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SOLVING THE GEOMETRIC PROGRAMMING PROBLEM  
USING CONDENSING MONOMIALS TO  
APPROXIMATE POSYNOMIAL DENOMINATORS

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By

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A Thesis submitted to the Faculty and the Board of Trustees of the Colorado School of Mines in partial fulfillment of the requirements for the degree of Master of Science (Mathematics)

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ABSTRACT

Real World engineering optimization problems are often non-linear. Recent developments using approximating monomials for groups of posynomial terms will allow the solution of many of these problems using Geometric Programming. A time-sharing computer program is developed utilizing these techniques. Sample problems and run costs are provided.

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INTRODUCTION

In the Real World an engineer is often requested to optimize a given process with respect to cost. More often than not the equations defining the cost of the process are non-linear, thus ruling out the use of Linear Programming techniques. The engineer's usual (and textbook recommended) approach is a straight forward application of differential Calculus to determine the minimum of the cost equation.

Since this is the most straight forward and engineeringly obvious attack, it is difficult to fault this method. However, the cost equation can frequently be classified as "hideously" non-linear in a large number of variables. In this case the application of the Calculus can result in a large system of still hideously non-linear simultaneous equations. The engineer then has the choice of calling in an over-paid consulting mathematician or spending a great deal of computer time (and money) using various search techniques in a large-number dimension space. Neither of these alternatives is particularly appealing to either the engineer or his supervisor, who both

have more important things to do than to wait around for an answer that was needed yesterday.

Recently there has appeared on the engineering scene an alternative to the Calculus: Geometric Programming (G.P.). It turns out, that if a system can be defined in terms of posynomials (polynomials with only positive coefficients) then a great deal of the hideousness can be made to go away. The problem becomes one of inverting matrices rather than multi-dimensional searches.

However, the engineers have not been entirely cooperative with the mathematicians in this alternative approach. They seem to insist that some process equations contain terms with negative coefficients, thus violating the canons of G.P. Engineers maintain that these heretical negative terms are needed to model the Real World. The negatives are not within the framework of Geometric Programming Theory. There seems to be an impasse.

However, in 1971, a paper by Avriel and Williams described a method by which groups of terms can be approximated by a single monomial. This can not only remove the negative term problem, but may actually reduce the degree of difficulty of the problem (a measure of the Geometric hideousness). This may be the approach which will bridge the impasse between Theory and Real World engineering.

The purpose of this study has been to develop a usable, interactive, time-sharing computer program for the



solving of non-linear minimization problems using G.P. and utilizing the method of Avriel and Williams as needed. The scope of the program has been limited to unconstrained, zero-degree of difficulty problems expressible as polynomials or ratios of polynomials. Even with this limitation, the program still allows the engineer to sit down at a teletype, enter his cost equation in standard FORTRAN format and receive his answer back immediately. (In most cases the teletype speed was found to be the limiting factor in returning an answer.)

DESCRIPTION OF THE PROBLEM

The Primal Geometric Programming Problem can be described as:

$$\text{Minimize } g_0(t) \quad (1)$$

$$\text{subject to: } g_k(t) \leq 1, \quad k=1,2,\dots,p \quad (2)$$

where  $g_k(t)$  is a posynomial for  $k=0,1,2,\dots,p$  having the form:

$$g_k(t) = \sum_i c_{ki} \prod_j t_j^{a_{kji}} \quad (3)$$

$$\text{where } c_{kj} > 0$$

$$t_j > 0$$

and  $a_{kji}$  are arbitrary real constants.

Taking the degree of difficulty as defined by Duffin, Peterson, and Zener (1967) to be:

$$\text{D.D.} = \text{number of terms} - \text{number of variables} - 1$$

we find that the zero degree of difficulty problem can be solved merely by inverting the matrix representing the normality and orthogonality conditions of the Dual Problem.

If the equation  $g_0(t)$  is not in the form of (3) then new variables may be introduced to make it conform. For example if:

$$g_0(t) = (t_1^{-1} + t_2) \cdot (t_1 + t_2^{-2})^e$$

then new variables  $t_3$  and  $t_4$  can be defined so that the problem is now:

$$\begin{aligned} \text{Minimize} \quad & g_0(t) = t_3 t_4^e \\ \text{subject to:} \quad & t_3 \geq t_1^{-1} + t_2 \\ & t_4 \geq t_1 + t_2^{-2}. \end{aligned}$$

If the constraint equations are each divided by their left-hand sides, they are then consistent with (2).

(The preceding is all due to and explained further in Chapter 1 of Duffin, Peterson and Zener (1967).)

If, however, the original equation read:

$$\text{Minimize} \quad g_0(t) = (t_1^{-1} + t_2)^{-1} \cdot (t_1 + t_2^{-2})^e$$

then our first constraint would be:

$$t_3 \leq t_1^{-1} + t_2 \tag{4}.$$

In order to make this constraint of the form  $g(t) \leq 1$ , there are two methods of approach. The first is to subtract one term (for example  $t_2$ ) and then divide by the other, thus:

$$t_1 t_3 - t_1 t_2 \leq 1.$$

However, note that one of those heretical negatives has crept into the equation.

The other approach would be to divide (4) by its right-hand side:

$$\frac{t_3}{t_1^{-1} + t_2} \leq 1 \quad (5).$$

This, however, does not yield  $g_1(t)$  as a posynomial but rather as the ratio of two posynomials.

At this point we will fall back on the basis of all G.P.: The Geometric Inequality. Given a general posynomial  $Q(t)$  where

$$Q(t) = \sum_{i=1}^N q_i(t)$$

if we choose a normalizing vector  $u$  such that  $\sum_{i=1}^N u_i = 1$ , then by the Geometric Inequality:

$$Q(t) = \sum_{i=1}^N q_i(t) \geq \prod_{i=1}^N \left( \frac{q_i(t)}{u_i} \right)^{u_i}.$$

Avriel and Williams (1971) have shown that if we choose a positive vector  $\bar{t}$  we can define  $Q(t, \bar{t})$  as

$$Q(t, \bar{t}) = \prod_{i=1}^N \left( \frac{Q(\bar{t})}{q_i(\bar{t})} \cdot q_i(t) \right)^{q_i(\bar{t})/Q(\bar{t})}.$$

Note that  $Q(t, \bar{t})$  is a single positive monomial term and, moreover, that:

$$Q(t) \geq Q(t, \bar{t}) \quad (6).$$

Returning to the original problem, we can allow the terms of the constraints to have the form of either posynomials or ratios of posynomials. In the latter case the constraint is given as:

$$g_k(t) = \frac{P_k(t)}{Q_k(t)} \leq 1 \quad (7).$$

Using (6) and substituting  $Q(t, \bar{t})$  for  $Q(t)$  we have:

$$\frac{P_k(t)}{Q_k(t, \bar{t})} \leq \frac{P_k(t)}{Q_k(t)} \leq 1.$$

Note that when the division in  $\frac{P(t)}{Q(t, \bar{t})}$  is carried out the result is the posynomial  $P(t)$  with a factor of  $Q(t, \bar{t})^{-1}$  in each of the terms of  $P(t)$ . Thus the original ratio of posynomials has been approximated by a posynomial with a number of terms strictly less than the original constraint. In this case Avriel and Williams redefine degree of difficulty as:

D.D. = no. of terms in numerators - no. of variables - 1.

The degree to which  $Q(t, \bar{t})$  approximates  $Q(t)$  depends on  $\bar{t}$  and  $t$ . When  $\bar{t} = t$  then  $Q(t, \bar{t}) = Q(t)$ . This seems to indicate an iterative procedure for the solution of the original problem. The procedure suggested by Avriel and Williams is to start with an arbitrary positive vector  $\bar{t}$ , and then use this to determine a solution vector  $t_1$  from the system:

$$\begin{array}{ll} \text{Minimize} & g_0(t_1) \\ \text{subject to} & \frac{P_k(t_1)}{Q_k(t_1, \bar{t})} \leq 1 \quad k=1, 2, \dots, p. \end{array}$$

The solution vector  $t_1$  is then used in place of  $\bar{t}$  to determine  $t_2$  which is then used to find  $t_3$ , etc. This is done until two successive solutions for  $g_0(t)$  are within some predetermined limit.

The rigorous proof that this series of solutions does in fact converge was demonstrated by Avriel and Williams in 1970 (p. 136-140). This proof is quite detailed and will not be presented here. The basis of the proof lies in the fact that the approximation algorithm involves a point-set mapping of a point in the feasible region ( $x_n$ ) into a subset of the feasible region (the approximating constraints). Avriel and Williams showed that a sequence generated by this type of mapping under the proper conditions will converge to a quasi-minimum point. This quasi-minimum can then be shown to correspond to a local minimum for the Complementary Geometric Programming Problem, and under not too exclusive conditions to a global minimum for the Primal Geometric Programming Problem.

DEVELOPMENT OF THE PROGRAM

The development of the computer program for the project was divided into two separate but interrelated phases. First was a list-processor code which would accept the FORTRAN coded objective function as input, then "crack" the statement and generate the matrices needed for the solution. The second part of the program is the actual solution of a zero-degree of difficulty problem using condensed posynomials if necessary.

In the writing of the program three guidelines were established. First, although the program is written for the Colorado School of Mines PDP-10, the code should be written in standard FORTRAN-IV in such a way that conversion to any other time-sharing system can be accomplished with a minimum of pain and effort by any competent FORTRAN programmer.

Secondly, although the code is only for processing unconstrained polynomial objective functions, ample "hooks" should be left in the program on which to hang code for handling transcendental functions such as  $e^x$  and  $\text{Log } x$ , as well as code for processing user supplied constraints. (Surprisingly, the Real World sometimes imposes physical

limitations on cost equations.)

Finally, although the program is only meant to process zero-degree of difficulty problems by matrix inversion, the code should be designed so that more powerful techniques for handling higher degrees of difficulty could be employed.

In other words, this program was not designed as a finished product, but as a flexible framework on which a comprehensive and sophisticated Geometric Programming package can be built. To this same end, a large number of comments are included in the code in order to aid in future program development.

#### List-processor

The first part of the program is the list-processor which "cracks" the user supplied objective function. Simplicity of use rather than ease of programming is the rationale for this list-processor. It was felt that a user-oriented program which, because of its ease of use, would be employed regularly by the working engineer, has a higher utility than a program which minimizes core and run-time at the expense of simple data-entry and, therefore, sits unused in the program library until someone has the sense to delete it. Therefore, a minimum level of programming expertise is assumed for the user. He must be able to Log-on to the system and call the program. And he must be



able to cast his objective function in the form of a FORTRAN replacement statement, i.e.:

VARIABLE = FORTRAN statement

where VARIABLE is any user-supplied name for the quantity to be minimized, and the FORTRAN statement is the FORTRAN representation of the polynomial objective function.

Due to the limited scope of this program, parentheses may be nested only two-deep; although, up to nine parenthetical enclosures are allowed.\* Each such enclosure will be replaced by a Program Generated Variable(PGV) and the appropriate constraint (condensed or not). The total number of variables, user-supplied and PGV, may not exceed 20.

Any variable names acceptable in standard FORTRAN may be used with no limit on length. However, for the PDP-10 only the first five characters will be used by the program and must be unique for different variables.

Constants may be either integer or decimal notation; no scientific or E format is allowed. If present a constant coefficient must be the first factor in a term and only one coefficient is allowed per term.

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\*Note that all references to program size limitations are for the code supplied in this thesis. Increase, or decrease, can be accomplished by adjusting DIMENSION statements and the initialization routine.

Formatting of the statement is again standard FORTRAN. The statement must be contained between columns 7 and 72. If additional space is required continuation "cards" may be entered by placing any non-blank character in column 6 of the continuing statement. All leading, imbedded, and trailing blanks are ignored.

The operating method for the list-processor is based on a subroutine called WHATSIT. Input to this routine is a starting column for analysis. It returns the type of parameter found starting in the given column (variable, constant, or operator) and the width of the field containing this parameter.

The analysis proceeds from left to right, one term at a time, utilizing repeated calls to WHATSIT. As a term is analysed, an exponent matrix  $A$  and a coefficient matrix  $C$  are constructed. These matrices are consistent with the notation of Kochenburger (1968).

As parentheses are encountered they are scanned to determine type (posynomial or general polynomial) and number of terms. When a close-parentheses is determined, flags are set for proper constraint generation and a PGV is assigned.

After each term in the objective function is completed, any outstanding constraints are generated. If condensation is not needed, entries for the constraint go directly into the  $A$  and  $C$  matrices. If, however, the constraint is in the

form of a ratio, the entries go into matrices P and PC for the numerator or Q and QC for the denominator.

Once the last term in the objective function has been analysed, and the last constraint has been generated, the program prints the constructed matrices so that the user can see how the program is considering his problem with regard to PGVs and term numbers (for delta analysis). At this point, degree of difficulty is determined. If the degree of difficulty is zero, the problem is passed to the next section of code for solution.

#### Problem Solution

The actual solution to the zero-degree of difficulty problem is through the solution of the dual problem to determine the dual variables (deltas) and then solve for the primal variables. If the problem requires no condensation this process is simply to build from the exponent matrix A a square matrix CDEL which represents the normality and orthogonality conditions of the dual problem. This matrix is inverted to solve for the deltas. These deltas are then used to determine the value of the objective function and, through another matrix inversion, to determine the primal variables. This method is adequately described in Chapter 1 of Duffin, Peterson, and Zener.

If, however, the problem contains constraints which require condensation then the approximation A matrix is

dependent on the assumed values of the primal variables. Therefore, an arbitrary positive value for the primal variables is assumed and the coefficient and exponents of the denominator-approximating monomial are determined. These exponent values are then subtracted from each term in the numerator to yield a new A matrix. The problem is then solved as in the preceding paragraph.

After this solution has been determined, the value of the objective function is compared to its previous value (initially set to machine infinity). If the ratio of the two values is within a preset limit, the solution is declared final and the program asks if a rerun is desired. If the ratio is not within the limit of convergence, the current values of the primal variables are used to determine a new approximation and the process is repeated until the limit is reached.

### TEST PROBLEMS

Test problems for the code were formulated from Real World engineering situations. They represent a set of typical cost equations with which an engineer might have to work.

The first four problems are from F. C. Jelen (1970) and serve to demonstrate code capabilities for solving zero-degree of difficulty problems without condensation. The first two are minimization problems and the latter two show maximization techniques. The remaining problems are from a paper by I. W. Kabak (1969) and use the approximating method of condensed posynomials.

#### Uncondensed Problems

The following are from Chapter 12 of Jelen (1970).

Problem 1 -- This problem is to determine the drilling cycle-time for an oil-well drilling rig to minimize cost per month. The cost equation is given as:

$$C_m = 4,250 \cdot N \cdot T_d + 10,500 \cdot N$$

where

$$N = 6.667 \cdot T_d^{-0.5}$$

$C_m$  is cost in \$/month

and  $T_d$  is cycle-time in days.

This was entered into the program as:

$$\text{COST} = 28333 * \text{TD}^{.5} + 70000 * \text{TD}^{-.5}$$

The program determined the deltas as  $\delta_1 = \delta_2 = \frac{1}{2}$ , cost per month as  $.8907 \times 10^5$  dollars, and cycle-time as 2.471 days.

Problem 2 -- This problem has two variables and determines the batch size and power requirements for a plastic-production batch mixer. Let S be the size of the batch in pounds and P be the electrical power required in kilowatts. By assuming a yearly required production of 1,000,000 lb and a power cost of 1.0 ¢/kwh, the cost per year can be written:

$$C_y = 316.2S^{0.5} + 10^8 / (PS^{0.5}) + 34.3P.$$

This equation was entered as:

$$\text{COST} = 326.2 * S^{.5} + 100000000 * S^{-.5} / P + 34.4 * P$$

The program determined the deltas as  $\delta_1 = \delta_2 = \delta_3 = 1/3$ , COST as  $.3082 \times 10^5$  \$/year, and the size as 10,560 lb requiring 300 kw to operate.

Problem 3 -- This is a maximization problem to determine the load factor for an electrical power generation station rated at 20,000 kw, so that the maximum profit is realized. Let X be the load factor in Mwatts. Then the cost per hour is given as:

$$12 + .2X + .27X^2$$

and the income per hour is:

$$16X - .2X^2.$$

The net revenue per hour is therefore:

$$R_x = (16X - .2X^2) - (12 + .2X + .27X^2)$$

or

$$R_x = -12 + 15.8X - .47X^2.$$

If we define  $R_x'$  as  $R_x + 12$  then the problem becomes:

Maximize  $R_x' = 15.8X - .47X^2$  or

Minimize  $1/R_x' = \frac{1}{15.8X - .47X^2}.$

The problem was entered as:

$$\text{MIN} = 1/(15.8*X - .47*X**2)$$

One PGV was assigned as:

$$\text{PGV1} = 15.8*X - .47*X**2.$$

This gives three terms and two variables equaling zero degrees of difficulty. Deltas were determined as  $\delta_1 = \delta_2 = \delta_3 = 1$ , and  $\text{MIN} = .007531$ ,  $\text{PGV1} = 132.8$ ,  $X = 16.8$ .

The load factor for maximum revenue is, therefore, 16.8 Mwatts, QED. Note, however, that more information than just the load factor has been generated; the formula for PGV1 is, in fact, that of  $R_x'$ . Therefore, the revenue generated at optimality is  $\text{PGV1} - 12$  or \$120.80 per hour.

Problem 4 -- This again is a drilling problem, except that this time maximum revenue is to be determined as a function of drilling cycle-time. The revenue per month is given as:

$$R_m = \frac{9,000T_d^{0.5}}{(.75 + T_d)}$$

Since the program is set to minimize, the reciprocal of the revenue is entered as:

$$\text{MIN} = 1 / (9000 * \text{TD}^{**}.5 / (\text{TD} + .75))$$

In that two levels of parentheses are present, the two PGVs were assigned from the inside out as:

$$\text{PGV1} = \text{TD} + .75$$

$$\text{PGV2} = 9000 * \text{TD}^{**}.5 / \text{PGV1}.$$

With these substitutions made the program determined the deltas as  $\delta_1 = 1$ ,  $\delta_2 = \delta_3 = \frac{1}{2}$ ,  $\delta_4 = 1$ ; and

$$\text{MIN} = .0001925$$

$$\text{PGV1} = 1.5$$

$$\text{PGV2} = 5,196$$

$$\text{TD} = .75$$

Therefore the cycle-time for optimum revenue is .75 days. Again the revenue generated can be determined from the substitutions by noting that the formula for PGV2 is that of the desired revenue which is therefore equal to \$5,196.

The answers found for the preceding four problems correspond exactly to those which Jelen calculated using the Calculus.

### Condensed Problems

The following problems are from a study by Kabak (1969) on optimum design of steady-state availability of a production system. Letting the mean time to failure equal U and the mean downtime equal D, then the total cost is the sum of three components: the cost associated with U, the



cost associated with D, and the cost associated with the proportion of downtime,  $\frac{D}{(D+U)}$ . The cost equation can be written as:

$$C = K_1 U^a + K_2 D^b + K_3 \frac{D}{D+U} \quad (8).$$

Where  $K_1$ ,  $K_2$ ,  $K_3$ , and  $a$  are positive constants and  $b$  is a negative constant.

Kabak decided that the problem was not directly acceptable to G.P., due to the presence of a heretical negative in a forced constraint and a degree of difficulty of one. However, he noted that as long as  $DU^{-1} \ll 1$ , then the final term can be approximated as  $K_3 DU^{-1}$ ; which reduces the degree of difficulty to zero. Kabak goes on in the paper to solve six sample problems using G.P. and the equation:

$$C = K_1 U^a + K_2 D^b + K_3 DU^{-1}.$$

However in the last three examples worked, the assumption that  $DU^{-1} \ll 1$  was not valid and Kabak noted that the G.P. "solutions" were invalid and, therefore, differential Calculus should probably be employed rather than G.P.

For the purpose of this thesis, the original equation (8) was entered into the condensing code with the result that the problem was analysed to be:

Minimize  $C = K_1 U^a + K_2 D^b + K_3 D/PGV1$

subject to  $\frac{PGV1}{D+U} \leq 1.$

For specific values of  $K_1$ ,  $K_2$ ,  $K_3$ ,  $a$  and  $b$  the following runs were made. Tables summarize results of each iteration using a criteria of 1.0 per cent improvement to determine the final solution.

Problem 5 --  $K_1 = 1$ ,  $K_2 = 1,000$ ,  $K_3 = 100,000$ ,  $a = 1$ , and  $b = -1$ ; the problem was entered as:

$$CI = U + 1000/D + 100000*D/(D+U)$$

STEP	$\delta_1$	$\delta_2$	$\delta_3$	$\delta_4$	U	D	PGV1	CI
0					3	9	27	
1	.1667	.1667	.6667	.6667	1858.	.5381	7.238	11,150
2	.3333	.3333	.3334	.3334	463.9	2.155	464.5	1,392
3	.3328	.3328	.3344	.3344	462.7	2.161	464.9	1,390
Kabak	1/3	1/3	1/3		464.	2.15		1,392

Problem 6 --  $K_1$ ,  $K_2$ , and  $K_3$  as in Problem 5, and with  $a = \frac{1}{2}$ ,  $b = -\frac{1}{2}$ ; the problem was entered as:

$$CII = U**0.5 + 1000*D**-.5 + 100000*D/(D+U)$$

STEP	$\delta_1$	$\delta_2$	$\delta_3$	$\delta_4$	U	D	PGV1	CII
0					3	9	27	
1	.2500	.2500	.5000	.5000	$9 \times 10^6$	1.11	58.46	379.7
2	.4000	.4000	.2000	.2000	33140	30.17	33140	455.1
3	.3999	.3999	.2001	.2001	33120	30.19	33150	455.1
Kabak	2/5	2/5	1/5		33144	30.2		455.

Problem 7 --  $K_1$ ,  $K_2$ , and  $K_3$  as above and with  $a = 2$ ,  $b = -2$ ; the problem was entered as:

$$CIII = U**2 + 1000*D**-.2 + 100000*D/(D+U)$$

STEP	$\delta_1$	$\delta_2$	$\delta_3$	$\delta_4$	U	D	PGV1	CIII
0					3	9	27	
1	.1000	.1000	.8000	.8000	49.10	.6441	3.33	24,110

<u>STEP</u>	<u><math>\delta_1</math></u>	<u><math>\delta_2</math></u>	<u><math>\delta_3</math></u>	<u><math>\delta_4</math></u>	<u>U</u>	<u>D</u>	<u>PGV1</u>	<u>CIII</u>
2	.2484	.2484	.5033	.5033	35.15	.8996	35.92	4,976
3	.2468	.2468	.5063	.5063	35.01	.9032	35.92	4,966
Kabak 1/4	1/4	1/4	1/2		35.4	.89		5,020

The three preceding problems yield very similar answers to the results Kabak obtained. Significant variation can be noticed in Problem 7 which seems to be due to the break-down of the assumption that  $DU^{-1} \ll 1$ .

Problem 8 --  $K_1 = 100$ ,  $K_2 = 10,000$ ,  $K_3 = 1,000$ , a and b as in Problem 5; the problem was entered as:

$$CIV = 100*U + 10000/D + 1000*D/(D+U)$$

<u>STEP</u>	<u><math>\delta_1</math></u>	<u><math>\delta_2</math></u>	<u><math>\delta_3</math></u>	<u><math>\delta_4</math></u>	<u>U</u>	<u>D</u>	<u>PGV1</u>	<u>CIV</u>
0					3	9	27	
1	.1667	.1667	.6667	.6667	2.728	36.66	33.60	1,637
2	.0608	.0608	.8783	.8783	.7683	130.2	117.3	1,623
3	.0058	.0058	.9884	.9884	.0601	16640	16620	1,000
4	.00004	.00004	.9999	.9999	.0004	$3 \times 10^5$	$3 \times 10^5$	1,000
5	0	0	1.0	1.0	0	$\infty$	$\infty$	1,000
Program halt due to zero values of deltas.								
Kabak 1/3	1/3	1/3	1/3		10.0	10.0		3,000

What has happened in this problem is that the coefficients have been chosen so that the values of U and D fall outside the feasible region. That is, the first term is driven to zero by setting U to zero, the second term goes to zero by letting D increase without bound, and then the ratio  $D/(D+U)$  approaches one, thus letting the total cost be equal to  $K_3$  or 1,000. This situation was not encountered

in Problems 5, 6, or 7 since the value of  $K_3$  (=100,000) was greater than the attained minimum.

This seems to contradict Geometric Programming Theory which states that for a zero-degree of difficulty problem the dual variables (deltas) are invariant with respect to the primal coefficients. That is, therefore, the deltas for Problem 8 should be the same as those for Problem 5, since a and b are the same in both problems.

What has actually occurred is that the problem is not zero-degree of difficulty. It is a one-degree of difficulty problem which we have approximated with a zero-degree of difficulty problem. Therefore, the dependence of the dual variables upon the primal coefficients is not at all surprising.

This brings us to a very important discovery, which shall be stated here as Taylor's Axiom for Reality in Operations Research:

By assuming different views of a problem, we may be able to apply different mathematical concepts as tools to solve the original problem. However, neither the altered view-points nor the mathematics used can effect a change in the physical reality of the original situation.

This Axiom was stated more succinctly by Alfred Korzybski as: "A map is not the territory it represents."

### CONCLUSIONS

Since this program was developed to be used in the solution of Real World problems, the primary criteria for its utility must be cost to use. This cost is measured in both computer costs and in engineering man-hours needed to enter data and receive results.

Runs for the preceding test problems were made on the Colorado School of Mines PDP-10 computer to determine these two cost factors. The elapse time and total cost figures determined represent time and cost for the user to Log-on to the system, request execution of the compiled program, enter data, receive results, and Log-off. The dollar costs are from the CSM computer resources accounting system. It is assumed that private sector cost, either internal or external, would be similar for runs made on similar equipment.

The following table summerizes the time and cost figures obtained for the PDP-10.

<u>Problem</u>	<u>CPU time (sec.)</u>	<u>Elapse time (min.)</u>	<u>Total cost (\$)</u>
1	.67	4	0.38
2	.82	3	.37
3	.82	3	.38
4	.98	3	.38

<u>Problem</u>	<u>CPU time (sec.)</u>	<u>Elapse time (min)</u>	<u>Total cost (\$)</u>
5	1.52	5	0.45
6	1.52	5	.44
7	1.60	6	.45
8	1.65	7	.48

From this table the time and cost for these runs ranged from 3 to 7 minutes, \$0.37 to \$0.48; with an average of 4.5 minutes and \$0.42. For the uncondensed problems the average was 3.0 minutes and \$0.38; with 5.6 minutes and \$0.45 for the problems requiring condensation. These times and dollar costs are well within the usual economic limits set on engineering time-sharing applications, and the program, therefore, could easily be economically useful in a Real World situation.

The condensation principle proposed by Avriel and Williams and employed in this program appears to be a quite useful tool in this type of problem solving. The user should be careful, however, to relate the program results back to the original problem so that false assumptions are not made in generalizing from approximation solutions.

APPENDIX

The following section contains the computer listings relevant to this thesis. The first section is a listing of the actual code. The second is a print-out of the sample problems previously described.

```

C*      * * * * *
C
C      THIS PROGRAM SOLVES ZERO DEGREE DIFFICULTY GEOMETRIC PROGS,
C      THE INPUT EQUATIONS ARE IN STANDARD FORTRAN FORMAT
C      FULL DESCRIPTION IS FOUND IN MASTERS THESIS T-1564
C      WRITEN BY DANNY L TAYLOR SPRING 1973.
C*      * * * * *
C* * * * *
      INTEGER V
      INTEGER COMNT, BLANK
      INTEGER VNAME, TECN, SHFT
      COMMON /NOT/ NOTTM, NOTEQ
      COMMON /LIM/ IL
      COMMON NVAR, NVARPG, IPFLG(20)
      COMMON KQT(10), KPT(10), KT(10)
      COMMON A(20,20,10), C(20,10), P(10,10,10), Q(10,10,10), PC(10,10),
+      QC(10,10)
      COMMON CARD(16), KARD(198)
      COMMON VNAME(20)
      COMMON WAV(20), SAV(20)
      COMMON LEVEL(10), LL2(10), IPRNO(10), IPRNC(10), KTYPE(10), LOCATE(10),
+      KNSTVAR(10), L2TAB(10)
      DIMENSION X(20), LCTBACK(10)
      DIMENSION DELTA(20), SUMDEL(10)
      DIMENSION CDEL(20,20)
      DIMENSION SQ(10)
      DIMENSION NVEC(20)
      DIMENSION B(20)
      DIMENSION IKARD(66,6)
      EQUIVALENCE (KARD, IKARD)
      REAL LIMIT
      NPROB=0
      LIMIT=1.01

C
C      SET UNIT NUMBERS FOR OUTPUT
C
      V=4
      ITTY=4
      WRITE(ITTY,1006)
1006  FORMAT(' ENTER OUTPUT UNIT NUMBER-- TTY=4: LPT=6!/')
      READ(ITTY,1007) IOT
1007  FORMAT(I)
      IE=4HE
      COMNT=5HC
      BLANK=5H

C*      * * * * *
C
C      INITIALIZE ARRAYS
C
C* * * * *
6      CONTINUE

```



```

DO 5 I=1,10
KQT(I)=0
KPT(I)=0
KT(I)=0
DO 2 J=1,20
DO 1 K=1,20
1 A(J,K,I)=0.
2 C(K,I)=0.
DO 4 J=1,10
DO 3 K=1,10
3 P(K,J,I)=0.
Q(K,J,I)=0.
4 PC(J,I)=0.
QC(J,I)=0.
LEVEL(I)=0
LL2(I)=0
IPRNO(I)=0
IPRNC(I)=0
KTYPE(I)=0
LOCATE(I)=0
KNSTVAR(I)=0
L2TAB(I)=0
LCTBACK(I)=0
5 CONTINUE
NVAR=0
NVARPG=0
LCN=Z
C* * * * *
C
C READ IN EQUATION AND DECODE INTO BUFFERS
C
NPROB= NPROB + 1
WRITE(IOT,1004) NPROB
1004 FORMAT(1H1,///5X,' PROBLEM NO.',I3//)
NCAR=0
10 CONTINUE
WRITE(ITTY,1002)
1002 FORMAT(' ENTER CARD'//)
READ(V,1000) CARD
1000 FORMAT(16A5)
DECODE(6,1001,CARD) KCOL1,KCOL2
1001 FORMAT(A1,4X,A1)
1003 FORMAT(50I3)
IF(KCOL1.EQ.IE) GO TO 21
WRITE(IOT,1005) CARD
1005 FORMAT(1X,16A5)
IF(IOT.EQ.ITTY) GO TO 11
WRITE(ITTY,1005) CARD
11 CONTINUE
IF(KCOL1.EQ.COMNT) GO TO 10
IF(KCOL2.EQ.BLANK) GO TO 20

```

```

      IF(NCAR.GE.1) GO TO 12
      ISTOP=1
      GO TO 9001
12     NCAR=NCAR+1
      DECODE(72,1012,CARD) (IKARD(I,NCAR),I=1,66)
1012  FORMAT(6X,66A1)
      DO 13 I=1,66
13     IKARD(I,NCAR)=SHFT(IKARD(I,NCAR),-29)
      GO TO 10
20     IF(NCAR) 99,12,21
99     ISTOP=99
      GO TO 9001
21     CONTINUE
      IL=NCAR+66
      KEQC=0
      KEQ=1
C#    * * * * *
C
C     CODE TO ANALYSIS STATEMENT
C
C     CALL GETTEC(KCOL,TECN)
C     RETURNS WITH KCOL EQ TO COL CONTAINING =
C
C     BEGIN TERM BY TERM ANALYSIS
C
      NTERM=0
      CALL BUMPCOL(KCOL)
24     CONTINUE
      DO 241 NV=1,NVAR
241    WAV(NV)=0.
      IDEL=0
      ISH=1
      WC=1.
      NTERM=NTERM+1
25     CALL WHATSIT(KCOL,ITYP,IWD)
      GO TO (34,29,27,26,26,900) ITP
900    ISTOP=900
      GO TO 9002
901    ISTOP=901
      GO TO 9002
C#    * * * * *
C
C     PLUS OR MINUS
26     IF(IDEL.NE.0) GO TO 901
      IDEL=1
      IF(ITYP.EQ.5) IDEL=-1
      CALL BUMPCOL(KCOL)
      IF(KCOL.GT.0) GO TO 25
      ISTOP=610
      GO TO 9005
C#    * * * * *

```

```

C      OPEN PARENS TYPE 3
  27    CONTINUE
C
C      ANALYSIS OF LEVEL 1 PARENS
C
      LAST=7
      IAD=1
      ISUB=0
      IFLG2=0
      KCOL1=KCOL
      CALL BUMPCOL(KCOL1)
      IF(KCOL1.LE.0) GO TO 927
      CALL WHATSIT(KCOL1,ITYP,IWD)
      IF(ITYP.NE.5) GO TO 2703
      IAD=0
      GO TO 2706
2701   KCOL1=KCOL1 + IWD - 1
2702   CALL BUMPCOL(KCOL1)
      IF(KCOL1.LE.0) GO TO 927
      CALL WHATSIT(KCOL1,ITYP,IWD)
2703   GO TO(2701,2704,2710,2705,2706,2707,2707,2707,2740,928) ITYP
2704   IF(LAST.EQ.8) LAST=7
      GO TO 2701
2705   IF(LAST.EQ.8) GO TO 2702
      IAD=IAD + 1
      GO TO 2707
2706   IF(LAST.EQ.8) GO TO 2702
      ISUB=ISUB + 1
2707   LAST=ITYP
      IF(LAST.LE.7) 2702,2701
C#    * * * * *
C
C      BEGIN SCAN OF LEVEL 2 PARENS
C
2710   CONTINUE
      KCOL2=KCOL1
      IAD1=1
      ISUB1=0
      ISN=1
      IF(LAST.EQ.6) ISN=-1
      LAST=7
      CALL BUMPCOL(KCOL2)
      IF(KCOL2.LE.0) GO TO 927
      CALL WHATSIT(KCOL2,ITYP,IWD)
      IF(ITYP.NE.5) GO TO 2713
      IAD1=0
      GO TO 2716
2711   KCOL2=KCOL2+IWD-1
2712   CALL BUMPCOL(KCOL2)
      IF(KCOL2.LE.0) GO TO 927
      CALL WHATSIT(KCOL2,ITYP,IWD)

```

```

2713 GO TO (2711,2714,998,2715,2716,2717,2717,2717,2720,928) ITYP
927  ISTOP=927
    GO TO 9003
928  ISTOP=928
    KCOL=KCOL2
    GO TO 9002
2714 IF(LAST.EQ.8) LAST=7
    GO TO 2711
2715 IF(LAST.EQ.8) GO TO 2712
    IAD1=IAD1 + 1
    GO TO 2717
2716 IF(LAST.EQ.8) GO TO 2712
    ISUB1=ISUB1 + 1
2717 LAST=ITYP
    IF(LAST-7) 2712,2712,2711
C#   * * * * *
C
C   SET PGV VALUES FOR LEVEL 2
C
2720 CONTINUE
    CALL GETPGV(KCOL1,KCOL2)
    IF(IAD1.EQ.1.AND.ISUB1.EQ.0) GO TO 2722
    IF(IAD1) 910,2721,2724
910  ISTOP=910
    KCOL=KCOL1
    GO TO 9002
2721 IF(ISUB1) 910,2722,2723
2722 KTYPE(NVARPG)=1
    GO TO 2730
2723 K=4
    IF(ISUB1.GT.2) K=6
    GO TO 2729
2724 IF(ISUB1) 910,2725,2726
2725 K=2
    IF(IAD1.GT.2) K=5
    GO TO 2729
2726 K=7
    IF(IAD1.EQ.1.AND.ISUB1.EQ.1) K=3
2729 KTYPE(NVARPG)=K
2730 LEVEL(NVARPG)=2
    KNSTVAR(NVARPG)=NVAR
    KCOL1=KCOL2
    CALL BUMPCOL(KCOL2)
    IF(KCOL2.LE.0) GO TO 927
    CALL WHATSIT(KCOL2,ITYP,IWD)
    IF(ITYP.NE.8) GO TO 2731
    KCOL2=KCOL2+IWD-1
    CALL BUMPCOL(KCOL2)
    IF(KCOL2.LE.0) GO TO 927
    CALL WHATSIT(KCOL2,ITYP,IWD)
    IF(ITYP.NE.5) GO TO 2731

```

```

      ISN=-ISN
C
C   SET TEMPORARY FLAG IN WAV FOR SIGN OF A(PGV)
C
2731 WAV(NVAR)=ISN
      IFLG2=IFLG2 + 1
      L2TAB(IFLG2)=NVARPG
C
C   RETURN TO LEVEL 1 SCAN
      GO TO 2702
C*  * * * * *
C
C   SET PGV VALUES FOR LEVEL1 PARENS
C
2740 CALL GETPGV(KCOL,KCOL1)
      IF(IAD.EQ.1.AND.ISUB.EQ.0) GO TO 2742
      IF(IAD) 910,2741,2744
2741 IF(ISUB-1) 910,2742,2743
2742 KTYPE(NVARPG)=1
      GO TO 2750
2743 K=4
      IF(ISUB.GT.2) K=6
      GO TO 2749
2744 IF(ISUB) 910,2745,2746
2745 K=2
      IF(IAD.GT.2) K=5
      GO TO 2749
2746 K=7
      IF(IAD.EQ.1.AND.ISUB.EQ.1) K=3
2749 KTYPE(NVARPG)=K
2750 LEVEL(NVARPG)=1
      KNSTVAR(NVARPG)=NVAR
      IVAR=NVAR
      KCOL=KCOL1
C
C   SET LINK INDEX (LL2) FOR LEVEL 2 PGV
C
2751 IF(IFLG2.LE.0) GO TO 35
      K=L2TAB(IFLG2)
      LL2(K)=NVAR
      IFLG2=IFLG2-1
      GO TO 2751
C*  * * * * *
C
C   CONSTANT -- TYPE 2
C
29  CALL UNCODE(KCOL,WC,IWD)
      IF(IDEL.LT.0) WC=-WC
C*  * * * * *
C
C   LOOK FOR NEXT OPERATOR AFTER COEF OR EXPONENT PROCESSING

```

```

C
30  KCOL=KCOL+IWD-1
    CALL BUMPCOL(KCOL)
    IF(KCOL.LE.0) GO TO 500
    CALL WHATSIT(KCOL,ITYP,IWD)
    ISH=1
    K=ITYP-2
    GO TO (903,500,500,31,32,903) K
903  ISTOP=903
    GO TO 9002
C#  * * * * *
C
C    SLASH -- TYPE 6
31  ISH=-1
C
C    STAR  -- TYPE 7
32  KCOL=KCOL+IWD-1
C
C    LOOK FOR NEXT VARIABLE
C
C    CALL BUMPCOL(KCOL)
    IF(KCOL.LE.0) GO TO 999
    CALL WHATSIT(KCOL,ITYP,IWD)
    IF(ITYP.EQ.3) GO TO 27
    IF(ITYP.NE.1) GO TO 904
C
C    CHECK FOR VARIABLE IN SYMBOL TABLE
C
34  CALL ISITYET(KCOL,IVAR,IWD)
    KCOL=KCOL + IWD -1
C
C    LOOK FOR NEXT OPERATOR AFTER VARIABLE IDENTIFICATION
C
35  WAV(IVAR)=ISH
    CALL BUMPCOL(KCOL)
    IF(KCOL.LE.0) GO TO 500
    CALL WHATSIT(KCOL,ITYP,IWD)
    K=ITYP-2
    GO TO (905,500,500,36,36,40,905) K
905  ISTOP=905
    GO TO 9002
904  ISTOP=904
    GO TO 9002
36  CONTINUE
    ISH=1
    IF(K.EQ.4) 31,32
C#  * * * * *
C
C    PROCESS EXPONENT
C
40  KCOL=KCOL+IWD-1

```

```

41  CALL BUMPCOL(KCOL)
    IF(KCOL.LE.0) GO TO 999
    CALL WHATSIT(KCOL,ITYP,IWD)
    GO TO (906,45,906,41,42,906) ITYP
906  ISTOP=906
    GO TO 9002
42  ISH=-ISH
    GO TO 41
C
C  DECODE EXPONENT AND RETURN TO LOOK FOR NEXT OPERATOR
C
45  CALL UNCODE(KCOL,VAREXP,IWD)
    SH=ISH
    WAV(IVAR)=VAREXP*SH
    GO TO 30
C#  * * * * *
C
C  CODE TO END TERM -- BEGIN AGAIN
C
C
C  MOVE WORKING VECTOR WAV INTO ARRAY A
C
500  CONTINUE
    DO 501 I=1,NVAR
    A(I,NTERM,1)=WAV(I)
501  CONTINUE
    C(NTERM,1)=WC
C
C  START CONSTRAINT GENERATION AT STATEMENT 5023
C
    GO TO 5021
502  KT(K)=KTERM
5021 IF(LCN.GE.NVARPG) 5022,5023
5022 IF(KCOL.LE.0) 700,24
5023 LCN=LCN + 1
    KVAR=KNSTVAR(LCN)
C#  * * * * *
C
C  SET ISN EQUAL TO SIGN OF EXPONENT OF PGV
C  GET PGV TYPE AND JUMP TO PROCESS
C
    SN=A(KVAR,NTERM,1)
    IF(LEVEL(LCN).LT.2) GO TO 503
    K=LL2(LCN)
    XDEL=A(K,NTERM,1)
    SN=SN*XDEL
    A(KVAR,NTERM,1)=0.
503  XDEL=1.
    ISN=SIGN(XDEL,SN)
    KCOL1=IPRNO(LCN)

```

```

LCOL=IPRNC(LCN)
K=LCN + 1
KTERM=0
IRTN=1
GO TO (510,520,530,540,520,540,570,9006) KTYPE(LCN)

```

```

C*  * * * * *
C
C
C
C

```

```

THIS BEGINS THE TERM ANALYSIS ROUTINE - INLINE SUBROUTINE

```

```

510  KTERM=KTERM+1
      DO 5101 I=1,NVAR
5101  WAV(I)=0.
      ISH=1
      WC=1.
      DEL=1.
5105  CONTINUE
      CALL BUMPCOL(KCOL1)
      IF(KCOL1.GE.LCOL) GO TO 5150
      CALL WHATSIT(KCOL1,ITYP,IWD)
      GO TO (5123,5115,5123,5105,5110,913) ITYP
913   ISTOP=913
      KCOL=KCOL1
      GO TO 9002
5110  DEL=-1.
      GO TO 5105
5115  CALL UNCODE(KCOL1,WC,IWD)
5116  KCOL1=KCOL1+IWD-1
      CALL BUMPCOL(KCOL1)
      IF(KCOL1.GE.LCOL) GO TO 5150
      CALL WHATSIT(KCOL1,ITYP,IWD)
      ISH=1
      GO TO(913,5150,5149,5120,5121,913),ITYP-2
      GO TO 913
5120  ISH=-1
5121  CALL BUMPCOL(KCOL1)
      IF(KCOL1.GT.LCOL) GO TO 919
      CALL WHATSIT(KCOL1,ITYP,IWD)
      GO TO (5123,914,5123,914) ITYP
914   ISTOP=914
      KCOL=KCOL1
      GO TO 9002
5123  CALL ISITYET(KCOL1,IVAR,IWD)
      WAV(IVAR)=ISH
      KCOL1=KCOL1 + IWD - 1
      CALL BUMPCOL(KCOL1)
      IF(KCOL1.GE.LCOL) GO TO 5150
      CALL WHATSIT(KCOL1,ITYP,IWD)
      GO TO (915,5150,5149,5120,5124,5125,916) ITYP-2
915   ISTOP=915
      GO TO 9002

```



```

916  ISTOP=916
      GO TO 9002
5124  ISH=1
      GO TO 5121
5125  KCOL1=KCOL1+IWD-1
      XDEL=1.
5126  CALL BUMPCOL(KCOL1)
      IF(KCOL1.GE.LCOL) GO TO 917
      CALL WHATSIT(KCOL1,ITYP,IWD)
      IF(ITYP.EQ.2) GO TO 5130
      IF(ITYP.EQ.4) GO TO 5126
      IF(ITYP.NE.5) GO TO 918
      XDEL=-1.
      GO TO 5126
917  ISTOP=917
      GO TO 9005
918  ISTOP=918
      GO TO 9002
919  ISTOP=919
      GO TO 9005
5130  CALL UNCODE(KCOL1,VAREXP,IWD)
      WAV(IVAR)=WAV(IVAR)*XDEL*VAREXP
      GO TO 5116
5149  KCOL1=KCOL1-1
5150  CONTINUE
      WC=WC*DEL
      GO TO (5155,5205,5305,5705,5355,5375,5365) IRTN
C
C      END OF TERM ANALYSIS ROUTINE
C*      * * * * *
C
C*      * * * * *
C
C      TYPE 1 -- SIMPLE MONOMIAL
5155  WAV(KVAR)=-1.
      SN=ISN
      DO 5156 I=1,NVAR
5156  A(I,KTERM,K)=WAV(I) * SN
      C(KTERM,K)=WC**ISN
      GO TO 502
C*      * * * * *
C
C      TYPE 2 -- BINOMIAL + +
C      TYPE 5 -- POSYNOMIAL
C      IF ISN NEGATIVE LOOP THUR TYPE SEVEN LOGIC
C
520  IF(ISN.LT.0) GO TO 5701
      IRTN=2
      GO TO 510
5205  CONTINUE
C

```

```

C      MOVE WAV TO A -- NOTE NO CONDENSATION NEEDED
C
      WAV(KVAR)=-1.
      DO 5210 I=1,NVAR
5210  A(I,KTERM,K)=WAV(I)
      C(KTERM,K)=WC
      IF(KCOL1.GE.LCOL) 502,510
C*      * * * * *
C
C      TYPE 3 -- MIXED BINOMIAL
C      IF ISN NEGATIVE BRANCH TO 5350 -- NO CONDENSATION NEEDED
C
530  IF(ISN.LT.0) GO TO 5350
5301  IRTN=3
      KQTERM=0
      KPTERM=0
      KEQC=KEQC+1
      PC(1,KEQC)=1.
      GO TO 510
5305  CONTINUE
C
C      CHECK COEF TO DETERMINE IF TERM IS Q OR P
C
      IF(WC) 5320,920,5310
920  ISTOP=720
      GO TO 9008
5310  CONTINUE
      KPTERM=KPTERM+1
      DO 5311 I=1,NVAR
5311  P(I,KPTERM,KEQC)=WAV(I)
      PC(KPTERM,KEQC)=WC
      GO TO 5330
5320  KQTERM=KQTERM+1
      DO 5321 I=1,NVAR
5321  Q(I,KQTERM,KEQC)=WAV(I)
      QC(KQTERM,KEQC)=-WC
5330  IF(KCOL1.LT.LCOL) GO TO 510
      KQTERM=KQTERM+1
      Q(KVAR,KQTERM,KEQC)=1.
      QC(KQTERM,KEQC)=1.
      GO TO 580
C*      * * * * *
C
C      LOGIC TO PROCESS MIXED BINOMIAL WITH NEGATIVE ISN
C
5350  IRTN=5
      GO TO 510
5355  CONTINUE
      IF(WC) 5360,921,5370
921  ISTOP=921
      GO TO 9008

```

```

5360 C(KTERM,K)=-WC
      DO 5361 I=1,NVAR
5361 A(I,KTERM,K)=WAV(I)
      IRTN=7
      GO TO 510
5365 C(KTERM,K)=WC
      DO 5366 I=1,NVAR
5366 SAV(I)=-WAV(I)
      WAV(KVAR)=-1.
      DO 5367 I=1,NVAR
      A(I,KTERM,K)=-WAV(I)
5367 A(I,KTERM-1,K)=SAV(I)+A(I,KTERM-1,K)
      C(KTERM-1,K)=C(KTERM-1,K) /WC
      GO TO 502
5370 C(KTERM,K)=1./WC
      DO 5371 I=1,NVAR
5371 SAV(I)=-WAV(I)
      SAVC=WC
      WAV(KVAR)=-1.
      DO 5372 I=1,NVAR
5372 A(I,KTERM,K)=-WAV(I)
      IRTN=6
      GO TO 510
5375 CONTINUE
      C(KTERM,K)=-WC/SAVC
      DO 5376 I=1,NVAR
5376 A(I,KTERM,K)=SAV(I) + WAV(I)
      GO TO 502
C* * * * *
C
C      TYPE 4 -- BINOMIAL --
C      TYPE 6 -- POLYNOMIAL ALL --
C      IF ISN NEGATIVE PROBLEM IS ILL-DEFINED OTHERWISE BRANCH TO TYPE 3
540 IF(ISN) 925,925,5301
925 ISTOP=925
GO TO 9007
C# * * * * *
C
C      TYPE 7 -- MIXED POLYNOMIAL
C      IF ISN POSITIVE BRANCH TO TYPE 3
C
570 IF(ISN) 5701,925,5301
C
C      ISN NEGATIVE
C
5701 IRTN=4
      KPTERM=0
      KQTERM=0
      KEQC=KEQC + 1
      PC(1,KEQC)=1.
      GO TO 510

```

```

5705 CONTINUE
C
C   CHECK COEF TO DETERMINE IF TERM IS P OR Q
C
      IF(WC) 5710,931,5720
931  ISTOP=931
      GO TO 900E
5710 KPTERM=KPTERM+1
      DO 5711 I=1,NVAR
5711 P(I,KPTERM,KEQC)=WAV(I)
      PC(KPTERM,KEQC)=-WC
      GO TO 5730
5720 KQTERM=KQTERM+1
      DO 5721 I=1,NVAR
5721 Q(I,KQTERM,KEQC)=WAV(I)
      QC(KQTERM,KEQC)=WC
5730 IF(KCOL1.LT.LCOL) GO TO 510
      KPTERM=KPTERM+1
      P(KVAR,KPTERM,KEQC)=1.
      PC(KPTERM,KEQC)=1.
C
C   END OF CONSTRAINT LOGIC
C
C
C   SET LOCATE AND BACK-LOCATE INDECIES FOR CONDENSED CONSTRAINTS
C
580  CONTINUE
      LOCATE(KEQC)=LCN
      LCTBACK(LCN)=KEQC
      IF(KPTERM.EQ.0) KPTERM=1
      KQT(KEQC)=KQTERM
      KPT(KEQC)=KPTERM
      KTERM=0
      GO TO 502
C
C*  * * * * *
C*  * * * * *
C
C   ANALYSIS COMPLETE -- PRINT RESULTS
C
700  CONTINUE
      KT(1)=NTERM
      NTERM=0
      NEQ=LCN+1
      IDSH=4H----
      WRITE (IOT, 1699) (IDSH,NV=1,NVAR)
1699 FORMAT(1X,4H----,10(A4,8H-----))
      WRITE (IOT, 1700) (VNAME(I),I=1,NVAR)
1700 FORMAT(/5X,10(4XA8))
      DO 750 I=1,NEQ

```

```

WRITE (IOT, 1699) (IDSH,NV=1,NVAR)
WRITE (IOT, 1701) I
1701 FORMAT(3H0EQ ,1X , I2)
K=KT(I)
IF(K.EQ.0) GO TO 730
NTERM=NTERM+K
DO 720 J=1,K
WRITE (IOT, 1705) C(J,I)
1705 FORMAT(/2XE12.4)
WRITE (IOT, 1702) (A(NV,J,I),NV=1,NVAR)
1702 FORMAT(5X,(10E12.4))
720 CONTINUE
GO TO 750
730 KEQC=LCTBACK(I-1)
K=KPT(KEQC)
KT(I)=K
NTERM=NTERM+K
WRITE (IOT, 1703)
1703 FORMAT(3H0P- )
DO 735 J=1,K
WRITE (IOT, 1705) PC(J,KEQC)
WRITE (IOT, 1702) (P(NV,J,KEQC),NV=1,NVAR)
735 CONTINUE
WRITE (IOT, 1704)
1704 FORMAT(3H0Q- )
K=KOT(KEQC)
DO 736 J=1,K
WRITE (IOT, 1705) QC(J,KEQC)
WRITE (IOT, 1702) (Q(NV,J,KEQC),NV=1,NVAR)
736 CONTINUE
750 CONTINUE
C
C DETERMINE DEGREE OF DIFICULTY
C
C IF D.D. LESS THAN ZERO SOLVE PROBLEM
C
IDD=NTERM-(NVAR+1)
WRITE (IOT, 1760) IDD
1760 FORMAT(/10X,20HDEGREE OF DIFICULTY= ,I3)
IF(IDD) 799,800,760
760 CONTINUE
WRITE (IOT, 1761)
1761 FORMAT(10X18HPROBLEM TERMINATED )
GO TO 8100
799 CONTINUE
WRITE (IOT, 1799)
1799 FORMAT(10X19HNOTE NEGATIVE D. D. /)
C* * * * *
C
C BEGIN SOLUTION OF PROBLEM
C

```

```

800 CONTINUE
  IF(LOCATE(1).EQ.0) GO TO 8015
C
C   INITIALIZE SOLUTION VECTOR -- X(I)
C
  XDEL=NVAR
  DO 8001 I=1,NVAR
8001  X(I)=XDEL**I
  TECL=10.**30
C*   * * * * *
C
C   DETERMINE A FROM P,Q, AND X FOR EACH CONDENSED CONSTRAINT KEQC
C
8002  KEQC=0
8003  KEQC=KEQC+1
  LCN=LOCATE(KEQC)
  IF(LCN.LE.0) GO TO 8015
  K=LCN+1
  KQ=KQT(KEQC)
  KTERM=KPT(KEQC)
  TQ=0.
  DO 8004 I=1,NVAR
8004  WAV(I)=0.
  DO 8007 I=1,KQ
  DAC=1.
  DO 8005 NV=1,NVAR
8005  DAC=DAC+(X(NV)**Q(NV,I,KEQC))
  DO 8005 CONTINUE
  DAC=DAC*QC(I,KEQC)
  SQ(I)=DAC
8007  TQ=TQ+DAC
  WC=1.
  DO 8010 I=1,KQ
  DAC=SQ(I)/TQ
  WC=WC*(QC(I,KEQC)/DAC)**DAC
  DO 8009 NV=1,NVAR
8009  WAV(NV)=WAV(NV) + (Q(NV,I,KEQC)*DAC)
8010  CONTINUE
  DO 8012 NT=1,KTERM
  C(NT,K)=PC(NT,KEQC)/WC
  DO 8012 NV=1,NVAR
8012  A(NV,NT,K)=P(NV,NT,KEQC) - WAV(NV)
  GO TO 8003
C*   * * * * *
C
C   A DETERMINED NOW BUILD SQUARE MATRIX CDEL FROM A
C
8015  CONTINUE
  CALL CALC1(CDEL,NTERM,KT,NVEC,A,NVAR,NEQ)
C*   * * * * *
C

```

```

C      INVERT CDEL TO DETERMINE DELTAS AS FIRST ROW IN INVERSE
C
      CALL INVERT(CDEL,NTERM,NTERM,DET)
      IF(DET,EQ.0.) GO TO 9004
      CALL CALDELTA(CDEL,NTERM,DELTA)
      WRITE (IOT, 1699) (IDSH,I=1,NTERM)
C
C      PRINT DELTAS
C
      WRITE (IOT, 8029) (DELTA(NT),NT=1,NTERM)
8029  FORMAT(/10X,20HDELTAS DETERMINED AS /(5X,10E12.4))
      IF(CDEL(1,1).GT.0.) GO TO 8031
      WRITE(IOT,8030)
8030  FORMAT(10X,'NOTE DELTAS LESS/EG ZERO'/10X,'JOB ABORTED')
      GO TO 8100
8031  CONTINUE
C#    * * * * *
C
C      DETERMINE A LINEAR INDEPENDENT SET FROM A TO SOLVE FOR X
C
      CALL CALC2(CDEL,NVAR,KT,NEQ,NVEC,WAV,A)
C#    * * * * *
C
C      INVERT NEW CDEL TO DETERMINE X
C
      CALL INVERT(CDEL,NVAR,NVAR,DET)
      IF(DET,EQ.0.) GO TO 9009
C
C      DETERMINE TEC FROM DELTAS AND COEF VECTOR
C
      TEC=1.
      K=KT(1)
      DO 8040 NT=1,K
      DAC=DELTA(NT)
      IF(DAC,EQ.0.) GO TO 8040
      TEC=TEC*(C(NT,1)/DAC)**DAC
8040  CONTINUE
      IF(NEQ,EQ.1) GO TO 8045
      IDEL=K
      DO 8044 KEQ=2,NEQ
      K=KT(KEQ)
      XDEL=0.
      DO 8042 NT=1,K
      IDEL=IDEL+1
      DAC=DELTA(IDEL)
      IF(DAC,EQ.0.) GO TO 8042
      TEC=TEC*(C(NT,KEQ)/DAC)**DAC
      XDEL=XDEL+DAC
8042  CONTINUE
      IF(XDEL,EQ.0) GO TO 8044
      TEC=TEC*XDEL**XDEL

```

```

8044 SUMDEL(KEQ)=XDEL
8045 CONTINUE
C*      * * * * *
C
C      RECOMPUTE B(J) MATRIX
C
      K=KT(1)
      J=0
      DO 8050 NT=1,K
      IF(NOTEQ.EQ.1.AND.NOTTM.EQ.NT) GO TO 8050
      J=J+1
      B(J)=ALOG(TEC*DELTA(NT)/C(NT,1))
8050 CONTINUE
      IF(NEQ.EQ.1) GO TO 8053
      I=K
      DO 8052 KEQ=2,NEQ
      XDEL=SUMDEL(KEQ)
      K=KT(KEQ)
      DO 8052 NT=1,K
      I=I+1
      IF(NOTEQ.EQ.KEQ.AND.NOTTM.EQ.NT) GO TO 8052
      J=J+1
      B(J)=0.
      IF(XDEL.EQ.0.) GO TO 8052
      B(J)=ALOG(DELTA(I)/(XDEL*C(NT,KEQ)))
8052 CONTINUE
8053 CONTINUE
C*      * * * * *
C
C      SOLVE FOR X FROM CDEL INVERSE AND RECOMPUTED B(J)
C
      CALL CALCX(CDEL,NVAR,B,X)
C
C      PRINT TRIAL SOLUTION
C
      WRITE (IOT, 1699) (IDSH,NV=1,NVAR)
      WRITE (IOT, 8057) TECN,TEC
8057 FORMAT(/10X,20HTRIAL SOLUTION FOUND ,10X,A8,5X,E12.4)
      WRITE (IOT, 1700) (VNAME(NV),NV=1,NVAR)
      WRITE (IOT, 1699) (IDSH,NV=1,NVAR)
      WRITE (IOT, 1702) (X(NV),NV=1,NVAR)
C
C      CHECK FOR CONVERGENCE
C      IF NOT DONE RETURN TO 8002 TO RECOMPUTE A FROM X,P,AND Q
C
      IF(KPT(1).EQ.0) GO TO 8100
      XDEL=TECL/TEC
      TECL=TEC
      IF(XDEL.GT.LIMIT) GO TO 8002
C
C      PRINT EOJ

```



```

      WRITE (IOT, 8060) XDEL,LIMIT
8060  FORMAT(/10X,21HSOLUTION IMPROVEMENT= F13.7/10X,
      + 16HLESS THAN LIMIT= F20.7)
      WRITE (IOT, 1699) (IDSH,I=1,NTERM)
8100  CONTINUE
      WRITE(ITYY,8101)
8101  FORMAT(/1X,'END OF JOB'/1X,'DO YOU WISH A RERUN?')
      PAUSE
      GO TO 6
C*   * * * * *
998  CONTINUE
999  CONTINUE
      ISTOP=999
      GO TO 9005
C*   * * * * *
C
C   ERROR PROCESSING ROUTINES
C
C*   * * * * *
9001 CONTINUE
      WRITE(ITYY,9051) NCAR
9051 FORMAT(' CARD FORMAT ERROR -- CARD NUMBER',I3)
      GO TO 9900
9002 CONTINUE
      KCOL=KCOL+6
      WRITE(ITYY,9052) KCOL,ISTOP
9052 FORMAT(' SYNTAX ERROR IN COL ',I4/' DETECTED FROM STATEMENT',I6)
      GO TO 9900
9003 CONTINUE
      WRITE(ITYY,9053)
9053 FORMAT(' PARENS DO NOT CLOSE ')
      GO TO 9900
9004 CONTINUE
      WRITE(ITYY,9054)
9054 FORMAT(' DETERMINANT ZERO FOR DELTA SOLN')
      GO TO 9900
9005 CONTINUE
      WRITE(ITYY,9055) ISTOP
9055 FORMAT(' STATEMENT INCOMPLETE - DETECTED FROM' I6)
      GO TO 9900
9006 CONTINUE
      WRITE(ITYY,9056) KTYPE(LCN),LCN
9056 FORMAT(' ILLEGAL CONSTRAINT TYPE'/' TYPE'I3,'LCN ' ,I3)
      GO TO 9900
9007 CONTINUE
      WRITE(ITYY,9057)
9057 FORMAT(' ISN LE ZERO FOR NEGATIVE POLYNOMIAL')
      GO TO 9900
9008 CONTINUE
      WRITE(ITYY,9058) ISTOP

```

```
9058 FORMAT(' COEF EQUAL TO ZERO FROM LINE',I6)
      GO TO 9900
9009 CONTINUE
      WRITE(ITY,9059)
9059 FORMAT(' DETERMINANT ZERO FOR VARIABLE SOLN')
      GO TO 9900
9900 CONTINUE
      WRITE(ITY,9901)
9901 FORMAT(' JOB ABORTED')
      GO TO 8100
      END
```

```
      SUBROUTINE CALC1(CDEL, NTERM, KT, NVEC, A, NVAR, NEQ)
      DIMENSION CDEL(NTERM, NTERM)
      DIMENSION A(20, 20, 10), KT(1), NVEC(1)
      IOT=4
      K=KT(1)
C
C      FIRST ROW IS NORMALITY CONSTRAINT
C
      DO 8020 NT=1, K
8020  CDEL(1, NT)=1.
8021  K=K+1
      IF(K.GT.NTERM) GO TO 8022
      CDEL(1, K)=0.
      GO TO 8021
8022  CONTINUE
C
C      SUBSEQUENT ROWS ARE ORTHOGANALITY CONSTRAINTS
C      ONE ROW FOR EACH VARIABLE
C
      DO 8025 NV=1, NVAR
      NVEC(NV)=0
      J=NV+1
      IF(J.GT.NTERM) GO TO 199
      I=0
      DO 8025 KEQ=1, NEQ
      K=KT(KEQ)
      DO 8025 NT=1, K
      I=I + 1
8025  CDEL(J, I)=A(NV, NT, KEQ)
199   CONTINUE
      RETURN
      END
```

```
      SUBROUTINE CALC2(CDEL,NVAR,KT,NEQ,NVEC,WAV,A)
      COMMON /NOT/ NOTTM,NOTEQ
      DIMENSION CDEL(NVAR,NVAR)
      DIMENSION A(20,20,10),NVEC(1),WAV(1),KT(1)
      IFLG2=0
      J=0
      DO 8038 KEQ=1,NEQ
      K=KT(KEQ)
      DO 8038 NT=1,K
      IFLG=0
      DO 8033 NV=1,NVAR
      WAV(NV)=A(NV,NT,KEQ)
      IF(IFLG2.EQ.1) GO TO 8031
      IF(WAV(NV).EQ.0.) GO TO 8033
      IF(NVEC(NV).EQ.1) GO TO 8033
      NVEC(NV)=1
8031  IFLG=1
8033  CONTINUE
      IF(IFLG.EQ.1) GO TO 8035
      NOTTM=NT
      NOTEQ=KEQ
      IFLG2=1
      GO TO 8038
8035  J=J+1
      IF(J.GT.NVAR) RETURN
      DO 8037 NV=1,NVAR
8037  CDEL(J,NV)=WAV(NV)
8038  CONTINUE
      RETURN
      END
```

```
SUBROUTINE CALDELT(CDEL,NTERM,DELTA)
DIMENSION CDEL(NTERM,NTERM),DELTA(1)
IOT=4
J=0
DO 8027 NT=1,NTERM
DELTA(NT)=CDEL(NT,1)
IF(DELTA(NT).LE.0.) J=J-1
8027 CONTINUE
IF(J.LT.0) CDEL(1,1)=J
RETURN
END
```

```
      SUBROUTINE CALCX(CDEL,NVAR,B,X)
      DIMENSION CDEL(NVAR,NVAR),X(1),B(1)
      C*  * * * * *
      C
      C SOLVE FOR X FROM CDEL INVERSE AND RECOMPUTED B(J)
      C
      DO 8055 NV=1,NVAR
      WC=0.
      DO 8054 K=1,NVAR
      8054 WC=WC+(CDEL(NV,K)*B(K))
      8055 X(NV)=EXP(WC)
      RETURN
      END
```

```

SUBROUTINE GETTEC(KCOL,TECN)
INTEGER VNAME,SHFT
INTEGER TECN
COMMON NVAR,NVARPG,IPFLG(20)
COMMON KQT(10),KPT(10),KT(10)
COMMON A(20,20,10),C(20,10),P(10,10,10),Q(10,10,10),PC(10,10),
+ QC(10,10)
COMMON CARD(16),KARD(198)
COMMON VNAME(20)
COMMON WAV(20),SAV(20)
COMMON LEVEL(10),LL2(10),IPRNO(10),IPRNC(10),KTYPE(10),LOCATE(10),
+ KNSTVAR(10),L2TAB(10)
INTEGER E
DATA E,IB/"75,"100/
I=0
KCOL=0
TECN=0
1 CALL BUMPCOL(KCOL)
IF(KCOL.LE.0) GO TO 100
IF(KARD(KCOL).EQ.E) GO TO 50
I=I+1
IF(I.GT.5) GO TO 1
TECN=SHFT(TECN,7).OR,SHFT(KARD(KCOL),1)
GO TO 1
50 IF(I.GE.5) RETURN
TECN=SHFT(TECN,7).OR,IB
I=I+1
GO TO 50
100 CONTINUE
WRITE (4,1000)
1000 FORMAT(1X,'NO EQUALS SIGN IN EQUATION -- JOB ABORTED')
PAUSE 7777
END

```

```
      SUBROUTINE BUMPCOL(KOL)
      INTEGER BLANK
      COMMON /LIM/ LIMIT
      INTEGER VNAME
      COMMON NVAR,NVARPG,IPFLG(20)
      COMMON KQT(10),KPT(10),KT(10)
      COMMON A(20,20,10),C(20,10),P(10,10,10),Q(10,10,10),PC(10,10),
+ QC(10,10)
      COMMON CARD(16),KARD(198)
      COMMON VNAME(20)
      COMMON WAV(20),SAV(20)
      COMMON LEVEL(10),LL2(10),IPRNO(10),IPRNC(10),KTYPE(10),LOCATE(10),
+ KNSTVAR(10),L2TAB(10)
      DATA BLANK /"40 /
1     KOL=KOL+1
      IF(KOL.GT.LIMIT) GO TO 5
      IF(KARD(KOL).NE.BLANK) RETURN
      GO TO 1
5     KOL=0
      RETURN
      END
```



```

SUBROUTINE WHATSIT(KCOL,ITYP,IWD)
  INTEGER VNAME
  COMMON NVAR,NVARPG,IPFLG(20)
  COMMON KQT(10),KPT(10),KT(10)
  COMMON A(20,20,10),C(20,10),P(10,10,10),Q(10,10,10),PC(10,10),
+  QC(10,10)
  COMMON CARD(16),KARD(198)
  COMMON VNAME(20)
  COMMON WAV(20),SAV(20)
  COMMON LEVEL(10),LL2(10),IPRNO(10),IPRNC(10),KTYPE(10),LOCATE(10),
+  KNSTVAR(10),L2TAB(10)
  INTEGER PLUS,MINUS,SLSH,STAR,OPEN,CLOSE
  INTEGER POINT
  DATA PLUS,MINUS,SLSH,STAR/"53","55","57","52/"
  DATA OPEN,CLOSE/"50","51/"
  DATA POINT/"56/"
  KCOL1=KCOL
  IAFLG=0
  IWD=1
4  KAR=KARD(KCOL1)
  IF(KAR.GT."71") GO TO 70
  IF(KAR-PLUS) 10,5,10
5  IT=4
  GO TO 100
10 IF(KAR-MINUS) 20,15,20
15 IT=5
  GO TO 100
20 IF(KAR-SLSH) 30,25,30
25 IT=6
  GO TO 100
30 IF(KAR-OPEN) 40,35,40
35 IT=3
  GO TO 100
40 IF(KAR-CLOSE) 50,45,50
45 IT=9
  GO TO 100
50 IF(KAR-STAR) 60,55,60
55 IT=7
  IF(IAFLG.EQ.1) GO TO 75
  IF(KARD(KCOL1+1).NE.STAR) GO TO 100
  IT=8
  IWD=2
  GO TO 100
60 CONTINUE
  IF(KAR.EQ.POINT) GO TO 61
  IF(KAR.GT."71.OR.KAR.LT."60) GO TO 70
  IF(IAFLG.EQ.1) GO TO 71
61 IWD= KCOL1 - KCOL + 1
  CALL BUMPCOL(KCOL1)
  IF(KCOL1.LE.0) GO TO 62
  KAR=KARD(KCOL1)

```

```
        IF(KAR.EQ.POINT) 61,610
610    IF(KAR.GE."60.AND.KAR.LE."71) 61,62
62      ITYP=2
        RETURN
65      ITYP=10
        RETURN
70      IAFLG=1
71      CONTINUE
        IWD=KCOL1-KCOL +1
        CALL BUMPCOL(KCOL1)
        IF(KCOL1) 75,75,4
75      ITYP=1
        RETURN
100    IF(IAFLG.NE.0) GO TO 75
        ITYP=IT
        RETURN
        END
```

```

SUBROUTINE ISITYET(KCOL,IVAR,IWD)
  INTEGER VNAME,SHFT
  COMMON NVAR,NVARPG,IPFLG(20)
  COMMON KOT(10),KPT(10),KT(10)
  COMMON A(20,20,10),C(20,10),P(10,10,10),Q(10,10,10),PC(10,10),
+ QC(10,10)
  COMMON CARD(16),KARD(198)
  COMMON VNAME(20)
  COMMON WAV(20),SAV(20)
  COMMON LEVEL(10),LL2(10),IPRNO(10),IPRNC(10),KTYPE(10),LOCATE(10),
+ KNSTVAR(10),L2TAB(10)
  IF(NVARPG.EQ.0) GO TO 101
  DO 1 I=1,NVARPG
  IF(KCOL.EQ.IPRNO(I)) GO TO 20
1 CONTINUE
101 CONTINUE
  K=KCOL-1
  ITEMP=0
  DO 5 I=1,5
  IF(I.GT.IWD) GO TO 2
  K=K+1
  ITEMP=SHFT(ITEMP,7).OR.SHFT(KARD(K),1)
  GO TO 5
2 ITEMP=SHFT(ITEMP,7).OR."100"
5 CONTINUE
  IVAR=0
10 IVAR=IVAR+1
  IF(IVAR.GT.NVAR) GO TO 15
  IF(ITEMP.EQ.VNAME(IVAR)) RETURN
  GO TO 10
15 VNAME(IVAR)=ITEMP
  NVAR=IVAR
  IPFLG(NVAR)=0
  RETURN
20 IVAR=KNSTVAR(I)
  IWD=IPRNC(I)-KCOL + 1
  RETURN
END

```

```
SUBROUTINE GETPGV(KCOL,LCOL)
  INTEGER VNAME
  COMMON NVAR,NVARPG,IPFLG(20)
  COMMON KQT(10),KPT(10),KT(10)
  COMMON A(20,20,10),C(20,10),P(10,10,10),Q(10,10,10),PC(10,10),
+  QC(10,10)
  COMMON CARD(16),KARD(198)
  COMMON VNAME(20)
  COMMON WAV(20),SAV(20)
  COMMON LEVEL(10),LL2(10),IPRNO(10),IPRNC(10),KTYPE(10),LOCATE(10),
+  KNSTVAR(10),L2TAB(10)
  NVAR=NVAR+1
  NVARPG=NVARPG+1
  IPRNO(NVARPG)=KCOL
  IPRNC(NVARPG)=LCOL
  ENCODE(5,1000,NAME) NVARPG
1000 FORMAT(3HPGV,I2)
5   VNAME(NVAR)=NAME
  IPFLG(NVAR)=1
  RETURN
END
```

```

SUBROUTINE UNCODE(KCOL,VAR,IWD)
  INTEGER VNAME
  COMMON NVAR,NVARPG,IPFLG(20)
  COMMON KQT(10),KPT(10),KT(10)
  COMMON A(20,20,10),C(20,10),P(10,10,10),Q(10,10,10),PC(10,10),
+ QC(10,10)
  COMMON CARD(16),KARD(198)
  COMMON VNAME(20)
  COMMON WAV(20),SAV(20)
  COMMON LEVEL(10),LL2(10),IPRNO(10),IPRNC(10),KTYPE(10),LOCATE(10),
+ KNSTVAR(10),L2TAB(10)
  INTEGER POINT
  DATA POINT /"56/"
  KCOL1=KCOL
  LCOL=KCOL1+IWD-1
  DAC=0.
  IAC=0
  DO 1 I=KCOL1,LCOL
    N=KARD(I) - "60
    IF(N.GT.9.OR.N.LT.0) GO TO 5
    IAC=IAC*10 + N
1   CONTINUE
    GO TO 10
5   IF(KARD(I).NE.POINT) GO TO 20
    J=0
6   I=I+1
    IF(I.GT.LCOL) GO TO 10
    N=KARD(I) - "60
    IF(N.GT.9.OR.N.LT.0) GO TO 20
    J=J+1
    T=N
    DAC=DAC+T*10.**J
    GO TO 6
10  VAR=IAC
    VAR=VAR + DAC
    RETURN
20  VAR=0.
    RETURN
END

```

TITLE	SHFT	
ENTRY	SHFT	
SHFT:	Z	
	MOVE	0,0(16)
	MOVE	1,01(16)
	LSH	0,0(1)
	JRA	16,2(16)
	END	

## SUBROUTINE INVERT(A, N, M, DET)

A SUBPROGRAM FOR THE INVERSION OF A SQUARE MATRIX OF ORDER N USING THE MAXIMUM PIVOT STRATEGY MODIFICATION OF THE GAUSS-JORDAN ELIMINATION ALGORITHM. AS A BY-PRODUCT OF THE ELIMINATION PROCEDURE, THE VALUE OF THE DETERMINANT IS ALSO PROVIDED. IN CASE THE MATRIX IS DETERMINED TO BE SINGULAR, A VALUE OF ZERO IS RETURNED FOR THE DETERMINANT AND THE ARRAY CONTAINS THE PARTIAL INVERSION UP TO THE POINT WHERE SINGULARITY IS DETECTED.

PROVISION IS MADE FOR OPERATING ON A RECTANGULAR MATRIX, AS LONG AS THE CALL TO THIS SUBPROGRAM SPECIFIES THAT THE NUMBER OF COLUMNS IS NOT LESS THAN THE NUMBER OF ROWS IN THE ARRAY, THE PIVOT OPERATIONS WILL BE ALLOWED. IF THE NUMBER OF COLUMNS EXCEEDS THE NUMBER OF ROWS, THE ROUTINE WILL INVERT THE FIRST N COLUMNS WHILE CARRYING THE PIVOT OPERATIONS INTO THE REMAINING M-N COLUMNS SO THAT IF THESE COLUMNS CONTAIN THE RIGHT HAND SIDES OF SYSTEMS OF EQUATIONS, THE SOLUTIONS OF THE EQUATIONS WILL APPEAR IN THESE M-N COLUMNS UPON RETURN TO THE CALLING PROGRAM.

THE MAXIMUM PIVOT STRATEGY CAN INDUCE AN INTERCHANGE OF EITHER ROWS OR COLUMNS OR BOTH. SINCE COLUMN INTERCHANGES WILL SCRAMBLE THE ELEMENTS OF A SOLUTION VECTOR, AND EITHER ROW OR COLUMN INTERCHANGES WILL SCRAMBLE THE ELEMENTS OF THE INVERSE, A PORTION OF THIS ROUTINE IS DEVOTED TO UNSCRAMBLING THE FINAL ARRAY. FINALLY, SINCE ROW OR COLUMN INTERCHANGES AFFECT THE SIGN OF THE DETERMINANT, THE NUMBER OF INTERCHANGES IS CHECKED AND THE SIGN IS CHANGED ACCORDINGLY.

## CALLING SEQUENCE

A	INPUT	THE ARRAY CONTAINING THE MATRIX TO BE INVERTED.
	OUTPUT	THE RESULTS OF THE INVERSION ATTEMPT.
N	INPUT	THE NUMBER OF ROWS IN THE ARRAY.
M	INPUT	THE NUMBER OF COLUMNS IN THE ARRAY.
DET	OUTPUT	THE VALUE OF THE DETERMINANT OF THE FIRST N COLUMNS OF THE INPUT MATRIX. IF A SINGULARITY IS DETECTED, A MACHINE ZERO IS RETURNED.

## LOCAL VARIABLES

R, C	VECTORS CONTAINING, RESPECTIVELY, THE ROW AND COLUMN INDICES OF THOSE ARRAY ELEMENTS SELECTED FOR PIVOTS.
S	AN AUXILIARY VECTOR USED IN THE UNSCRAMBLING AND SIGN CHECK PORTIONS.
I, J, K, L	DO LOOP INDICES.

```

C     TEST           CONTAINS TEST VALUES DURING THE SELECTION OF THE
C     PIVOT.  ALSO USED AS TEMPORARY STORAGE DURING THE
C     SIGN CHECK PORTION.
C
C     SUBPROGRAMS REQUIRED
C
C     RONORM  FUNCTION
C     PIVOT   SUBROUTINE
C
C     DIMENSION A(N,M), S(50)
C     INTEGER R(50), C(50)
C     DATA TOL/0.001/
C
C     INITIALIZE THE VALUE OF THE DETERMINANT,
C     DET = 1.
C
C     START THE INVERSION PROCESS FOR AT MOST N CYCLES.
C     DO 40 K = 1,N
C
C     START THE SELECTION PROCEDURE.
C     TEST = 0.
C
C     THE SELECTION PROCEDURE INVESTIGATES ALL N ROWS
C     BUT ONLY THE FIRST N COLUMNS.
C     DO 30 I = 1,N
C     DO 20 J = 1,N
C
C     FOR THE FIRST CYCLE EVERY ELEMENT IN THE N*N ARRAY
C     IS A LIKELY CANDIDATE FOR THE PIVOT.
C     IF(K .EQ. 1) GO TO 15
C
C     OTHERWISE, AVOID THOSE ROW AND COLUMNS ALREADY
C     USED AS PIVOTS.
C     DO 10 L = 1,K-1
C
C     FIRST CHECK IF A PIVOT HAS OCCURED IN ROW I.
C     IF(I .EQ. R(L)) GO TO 30
C
C     THEN CHECK COLUMN J.
C 10  IF(J .EQ. C(L)) GO TO 20
C
C     AT STATEMENT 15 I AND J LOCATE A CANDIDATE FOR THE
C     PIVOT, CHECK IF IT IS THE LARGEST SO FAR.
C 15  IF(ABS(A(I,J)) .LE. TEST) GO TO 20
C
C     IF SO RECORD THE LOCATION AND UPDATE THE TEST
C     VALUE.
C     R(K) = I
C     C(K) = J
C     TEST = ABS(A(I,J))
C 20  CONTINUE

```



```

30  CONTINUE
C
C  AT THIS POINT IN THE PROGRAM R(K) AND C(K) CONTAIN
C  THE ROW AND COLUMN LOCATION OF THE LARGEST PIVOT
C  CANDIDATE.  IF THIS SATISFIES THE TOLERANCE
C  CONDITION, PROCEED WITH THE PIVOT.
C  IF(TEST/RONORM(A,N,M) .GT. TOL) GO TO 35
C
C  OTHERWISE, SET THE DETERMINANT TO ZERO AND
C  RETURN WITHOUT UNSCRAMBLING.
C  DET = 0.
C  RETURN
C
C  BEFORE THE PIVOT UPDATE THE DETERMINANT.
35  DET = DET+A(R(K),C(K))
40  CALL PIVOT(A, N, M, R(K), C(K))
C
C  WHEN THE INVERSION IS COMPLETE, UNSCRAMBLE THE
C  ARRAY.
C
C  FIRST BY COLUMNS.
C  DO 60 J = 1,M
C  DO 50 I = 1,N
50  S(C(I)) = A(R(I),J)
C  DO 60 I = 1,N
60  A(I,J) = S(I)
C
C  THEN BY ROWS.
C  DO 80 I = 1,N
C  DO 70 J = 1,N
70  S(R(J)) = A(I,C(J))
C  DO 80 J = 1,N
80  A(I,J) = S(J)
C
C  NOW SET UP THE S VECTOR FOR THE SIGN CHECK.
C  DO 90 K = 1,N
90  S(R(K)) = C(K)
C
C  CLEAR THE INTERCHANGE COUNTER AND DO A BUBBLE SORT
C  ON THE VECTOR S.
C  INT = 0
C  DO 100 I = 1,N-1
C  DO 100 J = I+1,N
C  IF(S(J) .GE. S(I)) GO TO 100
C  TEST = S(I)
C  S(I) = S(J)
C  S(J) = TEST
C  INT = INT + 1
100 CONTINUE
C
C  IF THE NUMBER OF INTERCHANGES REQUIRED TO SORT THE

```

```
C  S VECTOR IS ODD, CHANGE THE SIGN OF THE DETERMINANT.  
   IF(INT/2*2 .NE. INT) DET = -DET  
   RETURN  
   END
```

## SUBROUTINE PIVOT(A, M, N, R, C)

THIS SUBPROGRAM PERFORMS ONE STANDARD PIVOT OPERATION IN PLACE FOR EACH ENTRY TO THE ROUTINE. THE SELECTION OF THE PIVOT ELEMENT AND TESTING FOR A VALID PIVOT ELEMENT IS ASSUMED TO HAVE BEEN DONE PRIOR TO ENTRY TO THIS SUBPROGRAM.

## CALLING SEQUENCE

A        INPUT     THE MATRIX TO BE PIVOTED.  
           OUTPUT    CONTAINS THE RESULTS OF THE PIVOT OPERATION. THE  
                       INPUT MATRIX HAS BEEN ALTERED.

M        INPUT     THE NUMBER OF ROWS IN THE MATRIX,

N        INPUT     THE NUMBER OF COLUMNS IN THE MATRIX,

R        INPUT     THE ROW INDEX OF THE PIVOT ELEMENT,

C        INPUT     THE COLUMN INDEX OF THE PIVOT ELEMENT.

## LOCAL VARIABLES

I, J                DO LOOP INDICES.

          DIMENSION A(M,N)  
           INTEGER R,C

TRANSFORM THE PIVOT ELEMENT.  
 $A(R,C) = 1./A(R,C)$

TRANSFORM THE REST OF THE PIVOT ROW,

DO 10 J = 1,N

10 IF(J .NE. C) A(R,J) = A(R,J)\*A(R,C)

TRANSFORM ALL ELEMENTS OF THE MATRIX EXCEPT FOR THOSE IN THE PIVOT ROW AND PIVOT COLUMN.

DO 30 I = 1,M

IF(I .EQ. R) GO TO 30

DO 20 J = 1,N

20 IF(J .NE. C) A(I,J) = A(I,J) - A(I,C)\*A(R,J)

30 CONTINUE

NOW TRANSFORM THE REST OF THE PIVOT COLUMN,

DO 40 I = 1,M

40 IF(I .NE. R) A(I,C) = -A(I,C)\*A(R,C)

RETURN

END

```

      FUNCTION RONORM(A, M, N)
C
C   OF THE SEVERAL MATRIX NORMS AVAILABLE THE ROW NORM WAS SELECTED FOR
C   THIS SUBPROGRAM.  THE ROW NORM IS DETERMINED BY ADDING THE ABSOLUTE
C   VALUES OF THE ELEMENTS IN EACH ROW AND SELECTING THE LARGEST OF
C   THESE SUMS FOR THE VALUE OF THE FUNCTION.
C
C   CALLING SEQUENCE
C
C   A      INPUT   THE MATRIX.
C
C   M      INPUT   THE NUMBER OF ROWS IN THE MATRIX.
C
C   N      INPUT   THE NUMBER OF COLUMNS IN THE MATRIX.
C
C   RONORM OUTPUT  THE FUNCTION VALUE.
C
C   LOCAL VARIABLES
C
C   I, J   DO LOOP INDICES.
C
C   SUM    FOR COMPUTING THE SEVERAL ROW SUMS.
C
      DIMENSION A(M,N)
C
C   INITIALIZE THE NORM FOR COMPARISON PURPOSES.
      RONORM = 0.
C
C   COMPUTE M SUMS BY ROWS.
      DO 20 I = 1,M
C
C   INITIALIZE THE SUM.
      SUM = 0.
C
C   COMPUTE A SUM.
      DO 10 J = 1,N
10    SUM = SUM + ABS(A(I,J))
C
C   CHECK IF THIS SUM IS THE LARGEST SO FAR.  IF SO, UPDATE THE FUNCTION
C   VALUE.
20    IF(SUM .GT. RONORM) RONORM = SUM
C
C   WHEN THE I LOOP IS SATISFIED, RONORM CONTAINS THE LARGEST SUM
C   COMPUTED.
      RETURN
      END

```

PROBLEM NO. 1  
C PROBLEMS NOT REQUIRING CONDENSATION  
COST = 28333\*TD\*\*1.5 + 70000\*TD\*\*\*1.5

-----  
TD

-----  
EQ 1  
0.2833E+05  
0.5000E+00  
0.7000E+05  
-0.5000E+00  
DEGREE OF DIFFICULTY= 0

-----  
DELTAS DETERMINED AS  
0.5000E+00 0.5000E+00

-----  
TRIAL SOLUTION FOUND COST 0.8907E+05  
TD

-----  
0.2471E+01

PROBLEM NO. 2

$$\text{COST} = 326.2 * S^{**}.5 + 100000000 * S^{**}-.5 / P + 34.4 * P$$

-----  
S P

EQ 1

0.3262E+03  
0.5000E+00 0.0000E+00  
0.1000E+09  
-0.5000E+00 -0.1000E+01  
0.3440E+02  
0.0000E+00 0.1000E+01  
DEGREE OF DIFFICULTY= 0

-----  
DELTA S DETERMINED AS  
0.3333E+00 0.3333E+00 0.3333E+00

-----  
TRIAL SOLUTION FOUND COST 0.3117E+05  
S P

-----  
0.1015E+04 0.3021E+03

PROBLEM NO. 3

MIN = 1/(15.8\*X - .47\*X\*\*2)

-----  
PGV 1 X

-----  
EQ 1  
0.1000E+01  
-0.1000E+01 0.0000E+00

-----  
EQ 2  
0.6329E-01  
0.1000E+01 -0.1000E+01  
0.2975E-01  
0.0000E+00 0.1000E+01  
DEGREE OF DIFICULTY= 0

-----  
DELTA DETERMINED AS  
0.1000E+01 0.1000E+01 0.1000E+01

-----  
TRIAL SOLUTION FOUND MIN 0.7531E-02  
PGV 1 X

-----  
0.1328E+03 0.1681E+02

PROBLEM NO. 4

MIN = 1 / (9000\*TD\*\*+.5/(TD+.75))

-----  
PGV 1            PGV 2            TD

-----  
EQ 1  
0.1000E+01  
0.0000E+00 -0.1000E+01 0.0000E+00

-----  
EQ 2  
0.1000E+01  
-0.1000E+01 0.0000E+00 0.1000E+01  
0.7500E+00  
-0.1000E+01 0.0000E+00 0.0000E+00

-----  
EQ 3  
0.1111E-03  
0.1000E+01 0.1000E+01 -0.5000E+00  
DEGREE OF DIFFICULTY= 0

-----  
DELTA'S DETERMINED AS  
0.1000E+01 0.5000E+00 0.5000E+00 0.1000E+01

-----  
TRIAL SOLUTION FOUND            MIN            0.1925E-03  
PGV 1            PGV 2            TD

-----  
0.1500E+01 0.5196E+04 0.7500E+00



PROBLEM NO. 5  
 C \*\*\*\*\* CONDENSED POSYNOMIALS \*\*\*\*\*  
 CI = U + 1000/D + 100000\*D/(D+U)

-----  
                   U                  D                  PGV 1  
 -----

EQ 1  
 0.1000E+01  
 0.1000E+01 0.0000E+00 0.0000E+00  
 0.1000E+04  
 0.0000E+00 -0.1000E+01 0.0000E+00  
 0.1000E+06  
 0.0000E+00 0.1000E+01 -0.1000E+01

EQ 2  
 P1  
 0.1000E+01  
 0.0000E+00 0.0000E+00 0.1000E+01  
 Q1  
 0.1000E+01  
 0.0000E+00 0.1000E+01 0.0000E+00  
 0.1000E+01  
 0.1000E+01 0.0000E+00 0.0000E+00  
 DEGREE OF DIFFICULTY= 0

-----  
 DELTAS DETERMINED AS  
 0.1667E+00 0.1667E+00 0.6667E+00 0.6667E+00

-----  
 TRIAL SOLUTION FOUND                  CI                  0.1115E+05  
                   U                  D                  PGV 1

-----  
 0.1858E+04 0.5381E+00 0.7238E+01

-----  
 DELTAS DETERMINED AS  
 0.3333E+00 0.3333E+00 0.3334E+00 0.3334E+00

-----  
 TRIAL SOLUTION FOUND                  CI                  0.1392E+04  
                   U                  D                  PGV 1

-----  
 0.4639E+03 0.2155E+01 0.4645E+03

-----  
DELTA DETERMINED AS  
0.3328E+00 0.3328E+00 0.3344E+00 0.3344E+00

-----  
TRIAL SOLUTION FOUND CI 0.1390E+04  
U O PGV 1

-----  
0.4627E+03 0.2161E+01 0.4649E+03  
SOLUTION IMPROVEMENT= 1.0011872  
LESS THAN LIMIT= 1.0100000  
-----

PROBLEM NO. 6

$$CII = U^{*.5} + 1000 * D^{*-.5} + 100000 * D / (D+U)$$

-----  
U D PGV 1

-----  
EQ 1  
0.1000E+01  
0.5000E+00 0.0000E+00 0.0000E+00  
0.1000E+04  
0.0000E+00 -0.5000E+00 0.0000E+00  
0.1000E+06  
0.0000E+00 0.1000E+01 -0.1000E+01

-----  
EQ 2  
P=  
0.1000E+01  
0.0000E+00 0.0000E+00 0.1000E+01  
G=  
0.1000E+01  
0.0000E+00 0.1000E+01 0.0000E+00  
0.1000E+01  
0.1000E+01 0.0000E+00 0.0000E+00  
DEGREE OF DIFFICULTY= 0

-----  
DELTA DETERMINED AS  
0.2500E+00 0.2500E+00 0.5000E+00 0.5000E+00

-----  
TRIAL SOLUTION FOUND CII 0.3797E+04  
U D PGV 1

-----  
0.9011E+06 0.1110E+01 0.5846E+02

-----  
DELTA DETERMINED AS  
0.4000E+00 0.4000E+00 0.2000E+00 0.2000E+00

-----  
TRIAL SOLUTION FOUND CII 0.4551E+03  
U D PGV 1

-----  
0.3314E+05 0.3017E+02 0.3314E+05

-----  
DELTA DETERMINED AS  
0.3999E+00 0.3999E+00 0.2001E+00 0.2001E+00

-----  
TRIAL SOLUTION FOUND CII 0.4551E+03  
U D PGV 1

-----  
0.3312E+05 0.3019E+02 0.3315E+05  
SOLUTION IMPROVEMENT= 1.0001804  
LESS THAN LIMIT= 1.0100000  
-----

PROBLEM NO. 7

$$CIII = U^{*2} + 1000 * D^{*-2} + 100000 * D / (D+U)$$

-----  
U D PGV 1  
-----

EQ 1  
0.1000E+01  
0.2000E+01 0.0000E+00 0.0000E+00  
0.1000E+04  
0.0000E+00 -0.2000E+01 0.0000E+00  
0.1000E+06  
0.0000E+00 0.1000E+01 -0.1000E+01

-----  
REQ 2  
0.1000E+01  
0.0000E+00 0.0000E+00 0.1000E+01  
0.1000E+01  
0.0000E+00 0.1000E+01 0.0000E+00  
0.1000E+01  
0.1000E+01 0.0000E+00 0.0000E+00  
DEGREE OF DIFFICULTY= 0

-----  
DELTA DETERMINED AS  
0.1000E+00 0.1000E+00 0.8000E+00 0.8000E+00

-----  
TRIAL SOLUTION FOUND CIII 0.2411E+05  
U D PGV 1

-----  
0.4910E+02 0.6441E+00 0.3339E+01

-----  
DELTA DETERMINED AS  
0.2484E+00 0.2484E+00 0.5033E+00 0.5033E+00

-----  
TRIAL SOLUTION FOUND CIII 0.4976E+04  
U D PGV 1

-----  
0.3515E+02 0.8996E+00 0.3592E+02

-----  
DELTA DETERMINED AS  
0.2468E+00 0.2468E+00 0.5063E+00 0.5063E+00

-----  
TRIAL SOLUTION FOUND CIII 0.4966E+04  
U D PGV 1

-----  
0.3501E+02 0.9032E+00 0.3592E+02  
SOLUTION IMPROVEMENT# 1.0018345  
LESS THAN LIMIT# 1.0100000  
-----

PROBLEM NO. 8

$$CIV = 100*U + 10000/D + 1000*D/(D+U)$$

-----  
U D PGV 1

EQ 1  
0.1000E+03  
0.1000E+01 0.0000E+00 0.0000E+00  
0.1000E+05  
0.0000E+00 -0.1000E+01 0.0000E+00  
0.1000E+04  
0.0000E+00 0.1000E+01 -0.1000E+01

EQ 2  
P-  
0.1000E+01  
0.0000E+00 0.0000E+00 0.1000E+01  
G-  
0.1000E+01  
0.0000E+00 0.1000E+01 0.0000E+00  
0.1000E+01  
0.1000E+01 0.0000E+00 0.0000E+00  
DEGREE OF DIFFICULTY= 0

-----  
DELTA DETERMINED AS  
0.1667E+00 0.1667E+00 0.6667E+00 0.6667E+00

-----  
TRIAL SOLUTION FOUND CIV 0.1637E+04  
U D PGV 1

-----  
0.2728E+01 0.3666E+02 0.3360E+02

-----  
DELTA DETERMINED AS  
0.6083E-01 0.6083E-01 0.8783E+00 0.8783E+00

-----  
TRIAL SOLUTION FOUND CIV 0.1253E+04  
U D PGV 1

-----  
0.7683E+00 0.1302E+03 0.1173E+03

-----  
DELTA S DETERMINED AS  
0.5800E-02 0.5800E-02 0.9884E+00 0.9884E+00

-----  
TRIAL SOLUTION FOUND CIV 0.1036E+04  
U D PGV 1

-----  
0.6010E-01 0.1664E+04 0.1624E+04

-----  
DELTA S DETERMINED AS  
0.3612E-04 0.3612E-04 0.9999E+00 0.9999E+00

-----  
TRIAL SOLUTION FOUND CIV 0.1000E+04  
U D PGV 1

-----  
0.3613E-03 0.2768E+06 0.2767E+06

-----  
DELTA S DETERMINED AS  
0.1306E-08 0.0000E+00 0.1000E+01 0.1000E+01  
NOTE DELTA S LESS/EO ZERO  
JOB ABORTED



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