(3)

          FMUL DPY(-4),MD;
            FADD FM,DPX(3);
            DPY(-1)<FA

          FMUL DPX(-4),MD
            FADD DPY(-2),FA;
            ADD M,JWA;
            SETMA;
            MI<FA

          FMUL;
            FADD FM,DPX(2);
            DPY(3)<FA

          FMUL DPX(-4),MD;
            FADD FM,DPY(2);
          DPY(-2)<FA;
            DEC JCNT

          FMUL DPY(-4),MD;
            FADD FM,DPX(1);
            DPX(3)<FA;
            BGT J5LP

"READ 5 FROM TM STORE,WRITE

          LDTMA;
            DB=JTMA-1
        LDSPI JCNT;DB=5


J6LP:FMUL DPX(-3),MD;
            FADD DPY(1),MD;
            DPX(2)<FA;
          INCTMA

          FMUL DPY(-3),MD;
            FADD FM,DPX(0);
            DPY(2)<FA

          FMUL DPX(-2),MD;
            FADD FM,DPY(0);
            DPX(1)<FA

          FMUL TM,DPX(-2);
            FADD FM,DPY(-1);
            DPY(1)<FA
```

```
          FMUL TM,DPY(-3);
            FADD FM,DPX(-1);
            DPX(0)<FA

          FMUL;FADD;
            DPX(-1)<FM;
            DPY(0)<FA

          FMUL TM,DPX(-3);
            FADD FM,DPY(3)

          FMUL TM,DPY(-4);
            FADD FM,DPX(3);
            DPY(-1)<FA

          FMUL TM,DPX(-4);
            FADD DPY(-2),FA;
            ADD M,JWA;
            SETMA;
            MI<FA

          FMUL;
            FADD FM,DPX(2);
            DPY(3)<FA

          FMUL TM,DPX(-4);
            FADD FM,DPY(2);
          DPY(-2)<FA;
            DEC JCNT

          FMUL TM,DPY(-4);
            FADD FM,DPX(1);
            DPX(3)<FA;
            BGT J6LP

"FINISH ROW OPERATIONS

          SUB# ICNT,COSFA;
            SETMA                                   "GET COS

          LDDPA;
            DB=7

          SUB# ICNT,SINFA;
            SETMA                                   "GET SIN

          FMUL DPY(-4),MD

          FADD DPX(3),DPY(-4);
            FMUL

          FMUL DPY(-4),MD;
            FADD

          FADD FM,DPY(2);
            DPX(3)<FA;
            FMUL

          FADD;
            FMUL

          FADD FM,DPX(2);
            DPY(2)<FA
```

```
        FADD

        DPX(2)<FA

        DEC ICNT

        BEQ STEP2

        JMP I2LP
STEP2:RETURN
        $END

>
```

```
        $TITLE EXPDO
        $ENTRY EXPDO
        $EXT  NEXTMD     "IN RLNLF - RETURNS ADDR IN MD
      "<SN1> := EXP(Z1*<S1>+Z2*<S2>)
      "VERSION 1-25-78
       "NEW SPAD-TM
        "MV.
      "+SP4 :=1
       "REMOVE SPFTMA

      $EXT VSMUL,VADD,VEXP      "LINK FROM APLIB.FRB
      MV = 16.

      SN1Z = 20.
      "MD ADDRESSES (RELATIVE TO NEXTMD)
      S1Z = 0.
      S2Z = S1Z+MV
      INBUF = S2Z+MV
      Z1Z = INBUF
      Z2Z = Z1Z+1

      T1Z = Z2Z+1
      T2Z = T1Z+MV
      "NEXT FREE = T2Z+MV

      STMADR = 10500K      "START SAVE ADDR IN TM FOR SPAD

EXPDO:  NOP
      MOV 0,0; DPX<SPFN
      LDSPI 0;DB=0.
      MOV 0,0;SETMA; MI<DPX    "MD(0):=INITSW
      NOP

      JSR NEXTMD
      LDSPI 1;DB=1
      LDSPI 2;DB=Z1Z
      ADD 0,2    "GET ABSOLUTE ADDR
      LDSPI 3; DB=T1Z
      ADD 0,3
      LDSPI 4; DB=1
      LDSPI 5; DB=MV
      JSR  VSMUL     "<T1> = <S1>*Z1

      JSR NEXTMD
      LDSPI 1;DB=1
      LDSPI 2; DB=Z2Z
      ADD 0,2
      LDSPI 3; DB=T2Z
      ADD 0,3
      LDSPI 4; DB=1
      LDSPI 5; DB=MV
      LDSPI 6;DB=S2Z
      ADD 0,6
      MOV 6,0
      JSR  VSMUL     "<T2> = <S2>*Z2
```

```
      JSR NEXTMD
      LDSPI 1;DB=1
      LDSPI 2; DB=T2Z
      ADD 0,2
      LDSPI 3; DB=1
      LDSPI 4; DB=SN1Z
      LDSPI 5; DB=1
      LDSPI 6; DB=MV
      LDSPI 7;DB=T1Z
      ADD 0,7
      MOV 7,0
      JSR   VADD      "<SN1> = <T1>+<T2>

      LDSPI 0; DB=SN1Z
      LDSPI 1;DB=1
      LDSPI 2; DB=SN1Z
      LDSPI 3; DB=1
      LDSPI 4; DB=MV
      JSR  VEXP         "<SN1> = EXP(<SN1>)

      LDMA; DB=0.   "RESTORE INITSW FROM MD(0)
      NOP
      NOP
      NOP
      LDSPI 0;DB=MD
      NOP
      RETURN
           $END

>
```

```
DEFINE ME(AANEW,AAOLD,ASC1,AADLT,ASC2,ASC3,AGA,AXP2,ACLF,ANORM)
LOCAL K,KM,B,D
K=16
KM=240
B=AAOLD+15
LOOP:CALL VFILL(B,ASC1,1,16)
CALL VSMUL(ASC1,1,AGA,ASC2,1,16)
CALL VFILL(AADLT,ASC3,1,16)
CALL VADD(ASC3,1,ASC2,1,ASC1,1,16)
CALL VADD(ASC1,1,AANEW,1,ASC2,1,16)
CALL VSQ(ASC2,1,ASC1,1,16)
CALL VSMUL(ASC1,1,AXP2,ASC2,1,16)
CALL VEXP(ASC2,1,ASC3,1,16)
D=ACLF+KM
CALL VSMUL(ASC3,1,ANORM,D,1,16)
B=B-1
KM=KM-16
K=K-1
IF K>0 GOTO LOOP
END

>
```

```
          $TITLE TTMOV
          $ENTRY TTMOV,3
          A $EQU 0
          C $EQU 1
          N $EQU 2
TTMOV:MOV A,A;SETMA
          DEC C;SETMA
          INCMA
          LDDA;
          DB=5
LOOP:INCMA;
          DPX<MD;
          DEC N
          OUT;DB=DPX;INCTMA;
          BNE LOOP
          RETURN
$END

>
```

```
        "W.FSO
        $TITLE W
        $ENTRY W,0
        $EXT STHIRD
"S PAD ADDRESSES
        B $EQU 0
        I $EQU 8.
        J $EQU 9.
        NJ $EQU 10.
W:LDSPI I;
          DB=96.
        LDSPI NJ;
          DB=1908.

LOOPI:LDSPI J;DB=16.
LOOPJ:MOV NJ,B

        JSR STHIRD

        INC NJ

        DEC J

        BGT LOOPJ

        DEC I

        BGT LOOPI

        RETURN
$END

>
```

```
          "STHIRD.FSO
          $TITLE STHIRD
          $ENTRY STHIRD,1

          "SIZING
          MV $EQU 16.
          NV $EQU 96.
          MN1V $EQU MV*NV+MV
"TABLE MEMORY ADDRESSES
          ISTAT $EQU 11000
"S PAD ADDRESSES
          ITOPS $EQU 0
          M $EQU 1
          MN1 $EQU 2
          KBIAS $EQU 3
          MKK $EQU 4
          MK $EQU 5
          TMINC $EQU 6
STHIRD:LDSPI KBIAS;
            DB=0

          LDSPI M;
            DB=MV

          LDSPI MK;
            DB=MV
          LDSPI MN1;
          DB=MN1V

          LDSPI TMINC;
            DB=ISTAT

          LDTMA;
            DB=!ZERO

          LDDPA;
            DB=0

          DPX(0)<TM;
            DPY(0)<TM;
            DEC MK

LPDPXY:DPX(0)<TM;
          DPY(0)<TM;
            DEC MK;
            INCDPA;
            BGT LPDPXY

          LDSPI MK;
            DB=MV

          LDTMA;
            DB=ISTAT

LOOPK:ADD# ITOPS,KBIAS;
            SETMA

          LDSPI MKK;
            DB=MV-8.
```

```
          DB=31.
        INCTMA

        FMUL TM,MD;INCTMA

        FMUL TM,MD;
          INCTMA

        FMUL TM,MD;
          INCTMA;
          INCDPA

        FMUL TM,MD;
          INCTMA;
          INCDPA;
          FADD FM,DPX(0)

        FMUL TM,MD;
          INCTMA;
          INCDPA;
          FADD FM,DPX(0)

        FMUL TM,MD;
          INCTMA;
          INCDPA;
          FADD FM,DPX(0);
          DPX(-2)<FA

        FMUL TM,MD;
          INCTMA;
          INCDPA;
          FADD FM,DPX(0);
          DPX(-2)<FA;
          DEC MKK

LOOPKK:FMUL TM,MD;
          INCTMA;
          INCDPA;
          FADD FM,DPX(0);
          DPX(-2)<FA;
          DEC MKK;
          BGT LOOPKK

        FMUL TM,MD;
          INCDPA;
          FADD FM,DPX(0);
          DPX(-2)<FA

        FMUL;
          INCDPA;
          FADD FM,DPX(0);
          DPX(-2)<FA

        FMUL;
          INCDPA;
          FADD FM,DPX(0);
          DPX(-2)<FA

        INCDPA;
          FADD FM,DPX(0);
          DPX(-2)<FA
```

```
          FADD;
          DPX(-2)<FA

        INCDPA;
          DPX(-2)<FA;
          DEC MK

        ADD MN1,KBIAS;
        BEQ STEP
        JMP LOOPK

STEP:LDDPA;
          DB=0
        LDSPI MK;
          DB=MV

        SUB MN1,ITOPS

LOOPR:INCDPA;
        DEC MK

        ADD MN1,ITOPS;
          SETMA;
          MI<DPX(-1);
          BGT LOOPR

        NOP
        RETURN
$END


'>
```

```
DEFINE XSUM(ITOPS,M,AXJ,KBIAS)
LOCAL K,A,B
K=16
LOOP:K=K-1
A=ITOPS+K
B=AXJ+K
CALL SVE(A,M,B,KBIAS)
IF K>0 GOTO LOOP
END
```

>

```
DEFINE ZSUM(ITOPS,M,AZJ,KBIAS)
LOCAL K,A,B,L,C
K=16
L=KBIAS-M
C=15*KBIAS
A=ITOPS+C
LOOP:K=K-1
B=AZJ+K
CALL SVE(A,1,B,L)
A=A-KBIAS
IF K>0 GOTO LOOP
END
```

>

REFERENCES

[1] R.S. Bucy, K.D. Senne "New Frontiers in Nonlinear Filtering" Lincoln Lab., Technical Note, 1978 - 16, Lexington, Mass.

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[3] R.S. Bucy, C. Hecht, K.D. Senne, "New Methods for Nonlinear Filtering," Revue Francais d'Automatique, Informatique, Recherche Operationelle, J-1, 1973, 3-54.

[4] R.S. Bucy, C. Hecht, and K.D. Senne, "An Engineer's Guide to Building Nonlinear Filters," Final Report SRL-TR-72-0004, Project 7904, Frank J. Seiler Research Laboratory, USAF Academy, Colorado, (1972), DDC-AD-746921/2.

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20. ABSTRACT (Continue on reverse side if necessary and identify by block number)

As part of a continuing search for the ideal architecture for performing the computations required to realize a non-linear filter, we have developed software for various machines over the past ten years. A description of the latest software is given in [1], while [2], [3], and [4] are useful for for background information on the non-linear filtering problem as well as comments about software efficiencies relevant to various machines.

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We started our studies over 10 years ago using the CDC 6600 at the Aerospace Corporation and Kirkland AFB, and continuing at Eglin AFB, see [4]. At the Institute for Advanced Computation, we gained access to the Illiac IV and at ICASE, Nasa Langley, the Star 100, see [2]. Access to the Cray was obtained through Cray Research and later NCAR. Experiments on the AP120B array processor were possible because of the acquisition of one here at USC used in conjunction with a PDP 11-55.

The purpose of this report is to document the current software, for all these machines. In particular, we have found [2], with the listings of the 6600 and Star Codes, extremely useful in the past, although now these listings are outdated. In particular, the assembly language coding for the AP-120B involved extensive effort over a long time period and should be documented so that others interested in similar problems, can avoid the pain of developing the software from scratch.