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COLORADO STATE UNIV FORT COLLINS DEPT OF MATHEMATICS
RESTRICTED RANGE ADAPTIVE CURVE FITTING.(U)
JUL 77 J A HULL, G D TAYLOR

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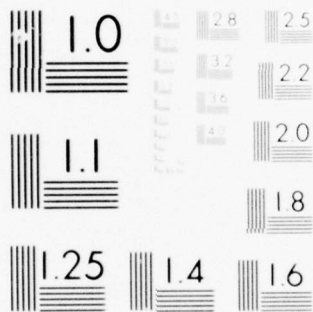
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20. the user a great deal of flexibility and control over the shape of the resulting approximations. A Fortran code of this algorithm is included in an appendix at the end of the paper.

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RESTRICTED RANGE ADAPTIVE CURVE FITTING

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ABSTRACT

In this paper we present an algorithm for adaptively computing smooth piecewise polynomial approximations using restricted range uniform approximations. We also present several numerical examples and offer suggestions for the effective use of this algorithm. We have found the algorithm to be effective for approximating a wide class of functions, either with or without significant levels of noise. Furthermore, since the user of this algorithm actually defines tolerance bands within which the approximation will lie, the algorithm allows the user a great deal of flexibility and control over the shape of the resulting approximations.

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I. Introduction

Let X be a finite set of real points and let f be a function defined on X or let data be given in tabular form. In the case of data given in tabular form, say $\{(t_i, y_i)\}_{i=1}^M$, we shall set $X = \{t_i\}_{i=1}^M$ and define f on X by $f(t_i) = y_i$, $i = 1, \dots, M$. In what follows we shall use this functional notation. Let $a = \min\{x: x \in X\}$ and $b = \max\{x: x \in X\}$. For any function g defined on X define $\|g\|_X = \max\{|g(x)|: x \in X\}$. Let SMTH and N be nonnegative integers supplied by the user, with $N > \text{SMTH}$. Let $u(x)$ and $\ell(x)$ be functions defined on X supplied by the user such that for each $x \in X$ we have $\ell(x) \leq f(x) \leq u(x)$ and $\ell(x) < u(x)$. In this setting our algorithm will calculate a piecewise polynomial approximation, p , to f , and a set of points $\{x_i\}_{i=0}^k \subset X$ with $a = x_0 < x_1 < \dots < x_k = b$ such that p restricted to $[x_i, x_{i+1}]$ is a polynomial $p_i \in \Pi_{N-1} = \{q: q \text{ is a real algebraic polynomial of degree } \leq N-1\}$, p has SMTH continuous derivatives (on $[a, b]$) and for each $x \in X$, $\ell(x) \leq p(x) \leq u(x)$. By appropriately choosing $\ell(x)$ and $u(x)$ then, the user obtains an approximation meeting a given preselected (set of) tolerance(s).

II. The Algorithm

The algorithm begins by choosing $\tilde{x}_1$ to be the largest point in X such that

- 1) $[a, \tilde{x}_1] \cap X$ contains at least $N+1$ points and
- 2) There is a best restricted range uniform approximation p_1 from Π_{N-1} to f (with respect to the constraining curves $u(x)$ and $\ell(x)$) on $[a, \tilde{x}_1] \cap X$; that is, there exists $p_1 \in \Pi_{N-1}$ for which $\ell(x) \leq p_1(x) \leq u(x)$ holds for all $x \in [a, \tilde{x}_1] \cap X$ and $\|f - p_1\|_{[a, \tilde{x}_1] \cap X} = \inf\{\|f - q\|_{[a, \tilde{x}_1] \cap X}: q \in \Pi_{N-1} \text{ and } \ell(x) \leq q(x) \leq u(x) \text{ for all } x \in [a, \tilde{x}_1] \cap X\}$.

If $\tilde{x}_1 = b$, then since p_1 is a piecewise polynomial meeting our requirements, we successfully terminate the algorithm. If no such $\tilde{x}_1$ exists, the algorithm fails and an appropriate error message is generated. Otherwise, if $SMTH = 0$ (i.e. we only require the approximation to be continuous) we choose the right endpoint of the first subinterval, x_1 , to be $\tilde{x}_1$. If $SMTH > 0$, in order to add to the stability of the algorithm we (in general) choose x_1 by "backing off" from $\tilde{x}_1$ in the following manner.

We first examine the error curve $f(x) - p_1(x)$ and find those points $\xi_1, \xi_2, \dots, \xi_v$ in $(a, \tilde{x}_1] \cap X$ at which relative extrema occur. We will choose one of the ξ_v 's to be x_1 . The motivation for choosing x_1 in this manner is that in the continuous setting, if f is differentiable and ξ is an interior relative extreme point of $f(x) - p_1(x)$, then $f'(\xi) - p_1'(\xi) = 0$ so that the derivative of p_1 at ξ would match that of f at ξ . This guarantees that when we smoothly join the next piece of the approximation to p_1 at ξ , this next piece will closely follow the direction of f at least near ξ . If we merely joined the second piece to the first at $\tilde{x}_1$, no such guarantee can be made, and, in fact, severe oscillatory problems tend to set in. Our numerical experience indicates that the procedure of backing off from $\tilde{x}_1$ to a smaller x_1 contributes very significantly toward the stability of the algorithm. To continue, let $\tilde{f}'(\xi_v)$ be the derivative of the centered quadratic interpolation of f evaluated at ξ_v . We then choose x_1 to be the largest ξ_v such that $|\tilde{f}'(\xi_v) - p_1'(\xi_v)| < EPS$, where EPS is a tolerance which can be set by the user, or, if there does not exist such a ξ_v , then we let x_1 be the largest ξ_v at which $|f'(\xi_v) - p_1'(\xi_v)|$ is a minimum. (In our implementation of the algorithm, we do not in general consider all of the relative extreme points of $f(x) - p_1(x)$ in $[a, \tilde{x}_1] \cap X$, but only the largest $N - SMTH - 1$ of them.)

We continue by finding successive intervals $[x_1, x_2], [x_2, x_3], \dots, [x_{m-1}, b]$ and corresponding polynomial approximations $p_2, p_3, \dots, p_m \in \Pi_{N-1}$ to f so that $p_{v-1}^{(j)}(x_{v-1}) = p_v^{(j)}(x_{v-1})$ for $j = 0, 1, \dots, \text{SMTH}$ and $\ell(x) \leq p_v(x) \leq u(x)$ for every $x \in [x_{v-1}, x_v] \cap X$ for $v = 2, \dots, m, x_m = b$. This is accomplished as follows:

Suppose we have found the subintervals $[a, x_1], [x_1, x_2], \dots, [x_{i-2}, x_{i-1}]$, and the corresponding approximations $p_1, p_2, \dots, p_{i-1}$. Assume further that $[x_{i-1}, b] \subset X$ contains at least $\max(2, N - \text{SMTH})$ points. We now determine an x_i and a p_i meeting the above requirements. We begin by choosing $\tilde{x}_i \in X$ to be the largest point in X which satisfies

- 1) $[x_{i-1}, \tilde{x}_i]$ contains at least $\max(2, N - \text{SMTH})$ points and
- 2) There exists a best restricted range uniform approximation, p_i , to f on $[x_{i-1}, \tilde{x}_i] \cap X$, subject to the constraint that $p_i^{(j)}(x_{i-1}) = p_{i-1}^{(j)}(x_{i-1})$, $j = 0, 1, \dots, \text{SMTH}$.

If $\tilde{x}_i = b$, we set $x_i = \tilde{x}_i = b$, and the algorithm is successfully terminated. If no such $\tilde{x}_i$ exists, the algorithm fails and is terminated. Otherwise, we choose x_i completely analogous to our choice of x_1 above.

Finally, we consider the special case where $[x_{i-1}, b] \cap X$ contains fewer than $\max(2, N - \text{SMTH})$ points. Specifically, we choose $\hat{x}_{i-1}$ to be a point in X closest to $(b - x_{i-2})/2$ which satisfies

- 1) $[\hat{x}_{i-1}, b] \cap X$ contains at least $\max(2, N - \text{SMTH})$ points and
- 2) There exists a best restricted range approximation, p_2 , to f from Π_{N-1} on $[\hat{x}_{i-1}, b] \cap X$ subject to the constraint that $p_i^{(j)}(\hat{x}_{i-1}) = p_{i-1}^{(j)}(\hat{x}_{i-1})$, $j = 0, 1, \dots, \text{SMTH}$.

Again, if we can find such an $\hat{x}_{i-1}$ then we change x_{i-1} to $\hat{x}_{i-1}$, set $x_i = b$, and successfully terminate the algorithm. If we cannot find such an $\hat{x}_{i-1}$, the algorithm is terminated and an appropriate error message is generated.

Remark. In our implementation of this algorithm, the $\tilde{x}_i$ are chosen as follows. At each step of this iterative procedure we will let $\tilde{a}$ be the current largest point in X such that requirements (1) and (2) are satisfied on $[x_{i-1}, \tilde{a}] \cap X$, and we will let $\tilde{b}$ be the current smallest point in X such that $\tilde{b} > \tilde{a}$ and requirement (2) fails to be satisfied. We initialize this process by computing (or attempting to compute) the best restricted approximation on $[x_{i-1}, b] \cap X$ subject to the smoothness interpolatory constraints. If this approximation satisfies requirement (2), then we set $\tilde{x}_i = b$ and we are done. If the approximation fails to satisfy (2), we set $\tilde{b} = b$. Next, let $t = \min\{x \in X: [x_{i-1}, x] \cap X \text{ contains at least } \max(2, N\text{-SMTH}) \text{ points}\}$. If the approximation on $[x_{i-1}, t] \cap X$ fails to satisfy (2) then the algorithm cannot meet the desired accuracy and fails. Otherwise, we set $\tilde{a} = t$.

In general, we proceed as follows. We let $t = \inf\{x \in X: (\tilde{b} - \tilde{a})/2 < x < \tilde{b}\}$. If this set is empty, we set $t = \sup\{x \in X: \tilde{a} \leq x \leq (\tilde{b} - \tilde{a})/2\}$. If $t = \tilde{a}$ then this procedure has converged and we set $\tilde{x}_i = t = \tilde{a}$. Otherwise, we compute (or attempt to compute) the best restricted range approximation with interpolatory constraints on $[x_{i-1}, t] \cap X$. If this approximation satisfies (2) then we set $\tilde{a} = t$. If this approximation fails to satisfy (2) then we set $\tilde{b} = t$. We continue this process until $\tilde{b} - \tilde{a}$ is less than some user definable prescribed tolerance, at which point we accept $\tilde{a}$ as a good approximation to $\tilde{x}_i$ and terminate this procedure. We compute the $\hat{x}_i$ in a manner analogous to the above.

We have implemented a Remes-like algorithm to compute best restricted range uniform approximations with interpolatory constraints. See [2] for a complete discussion of this problem.

III. Numerical Results

By setting $u(x) = f(x) + \text{TOL}$ and $\ell(x) = f(x) - \text{TOL}$ for $x \in X$, where TOL is some positive, preselected tolerance, this algorithm simplifies to the best uniform approximation operator version of the algorithm given in [3]. For this reason we do not consider here any examples with restraining curves differing from the function being approximated by a constant. Indeed, the real value of this algorithm is that the tolerance we require our approximation to satisfy may vary from point to point. Consequently, where f is "nice" we can force our approximation to be close to f , and where f is "bad" we can relax our requirements, thereby obtaining an approximation which more closely reflects the character of f than can be obtained by selecting a fixed tolerance throughout the domain of approximation. In the case of experimental data which contain considerable levels of noise, the user can force the approximation to lie on the "believable" side of the data; often, more useful approximations can be obtained with this algorithm than can be obtained with (for example) the discrete L^2 version of the algorithm given in [3].

This algorithm has been implemented as a FORTRAN program running on Colorado State University's CDC CYBER 172 and CDC 6400. In the appendix we give a listing of the algorithm. As examples, we now present approximations to experimental data involving the release of bitumen and gas and oil from oil shale heated to a constant temperature as a function of time. Because relatively few data points were available (14-20), we filled in the gaps between the data points by discretizing (200-500 points) the linear interpolation of the original data using an algorithm which added (somewhat) more points in regions where the function

being approximated was complicated (i.e., radically changing slopes between data points) and fewer points in regions where the function is smooth. The advantage of this unequal spacing over equally spaced points is that in regions where the function being approximated is complicated, the procedure of "backing off" from $\tilde{x}_i$ to x_i becomes more effective by having more densely packed points. Also, the subintervals $[x_{i-1}, \tilde{x}_i]$ may be chosen to be smaller (if needed in order to obtain a close enough approximation) while $[x_{i-1}, \tilde{x}_i] \cap X$ still contains at least $\max(2, N - \text{SMTH})$ points. Only the original data points (indicated by "x") are shown in the following plots. In each case we chose $N = 6$, and $\text{SMTH} = 2$. The curves $l(x)$ and $u(x)$ were chosen by hand or by means of a simple algorithm at the original data points, and then they, too, were "filled in" using the same linear interpolation scheme as above. The TOL parameter listed on the plots is the largest tolerance allowed at any point throughout the approximation. This error is not in general reached.

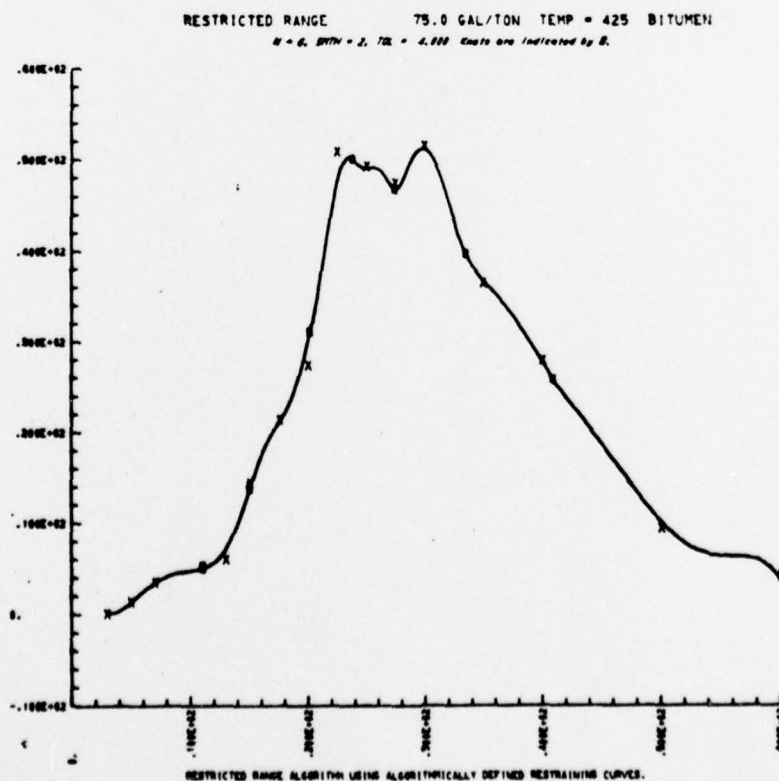


Figure 1

RESTRICTED RANGE 75.0 GAL/TON TEMP = 425 GAS + OIL
 $H = 6$, $DPH = 2$, $FL = 5.000$ Data are indicated by X.

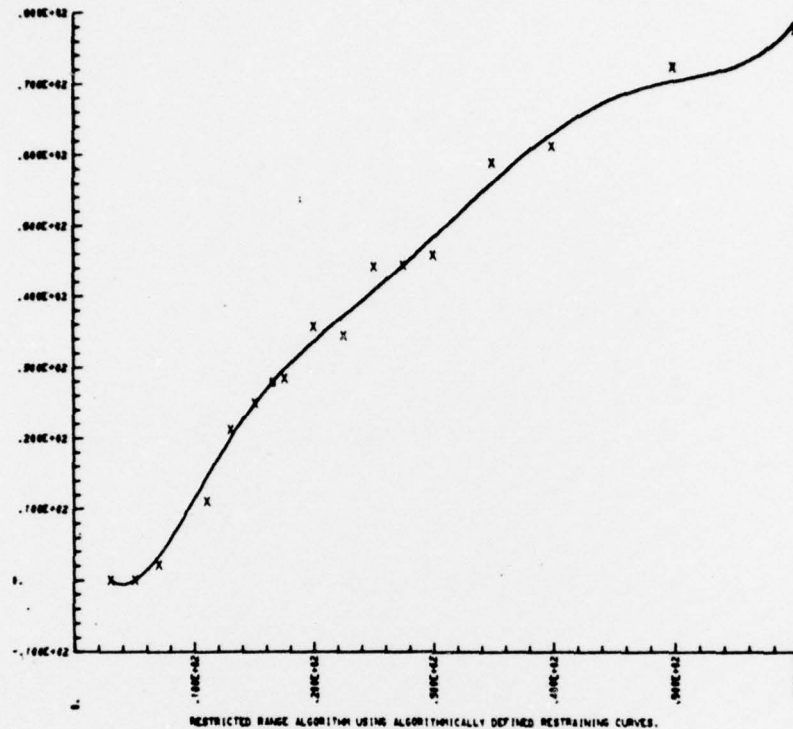


Figure 2

Although the maximum tolerance in both of these examples is fairly large, the tolerances throughout most of these intervals of approximation were on the order of .15 to 1.5. That is, we required fairly close agreement with the function being approximated except at the "bad" points. As an example of what can be done by appropriately choosing the restraining curves, we chose a band containing the above data and computed restraining curves based on this band as the following plot shows. The curve in the center is the resulting approximation.

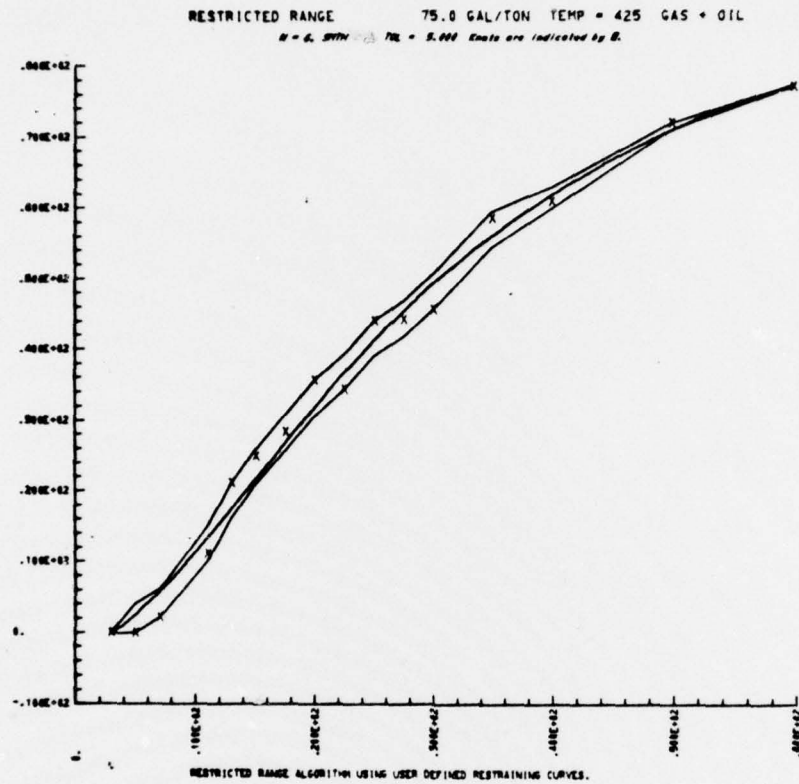


Figure 3

For clarity, we repeated the above plot but without the restraining curves.

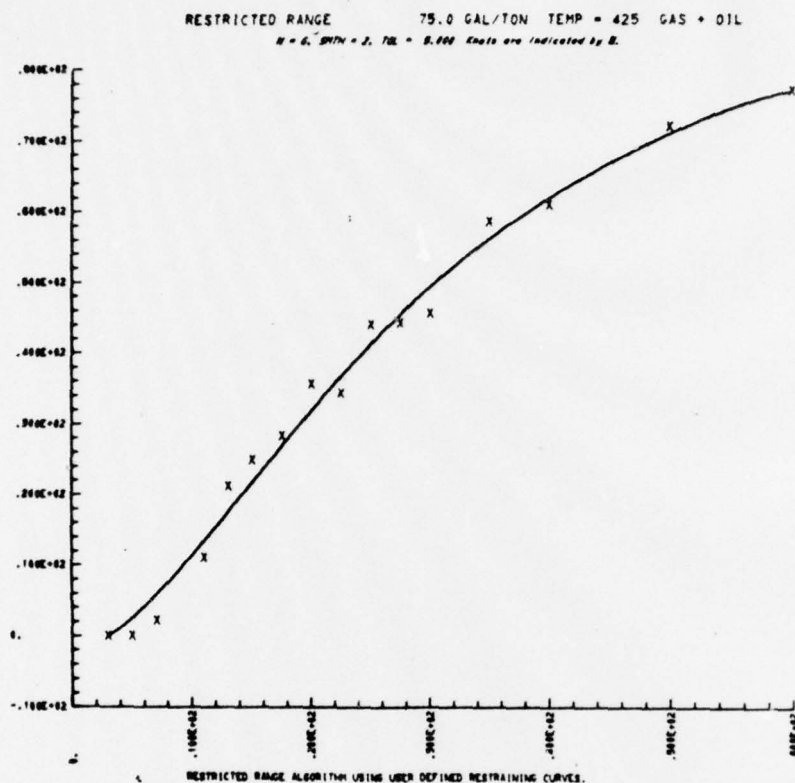


Figure 4

For additional examples using this algorithm and a similar algorithm using best L^2 approximations, see [1].

By appropriately setting the restraining curves the user can, to a large extent, determine the shape of the approximation. The most effective way of determining such restraining curves seems to be trial and error. Ideally, these restraining curves would be determined in an interactive setting using a graphics terminal with a pen light as follows. First one would make a rough initial guess at what the restraining curves should be (using some simple algorithm or otherwise), then allow the

algorithm to compute the first piece of the approximation. One would then display the data, the current approximation and the current restraining curves and modify the restraining curves on the relevant subinterval as desired so that when this first piece is recomputed using the updated restraining curves, it behaves as desired. After the user is satisfied with the first piece, he would repeat the above strategy on each successive subinterval as they are determined by the algorithm.

REFERENCES

- [1] M. Andrews, J.A. Hull and G. D. Taylor, Adaptive curve fittings for chemical processes, to appear.
- [2] B.L. Chalmers, The Remez Exchange Algorithm for Approximation with Linear Restrictions, Trans. Amer. Math. Soc., 222(1976), 103-131.
- [3] J.A. Hull and G.D. Taylor, Adaptive Curve Fitting, to appear.

APPENDIX

Here we give a listing with driver, sample input and output which corresponds to Figure 1. The sample input is located after the listing of the code and prior to the sample output. This example uses the algorithmically defined restraining curves. In addition, instructions for user defined restraining curves are given in the sample input section.

```

PROGRAM DRIVER(INPUT,OUTPUT,TAPES=INPUT,TAPES=OUTPUT)
LOGICAL ERROR
COMMON XTABLE(500),FTABLE(500),DUMMY(1582),FU(500),FL(500)
INTEGER SMTH
READ(5,50)IOPT
READ(5,100) N,SMTH,TOL,SMTOL
IF(IOPT.EQ.0)WRITE(6,200)
IF(IOPT.EQ.1)WRITE(6,300)
WRITE(6,400)N,SMTH,TOL
MAXNUM=0
10 MAXNUM=MAXNUM+1
READ(5,150)XTABLE(MAXNUM),FTABLE(MAXNUM),FU(MAXNUM),FL(MAXNUM)
IF(EOF(5).EQ.0.0)GO TO 10
MAXNUM=MAXNUM+1
IF(IOPT.EQ.1)CALL SETRNG(MAXNUM,SMTOL,TOL)
CALL LINEAR(MAXNUM,300,MAXNUM,1,125)
CALL RPACF(N,SMTH,MAXNUM,ERROR)
50 FORMAT(11)
100 FORMAT(215,2F10.5)
150 FORMAT(4F10.5)
200 FORMAT(1H1,5X,6CHRSTRICTED RANGE ALGORITHM--USER DEFINED RESTRAIN
SING CURVES.)
300 FORMAT(1H1,5X,71HRSTRICTED RANGE ALGORITHM--ALGORITHMICALLY DEFIN
SED RESTRAINING CURVES.)
400 FORMAT(1H1,5X,17HNUMBER OF COEFFS=,I2,1H,,I2,25H CONTINUOUS DERIVS
$,TOL=,F7.5)
END

```

```

SUBROUTINE LINEAR (OLDMAX,NAPROX,NTRUE,R)
THIS SUBROUTINE FILLS IN BETWEEN THE ORIGINAL DATA POINTS WITH
ABOUT NAPROX LINEARLY INTERPOLATED DATA POINTS. THE SPACING USED
DEPENDS UPON THE DATA. FOR SMOOTH# DATA, I.E., DATA SUCH THAT CON-
SECUTIVE LINE SEGMENTS JOINING THE DATA POINTS DIFFER ONLY SLIGHTLY
IN SLOPE, EQUISPACED POINTS ARE USED. FOR MORE COMPLEX DATA, THE
SPACING IS SUCH THAT MORE POINTS ARE CONCENTRATED IN AREAS WHERE
THE FUNCTION BEING APPROXIMATED IS COMPLICATED AND FEWER WHERE IT
IS SIMPLE. THE MAXIMUM SPACING BETWEEN POINTS IS DELTA*R, WHERE
DELTA IS THE SPACING WHICH WOULD RESULT IF WE USED NAPROX EQUI-
SPACED POINTS, AND R IS A CONSTANT CHOSEN BY THE USER WHICH IS
GREATER THAN OR EQUAL TO 1.0. (NOTE WHEN R IS SET TO 1.0, EQUI-
SPACING OF POINTS OCCURS REGARDLESS OF THE NATURE OF THE DATA.)
AS THE ORIGINAL DATA SET IS INCLUDED AS A SUBSET OF THE NEW DATA
SET, THE NUMBER OF POINTS IN THE NEW DATA SET IS BETWEEN NAPROX
AND NAPROX+OLDMAX. THIS TRUE VALUE IS RETURNED TO THE USER IN
NTRUE.
LOGICAL EOSPCD
REAL MINVAL,M
INTEGER OLDMAX,OLDMI
COMMON XTABLE(500),FTABLE(500),FSTR(316),FUSTR(316),FLST
1R(31),QSUB(31),FU(500),FL(500)
Q(I)=(FSTR(I+1)-FSTR(I))/(XSTR(I+1)-XSTR(I))-(FSTR(I)-FSTR(I-1))/
1(XSTR(I)-XSTR(I-1)))
AREA(I)=.5*(QSUB(I+1)+QSUB(I))*(XSTR(I+1)-XSTR(I))
DATA EPS,OMEGA/1.0E-8,1.0E-5/
DO 10 I=1,OLDMAX
XSTR(I)=XTABLE(I)
FSTR(I)=FTABLE(I)
FUSTR(I)=FU(I)
FLSTR(I)=FL(I)
10 CONTINUE

```

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```

10 CONTINUE
EQSPCD=.TRUE.
IF (A.EQ.1.0) GO TO 55
OLDM1=OLDMAX-1
SML=ABS(Q(2))
DO 20 I=2,OLDM1
  TEMP=ABS(Q(I))
  QSUB(I)=TEMP
  IF (TEMP.LT.SML) SML=TEMP
20 CONTINUE
QSUB(1)=0.0
QSUB(OLDMAX)=0.0
DO 30 I=2,OLDM1
  QSUB(I)=QSUB(I)-SML
30 MINIVL=1
MINVAL=QSUB(2)
TOTAR=MINVAL*.5*(XSTR(2)-XSTR(1))
DO 40 I=2,OLDM1
  TEMP=QSUB(I)+QSUB(I+1)
  TOTAR=TOTAR+.5*TEMP*(XSTR(I+1)-XSTR(I))
  IF (TEMP.GE.MINVAL) GO TO 40
  MINVAL=TEMP
  MINIVL=I
40 CONTINUE
DELTA=(XSTR(OLDMAX)-XSTR(1))/FLOAT(NAPROX-1)
DLTMAX=DELTA*K
IF (TOTAR.LT.OMEGA) GO TO 55
EQSPCD=.FALSE.
M=ABS(QSUB(MINIVL+1)-QSUB(MINIVL))/(XSTR(MINIVL+1)-XSTR(MINIVL))
H=(TOTAR/FLOAT(NAPROX-1)-.5*M*DLTMAX*DLTMAX)/(DLTMAX-DELTA)
IF (H.LT.0.0) H=0.0
DO 50 I=1,OLDMAX
  QSUB(I)=QSUB(I)+H
50 CONTINUE
C=(TOTAR+H*(XSTR(OLDMAX)-XSTR(1)))/FLOAT(NAPROX-1)
55 K=0
I=0
XX=XSTR(1)
60 I=I+1
IF (XX.LT.XSTR(K+1)) GO TO 70
K=K+1
XX=XSTR(K)
XTABLE(I)=XX
FTABLE(I)=FSTR(K)
FU(I)=FUSTR(K)
FL(I)=FLSTR(K)
IF (K.EQ.OLDMAX) GO TO 110
DX=XSTR(K+1)-XSTR(K)
SLF=(FSTR(K+1)-FSTR(K))/DX
SLFU=(FUSTR(K+1)-FUSTR(K))/DX
SLFL=(FLSTR(K+1)-FLSTR(K))/DX
M=(QSUB(K+1)-QSUB(K))/DX
IF (.NOT.EQSPCD) GO TO 80
XX=XX+DELTA
GO TO 60
70 XTABLE(I)=XX
DIFF=XX-XSTR(K)
FTABLE(I)=FSTR(K)+DIFF*SLF
FU(I)=FUSTR(K)+DIFF*SLFU
FL(I)=FLSTR(K)+DIFF*SLFL
IF (.NOT.EQSPCD) GO TO 80
XX=XX+DELTA

```

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LINEA960
LINEA970
LINEA980
LINEA990
LINE1000
LINE1010
LINE1020
LINE1030
LINE1040
LINE1050
LINE1060
LINE1070
LINE1080
LINE1090
LINE1100

SETRN910
SETRN920
SETRN930
SETRN940
SETRN950
SETRN960
SETRN970
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SETRN270
SETRN280
SETRN290
SETRN300
SETRN310
SETRN320
SETRN330
SETRN340
SETRN350
SETRN360
SETRN370
SETRN380
SETRN390
SETRN400
SETRN410
SETRN420
SETRN430
SETRN440
SETRN450

GO TO 60
80 QOFXX=M*(XX-XSTR(K))+QSUB(K)
IF (ABS(M)-LT.EPS) GO TO 90
TEMP=QOFXX**2.0**MC
IF (TEMP.LT.0.0) GO TO 100
XX=XX+((-QOFXX*SGRT(TEMP))/M)
GO TO 60
90 XX=XX+C/QOFXX
GO TO 60
100 XX=XSTR(K+1)
GO TO 60
110 NTRUE=1
RETURN
C
END

SUBROUTINE SETRNG (MAXNUM,MINTOL,MAXTOL)

C THIS SUBROUTINE USES CONVEX COMBINATIONS OF MINTOL AND MAXTOL TO SET
C THE FU AND FL TOLERANCES AT EACH DATA POINT DEPENDING ON THE COM-
C LEXY OF THE FUNCTION BEING APPROXIMATED. THAT IS, WHERE THE FUN-
C CTION IS SMOOTHEST, THE TOLERANCES WILL BE CLOSE TO (BUT AT LEAST AS
C BIG ON AT LEAST ONE SIDE) AS MINTOL, AND WHERE THE APPROXIMATION IS
C COMPLICATED THE APPROXIMATION WILL BE CLOSE TO (BUT NO BIGGER THAN)
C MAXTOL ON AT LEAST ONE SIDE. FOR DATA WHICH IS SMOOTH*, AS DE-
C SCRIBED IN SUBROUTINE LINEAR, THE TOLERANCES BECOME SOMEWHAT LESS
C SIGNIFICANT, AND ARE SET TO MAXTOL AT ALL DATA POINTS. THIS
C ROUTINE FREES THE USER FROM HAVING TO CHOOSE AN INITIAL BAND OF
C TOLERANCES--IT IS NOT NECESSARILY INTENDED TO BE A TOTALLY AUTO-
C MATIC TOLERANCE BAND SELECTION FOR ANY ARBITRARY FUNCTION. EXER-
C IMENTING WITH USER SUPPLIED TOLERANCES MOST OFTEN RESULTS IN MORE
C DESIRABLE FITS.

REAL MINTOL,MAXTOL
COMMON XTAB(500),FTAB(1582),QSTR(500),FU(500),FL(500)
DATA OMEGA/1.0E-5/
Q(I)=(FTAB(I+1)-FTAB(I))/(XTAB(I+1)-XTAB(I))*FTAB(I)-F
I TAB(I-1))/(XTAB(I)-XTAB(I-1))*(XTAB(I+1)-XTAB(I-1))
MAXM1=MAXNUM-1
QAVE=Q(2)
QSTR(2)=QAVE
BIG=ABS(QAVE)
SML=BIG
DO 10 I=3,MAXM1
TEMP=Q(I)
QSTR(I)=TEMP
QAVE=QAVE+TEMP
TEMP=ABS(TEMP)
IF (TEMP.GT.BIG) BIG=TEMP
IF (TEMP.LT.SML) SML=TEMP
10 CONTINUE
DIFF=BIG-SML
IF (DIFF.LT.OMEGA) GO TO 40
QAVE=QAVE/FL0AT(MAXNUM-2)
DO 30 I=2,MAXM1
TEMP=ABS(QSTR(I))
TOL1=MINTOL*(BIG-TEMP)/DIFF*MAXTOL*(TEMP-SML)/DIFF
TSUB=TOL1*(BIG-TEMP)/DIFF
IF (QSTR(I).LT.0.0) GO TO 20
FU(I)=TOL1
FL(I)=TSUB

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```

SETRN460
SETRN470
SETRN480
SETRN490
SETRN500
SETRN510
SETRN520
SETRN530
SETRN540
SETRN550
SETRN560
SETRN570
SETRN580
SETRN590
SETRN600
SETRN610
SETRN620
SETRN630

```

```

RRACF 10
RRACF 20
RRACF 30
RRACF 40
RRACF 50
RRACF 60
RRACF 70
RRACF 80
RRACF 90
RRACF 100
RRACF 110
RRACF 120
RRACF 130
RRACF 140
RRACF 150
RRACF 160
RRACF 170
RRACF 180
RRACF 190
RRACF 200
RRACF 210
RRACF 220
RRACF 230
RRACF 240
RRACF 250
RRACF 260
RRACF 270
RRACF 280
RRACF 290
RRACF 300
RRACF 310
RRACF 320
RRACF 330
RRACF 340
RRACF 350
RRACF 360
RRACF 370
RRACF 380
RRACF 390
RRACF 400
RRACF 410
RRACF 420

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```

GO TO 30
FU(I)=TSUB
FL(I)=TOLI
30 CONTINUE
FU(I)=FU(2)
FL(I)=FL(2)
FU(MAXNUM)=FU(MAXMI)
FL(MAXNUM)=FL(MAXMI)

```

```

RETURN
40 DO 50 I=1,MAXNUM
FU(I)=MAXTOL
FL(I)=MAXTOL
50 CONTINUE
RETURN

```

```
END
```

```
SUBROUTINE RRACF (N,SMTH,MAXNUM,ERROR)
```

THIS SUBROUTINE ADAPTIVELY COMPUTES A PIECEWISE POLYNOMIAL APPROXIMATION OF DEGREE N-1 TO THE FUNCTION STORED IN THE ARRAYS XTAB AND FTAB WITH SMTH CONTINUOUS DERIVATIVES HAVING THE PROPERTY THAT FOR 1.LE. I.LE. MAXNUM (SEE BELOW) THE VALUE OF THE APPROXIMATION EVALUATED AT XTAB(I) LIES BETWEEN (FTAB(I) - FL(I)) AND (FTAB(I) + FU(I)), WHERE THE ARRAYS FL AND FU CONTAIN THE DESIRED TOLERANCE REQUIRED OF THE APPROXIMATION BELOW THE CURVE AND ABOVE THE CURVE (RESPECTIVELY) AT EACH OF THE (MAXNUM) POINTS BEING APPROXIMATED.

THE PARAMETERS ARE AS FOLLOWS--

N - THE NUMBER OF COEFFICIENTS OF EACH POLYNOMIAL PIECE. I.E. ONE MORE THAN THE DEGREE OF THE PIECEWISE POLYNOMIAL APPROX. AS THE ARRAYS ARE CURRENTLY DIMENSIONED, IT IS ASSUMED THAT N IS NO BIGGER THAN 17.

SMTH - THE NUMBER OF CONTINUOUS DERIVATIVES DESIRED OF THE APPROXIMATION. SMTH MUST NOT BE GREATER THAN N-2. IF ONLY CONTINUITY OF THE APPROXIMATION IS REQUIRED, SET SMTH = 0.

MAXNUM - THE NUMBER OF POINTS ACTUALLY STORED IN THE ARRAYS XTAB, FTAB, FU, AND FL. (AS THESE ARRAYS ARE CURRENTLY DIMENSIONED, MAXNUM MUST BE LESS THAN 500. IF ONE WISHES TO COMPUTE APPROXIMATIONS TO FUNCTIONS WITH MORE THAN 500 POINTS, ONE CAN EASILY MODIFY THIS PROGRAM TO CONTINUOUSLY READ IN MORE POINTS AFTER ROOM IS MADE IN THESE STORAGE ARRAYS BY HAVING COMPLETED SEVERAL SUBINTERVALS.)

ERROR - A LOGICAL VALUE SET TO .TRUE. IF AN ERROR OCCURS IN THE PROGRAM (AN APPROPRIATE ERROR MESSAGE WILL ALSO BE PRINTED) AND SET TO .FALSE. OTHERWISE.

BLANK COMMON PROVIDES THE REMAINDER OF THE INPUT. IT IS ASSUMED THAT THE FIRST 500 WORDS OF BLANK COMMON CONTAIN THE TABLE OF X VALUES (XTAB), THE NEXT 500 WORDS THE TABLE OF FUNCTION VALUES (FTAB), THE NEXT TWO WORDS ARE USED INTERNALLY THROUGHOUT THE PROGRAM, AND THE NEXT 1080 WORDS IS AN ARRAY (CSTORE(18,60)) CONTAINING THE COMPUTED COEFFICIENTS AND THE KNOTS--I.E. CSTORE(I,INT) IS THE COEFFICIENT OF THE I-1ST DEGREE TERM IN SUB-


```

      NX=NPLUS1-2-NLSMTH-NRSMTH
      NAMI=NX-1
      LGTH=NX+1
10  IF (LAST) GO TO 30
C  SUBROUTINE STORES THE COEFFICIENTS FOR THIS SUBINTERVAL IN THE
C  ARRAY CSTORE. IT ALSO PRINTS OUT THE COEFFICIENTS AND THE ERROR OF
C  APPROXIMATION ON THIS SUBINTERVAL. SUBROUTINE SETP(C,X,N) STORES THE
C  VALUE OF THE POLYNOMIAL DETERMINED BY THE COEFFICIENTS IN THE ARRAY
C  C AND ITS FIRST K DERIVATIVES AT THE POINT X IN THE ARRAY PPRIME.
C
      CALL STORE (C,LCTNLE,LCTNRE)
      CALL SETP (C,XTABLE(LCTNRE),NLSMTH)
      LCTNLE=LCTNRE
      LCTNRE=MIN0(MAXNUM,MAXINT*LCTNLE-1)
20  CONTINUE
      WRITE (6,60) NINT
      ERROR=.TRUE.
      RETURN
30  CALL TESTINT (C,LGTH,MAXNUM,ABORT)
      IF (ABORT) GO TO 50
40  CALL STORE (C,LCTNLE,LCTNRE)
      RETURN
50  WRITE (6,70)
      ERROR=.TRUE.
      RETURN
C
60  FORMAT (1H0,39(2H ),1H*,/2H0*,12X,37HTHIS APPROXIMATION REQUIRES
1  MORE THAN,13,13H SUBINTERVALS,12X,1H*,/2H0*,28X,20H--PROGRAM ABO
2  RTING--,20X,1H*,/1H0,39(2H ),1H*)
70  FORMAT (1H0,39(2H ),1H*,/2H0*,15X,46HTHE ALGORITHM CANNOT MEET T
1  HE DESIRED ACCURACY,16X,1H*,/2H0*,28X,20H--PROGRAM ABORTING--,29X
2  ,1H*,/1H0,39(2H ),1H*)
      END
C
      SUBROUTINE COMPUT (C,LGTH,MAXNUM,LAST,DONE,ABORT)
C
C  THIS SUBROUTINE FINDS THE LARGEST SUBINTERVAL AND THE BEST APPROX-
C  IMATION TO F ON THIS SUBINTERVAL SUCH THAT THE APPROXIMATION MEETS
C  THE DESIRED ERROR TOLERANCE ON THE SUBINTERVAL.
C
      INTEGER A,B
      LOGICAL LAST,OK,DONE,ABORT,TOOBIG
      REAL C(18)
      COMMON XTABLE(1000),LCTNLE,LCTNRE,CSTORE(18,60),CDERIV(500)
      COMMON /SCALAR/ N,NPLUS1,NX,NX1,NLSMTH,NRSMTH,NUMPTS,NINT
      COMMON /CCMP/ LCTNLE(18)
C
C  WE ASSUME THAT WE ARE CLOSE ENOUGH TO THE TRUE LARGEST SUBINTERVAL
C  RIGHT END POINT WHEN WE KNOW THAT OUR APPROXIMATION TO THE TRUE RIGHT
C  END POINT IS WITHIN ETA OF THE TRUE END POINT.
C
      DATA ETA/.08/
C
      LITTLE=LCTNLE*LGTH-1
      A=0
      LAST=.FALSE.
10  NUMPTS=LCTNRE-LCTNLE+1
C  IF THERE DOES NOT EXIST A BEST RESTRICTED RANGE APPROXIMATION ON THE

```

```

RRAC1050
RRAC1060
RRAC1070
RRAC1080
RRAC1090
RRAC1100
RRAC1110
RRAC1120
RRAC1130
RRAC1140
RRAC1150
RRAC1160
RRAC1170
RRAC1180
RRAC1190
RRAC1200
RRAC1210
RRAC1220
RRAC1230
RRAC1240
RRAC1250
RRAC1260
RRAC1270
RRAC1280
RRAC1290
RRAC1300
RRAC1310
RRAC1320
RRAC1330
RRAC1340
RRAC1350
RRAC1360
RRAC1370
RRAC1380
RRAC1390

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COMPUT10
COMPUT120
COMPUT130
COMPUT140
COMPUT150
COMPUT160
COMPUT170
COMPUT180
COMPUT190
COMPUT100
COMPUT110
COMPUT120
COMPUT130
COMPUT140
COMPUT150
COMPUT160
COMPUT170
COMPUT180
COMPUT190
COMPUT200
COMPUT210
COMPUT220
COMPUT230
COMPUT240
COMPUT250

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C CURRENT SUBINTERVAL, CONTROL IS PASSED TO LINE 30.
C
  CALL REMES (C,LCINX,TOOBIG,ABORT)
  IF (ABORT) RETURN
  IF (TOOBIG) GO TO 30
  IF (LCINRE.LT.MAXNUM) GO TO 20
  DONE=.TRUE.
  RETURN

C
C A IS THE CURRENT LARGEST LOCATION FOR A RIGHT ENDPOINT SUCH THAT
C THE BEST APPROXIMATION ON THIS SUBINTERVAL SATISFIES ALL CONSTRAINTS.
C
  20 A=LCINRE
  IF ((XTABLE(B)-XTABLE(A).GT.ETA).AND.(B-A.GT.1)) GO TO 40
  GO TO 50

C
C B IS THE CURRENT SMALLEST LOCATION FOR A RIGHT ENDPOINT SUCH THAT
C THE BEST APPROXIMATION ON THIS SUBINTERVAL FAILS TO SATISFY THE CON-
C STRAINTS.
C
  30 B=LCINRE
  40 NEWTRY=(A+B)/2+1
  IF (NEWTRY.EQ.B) NEWTRY=NEWTRY-1
  IF (NEWTRY.LT.LITTLE) NEWTRY=LITTLE
  IF (NEWTRY.EQ.LCINRE) GO TO 50
  LCINRE=NEWTRY
  GO TO 10

C
C IF A IS STILL 0, THEN NO SUBINTERVAL WITH AT LEAST LENGTH POINTS
C WILL WORK, SO THE ALGORITHM IS TERMINATED.
C
  50 IF (A.EQ.0) GO TO 60
  ABORT=.TRUE.
  RETURN

C
C SINCE NEWTRY IS ALWAYS STRICTLY LESS THAN THE CURRENT B, IF NEWTRY=
C LCINRE, AND A IS NOT STILL 0, NEWTRY=A, WHICH IS A POINT WHICH SAT-
C ISFIES ALL REQUIREMENTS. WE NOW BACK THE RIGHT ENDPOINT OFF TO THE
C BEST INTERIOR EXTREME POINT OF F-P TO ADD TO THE STABILITY OF THE AL-
C GORITHM.
C
  60 DO 70 I=1,N
    COERIV(I)=C(I)
    CSTORE(I,NINT)=C(I)
  70 CONTINUE
    NDUMMY=N
    CALL DERIV (COERIV,NDUMMY)
    I=NX
    LCINRE=LCINX(I)
    NEWTRY=LCINRE
    SMLL=CHPR(COERIV,NDUMMY,NEWTRY,LCINLE-1,OK)
    IF (OK) GO TO 100
  80 I=I-1
    IF (I.EQ.0) GO TO 100
    NEWTRY=LCINX(I)
    IF (NEWTRY.LT.LNGTH) GO TO 100
    TEMP=CHPR(COERIV,NDUMMY,NEWTRY,LCINLE-1,OK)
    IF (.NOT.OK) GO TO 40
    LCINPE=NEWTRY
    GO TO 100
  90 IF (TEMP.GE.SMLL) GO TO 80
    SMLL=TEMP

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COMPU260
 COMPU270
 COMPU280
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 COMPU870

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COMPU881
COMPU890
COMPU900
COMPU910
COMPU920
COMPU930
COMPU940

LSTINT10
LSTINT20
LSTINT30
LSTINT40
LSTINT50
LSTINT60
LSTINT70
LSTINT80
LSTINT90
LSTINT100
LSTINT110
LSTINT120
LSTINT130
LSTINT140
LSTINT150
LSTINT160
LSTINT170
LSTINT180
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LSTINT210
LSTINT220
LSTINT230
LSTINT240
LSTINT250
LSTINT260
LSTINT270
LSTINT280
LSTINT290
LSTINT300
LSTINT310
LSTINT320
LSTINT330
LSTINT340
LSTINT350

STORE 10
STORE 20
STORE 30
STORE 40
STORE 50
STORE 60
STORE 70
STORE 80
STORE 90
STORE100
STORE110
STORE120
STORE130
STORE140
STORE150
STORE160

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      LCTNRE=NEWTRY
      GO TO 80
100  LCTNRE=LCTNLE+LCTNRE-1
      IF (MAXNUM-LCTNRE+1.LT.LNGTH) LAST=.TRUE.
      RETURN
C
      END

      SUBROUTINE LSTINT (C,LNGTH,MAXNUM,ABORT)
C
C  THIS SUBROUTINE HANDLES THE SPECIAL CASE OF FINDING A SUBINTERVAL
C  AND A BEST APPROXIMATION ON THAT SUBINTERVAL WHEN THERE ARE TOO
C  FEW REMAINING POINTS FOR COMPUT TO WORK.
C
      INTEGER OLDLE,OLDRE
      LOGICAL TOOBIG,ABORT
      REAL C(18)
      COMMON X(1000),LCTNLE,LCTNRE,CSTORE(18,60)
      COMMON /SCALAR/ N,NPLUS1,NX,NXM1,NLSMTH,NRSMTH,NUMPTS,NINT
      COMMON /COMP/ LCTNX(118)
C
      DO 10 OLDLE=1,NPLUS1
10  CSTORE(OLDLE,NINT)=C(OLDLE)
      OLDLE=LCTNLE
      OLDRE=LCTNRE
      LCTNRE=MAXNUM
      LCTNLE=MIN0 (MAXNUM-LNGTH+1, (MAXNUM-OLDLE+1)/2)-1
20  LCTNLE=LCTNLE+1
      IF (MAXNUM-LCTNLE+1.LT.LNGTH) GO TO 40
      CALL SETP (CSTORE(1,NINT),X(LCTNLE),NLSMTH)
      NUMPTS=LCTNRE-LCTNLE+1
      CALL REVS (C,LCTNX,TOOBIG,ABORT)
      IF {ABORT} RETURN
      IF {TOOBIG} GO TO 20
      CALL STORE (CSTORE(1,NINT),OLDLE,LCTNLE)
      NINT=NINT+1
      DO 30 OLDLE=1,NPLUS1
30  CSTORE(OLDLE,NINT)=C(OLDLE)
      RETURN
      40  ABORT=.TRUE.
      RETURN
C
      END

      SUBROUTINE STORE (C,LCTNLE,LCTNRE)
C
C  THIS SUBROUTINE OUTPUTS THE COEFFICIENTS AND ENDPOINTS OF THE
C  CURRENT APPROXIMATION AND SUBINTERVAL. APPROPRIATE INFORMATION
C  IS STORED IN THE ARRAY CSTORE TO ALLOW THE ENTIRE PIECEWISE POLY-
C  NOMIAL APPROXIMATION TO BE EASILY EVALUATED AT ANY POINT BY THE
C  FUNCTION EVAL.
C
      DIMENSION C(18)
      COMMON ATABLE(500),FTABLE(502),CSTORE(18*60),DUM1(500)
      COMMON /SCALAR/ N,NPLUS1,NX,NXM1,NLSMTH,NRSMTH,NUMPTS,NINT
      NUMPTS=LCTNRE-LCTNLE+1
      WRITE (6,30) NINT,XTABLE(LCTNLE),XTABLE(LCTNRE),NUMPTS
      WRITE (6,40) (1,C(I),I=1,N)
      ERR=0.0
C

```

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STORE170	STORE180	STORE190	STORE200	STORE210	STORE220	STORE230	STORE240	STORE250	STORE260	STORE270	STORE280	STORE290	STORE300	STORE310	STORE320	STORE330	STORE340	DERIV 10	DERIV 20	DERIV 30	DERIV 40	DERIV 50	DERIV 60	DERIV 70	DERIV 80	DERIV 90	DERIV100	DERIV110	DERIV120	DERIV130	DERIV140	SETP 10	SETP 20	SETP 30	SETP 40	SETP 50	SETP 60	SETP 70	SETP 80	SETP 90	SETP 100	SETP 110	SETP 120	SETP 130	SETP 140	SETP 150	SETP 160	SETP 170	SETP 180	SETP 190	SETP 200	SETP 210	SETP 220	SETP 230	CMPR 10
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C THIS SUBROUTINE COMPARES THE FIRST DERIVATIVE OF THE CURRENT PIECE OF
C THE PIECEWISE POLYNOMIAL APPROXIMATION EVALUATED AT XTABE(NEWTRY)
C WITH THE FIRST DERIVATIVE OF THE QUADRATIC INTERPOLATION OF F, GEN-
C ERATED AROUND XTABE(NEWTRY), EVALUATED AT XTABE(NEWTRY). IF THESE
C TWO DIFFER IN ABSOLUTE VALUE BY LESS THAN TOLER (EITHER ABSOLUTELY OR
C RELATIVELY), WE SET OK TO .TRUE. AND WE ACCEPT XTABE(NEWTRY) AS A
C REASONABLE SUBINTERVAL RIGHT ENDPOINT. NOTE THAT THE USER MAY EASILY
C CHANGE TOLER BY MEANS OF THE FOLLOWING DATA STATEMENT.
C
      LOGICAL OK
      COMMON XTABE(500),FTABE(500),DUM1(1582)
      DIMENSION C(18)
      DATA TOLER/.01/

      OK=.FALSE.
      A=FTABE(NEWTRY)-FTABE(NEWTRY-1)/(XTABE(NEWTRY)-XTABE(NEWTRY-
      1))
      B=(FTABE(NEWTRY+1)-FTABE(NEWTRY))/(XTABE(NEWTRY+1)-XTABE(NEWTR
      Y))
      D=(B-A)/(XTABE(NEWTRY+1)-XTABE(NEWTRY-1))
      A=A*D*(XTABE(NEWTRY)-XTABE(NEWTRY-1))
      B=B*HOFNER(C,XTABE(NEWTRY),N)
      CMPR=ABS(A-B)
      IF (CMPR.LE.TOLER) OK=.TRUE.
      A=ABS(A)
      IF (A.LT..01) RETURN
      IF (CMPR/A.LT.TOLER) OK=.TRUE.
      RETURN
      END

C
      SUBROUTINE REMES (CALCTN,TOOBIG,ABORT)

C THIS IS THE DRIVING PROGRAM FOR THE COMPUTATION OF THE BEST
C RESTRICTED RANGE UNIFORM POLYNOMIAL APPROXIMATION TO F(X) (VALUES
C ARE STORED IN XTABE AND FTABE) OF DEGREE LESS THAN OR EQUAL TO N-1
C ON THE SUBINTERVAL (XTABE(LCTNLE),XTABE(LCTNHE)). SEE THE PAPER BY
C B. CHALMERS FOR ADDITIONAL INFORMATION ON THIS ALGORITHM.
C
      DIMENSION XPTS(18), C(18), SGHFXI(18), LCTNX(18), LCTNZ(18)
      COMMON XTABE(500),FTABE(500),LCTNLE,DUMMY(1081),ERROR(500),FU(50
      10),FL(500)
      COMMON /SCALAR/ N,NPLUS1,NX,NXMI,NLSMTH,NRSMTH,NUMGRD,NINT
      COMMON /DOIF/ DUM1(23),D(18)
      LOGICAL STOP,TOOBIG,ABORT
      INTEGER FRSTM1,START

C EPS IS A MACHINE CONSTANT--SET EPS TO (APPROXIMATELY) THE SMALLEST
C VALUE SUCH THAT EPS + 1.0 IS GREATER THAN 1.0.
      DATA ITEMX,EPS/30,1.0E-10/

C FIRST WE INITIALIZE VARIOUS ARRAYS AND VALUES.
      TOOBIG=.FALSE.
      FRSTM1=LCTNLE-1
      SGHFXI(1)=1.0
      DO 10 I=2,NX
      10 SGHFXI(I)=-SGHFXI(I-1)
      NPTS=NUMGRD-2

```

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CMPR 20
CMPR 30
CMPR 40
CMPR 50
CMPR 60
CMPR 70
CMPR 80
CMPR 90
CMPR 100
CMPR 110
CMPR 120
CMPR 130
CMPR 140
CMPR 150
CMPR 160
CMPR 170
CMPR 180
CMPR 190
CMPR 200
CMPR 210
CMPR 220
CMPR 230
CMPR 240
CMPR 250
CMPR 260
CMPR 270
CMPR 280
CMPR 290
CMPR 300
CMPR 310
CMPR 320

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REMES 10
REMES 20
REMES 30
REMES 40
REMES 50
REMES 60
REMES 70
REMES 80
REMES 90
REMES 100
REMES 110
REMES 120
REMES 130
REMES 140
REMES 150
REMES 160
REMES 170
REMES 180
REMES 190
REMES 200
REMES 210
REMES 220
REMES 230
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REMES 250
REMES 260
REMES 270
REMES 280
REMES 290

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REMS300
REMS310
REMS320
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REMS340
REMS350
REMS360
REMS370
REMS380
REMS390
REMS400
REMS410
REMS420
REMS430
REMS440
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REMS690
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REMS710
REMS720
REMS730
REMS740
REMS750
REMS760
REMS770
REMS780
REMS790
REMS800
REMS810
REMS820
REMS830

DIVDIF10
DIVDIF20
DIVDIF30
DIVDIF40
DIVDIF50
DIVDIF60

START=2
ERROR(1)=0.0
IF (NLSMTH-GE.0) GO TO 20
NFPTS=NFPTS+1
START=1
20 IF (NRSMTH-LT.0) NFPTS=NFPTS+1
DELTA=FLOAT(NFPTS-1)/FLOAT(NX-1)
DO 30 I=1,NX
  LCTNX(I)=START+I*IX(FLOAT(I-1)*DELTA*.5)
  J=FRSTML+LCTNX(I)
  XTPTS(I)=XTABLE(J)
  D(I)=FTABLE(J)
30 CONTINUE
C
C NOW WE BEGIN ITERATING. CONVERGENCE OCCURS WHEN TWO CONSECUTIVE
C REFERENCE SETS (DETERMINED BY SOLVE) ARE THE SAME.
C
DO 70 ITER=1,ITERMX
  CALL DIVDIF (C,LCTNX,SGNRXI,ABORT)
  IF (ABORT) RETURN
  DO 40 I=START,NUMGRD
    ERROR(I)=FTABLE(I+FRSTML)-BPOLY(XTABLE(I+FRSTML),C,N)
    IF (ABS(CINPLUSI)).LE.EPS) GO TO 60
  DO 50 I=1,NX
    IF (SGNRXI(I).NE.0.0) SGNRXI(I)=SIGN(1.0,ERROR(LCTNX(I)))
    IF (SGNRXI(I)).EQ.0.0) SGNRXI(I)=FLOAT(LCTNZ(I))
    IF (I.EQ.1) GO TO 50
    IF (SGNRXI(I)*SGNRXI(I-1).GE.0.0) GO TO 80
  CONTINUE
50 CALL ZEROFO (LCTNX,LCTNZ,SGNRXI,ERROR)
60 CALL SOLVE (XTPTS,LCTNX,LCTNZ,SGNRXI,ABS(CINPLUSI),STOP,100BIG
  1 )
  IF (.NOT.STOP) GO TO 70
  IF (.NOT.100BIG) CALL TRANS (C,N)
  RETURN
70 CONTINUE
C
C WE PRINT OUT ERROR MESSAGES IF SOMETHING GOES WRONG.
C
WRITE (6,100) ITERMX
GO TO 90
80 WRITE (6,110) ITER
90 ABORT=.TRUE.
RETURN
C
100 FORMAT (1H0,39(2H0 ),1H0,/,2H0,11X,40H THE REMES ALGORITHM HAS NOT
  1 CONVERGED IN,13,12H ITERATIONS.,11X,1H0,/,2H0,11X,36H PROGRAM AB
  2 ORTED IN SUBROUTINE REMES.,30X,1H0,/,1H0,39(2H0 ),1H0,/)
110 FORMAT (1H0,39(2H0 ),1H0,/,2H0,8X,12H IN ITERATION,13,47H OF REMES
  1, NO ALTERNATION OF SIGN OCCURS AT THE,7X,1H0,/,2H0,8X,57H EXITREME
  2 POINTS. THE PROGRAM ABORTED IN SUBROUTINE REMES.,12X,1H0,/,1H0,3
  39(2H0 ),1H0,/)
C
END
SUBROUTINE DIVDIF (C,LCTNX,SGNRXI,ABORT)
C
C THIS SUBROUTINE MAKES USE OF A DIVIDED DIFFERENCE SCHEME FOR SOLVING
C THE VANDERMONDE-LIKE LINEAR SYSTEM INHERENT IN THE REMES ALGORITHM.
C THE ADVANTAGES OF USING THIS SPECIAL PURPOSE LINEAR SYSTEM SOLVER
C ARE--

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C THIS ROUTINE REQUIRES ON THE ORDER OF N**2 OPERATIONS AS COMPARED
C TO GAUSSIAN ELIMINATION WHICH REQUIRES ON THE ORDER OF N**3 OPER-
C ATIONS.
C
C THIS ROUTINE REQUIRES ON THE ORDER OF N STORAGE LOCATIONS AS COM-
C PARED TO GAUSSIAN ELIMINATION WHICH REQUIRES ON THE ORDER OF N**2.
C
C SEE THE FORTHCOMING PAPER BY J. A. HULL, S. F. MCCORMICK, AND G. D.
C TAYLOR FOR A COMPLETE DESCRIPTION OF THIS ALGORITHM.
C
COMMON XTABLE(500),FTABLE(500),LCTNLE,LCTNRE,CSTORE(18,60),ERROR(5
100)
COMMON /DDIF/ PPRIME(5),X(18),D(18)
COMMON /SCALAR/ N,NPLUS1,NX,NXN1,NLSMTH,NRSMTH,NUMPTS,NINT
DIMENSION LCTNX(18), C(18), SGNRXI(18)
INTEGER FRSTM1
LOGICAL ABORT
C
C FIRST WE INITIALIZE SEVERAL VARIABLES.
C
FRSTM1=LCTNLE-1
IF (NRSMTH-GE-0) SGNRXI(NPLUS1)=0.0
IF (NRSMTH-LT-0) SGNRXI(NPLUS1)=SGNRXI(NX)
C
C SET UP THE VECTOR X AND THE FIRST ROW OF THE DIVIDED DIFFERENCE TAB-
C LE, USING THE COEFFICIENT VECTOR C FOR TEMPORARY STORAGE.
C
I=0
10 IF (I-GT-NLSMTH) GO TO 20
I=I+1
X(I)=XTABLE(LCTNLE)
C(I)=PPRIME(I)
GO TO 10
20 J=0
30 IF (J-GE-NX) GO TO 40
I=I+1
J=J+1
X(I)=XTABLE(FRSTM1+LCTNX(J))
C(I)=D(J)
GO TO 30
40 IF (I-GE-NPLUS1) GO TO 50
I=I+1
X(I)=XTABLE(LCTNRE)
C(I)=PPRIME(NLSMTH+2)
GO TO 40
50 CONTINUE
C
C WE NOW COMPUTE THE NEEDED DIVIDED DIFFERENCES.
C
FAC=1.0
DO 100 J=2,N
J1=J-1
JN1=J-1
FAC=FAC*FLOAT(JN1)
TEMP2=C(JN1)
DO 90 I=J,N
IF (X(I)-NE-X(I-JN1)) GO TO 70
IF (I-GT-NLSMTH+1) GO TO 60
IF (J-GT-NPLUS1-NX) GO TO 220
TEMP1=PPRIME(I)/FAC
GO TO 50
70
80
90
100

```

DIVDIF70
 DIVDIF80
 DIVDIF90
 DIVD1100
 DIVD1110
 DIVD1120
 DIVD1130
 DIVD1140
 DIVD1150
 DIVD1160
 DIVD1170
 DIVD1180
 DIVD1190
 DIVD1200
 DIVD1210
 DIVD1220
 DIVD1230
 DIVD1240
 DIVD1250
 DIVD1260
 DIVD1270
 DIVD1280
 DIVD1290
 DIVD1300
 DIVD1310
 DIVD1320
 DIVD1330
 DIVD1340
 DIVD1350
 DIVD1360
 DIVD1370
 DIVD1380
 DIVD1390
 DIVD1400
 DIVD1410
 DIVD1420
 DIVD1430
 DIVD1440
 DIVD1450
 DIVD1460
 DIVD1470
 DIVD1480
 DIVD1490
 DIVD1500
 DIVD1510
 DIVD1520
 DIVD1530
 DIVD1540
 DIVD1550
 DIVD1560
 DIVD1570
 DIVD1580
 DIVD1590
 DIVD1600
 DIVD1610
 DIVD1620
 DIVD1630
 DIVD1640
 DIVD1650
 DIVD1660
 DIVD1670
 DIVD1680

```

60 IF (NLSMTH*JPL.GT.NPLUS1-NX) GO TO 220
TEMP1=PPRIME(NLSMTH*JPL)/FAC
70 TEMP1=(C(I)-C(I-1))/(X(I)-X(I-JM1))
80 C(I-1)=TEMP2
TEMP2=TEMP1
90 CONTINUE
C(N)=TEMP2
100 CONTINUE
C
C L*(I-1) HAS NOW BEEN TEMPORARILY STORED IN THE COEFFICIENT ARRAY C.
C WE NOW COMPUTE L*(I-1)C. WE WILL COMPUTE THE DIVIDED DIFFERENCES
C IN THE TEMPORARY STORAGE ARRAY D. FIRST WE SET UP THE FIRST COLUMN
C OF THE DIVIDED DIFFERENCE TABLE.
C
I=0
110 IF (I.GT.NLSMTH) GO TO 120
I=I+1
D(I)=0.0
GO TO 110
120 J=0
130 IF (J.GE.NX) GO TO 140
I=I+1
J=J+1
D(I)=SGNRXI(J)
GO TO 130
140 IF (I.GE.N) GO TO 150
I=I+1
D(I)=0.0
GO TO 140
150 CONTINUE
C
C WE NOW COMPUTE THE NEEDED DIVIDED DIFFERENCES.
C
DO 190 J=2,N
TEMP2=D(J-1)
DO 180 I=J,N
IF (X(I).NE.X(I-J+1)) GO TO 160
TEMP1=0.0
GO TO 170
160 TEMP1=(D(I)-D(I-1))/(X(I)-X(I-J+1))
170 D(I-1)=TEMP2
TEMP2=TEMP1
180 CONTINUE
D(N)=TEMP2
190 CONTINUE
C
C WE NOW COMPUTE M=(F(N+1)-W(TRANSPOSE)*B1)/(0.0-N(TRANSPOSE)*B2)
C =C(N+1)=(UNIFORM ERROR)
C FIRST WE COMPUTE THE TWO DOT PRODUCTS SIMULTANEOUSLY.
C
W=1.0
B1=0.0
B2=0.0
DO 200 I=1,N
B1=B1+C(I)*W
B2=B2*D(I)*W
W=W*(X(NPLUS1)-X(I))
200 CONTINUE
C
C NOW WE COMPUTE M
C
C(NPLUS1)=(C(NPLUS1)-B1)/(SGNRXI(NPLUS1)-B2)

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C
C DATA EPS/1.0E-9/
C STOP=.TRUE.
C FRSTM1=LCITNLE-1
C
C WE FIRST COMPUTE THE LOCATIONS OF THE NEW SET OF EXTREME POINTS,
C STORING THEM IN THE VECTOR LCTNX. WE BEGIN BY CHOOSING AS THE ITH
C ELEMENT OF LCTNX THE LOCATION OF THE GRIDPOINT IN THE SUBINTERVAL
C BETWEEN THE ITH AND (I+1)ST ZERO WHICH RESULTS IN THE LARGEST ERROR
C OF THE SAME SIGN AS THE PREVIOUS ITH EXTREME POINT (THEREBY GUARANT-
C EERING ALTERNATION). AT THE SAME TIME WE SEARCH FOR THE GRIDPOINT
C WHICH RESULTS IN THE LARGEST (ABSOLUTE) ERROR, STORING ITS LOCATION
C (IN LNBST) AND THE NUMBER OF THE SUBINTERVAL IN WHICH IT OCCURS (IN
C LNBST).
C
C BIGER=-1.0E30
C BIGEST=-1.0E30
C DO 70 INTNUM=1,NX
C   BIG=-1.0E30
C   LFTEND=LCITNZ(INTNUM)
C   RTEND=LCITNZ(INTNUM+1)
C   SGN=SGN(RTEND-LFTEND)
C   DO 60 NEWLOC=LFTEND,RTEND
C     SAME1=SGN*ERROR(NEWLOC)-E
C     OPP1=-SGN*ERROR(NEWLOC)-E
C     IF (SGN*LT.0.0) GO TO 10
C     SAME2=ERROR(NEWLOC)-FL(FRSTM1*NEWLOC)
C     OPP2=ERROR(NEWLOC)-FU(FRSTM1*NEWLOC)
C     GO TO 20
C   10 SAME2=-ERROR(NEWLOC)-FU(FRSTM1*NEWLOC)
C   OPP2=ERROR(NEWLOC)-FL(FRSTM1*NEWLOC)
C   20 IF (SAME1.LE.BIG) GO TO 30
C   BIG=SAME1
C   LCTNX(INTNUM)=NEWLOC
C   30 IF (SAME2.LE.BIG) GO TO 40
C   BIG=SAME2
C   LCTNX(INTNUM)=NEWLOC
C   LCTNZ(INTNUM)=IFIX(SGN)
C   40 IF (BIGER.LT.BIG) BIGER=BIG
C   IF (BIGEST.LT.BIG) BIGEST=BIG
C   IF (OPP1.LE.BIGEST) GO TO 50
C   BIGEST=OPP1
C   INBGT=INTNUM
C   LNBST=NEWLOC
C   50 IF (OPP2.LE.BIGEST) GO TO 60
C   BIGEST=OPP2
C   INBGT=INTNUM
C   LNBST=NEWLOC
C   60 IFIX=IFIX(SGN)
C   70 CONTINUE
C CONTINUE
C IF (BIGEST.LT.EPS) RETURN
C IF (ABS(BIGER-BIGEST).LT.EPS) GO TO 120
C
C AT THIS POINT IT IS STILL NECESSARY TO INSERT THE LOCATION OF THE
C GRIDPOINT RESULTING IN THE LARGEST ERROR INTO LCTNX. THERE ARE THREE
C CASES, EACH OF WHICH IS HANDLED SEPARATELY--ALTERNATION IS PRESERVED
C AT THE GRIDPOINTS.
C
C YB1GST=XTABLE(FRSTM1,LNBST)

```

SOLVE170
 SOLVE180
 SOLVE190
 SOLVE200
 SOLVE210
 SOLVE220
 SOLVE230
 SOLVE240
 SOLVE250
 SOLVE260
 SOLVE270
 SOLVE280
 SOLVE290
 SOLVE300
 SOLVE310
 SOLVE320
 SOLVE330
 SOLVE340
 SOLVE350
 SOLVE360
 SOLVE370
 SOLVE380
 SOLVE390
 SOLVE400
 SOLVE410
 SOLVE420
 SOLVE430
 SOLVE440
 SOLVE450
 SOLVE460
 SOLVE470
 SOLVE480
 SOLVE490
 SOLVE500
 SOLVE510
 SOLVE520
 SOLVE530
 SOLVE540
 SOLVE550
 SOLVE560
 SOLVE570
 SOLVE580
 SOLVE590
 SOLVE600
 SOLVE610
 SOLVE620
 SOLVE630
 SOLVE640
 SOLVE650
 SOLVE660
 SOLVE670
 SOLVE680
 SOLVE690
 SOLVE700
 SOLVE710
 SOLVE720
 SOLVE730
 SOLVE740
 SOLVE750
 SOLVE760
 SOLVE770
 SOLVE780

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```

BPOLY 90
BPOLY100
BPOLY110
BPOLY120
BPOLY130
BPOLY140
BPOLY150
BPOLY160
BPOLY170
BPOLY180
BPOLY190
BPOLY200

```

```

TRANS 10
TRANS 20
TRANS 30
TRANS 40
TRANS 50
TRANS 60
TRANS 70
TRANS 80
TRANS 90
TRANS100
TRANS110
TRANS120
TRANS130
TRANS140
TRANS150
TRANS160
TRANS170
TRANS180
TRANS190
TRANS200
TRANS210
TRANS220
TRANS230

```

```

EVAL 10
EVAL 20
EVAL 30
EVAL 40
EVAL 50
EVAL 60
EVAL 70
EVAL 80
EVAL 90
EVAL 100
EVAL 110
EVAL 120
EVAL 130
EVAL 140
EVAL 150
EVAL 160
EVAL 170
EVAL 180
EVAL 190

```

```

HORNER10
HORNER20

```

```

C
  DIMENSION C(18)
  COMMON /DDIF/ DUMMY(5),X(18),DUM(18)

  NM1=N-1
  BPOLY=C(N)
  DO 10 I=1,NM1
    J=N-I
    BPOLY=C(J)+(X-X(I))*BPOLY
  10 CONTINUE
  RETURN
END

C
  SUBROUTINE TRANS (C,N)
  C THIS SUBROUTINE TRANSFORMS A POLYNOMIAL WRITTEN IN THE FORM
  C
  C  $C(1) + C(2) \cdot (X-X(1)) + C(3) \cdot (X-X(1)) \cdot (X-X(2)) + \dots$ 
  C  $+ C(N) \cdot (X-X(1)) \cdot (X-X(2)) \cdot \dots \cdot (X-X(N-1))$ 
  C
  C TO A POLYNOMIAL WRITTEN IN TERMS OF POWERS OF X. THE X(I)-S ARE
  C SUPPLIED BY SUBROUTINE DDIF.
  C
  DIMENSION C(18)
  COMMON /DDIF/ DUMMY(5),X(18),DUM(18)

  NM1=N-1
  DO 20 J=1,NM1
    K=N-J
    DO 10 I=K,NM1
      C(I)=C(I)-X(K)*C(I+1)
    10 CONTINUE
  20 CONTINUE
  RETURN
END

C
  TO A POLYNOMIAL WRITTEN IN TERMS OF POWERS OF X. THE X(I)-S ARE
  SUPPLIED BY SUBROUTINE DDIF.

```

```

C
  FUNCTION EVAL(X)
  C THIS FUNCTION EVALUATES THE PIECEWISE POLYNOMIAL APPROXIMATION AT
  C ANY POINT IN THE ENTIRE INTERVAL.
  C
  COMMON DUMMY(1002),CSTORE(18,60),DUM(500)
  COMMON /SCALAR/ N,NPLUS1,DUM2(5),NINT
  IF (NINT.LT.2) GO TO 20
  DO 10 I=2,NINT
    ISTORE=I-1
    IF (X.LF.CSTORE(NPLUS1,I)) GO TO 30
  10 CONTINUE
  ISTORE=NINT
  GO TO 30
  20 ISTORE=1
  30 EVAL=HORNER(CSTORE(1,ISTORE),X,N)
  RETURN
END

C
  FUNCTION HORNER(C,X,N)

```

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```

C THIS FUNCTION EVALUATES A POLYNOMIAL IN STANDARD FORM BY HORNERS
C METHOD.
C

```

```

C DIMENSION C(N)

```

```

C HORNER=C(N)

```

```

10 IF (I.LT.2) RETURN
HORNER=HORNER*X+C(I-1)
I=I-1
GO TO 10

```

```

C END

```

```

HORNER30
HORNER40
HORNER50
HORNER60
HORNER70
HORNER80
HORNER90
HORNER100
HORNER110
HORNER120
HORNER130
HORNER140
HORNER150

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RESTRICTED RANGE ADAPTIVE CURVE FITTING PROGRAM : SAMPLE RUN
(ALGORITHMICALLY DEFINED RESTRAINING CURVES)

INPUT :

1				(THIS DENOTES RESTRAINTS OPTION)
6	2	4.00	.175	(N, SMTH, MAXTOL, MINTOL)
				(XTABLE, FTABLE)
3.0		0.0		
5.0		1.3		
7.0		3.4		
11.0		5.2		
13.0		6.0		
15.0		14.4		
17.5		21.4		
20.0		27.4		
22.5		50.9		
25.0		49.3		
27.5		47.5		
30.0		51.5		
35.0		36.5		
40.0		27.9		
50.0		9.4		
60.0		4.2		

TO EMPLOY THE USER DEFINED
RESTRAINING CURVES OPTION, THE
FIRST DATA CARD SHOULD BE 0,
AND THE UPPER AND LOWER TOLER-
ANCES TO BE ALLOWED AT EACH
DATA POINT SHOULD BE ON THE
RESPECTIVE DATA CARDS.

EX:

27.5	47.5	1.0	4.0
		(U)	(L)

OUTPUT :

INTERVAL NUMBER 1 WHICH BEGINS AT .3000000000000000E+01
AND ENDS AT .1100000000000000E+02 CONTAINS 41 POINTS.
THE COEFFICIENTS OF BEST APPROXIMATION IN THIS INTERVAL ARE

C(1) = .1497565266967138E+02
C(2) = -.1144565861352237E+02
C(3) = .3049103763268548E+01
C(4) = -.3346122135351450E+00
C(5) = .1592800176610654E-01
C(6) = -.2534785932326346E-03

THE ERROR OF APPROXIMATION IN THIS INTERVAL IS .3251703402472117E+00.

INTERVAL NUMBER 2 WHICH BEGINS AT .1100000000000000E+02
AND ENDS AT .1500000000000000E+02 CONTAINS 24 POINTS.
THE COEFFICIENTS OF BEST APPROXIMATION IN THIS INTERVAL ARE

C(1) = .8953993229386797E+03
C(2) = -.3853784676856376E+03
C(3) = .6639335801960442E+02
C(4) = -.5682948501274041E+01
C(5) = .2409284901711972E+00
C(6) = -.4025042180238581E-02

THE ERROR OF APPROXIMATION IN THIS INTERVAL IS .1207492591612606E+01.

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INTERVAL NUMBER 3 WHICH BEGINS AT .1500000000000000E+02
AND ENDS AT .2000000000000000E+02 CONTAINS 29 POINTS.
THE COEFFICIENTS OF BEST APPROXIMATION IN THIS INTERVAL ARE

C(1) = .2080819121698872E+05
C(2) = -.6119991900236899E+04
C(3) = .7147141380302528E+03
C(4) = -.4142494450662980E+02
C(5) = .1192134278058383E+01
C(6) = -.1362678361482650E-01

THE ERROR OF APPROXIMATION IN THIS INTERVAL IS .2829293208918557E+01.

INTERVAL NUMBER 4 WHICH BEGINS AT .2000000000000000E+02
AND ENDS AT .2359270706355915E+02 CONTAINS 28 POINTS.
THE COEFFICIENTS OF BEST APPROXIMATION IN THIS INTERVAL ARE

C(1) = -.2671258659287486E+06
C(2) = .6180344279850274E+05
C(3) = -.5704535104277922E+04
C(4) = .2625284927906778E+03
C(5) = -.6022618197926448E+01
C(6) = .5509132822059026E-01

THE ERROR OF APPROXIMATION IN THIS INTERVAL IS .3398666798696013E+01.

INTERVAL NUMBER 5 WHICH BEGINS AT .2359270706355915E+02
AND ENDS AT .2738518411304983E+02 CONTAINS 21 POINTS.
THE COEFFICIENTS OF BEST APPROXIMATION IN THIS INTERVAL ARE

C(1) = -.1013104278693695E+07
C(2) = .2002989828887461E+06
C(3) = -.1582334382597386E+05
C(4) = .6243710376956733E+03
C(5) = -.1230580964377970E+02
C(6) = .9691424185808195E-01

THE ERROR OF APPROXIMATION IN THIS INTERVAL IS .7623136251345386E+00.

INTERVAL NUMBER 6 WHICH BEGINS AT .2738518411304983E+02
AND ENDS AT .3343698511741786E+02 CONTAINS 37 POINTS.
THE COEFFICIENTS OF BEST APPROXIMATION IN THIS INTERVAL ARE

C(1) = .2974023810520601E+06
C(2) = -.4737982327455143E+05
C(3) = .3008544262538955E+04
C(4) = -.9516814694657342E+02
C(5) = .1499809050599829E+01
C(6) = -.9421877586332617E-02

THE ERROR OF APPROXIMATION IN THIS INTERVAL IS .1270142945357293E+01.

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INTERVAL NUMBER 7 WHICH BEGINS AT .3343698511741786E+02
AND ENDS AT .4085087038553866E+02 CONTAINS 39 POINTS.
THE COEFFICIENTS OF BEST APPROXIMATION IN THIS INTERVAL ARE

C(1) = .6567620303936116E+05
C(2) = -.8417321059978451E+04
C(3) = .4305390572534816E+03
C(4) = -.1097600576167463E+02
C(5) = .1394356985419112E+00
C(6) = -.7061442077258562E-03

THE ERROR OF APPROXIMATION IN THIS INTERVAL IS .1270142944891631E+01.

INTERVAL NUMBER 8 WHICH BEGINS AT .4085087038553866E+02
AND ENDS AT .6000000000000000E+02 CONTAINS 95 POINTS.
THE COEFFICIENTS OF BEST APPROXIMATION IN THIS INTERVAL ARE

C(1) = .1984768817575497E+05
C(2) = -.2082281676169310E+04
C(3) = .8723916835701220E+02
C(4) = -.1819359280069307E+01
C(5) = .1886185858999134E-01
C(6) = -.7772177593868418E-04

THE ERROR OF APPROXIMATION IN THIS INTERVAL IS .7764477640884024E+00.

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