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April 1978

Hand Calculator Programs D D C
for Staff Officers

Edwin W. Paxson

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↓ Provides 23 programs written for the Hewlett-Packard HP-67/97 programmable calculators. Full documentation is given to clarify the background of topics and to enable the user to program a subject of special interest for a machine other than the HP-67 but with comparable power. Several programs reduce published volumes of tables to one or two magnetic cards. The programs are grouped under the headings of geographic and orbital programs, military models, cost programs, and mathematical functions and algorithms. (WH)

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April 1978

Hand Calculator Programs for Staff Officers

Edwin W. Paxson

Rand
SANTA MONICA, CA. 90406

PREFACE

This report documents and discusses twenty-three programs-- written for the Hewlett-Packard HP-67/97 programmable calculators-- covering a wide range of problems of interest to staff officers in all the military services. Using this material, the user may quickly obtain answers to specific questions arising in meetings, at the desk, or in the field. Full documentation is given to clarify the background of a topic and to enable the programming of a subject of special interest for a machine other than the HP-67, but with comparable power.

In general, the report avoids the "slide-rule" type of topic where only a given formula is to be evaluated. Rather, topics are chosen that would consume too much of a staff officer's time to program because the underlying mathematics may be obscure, because approximating techniques must be sought, or because the programming itself presents problems.

Several programs reduce published volumes of tables to one magnetic card.

The major part of this research was supported by The Rand Corporation from its own funds.

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SUMMARY

The report is summarized by an overview of the topics covered in it.

Part I. Geographic and Orbital Programs

1. Geographic Coordinates to UTM and Conversely

Army tactical maps use Universal Transverse Mercator (UTM) coordinates. For joint operations with the Air Force and the Navy, coordinate conversion to geographic coordinates and the converse is essential. Accuracy of this program is better than 10 meters in the *northing* (distance from the equator) and 1 meter in the *easting* (distance from the central meridian of a zone).

2. Sunrise, Sunset, and Twilight

The times of sunrise and of the various categories of twilight are important in planning many types of military operations and activities, although adverse weather conditions all too often vitiate such planning. This program gives twilight times for any day of the year, at any latitude and longitude, and at any altitude. Accuracy is three minutes or less, except under special conditions such as high latitudes.

3. Geodetic Distances and Bearings

The usual formulas of spherical trigonometry that are programmed to give great circle distances and bearings employ a spherical earth of some mean radius. Distances can be in error by as much as 20 kilometers. The program here uses formulas of the National Geodetic Survey based on Bessel's solution for the geodesic on an ellipsoid of revolution. Accuracy is good, about 0.1" or 3 meters.

4. Reentry Trajectories

The program uses Sec. 20 (Fourth-Order Differential Equations). For a body with zero lift and a given "beta" entering the upper atmosphere, find the subsequent range, altitude, and velocity to impact.

5. Satellite Orbital Elements

This program solves two of many possible orbital problems: Given a satellite's injection altitude, velocity, and flight path angle, find the remaining six orbital elements; or given the injection altitude and the altitudes of perigee and apogee, find the remaining elements. Equations are provided so that other problems may be programmed.

6. Satellite Tracking

Given the time and longitude of equatorial crossing of a satellite, select a ground station. Determine if the orbit can be viewed on that pass, and if so, determine its range, bearing, and elevation from local horizon to horizon as functions of time.

Part II. Military Models

7. The Deer Hunt (Defenseless Bombers)

The model assesses the expected outcome of a time-limited battle in which a group of armament-limited interceptors engages a group of defenseless penetrating bombers. A deer hunt is the paradigm.

8. A Bomber Penetration Model (Defended Bombers)

In this model, the bombers are not defenseless. As part of mission planning, bombers divide their payloads between defense missiles and ground attack munitions to maximize weapons delivered to ground targets.

9. Damage Probabilities, PVN and QVN Targets

The program gives damage probabilities for nuclear weapons of given yield and CEP applied against PVN and QVN targets at the optimal airburst altitude.

10. Four Deuces (Precision 4.2-inch Mortar Fire)

This section is an example of data-table replacement by functional fitting. It applies to the 4.2-inch mortar, reducing firing table corrections and meteorological conditions to formulas. The program yields corrected shell charge and corrected azimuth and elevation for precision fire, and permits a difference in altitude between mortar and target.

11. A Laser Equation

The equation programmed applies to propagation in the atmosphere and allows for blockage, thermal blooming, and jitter factors. Given any two of the three primary variables power, range, and average intensity at the target, the program finds the third factor.

12. Shaking the Dice (A War Gaming Example)

This section provides an example of how random numbers are used in a firefight model to assess outcomes quickly in war gaming. The example employs a conceptual mortar round with an on-board heat-seeker sensor that causes the round to home on an armored target.

13. Optimum Allocation of Resources

The title promises too much. This is a topic in nonlinear, convex programming. Military applications arise in search planning, allocating weapons to target classes, and allocating budgets.

Part III. Cost Programs

14. Log-Linear Cumulative Average and Unit Costing

These programs implement the basic assumption of learning curve theory as it applies to production. That is, each time total production doubles, the cost per item reduces to a constant percentage of the previous cost.

15. Time-Phased Procurement Costing

Consider a system, weapon or otherwise, with several major components. Each component has its own lead time and its own, possibly segmented, learning curve. Specify a delivery schedule over future years, and find the New Obligational Authority by fiscal year to support the program.

16. Cost/Benefit Streams

This model deals with the decision to spend money now as opposed to later during the life cycle of a weapon system. For example, should engineering development money be spent now in the expectation that future operating and support costs will be lower? The yardstick is the present value of a discounted stream of cost and benefits (savings). An "internal rate of return" is calculated to provide go-no-go for the decision.

Part IV. Mathematical Functions and Algorithms

17. The Normal Function and Its Inverse

The normal function (probability integral) is pervasive in military calculations. The program is frequently used in conjunction with others, such as that for the Q function.

18. The Q Function (Offset Coverage Function)

The Q function is used in radar detection theory and offset bombing calculations, as well as in calculations of collateral damage to point targets.

19. Linear Programming and 3×3 Matrix Games

Many models may be stripped in a meaningful and transparent formulation to three activities as a programming problem, or to three own courses of action pitted against an enemy's three courses of action, in order to make a command decision by game theory. This program uses the pivot method and has some interesting indexing aspects.

20. Fourth-Order Differential Equations

This program supports applications to reentry trajectory determination, Lanchester models of combat, and optimal control theory.

21. Curve Families and Mach Numbers

Military data are frequently presented as sets of tables or as families of curves, with a parameter naming the family member. This section suggests methods of representing these data through curve-fitting, using elementary functions. The methods are applied to the determination of best Mach number for the A-7D aircraft on long-range, constant-altitude cruise.

22. Ten-Point Gaussian Integration

This is a utility program for evaluating definite integrals as they arise. Accuracy is usually excellent. For example, incomplete elliptic integrals are computed to eight decimal places by this method.

23. Truth Tables

A calculus of propositions is tailored for ready implementation by the calculator. The program systematically solves problems in

symbolic logic, consisting of a set of logical conditions that the atomistic propositions must satisfy. There are real-world applications, usually overlooked.

ACKNOWLEDGMENTS

H. G. Massey provided the models for the sections on time-phased procurement costing and cost/benefit streams. D. C. Kephart programmed the damage probabilities for PVN and QVN targets, based on his earlier work. Lieutenant Colonel R. S. DeLaney, USAF, brought the laser equation to my attention. I am grateful to these men and also to the technical reviewers, W. B. Graham and R. N. Snow, for their comments. Roger Snow went well beyond a meticulous technical review. He provided a more efficient program for the Q function and prepared several flow-charts to clarify program logic. I am grateful for his collaboration.

Of course, errors found are to be laid to my door.

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TO THE USER OF THIS REPORT

If your temperament is like that of the author, this description of the psychology of programming will sound familiar: After the usual time-consuming process of getting the mathematics of a topic in shape, the urge is to program as quickly as possible and make independent checks of the validity of the outputs. It works! And we move on to something else.

Any program, however, certainly including those in this report, can be improved--can be shortened and made more elegant and transparent. The result of this product-improvement effort may be to reduce the running time and to find program and storage space to extend the program's capability. A reexamination of program logic is part of this effort. The program may be made more robust, minimizing operator errors that occur when complex input operations are otherwise required.

If you as a user are interested in a particular topic in this report, you may choose to make this extra effort, which will be repaid with an enriched understanding of hand calculator programming.

Finally, you are invited to communicate to the author any errors you detect, errors and unforeseen restrictions being inevitable in a report of this nature. You are also invited to send to the author, for possible future programming, descriptions of topics that you feel may be of interest to some significant subset of the staff officer community. And by all means, copies of your own programs would be welcomed.

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INTRODUCTION

"The general who wins a battle makes many calculations in his temple ere the battle is fought. The general who loses a battle makes but few calculations beforehand."

- Sun Tzū Wu, *The Art of War*, ca. 500 B.C.

Programmable hand calculators are little more than five years old, but they are already in their third generation, the gestation period being one and a half to two years. Up to now, they are unique in our inflationary world, in that each new generation has much more power than its predecessor, but sells for much less. This cost trend may reverse should these calculators become more competitive in power with microprocessors.

We can assess the impact in the civilian sector by noting that the number of user programs submitted to the Hewlett-Packard HP-67 program library is approaching 3000. The PPC (Personal Programmers Club),* with more than 2500 members, is a nonprofit worldwide group of people who own and use PPCs (personal programmable calculators). The monthly club newsletter contains a wealth of programs and imaginative programming techniques.

Remembering that modern digital computers were initiated by the military under the pressures of World War II, it is curious that these PPCs, these powerful little animals, are not as equally widespread in the service of the Department of Defense as in the civilian sector.

The PPCs *are* used, of course. The Joint Technical Coordinating Group for Munitions Effectiveness (JTCC/ME) under the JCS has had 25 HP-67 programs prepared for mission planning by squadron ordnance officers in the Air Force, Navy, and Marine Corps. The Strategic Air Command uses the HP-65 in bombing mission planning. Some System

*2541 W. Camden Place, Santa Ana, CA 92704; Attn: Richard Nelson.

Project Offices (SPOs), such as the F-16 SPO at Edwards Air Force Base, use the HP-67. Junior officers are using their own funds to purchase PPCs, which in some cases must represent a tradeoff against a new TV set. But there is no recognizable community of users in the military sector. There is no mechanism--no clearinghouses like those in the civilian world--to exchange programs, to share ideas, and to state requirements for new programs. The notion of a loosely organized "national security users group" to achieve these implied objectives naturally comes to mind. We hope that this report may have some catalytic effect in accelerating such a development.

The hand calculator is particularly suited for military use because so many applications can be made in the field or in a meeting where a senior officer wants a quick answer to support a decision, or where a briefer is to be confounded. But for field use the calculator as *currently* designed would probably not meet military specifications. The operating range for the HP-67 is 10° to 40°C (50° to 104°F) and the battery pack life under continuous use is about three hours before recharging or replacement is required. However, current machines are compatible with avionics, producing little or no interference with sensitive electronic circuits.

But powerful as they are in their domain, the PPCs are far from a final answer to personal computing, although this statement depends on their future evolution. In preparing this report, many instances occurred where much more storage than available was needed and where it was frustrating not to have available a programming capability of more lines of code with a higher-level interpretive language.

Again, the civilian sector is leading the way. More than 120 companies are now manufacturing microprocessors with peripherals for home use, and more than 900 home computer dealers in the United States are marketing these machines at relatively modest prices. Memory may be added, there is keyboard input and cathode ray tube display, with BASIC apparently the language of choice. The military is lagging, even though it is a reasonable bet that many staff officers would like to be freed from the computing-center bureaucracy in doing their daily jobs.

But once more, too strong a position should not be taken. Military computing in general requires large main frames to support extremely large data bases and programs with a million or more lines of code. One would certainly hesitate to try to use a microcomputer for logistic management or for solving three-dimensional partial differential equations.

Nevertheless, there is a real gap in the spectrum of required computing capability to meet military requirements, a gap whose filling this report can only adumbrate.

A word of apology is in order. Recorded program cards are not provided with this report. The reasons are:

- No recipient is likely to use all programs;
- The per-copy cost of the report would be high;
- It requires 10 to 20 minutes to key in a program and check it; and
- Hopefully, the keyer will understand the program and be able to modify or tailor it to his or her desires.

It is recommended that users step through the illustrative problems to get the mechanics straight. And it is always a good idea to do a problem twice. Errors in keying are easy to make, especially when under pressure.

Finally, what is to be said to the staff officer who wants to program his or her own problems on a PPC? The natural question for the officer to ask first is: What bounds a problem that can be "fitted" to the machine?

The general answer is: If the problem can be formulated as a *chain* of subproblems, each of which is within the machine's coding and storage capability, then there is in principle no bound. For example, in the prediction of tides by harmonic analysis,^{*} 37 constituents (cosine terms) each with three constants are employed. Since these terms need only be added, one program card and five data cards,

* Special Publication No. 98, U.S. Department of Commerce, 1940.

used successively, would suffice. As other examples, six linear algebraic equations in six unknowns can be solved using both sides of two cards, and a Star Trek battle can be programmed with eight cards.

For problems that can be chained, the practical limitation is execution time, which can be long and hardly acceptable if many problems are to be run, as in tidal prediction.

But not all problems can be chained. Operations with matrices of order higher than five, and solutions of partial differential equations, are usually nonchainable.

Even if a problem *should* fit, it is frequently hard to see how to make it actually conform to the calculator's Procrustean bed. This could be because the underlying mathematics, including approximating techniques, is beyond one's reach. The help of a specialist colleague is then essential. Once this mathematical hurdle is cleared, programming--which is really an art form with personal brush strokes--can be exasperating. Advice? Read and understand good programs, as many as possible--something that few of us have the self-discipline to do.

As a postscript to this Introduction, an as yet unexploited area of the military application of PPCs should be mentioned. Two or more people may operate their calculators in parallel, engaging in a cooperative, interactive exercise.

For example, two submarines may be allies in a simulated battle against one enemy boat. The purpose of the exercise is to examine, by repeated simulation runs, the tactical utility of communications between the two friendly boats during the battle--ranging from none, through restricted, to complete information and command exchanges. Each player has his own program which, by sampling from probability distributions, shows the output of his sensor systems in respect to target position and bearing, and the damage, if any, inflicted by ordnance launched. Each player keeps his own log and battle plot. At each battle increment (say, 15 minutes of real time), the calculators may be physically exchanged so that, as appropriate, information can be entered in assigned storage registers, and the calculators then returned to the right boats.

As another example, a War College seminar may be examining the cost implications over the next ten years or more of various possible strategic postures. Weapon systems may be phased in and out. New systems require research and development monies and time. In general, each weapon system has cost profiles of funds required for RDT&E, procurement, and annual maintenance and operating expenses. The cost envelope of each weapons system with respect to time is calculated by the seminar member assigned that system. All programs are the same, differing only in their cost and time parameters. The seminar leader totals the year-by-year costs of all systems in the posture and checks for feasibility against an assumed yearly ceiling. After discussion, the seminar members revise phasing or numbers procured and go through another iteration to see if the ceiling is reached or exceeded, and to determine if the posture is balanced in regard to the threat and required missions.

These examples have indeed been programmed for interactive computing on large computers; but this is time-consuming and facilities may not be readily available. The suggested use of PPCs in parallel is an option that can be implemented quickly and can provide a shake-down for more sophisticated approaches, which in some cases may prove not to be warranted.

PART I

GEOGRAPHIC AND ORBITAL PROGRAMS

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1. GEOGRAPHIC COORDINATES TO UTM AND CONVERSELY

1.1. REFERENCES

- a. *Universal Transverse Mercator Grid*, AMS Technical Manual No. 19, Army Map Service, Corps of Engineers, Washington, D.C., 1952.
- b. *Map Projections*, P. Richards and R. K. Adler, North-Holland, 1972.
- c. *Map Reading*, FM 21-26, Department of the Army, October 1960.

1.2. DISCUSSION

Tactical-scale (1:50000) Army maps use the Universal Transverse Mercator Grid (see Ref. c). The map borders show latitude and longitude ticks, but it is difficult to locate the geographic coordinates of a point with any precision. Conversely, Air Force maps use geographic coordinates only. Consequently, in joint operations such as targeting, coordinate conversion from one system to the other is essential. FORTRAN programs exist. The program used at The Rand Corporation has 132 lines of code. Although perfectly adapted to the preparation of coordinates for a list of agreed targets, it hardly meets the requirements of ad hoc field use.

The UTM system covers the world between 80°S and 84°N. Starting at the 180° meridian of longitude and moving eastward, the globe is divided in zones 6° of longitude in width, numbered 1 to 60. Each zone has a central meridian (CM). The following formulas relate zone number (ZN) to the CM:

$$ZN = (CM + 183)/6$$

$$CM = (6 \cdot ZN) - 183$$

For example, Fort Knox, Kentucky is about 86°W. Hence the ZN is the rounded value of $(180 - 86)/6$, $ZN = 16$, and $CM = -87$ or $87^\circ W$. (See Ref. c for further details on lettering 8° zones south to north, and on double-lettering for 100,000 meter squares within each 6° × 8° block.)

The value assigned to the CM in each zone is 500,000 meters, called the *false easting*. Hence locations in a zone west of the CM have an *easting* less than 500,000 and conversely. The *northing* is the distance from the equator in meters. For the Southern Hemisphere, the equator is assigned a *false northing* of 10,000,000 meters and numbers decrease southward.

The major complication in coordinate conversion is that allowance must be made for the earth's oblateness. Hence the equatorial radius a and the polar radius b must be selected. Actually, a and the reciprocal of the flattening $f = (a - b)/a$ are given. For the International Spheroid,

$$a = 6\,378\,388 \text{ m} , \quad 1/f = 297 .$$

Since $f = 1 - \sqrt{1 - \epsilon^2}$, where ϵ is the eccentricity,

$$\epsilon^2 = 0.006\,722\,67 .$$

Unfortunately, different spheroids (different a and f) are used for different areas of the world, for historical reasons. For example, the Clarke 1866 spheroid is used for North America. The other spheroids used are Clarke 1880, Everest, and Bessel. The International Spheroid is used for Europe. (Consult Ref. a.) Consequently, the data a , ϵ^2 , $n = (a - b)/(a + b)$ used here have to be changed for certain parts of the world.

1.3. EQUATIONS

The full equations for the conversions (Refs. a and b) are quite lengthy because extreme accuracy is desired in surveying applications. For military purposes, it is possible to dock the tails of these formulas and still get accuracies better than 1 meter in the *eastings* (E') and better than 10 meters in the *northings* (N)--the distance from the equator in meters.

1.3.1. Geographic Coordinates to UTM Grid Coordinates

$$N = (I) + (II)p^2 + (III)p^4 \quad (1)$$

$$E' = (IV)p + (V)p^3 \geq 0, E = 500\,000 \pm E' . \quad (2)$$

South of the equator,

$$\bar{N} = 10\,000\,000 - N . \quad (3)$$

The given coordinates are latitude ϕ and longitude λ . Then $p = 0.0001 \cdot \Delta\lambda$, where $\Delta\lambda$ is the difference of longitude from the CM, measured in seconds. E' is the (positive) distance from the CM.

$$(I) = S \cdot k_0, \text{ where} \quad (4)$$

$$S = A \phi - B \sin 2 \phi + C \sin 4 \phi .$$

S is the true meridional distance from the equator in meters and

$$A = a[1 - n + 0.75 n^2(1 - n)]$$

$$B = 1.5 an(1 - n)$$

$$C = 0.9375 an^2(1 - n), n = (a - b)/(a + b)$$

$k_0 = 0.9996$, the central scale factor to reduce distortion.

$$(II) = \frac{k_0 \sin^2 1'' \cdot 10^8}{4} \cdot v \sin 2 \phi, \text{ where} \quad (5)$$

$v = a/\sqrt{1 - \epsilon^2 \sin^2 \phi}$ is the radius of curvature in the prime vertical.

$$(III) = \frac{k_0 \sin^4 1'' \cdot 10^{16}}{24} \cdot v \sin \phi \cos^3 \phi (5 - \tan^2 \phi) \quad (6)$$

$$(IV) = k_0 \sin 1'' \cdot 10^4 \cdot v \cos \phi \quad (7)$$

$$(V) = \frac{k_0 \sin^3 1'' \cdot 10^{12}}{6} \cdot v \cos \phi (2 \cos^2 \phi - 1) \quad (8)$$

1.3.2. UTM Grid Coordinates to Geographic Coordinates

$$\phi = \phi' - [(VII) q^2 - (VIII) q^4] / 3600 \quad (9)$$

$$\Delta\lambda = [(IX) q - (X) q^3] / 3600 \quad (10)$$

$$q = E' \cdot 10^{-6} \geq 0$$

$$\phi'' = N / A k_0 \quad (11)$$

$$\phi' = \frac{N/k_0 + B \sin 2 \phi'' - C \sin 4 \phi''}{A} \quad (12)$$

$$v = a / \sqrt{1 - \epsilon^2 \sin^2 \phi''} \quad (13)$$

$$(VII) = \frac{10^{12}}{2k_0^2 \sin 1''} \cdot \frac{\tan \phi'}{v^2} \quad (14)$$

$$(VIII) = \frac{10^{24}}{24k_0^4 \sin 1''} \cdot \frac{\tan \phi' (5 + 3 \tan^2 \phi')}{v^4} \quad (15)$$

$$(IX) = \frac{10^6}{k_0 \sin 1''} \cdot \frac{1}{v \cos \phi'} \quad (16)$$

$$(X) = \frac{10^{18}}{6k_0^3 \sin 1''} \cdot \frac{1 + 2 \tan^2 \phi'}{v^3 \cos \phi'} \quad (17)$$

1.3.3. Data Card (International Spheroid)

a = 6 378 338	STO 0
$\epsilon^2 = 0.006 722 67$	STO 1
$k_0 = 0.999 6$	STO 3
$10^6 \sin 1'' = 4.848 136 8$	STO 4
A = 6 367 645.45	STO A
B = 16 106.99	STO B
C = 16.976	STO C
3600	STO 5
500 000	STO 6

2.4. PROGRAM NOTES

- a. It will be noted that the powers of 10 in the program differ from those in the formulas because $10^6 \sin 1''$ is a stored datum.
- b. West longitude is prefixed by a minus sign.

Example 1. N 49°48'00", E 08°24'0" to UTMC.

49.48 STO D, 8.24 STO E, 9 STO 7 (CM)

Press A: Northing = 5516670 (5516677.7)

Press R/S: Easting = 456820 (456819.7)

The numbers in parentheses are the AMS values.

Example 2. Northing = 5516677.7, Easting = 456819.7 to geographic coordinates.

N STO D, E STO E, 9 STO 7

Press A: Latitude = 49.4801 (49°48'01")

Press R/S: Longitude = 8.2360 (8°24'00")

1.5.1 USER INSTRUCTIONS



STEP	INSTRUCTIONS	INPUT DATA/UNITS	KEYS	OUTPUT DATA/UNITS
1	KEY LAT (D.MS) STO D	49.48	STO D	49.
2	KEY LONG (D.MS) STO E (- FOR W. LONG.)	8.24	STO E	8.
3	KEY CM STO 7	9	STO 7	9.
4	PRESS A OUTPUT IS NORTHING (M) IN D		A	5516670
5	PRESS R/S OUTPUT IS EASTING (M) IN E		R/S	456820
INT. GEOID DATA CARD				
	a 5378388.000	0		
	ϵ^2 0.00672267	1		
	k_0 0.99960000	3		
	$10^6 \sin 1''$ 4.84813680	4		
	3600.000000	5		
	500000.0000	6		
	A 5367645.450	A		
	B 16106.99000	B		
	C 16.97600000	C		

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1.6.1 GEOGRAPHIC TO UTM COORDINATES

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS	
001	001	#LBLA	21 11		057	+	-24	
	002	RCL7	36 07		058	RCL3	36 03	
	003	RCL6	36 15		059	X	-35	
	004	HMS+	16 36	DEC. DEGS.	060	060	RCL4	36 04
	005	-	-45			061	X#	53
	006	ABS	16 31			062	X	-35
	007	RCL5	36 05	$\Delta \lambda$ IN SECS		063	EEN	-23
	008	X	-35			064	4	04
	009	EEN	-23			065	+	-24
010	010	4	04			066	RCL1	36 46
	011	+	-24			067	X#	53
	012	STO1	35 46	p		068	X	-35
	013	RCLD	36 14			069	RCL9	36 09
	014	HMS+	16 36	LAT. IN DEC DEGS	070	+	-55	
	015	STOD	35 14			071	STOD	35 14
	016	4	04			072	RCL2	36 02
	017	X	-35			073	TAN	43
	018	SIN	41			074	X#	53
	019	RCLC	36 13			075	5	05
020	020	X	-35			076	-	-45
	021	RCLD	36 14			077	CHS	-22
	022	2	02			078	RCL2	36 02
	023	X	-35			079	COS	42
	024	SIN	41		080	080	3	03
	025	RCLB	36 12			081	Y#	31
	026	X	-35			082	X	-35
	027	-	-45			083	RCL2	36 02
	028	RCLD	36 14			084	SIN	41
	029	D/R	16 45	RADIANS		085	X	-35
030	030	RCLA	36 11			086	RCL8	36 08
	031	X	-35			087	X	-35
	032	+	-55			088	2	02
	033	RCL3	36 03			089	4	04
	034	X	-35		090	090	+	-24
	035	STO9	35 09	$k_0 S$ (I)		091	RCL3	36 03
	036	RCLD	36 14			092	X	-35
	037	STO2	35 02	LAT		093	RCL4	36 04
	038	SIN	41			094	4	04
	039	X#	53			095	Y#	31
040	040	RCL1	36 01	ϵ^2		096	X	-35
	041	X	-35			097	EEN	-23
	042	1	01			098	8	08
	043	-	-45			099	+	-24
	044	CHS	-22		100	100	RCL1	36 46
	045	Y#	54			101	4	04
	046	RCL0	36 00			102	Y#	31
	047	+	-24			103	X	-35
	048	1/X	52			104	RCLD	36 14
	049	STO8	35 08	ν		105	+	-55
050	050	RCL2	36 02			106	STOD	35 14
	051	2	02			107	R/S	51
	052	X	-35			108	RCL2	36 02
	053	SIN	41			109	COS	42
	054	RCL8	36 08		110	110	RCL8	36 08
	055	X	-35			111	X	-35
	056	4	04			112	RCL3	36 03

REGISTERS									
0	1	2	3	4	5	6	7	8	9
a	ϵ^2	LAT. ϕ	k_0	$10^6 \sin 1''$	3600	500000	CM	ν	$k_0 S$
S0	S1	S2	S3	S4	S5	S6	S7	S8	S9
A	B	C	D	E	F	G	H	I	J
A	B	C	D	E	F	G	H	I	J
LAT. ϕ , D			LONG. λ , E						

1.6.1 PROGRAM LISTING

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
113	X	-35					
114	RCL4	36 04					
115	X	-35					
116	EEX	-23					
117	2	02					
118	+	-24					
119	RCL1	36 46					
120	X	-35					
121	STO9	35 09	(IV)p				
122	RCL2	36 02					
123	COS	42					
124	X ²	53					
125	2	02					
126	X	-35					
127	1	01					
128	-	-45					
129	RCL2	36 02					
130	COS	42					
131	X	-35					
132	RCL8	36 08					
133	X	-35					
134	6	06					
135	+	-24					
136	RCL3	36 03					
137	X	-35					
138	RCL4	36 04					
139	3	03					
140	Y ⁿ	31					
141	X	-35					
142	EEX	-23					
143	6	06					
144	+	-24					
145	RCL1	36 46					
146	3	03					
147	Y ⁿ	31					
148	X	-35					
149	RCL9	36 09					
150	+	-55					
151	STO9	35 09	E' (2)				
152	RCL7	36 07					
153	RCL5	36 15					
154	N ₂ Y ⁿ	16-35	LONG ≤ CM ?				
155	STOB	22 12					
156	RCL6	36 06					
157	RCL9	36 09					
158	+	-55					
159	STOE	35 15	EASTING				
160	RTN	24					
161	*LBLB	21 12					
162	RCL6	36 06					
163	RCL9	36 09					
164	-	-45					
165	STOE	35 15	EASTING				
166	RTN	24					

LABELS					FLAGS	SET STATUS			
A	B	C	D	E	0	FLAGS		TRIG	DISP
a	b	c	d	e	1	ON OFF		DEG <input type="checkbox"/>	FIX <input type="checkbox"/>
0	1	2	3	4	2	1	<input type="checkbox"/>	GRAD <input type="checkbox"/>	SCI <input type="checkbox"/>
5	6	7	8	9	3	2	<input type="checkbox"/>	RAD <input type="checkbox"/>	ENG <input type="checkbox"/>
						3	<input type="checkbox"/>		n _____

1.6.2 UTM TO GEOGRAPHIC COORDINATES

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
001	001 #LBLA	21 11			057 RCL9	36 09	
	002 RCL6	36 06			058 TAN	43	
	003 RCL5	36 15	E		059 x	-35	
	004 -	-45		060	060 RCL8	36 08	
	005 ABS	16 31			061 4	04	
	006 EEX	-23			062 Y ^x	31	
	007 6	06			063 ÷	-24	
	008 ÷	-24			064 RCL4	36 04	
	009 STOI	35 46	q		065 +	-24	
010	010 RCLD	36 14			066 RCL3	36 03	
	011 RCLA	36 11			067 4	04	
	012 +	-24			068 Y ^x	31	
	013 RCL3	36 03			069 ÷	-24	
	014 +	-24		070	070 2	02	
	015 R+D	16 46	DEGS.		071 4	04	
	016 STOD	35 09	φ" (11)		072 ÷	-24	
	017 4	04			073 EEX	-23	
	018 x	-35			074 3	03	
	019 SIN	41			075 0	00	
020	020 RCLC	36 13			076 x	-35	
	021 x	-35			077 RCL1	36 46	
	022 CHS	-22			078 4	04	
	023 RCL9	36 09			079 Y ^x	31	
	024 2	02		080	080 x	-35	
	025 x	-35			081 STO2	35 02	(VIII) q ⁴
	026 SIN	41			082 RCL9	36 09	
	027 RCLB	36 12			083 TAN	43	
	028 x	-35			084 RCL8	36 08	
	029 +	-55			085 X ²	53	
030	030 RCLD	36 14			086 ÷	-24	
	031 RCL3	36 03			087 RCL4	36 04	
	032 ÷	-24			088 ÷	-24	
	033 +	-55			089 RCL3	36 03	
	034 RCLA	36 11		090	090 X ²	53	
	035 ÷	-24			091 ÷	-24	
	036 R+D	16 46	DEGS		092 2	02	
	037 STOD	35 09	φ' (12)		093 ÷	-24	
	038 SIN	41			094 EEX	-23	
	039 X ²	53			095 1	01	
040	040 RCL1	36 01			096 8	08	
	041 x	-35			097 x	-35	
	042 1	01			098 RCL1	36 46	q
	043 -	-45			099 X ²	53	
	044 CHS	-22		100	100 x	-35	
	045 FX	54			101 RCL2	36 02	
	046 RCL0	36 00			102 -	-45	
	047 ÷	-24			103 CHS	-22	
	048 1/X	52			104 RCL5	36 05	
	049 STOD	35 09	ν (13)		105 ÷	-24	
050	050 RCL9	36 09			106 RCL9	36 09	
	051 TAN	43			107 +	-55	
	052 X ²	53			108 +MMS	16 35	D.MS
	053 3	03			109 STOD	35 14	φ
	054 x	-35			110 R/S	51	DISPLAY
	055 5	05			111 RCL9	36 09	
	056 +	-55			112 CBS	42	

REGISTERS																			
0	a	1	ε ²	2	(VIII) q ⁴	3	k ₀	4	10 ⁶ sin 1"	5	3600	6	500000	7	CM	8	ν	9	φ'
S0	S1	S2	S3	S4	S5	S6	S7	S8	S9										
A	A		B	B		C	C		D	N, φ		E	E, λ		I	q			

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1.6.2 PROGRAM LISTING

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
113	RCL8	36 08		169	RCL2	36 02	
114	x	-35		170	+	-55	
115	RCL4	36 04		171	+HMS	16 35	D.MS
115	x	-35		172	STOE	35 15	LONG
117	RCL3	36 03		173	RTN	24	
118	x	-35		174	#LBLB	21 12	
119	1/X	52		175	RCL7	36 07	
120	EEX	-23		176	RCL2	36 02	
121	1	01		177	-	-45	
122	2	02		178	+HMS	16 35	D.MS
123	x	-35		179	STOE	35 15	LONG
124	RCL1	36 46		180	RTN	24	
125	x	-35					
126	STO2	35 02	(IX) q				
127	RCL9	36 09					
128	TAN	43					
129	X ²	53					
130	2	02					
131	x	-35					
132	1	01					
133	+	-55					
134	RCL9	36 09					
135	CCS	42					
136	+	-24					
137	RCL8	36 08					
138	3	03					
139	Y ^x	31					
140	+	-24					
141	RCL4	36 04					
142	+	-24					
143	RCL3	36 03					
144	3	03					
145	Y ^x	31					
146	±	-24					
147	6	06					
148	+	-24					
149	EEX	-23					
150	2	02					
151	4	04					
152	x	-35					
153	RCL1	36 46					
154	3	03					
155	Y ^x	31					
156	x	-35	(X) q ³				
157	CHS	-22					
158	RCL2	36 02					
159	+	-55					
160	160	36 05					
161	+	-24					
162	STO2	35 02	Δλ (10)				
163	RCL5	36 05					
164	RCL6	36 06					
165	-	-45					
166	X<0?	16-45	E- 500000 < 0 ?				
167	STOB	22 12					
168	RCL7	36 07					

LABELS					FLAGS	SET STATUS			
A	B	C	D	E	0	FLAGS		TRIG	DISP
USED	USED					ON	OFF		
a	b	c	d	e	1	0	<input type="checkbox"/>	DEG <input type="checkbox"/>	FIX <input type="checkbox"/>
0	1	2	3	4	2	1	<input type="checkbox"/>	GRAD <input type="checkbox"/>	SCI <input type="checkbox"/>
5	6	7	8	9	3	2	<input type="checkbox"/>	RAD <input type="checkbox"/>	ENG <input type="checkbox"/>
						3	<input type="checkbox"/>		n _____

2. SUNRISE, SUNSET, AND TWILIGHT

2.1. REFERENCES

- a. Russell, Dugan, and Stewart, *Astronomy*, Ginn & Co., New York, 1945.
- b. *The American Ephemeris and Nautical Almanac for the Year 1977*, U.S. Government Printing Office, Washington, D.C., 1976.
- c. *Explanatory Supplement to the Astronomical Ephemeris*, Her Majesty's Stationery Office, London, 1961.

2.2. DISCUSSION

Charts are prepared and issued for each major military operation or operational area giving sunlight, moonlight, and tidal data. Nautical twilight (sun's zenith angle from 102° to 96°) provides enough illumination for most types of ground activity, although bomb loading and repair work require artificial light. Civil twilight (sun's zenith angle from 96° to 90°) permits normal day activities such as observed artillery fire and visual bombing. Sunrise occurs when the sun's upper limb has a zenith angle of 90° . This makes the zenith distance of the sun's center $90^\circ 50'$ (90.83°), allowing $34'$ for horizontal refraction and $16'$ for the sun's semidiameter. For some aircraft applications, a correction of $1'.17\sqrt{h}$ is added, where h is the altitude in feet. If H is in kilofeet and decimal degrees are used, this correction is $0.617\sqrt{H}$ degrees.

2.3. EQUATIONS

The fundamental relation (Ref. c, p. 403) is

$$\cos h = -\tan \phi \tan \delta + \sec \phi \sec \delta \cos z, \quad (1)$$

where h and δ are the hour angle and declination of the sun at the time of the phenomenon, ϕ is the latitude, and z is the zenith angle. (The correction of the declination from ephemeris noon to approximate rising or setting is at most 0.1° , a refinement we will neglect.)

The sun's declination is the number of degrees the earth's axis departs from a plane that is normal to the sun's direct rays. The declination is tabulated in the annual Ephemeris. An approximate formula is derived and checked against the tables.

In Fig. 2.1, θ is the true anomaly on day \bar{D} and α is the eccentric anomaly.

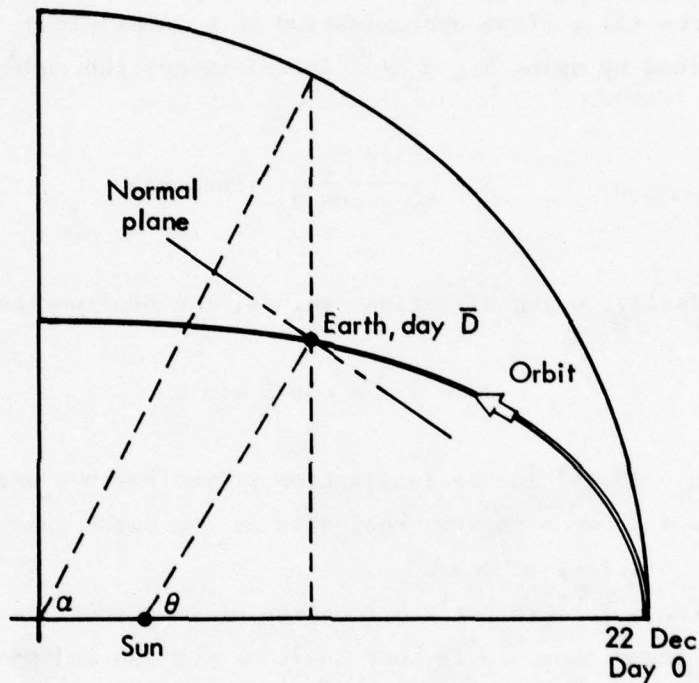


Fig. 2.1—Anomalies

Kepler's equation is

$$\alpha - \epsilon \sin \alpha = \frac{2\pi\bar{D}}{365} \quad (2)$$

where $\epsilon \doteq 1/60$ is the eccentricity of the earth's orbit. Also,

$$\sin \alpha = \frac{\sqrt{1 - \epsilon^2} \sin \theta}{1 + \epsilon \cos \theta} \quad (3)$$

Neglecting $\sqrt{1 - \epsilon^2}$ ($= 0.99986$), and solving for θ yields

$$\sin \theta = \frac{\sin \alpha}{1 \pm \epsilon \cos \alpha}, \quad (4)$$

where the + branch is used from the vernal equinox, 21 March (Day 89), to the autumnal equinox, 23 September (Day 275).

From (2) a first approximation to α is simply $\alpha_0 = 2\pi D/365$. This is refined by using $\alpha = \alpha_0 + \Delta$ in (2) to get the correction

$$\Delta = \frac{\sin \alpha_0}{60 - \cos \alpha_0} \text{ (radians) .} \quad (5)$$

Finally, using direction cosines, the declination becomes

$$\sin \delta = - \cos \theta \sin \nu, \quad (6)$$

where $\nu = 23.44^\circ$ is the inclination of the earth's axis. The sign becomes + between the two equinoxes as the earth passes through the summer solstice, 21 June.

Next a formula for the Equation of Time (EOT) is required. The EOT is the difference in hour angle of the sun and the fictitious mean sun used for ordinary time. The difference owes to two causes: (1) the variable motion of the sun because of the eccentricity of the earth's orbit, and (2) the obliquity of the ecliptic.

The figure on p. 147 of Ref. a suggests that

$$\text{EOT} = - A \sin (\theta - a) - B \sin (2\theta + b). \quad (7)$$

We get from that figure the approximate values $A = 8$, $a = 5.92^\circ$, $B = 10$, $b = 4.73^\circ$. Here Day 0 ($D = 0$) is 25 December, since the EOT is 0 on that date.

The extrema of the EOT are:

12 February	D = 49	EOT = -14.29 min
14 May	D = 140	EOT = +3.72 min
26 July	D = 213	EOT = -6.46 min
3 November	D = 313	EOT = +16.41 min .

Replace A by $A + \Delta A$, etc., substitute in (7), take only first-order terms, and get four linear equations in the unknowns ΔA , Δa , ΔB , Δb . These are solved quickly by Program 7 of the Hewlett-Packard Math Pac 1. The corrected values of the parameters are

$$A = 7.4447 , \quad a = 5.935 , \quad B = 9.894 , \quad b = 4.941 .$$

The resulting mean absolute error throughout the year with respect to the tabulated values of the EOT is 24 sec.

Rising and setting times are now computed by

$$\begin{aligned} \text{Rising} &= 12 - \text{EOT} - h \\ \text{Setting} &= \text{Rising} + 2h . \end{aligned} \tag{8}$$

These are local mean times with respect to the central meridian (CM) of a given time zone. To correct for other longitudes, subtract 4 min for each degree east of the CM, since the sun is earlier, and add 4 min for each degree west of the CM. The correction is programmed.

2.4. PROGRAM NOTES

(1) The day number D ($\bar{D} = D + 3$) for a given date is needed, counting from Christmas as Day 0. Subtract 1 from the month number and multiply by 30.42, the average number of days in a month. Take the integral part. For month numbers 1, 8, 9, 10, 11, 12, add 6; for months 3, 4, 5, 6, 7, add 5; and for month 2, add 7. Finish by adding the days of the date.

(2) For the longitude correction (f LBL 0) add 360° if West longitude (entered negative). Then obtain the correct central meridian by checking whether the fractional part of the longitude divided by 15 is less than or greater than 0.5 (1/2 hr).

(3) At dates when the sun's declination is close to 0, formula (4) can yield a number very slightly greater in absolute value than 1. This would generate an Error signal. Such a number is replaced by 1 in f LBL 5.

(4) This program required 220 steps. There was not space to program rising and setting in the Southern Hemisphere. To do this, proceed as follows:

- Find the sun's declination on the desired date.
- Change the sign and use formula (6) to get a new θ and a new day number ($365 \cdot \theta/360$), differing by about 6 months.
- Find the rising time for the latter day in the Northern Hemisphere.
- Add $EOT_2 - EOT_1$.

Example. Find sunrise on 5 May at 38°S (Central Meridian). Run program with $+38^\circ$. RCL 2 to get $\delta = 15.48^\circ$ (the true declination is 16.15°). RCL 1 to get $EOT_1 = .0600$ hr. By (6) with $\delta = -15.48$, $\theta = 47.9$ or 312.1 . Choose the latter. $D = 317$, or 7 November. Run program with date 11.07. Rising time is 6 h 32 m (6.53), $EOT_2 = 0.26$. Rising time is $6.53 + 0.26 - 0.06 = 6.73$ or 6 h 43 m. The value for this example given on p. 566 of Ref. (b) is 6 h 45 m.

(5) Program running time is about 25 sec. Compared with the values tabulated in Ref. b (pp. 434ff), errors are 0 to 3 min with 0 and 1 the most likely values. The errors can be greater, however, at high latitudes at dates close to those with twilight lasting all night.

Example. Astronomical twilight, 50°N , 14 July: The computed value is 0 h 31 m versus the actual 0 32 for beginning, and 23 39 versus 23 32 for end of twilight.

2.5 USER INSTRUCTIONS



STEP	INSTRUCTIONS	INPUT DATA/UNITS	KEYS	OUTPUT DATA/UNITS
1	LOAD BOTH SIDES OF PRGM AND DATA CARDS			
2	ZENITH DESIRED STO A			
	SUNRISE (UPPER LIMB) 90.83	90.83	ENT	90.83
	CIVIL TWILIGHT 96			
	NAUTICAL TWILIGHT 102			
	ASTRONOMICAL TWILIGHT 108			
	TO CORRECT FOR ALTITUDE IN KFT ADD 0.617 vH TO THE ABOVE (40 KFT)	3.90	+	94.73
			STO A	94.73
4	DATE AS MM.DD STO B (N.B. OCT 9 IS 10.09)	10.09	STO B	10.09
5	LATITUDE (NORTH ONLY) DD.MM STO C 36° 22' N	36.22	STO C	36.22
6	LONGITUDE + DDD.MM STO D (- FOR W. LONG) 121° 8' W	-121.08	STO D	-121.08
7	PRESS A TO GET RISING HH.MM (5h 45m)			5.45
8	PRESS R/S TO GET SETTING HH.MM (17h 57m)			17.57
9	DAY NUMBER OF DATE RCL 0 AND SUBTRACT 9	9	RCL 0 -	291 282
10	EQUATION OF TIME DSP 4, RCL 1, g H.MS TO GET .MMSS (12m 46s)		RCL 1 g H.MS	0.2128 .1246
11	DECLINATION OF SUN RCL 2, g H.MS to get + DD.MMSS (-5° 58')		RCL 2 g H.MS	-5.9663 -5.5759
12	RISING IS STORED IN 3 SETTING IS STORED IN 4 (g H.MS)		RCL 3 g H.MS	5.7632 5.4548
13	ERROR MEANS TWILIGHT LASTS ALL NIGHT			

2.6 SUNRISE, SUNSET, AND TWILIGHT

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
001	001 #LBLA	21 11	PRGM NOTE 1.		057 X	-35	
	002 RCLB	36 12			058 2	02	
	003 INT	16 34	MONTH		059 X	-35	2θ
	004 1	01		060	060 PPS	16 51	SEC
	005 -	-45			061 RCL4	36 04	
	006 RCL7	36 07			062 +	55	
	007 X	-35			063 SIN	41	
	008 INT	16 34	D*		064 RCL2	36 02	- B
	009 STOR	35 00			065 X	-35	
010	010 RCLB	36 12			066 +	55	
	011 8	00			067 6	06	
	012 XEY9	16 35			068 8	00	
	013 GT01	22 01			069 +	24	
	014 RCLB	36 12		070	070 PPS	16 51	
	015 7	00			071 ST01	35 01	EOT IN HRS.
	016 XEY9	16 35			072 RCL0	36 00	(5)
	017 GT02	22 02			073 3	00	
	018 RCLB	36 12			074 +	55	
	019 2	00			075 STOR	35 00	D
020	020 XEY9	16 35	MONTH 2 ?		076 RCL9	36 09	
	021 GT03	22 03			077 X	-35	
	022 GT01	22 01	MONTH 1		078 STOE	35 15	φ
	023 #LBL1	21 01	MONTHS 8 to 12		079 SIN	41	
	024 RCL0	36 00	AND 1	080	080 6	06	
	025 5	06			081 0	00	
	026 ST+0	35 55 00	ADD 6		082 RCL5	36 15	
	027 GT04	22 04			083 COS	42	
	028 #LBL2	21 02	MONTHS 3 TO 7		084 -	-45	
	029 RCL0	36 00			085 +	-24	
030	030 5	05			086 R+0	16 46	Δ RADIANS (5)
	031 ST+0	35 55 00	ADD 5		087 RCL5	36 15	
	032 GT04	22 04			088 +	55	
	033 #LBL3	21 03	MONTH 2		089 STOE	35 15	φ
	034 7	07		090	090 GSB7	25 07	
	035 ST+0	35 55 00	ADD 7		091 RCL5	36 15	
	036 GT04	22 04			092 SIN	41	
	037 #LBL4	21 04			093 RCL6	36 06	
	038 RCL9	36 09			094 +	-24	sin θ (4)
	039 FRC	16 44			095 GSB5	25 05	
040	040 1	01			096 SIN+	16 41	θ
	041 0	00			097 COS	42	
	042 2	00			098 RCL8	36 08	sin ν = sin 23.44°
	043 X	-35			099 X	-35	
	044 ST+0	35 55 00	DAY D	100	100 SIN+	16 41	(6)
	045 RCL0	36 00	EQN. OF TIME		101 RCL1	36 01	±1
	046 RCL9	36 09			102 X	-35	±8
	047 X	-35			103 ST02	35 02	
	048 PPS	16 51	θ		104 RCL4	36 04	z (1)
	049 RCL7	36 07	SEC		105 COS	42	
050	050 +	-55	-a		106 RCL2	36 02	
	051 SIN	41			107 COS	42	
	052 RCL1	36 01	-A		108 +	-24	
	053 X	-35			109 RCL0	36 10	
	054 PPS	16 51	PRI	110	110 HNS+	16 36	φ DEC. DEGS
	055 RCL8	36 08			111 COS	42	
	056 RCL9	36 09			112 +	-24	

REGISTERS

⁰ D*, D, D	¹ EOT (HRS)	² ± 8	³ RISING	⁴ SETTING	⁵ h (HRS)	⁶ 1 ± ε cos φ	⁷ 30.42	⁸ .3978	⁹ 360/365
¹⁰	¹¹ -7.447	¹² -9.894	¹³ -5.935	¹⁴ 4.941	¹⁵	¹⁶	¹⁷	¹⁸	¹⁹
^A ZENITH Z	^B DATE MM.DD	^C LAT. DD.MM	^D LONG. ± DDD.MM	^E φ ₀ , φ	^F ±1, (157)				

2.6 PROGRAM LISTING

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
113	RCL2	36 02		169	RTN	24	(gLBLb)
114	TAN	43	tan δ	170	*LBL6	21 16 12	
115	RCL0	36 13		171	RCL3	36 03	
116	HMS+	16 36		172	RCL1	36 46	
117	TAN	43		173	-	-45	
118	X	-35		174	STO3	35 03	
119	-	-45	cos h (1)	175	RTN	24	
120	COS+	16 42		176	*LBL7	21 07	BRANCH CHECK (4)
121	1	01		177	RCL0	36 00	\bar{D}
122	5	05		178	9	09	
123	+	-24		179	0	00	
124	STO5	35 05	h IN HRS	180	XYY?	16 34	90 > \bar{D} ?
125	1	01		181	STO0	22 00	
126	2	02		182	2	02	
127	RCL1	36 01		183	7	07	
128	-	-45	RISING (8)	184	5	05	
129	RCL5	36 05		185	RCL0	36 00	
130	-	-45		186	XYY?	16 34	$\bar{D} > 275$?
131	STO3	35 03		187	STO0	22 00	
132	SSB0	23 00		188	STO9	22 09	
133	HMS	16 35		189	*LBL0	21 00	
134	R-S	51	CORRECTED RISING	190	1	01	
135	RCL3	36 03		191	RCL0	36 15	
136	RCL5	36 05		192	COS	42	
137	2	02		193	6	06	
138	X	-35		194	0	00	
139	+	-55		195	+	-24	
140	STO4	35 04		196	-	-45	USE - SIGN
141	HMS	16 35	CORRECTED	197	STO6	35 06	1 - ϵ cos ϕ
142	RTN	24	SETTING	198	1	01	
143	*LBL0	21 00	PRGM NOTE 2	199	CH6	-22	
144	RCL0	36 14		200	STO1	35 46	-1 IN R_1
145	HMS+	16 36		201	RTN	24	(TO SHOW BRANCH)
146	XYY?	16 44	LONG POS ? (EAST)	202	*LBL9	21 09	
147	STOa	22 16 11		203	1	01	
148	3	03	IF NOT, ADD 360	204	RCL0	36 15	
149	6	06		205	COS	42	
150	0	00		206	6	06	
151	+	-55		207	0	00	
152	STOa	22 16 11		208	+	-24	
153	*LBLa	21 16 11		209	+	-55	USE + SIGN
154	1	01		210	STO6	35 06	1 + ϵ cos ϕ
155	5	05		211	1	01	
156	+	-24		212	STO1	35 46	+1 IN R_1
157	FRC	16 44	FRAC OF LONG/15	213	RTN	24	(TO SHOW BRANCH)
158	STO1	35 46		214	*LBL5	21 05	PRGM NOTE 3.
159	.	-62		215	ABS	16 31	
160	5	05		216	1	01	
161	XYY?	16 34		217	XYY?	-41	
162	STO0	22 16 12	(GTO fb)	218	XYY?	16 34	$ \sin \theta > 1$?
163	RCL3	36 03	E OF CENTRAL MER	219	1	01	REPLACE BY 1
164	RCL1	36 46	(BECAUSE OF DIVISION	220	RTN	24	
165	1	01	BY 15, ABOVE APPLIES-				
166	-	-45	4 MIN/DEG CORREC-				
167	-	-45	TION.)				
168	STO3	35 03					

NOTE: DATA CARD ENTRIES ARE MARKED <input type="checkbox"/> IN REGISTERS.	LABELS		FLAGS		SET STATUS		
	D	E	D		FLAGS	TRIG	DISP
	0	0	1		ON OFF		
	3	4	2		0 <input type="checkbox"/> <input type="checkbox"/>	DEG <input type="checkbox"/>	FIX <input type="checkbox"/>
	8	9	3		1 <input type="checkbox"/> <input type="checkbox"/>	GRAD <input type="checkbox"/>	SCI <input type="checkbox"/>
					2 <input type="checkbox"/> <input type="checkbox"/>	RAD <input type="checkbox"/>	ENG <input type="checkbox"/>
					3 <input type="checkbox"/> <input type="checkbox"/>		n-_____

3. GEODETTIC DISTANCES AND BEARINGS

3.1. REFERENCES

- a. Erwin Schmid, *Triangulation Position Computation Without Tabulations*, unpublished Ms., National Geodetic Survey, July 1972.
- b. P. A. Smith and H. G. Massey, *A JOSS Program for the Geodetic Inverse Computation*, The Rand Corporation, P-4950, January 1973.

3.2. DISCUSSION

The programs usually written for great circle distances and bearings assume a spherical earth of some mean radius and employ the elementary formulas of spherical trigonometry. The results can be in error by as much as 20 kilometers. To the geodesist (which I am not), such programs are to be anathematized. But beyond the evident demands of surveying, there are applications in the military and international domains where much greater precision is required.

In 1828, F. W. Bessel gave the general solution for the geodesic on an ellipsoid of revolution. Two differential equations must be solved as part of Bessel's rigorous procedure.

Unfortunately for rigor, the geodesist's world is neither perfect nor static. Periodically, the semi-major and semi-minor axes of the geoid are changed somewhat in value. We recommend using WGS 72 (World Geodetic System 1972), now rather generally accepted, which assumes

$$a = 6\,378\,135.0 \text{ m} \qquad b = 6\,356\,750.233 \text{ m} ,$$

and hence a squared eccentricity of

$$e^2 = 1 - (b/a)^2 = 0.006\,694\,407 .$$

(The reciprocal of the flattening f is 298.256.)

The *forward* problem in geodesy takes the latitude and longitude of a station, an azimuthal bearing measured clockwise from north, and

a distance or geodetic segment, and asks for the geographical coordinates of the terminus of the segment. The *inverse* problem wants the geodetic distance between two stations, given their geographical coordinates, as well as the bearings of each station from the other.

3.3. EQUATIONS

The equations for the solution of these two problems are rather lengthy. To conserve space in this report, they are not reproduced here. They are found in Ref. b, available from The Rand Corporation, Publications Department, Santa Monica, CA 90406.* For those readers who delve into this reference, note that in the *forward* solution programmed here there is a replacement in formula (8) of

$$\frac{1 - k}{1 + k^2/4} \quad \text{by} \quad 1 - k ,$$

since $k^2/4$ is less than 1×10^{-6} , and there is a deletion in formula (10) of the term

$$\frac{29}{48} k^3 \cdot \cos 6 S' \cdot \sin 3 \Delta S' ,$$

which is of the order 1×10^{-9} .

This is done to save scarce program space and to accelerate execution slightly. In comparing the results with the more exact values found by the National Geodetic Survey, the resulting latitude may be in error up to 0.2" (6 meters), and the longitude by considerably less than this.

3.4. PROGRAM NOTES (FORWARD SOLUTION)

(1) There are three places in the program where care must be taken to ensure that the arctangent gives an angle in the correct quadrant. The 'g tan⁻¹' function on the HP-67 produces angles only in quadrants I and IV, but the rectangular-to-polar-coordinate conversion provides the correct quadrant for +/+, +/-, -/-, and -/+. Key

* Price to private individuals: \$3.00 postpaid.

in the y value, the numerator with *its* sign. Press ENTER. Key in the x value, the denominator with its sign. Press g → P. Press h x ↔ y to get the angle.

(2) Stack manipulation is used in two places to hold values in stack storage until they can be placed in primary storage, avoiding the extra steps involving 'f P ↔ S' if secondary storage were used. It is good practice in such programming to use 'SST' in run mode and get successive traces of the stack contents by 'g STK'. (This is *pre*-bugging rather than *de*-bugging.)

(3) Because of program size (218 steps), the user is asked to make, if necessary, a simple final correction to the displayed longitude (8 and 9 under 3.5.1, User Instructions). It is important to use '360, CHS, h H.MS+' rather than straightforward subtraction in step 8.

Examples. The following comparisons with National Geodetic Survey values use their geoid constants of

$$a = 6\,378\,145.00 \text{ m} \qquad b = 6\,356\,759.76 \text{ m}$$

$$e^2 = 0.006\,694\,545 \text{ .}$$

Moreover, their *inverse* solutions (geoid distances as segment lengths) are used to check *forward* solutions. (Note: To convert kilometers to nautical miles, divide by 1.852 exactly.)

Let the station of origin be the municipal airport at Fairbanks, Alaska--64°49'08.95", -147°51'51.36". Then we find

Place	Los Angeles	Jakarta	Tel Aviv
Azimuth	135°12'18.42"	281°25'57.06"	357°45'26.32"
Kilometers	3961.6444	-11344.3480	-9259.2287
Latitude	34°02'59.93"	-6°10'00.16"	32°04'59.79"
Δ lat	0.07"	0.16"	0.21"
Longitude	-118°13'59.96"	106°49'59.93"	34°46'0000"
Δ long	0.04"	0.07"	0.00"

If the azimuth (bearing) is greater than 180° , the distance is entered as a minus quantity. The Δ 's show the difference with respect to the NGS's more accurate value ($0.10''$ in latitude is about 10 feet).

3.5. PROGRAM NOTES (INVERSE SOLUTION)

(1) In this program also, the 2-parameter arctangent procedure must be followed to get angles in the correct quadrant.

(2) Again because of program space, we neglect terms involving k^3 and except for one case those involving k^2 .

(3) On the first R/S if the number appearing (the difference in radians of the longitudes of the second and first stations) is greater than π , then key CHS, $h\pi$, 2, x, t, R/S. Otherwise we get the greater of the two geodesic distances between the stations. Of course, this is readily programmed but we do not have remaining available space.

We now repeat the above examples using the inverse solution.

Place	Los Angeles	Jakarta	Tel Aviv
Latitude	34°03'	-6°10'	32°05'
Longitude	-118°14'	106°50'	34°46'
Kilometers	3961.6406	11344.3418	9259.2221
Δ (meters)	3.8	6.2	6.6
Azimuth	135°12'18.62"	78°34'03.00"	02°14'33.65"
Δ AZ	0.20"	0.06"	0.03"
Back AZ	158°45'02.66"	155°07'39.00"	178°52'19.11"
Δ B/AZ	0.08"	0.01"	0.01"

In this program, azimuths are less than 180° and give the angle from N to the eastbound portion of the geodesic.

The accuracy should be acceptable to all but the most demanding user. We pay for this accuracy in the usual coin of increased computing time. The reader may wish to program using a mean earth radius and the formulas of spherical trigonometry, as mentioned in Sec. 3.2, to persuade himself.

Because of lack of program space, the user must take account of three procedures:

- If both given latitudes are negative (Southern Hemisphere), change signs of *both* latitudes and *both* longitudes.
- If both stations have the same longitude (meridional arc), the program will show an error at step 044 ($1/\tan 0$). In this case add $0.01'$ to one longitude (0.01) and run from the beginning, although the solution is unstable for such small differences in longitude.
- Registers A, B, C, D are used both for initial and intermediate storage. If a new problem is to be run with the same first station, its coordinates must be restored. You can, however, store the coordinates also in S6 and S7, being careful to precede and follow by $f P \leftrightarrow S$.

3.6.1 FORWARD SOLUTION

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS	
001	001 *LBLA	21 11	RADIATION MODE		057 ST08	35 08		
	002 DSP6	-63 06				058 RCL6	36 06	
	003 RAD	16-22				059 =	04	
	004 Pi	16-24			060	060 X	-35	
	005 RCL0	36 13				061 SIN	41	
	006 HMS+	16 36				062 8	08	
	007 D+R	16 45				063 =	-24	
	008 N2Y	16-34				064 CHS	-22	
	009 SSB0	23 00				065 RCL8	36 08	
010	010 ST0E	35 15				066 X²	53	
	011 RCL4	36 11				067 X	-35	
	012 HMS+	16 36				068 RCL6	36 06	
	013 D+R	16 45				069 2	02	
	014 TAN	43			070	070 X	-35	
	015 RCL1	36 01				071 SIN	41	
	016 X	-35				072 RCL8	36 08	
	017 TAN⁻¹	16 43				073 X	-35	
	018 ST04	35 04				074 +	-55	
	019 COS	42				075 RCL6	36 06	
020	020 RCL5	36 15				076 2	02	
	021 SIN	41				077 X	-35	
	022 X	-35				078 +	-55	
	023 COS⁻¹	16 42				079 ST09	35 09	
	024 ST05	35 05			080	080 1	01	
	025 RCL5	36 15				081 RCL8	36 08	
	026 COS	42				082 -	-45	
	027 CHS	-22				083 RCL0	36 14	
	028 ENT↑	-21				084 X	-35	
	029 RCL4	36 04			085 RCL2	36 02		
030	030 TAN	43	POLAR COORDS σ₁ IN CORR. QUAD		086 =	-24		
	031 +P	34				087 ST03	35 03	
	032 N2Y	-41				088 ST+9	35-55 09	
	033 ST06	35 06				089 RCL3	36 03	
	034 RCL5	36 15			090	090 2	02	
	035 COS	42				091 X	-35	
	036 CHS	-22				092 SIN	41	
	037 ENT↑	-21				093 RCL9	36 09	
	038 RCL4	36 04				094 2	02	
	039 SIN	41				095 X	-35	
040	040 RCL5	36 15		TO GET λ₁, σ₁ IN SAME QUAD		096 COS	42	
	041 SIN	41					097 X	-35
	042 X	-35				098 RCL8	36 08	
	043 +P	34				099 X²	53	
	044 N2Y	-41			100	100 X	-35	
	045 ST07	35 07				101 5	05	
	046 RCL0	36 00				102 X	-35	
	047 RCL1	36 01				103 8	08	
	048 =	-24				104 =	-24	
	049 RCL5	36 05				105 RCL9	36 09	
050	050 SIN	41				106 COS	42	
	051 X	-35				107 RCL3	36 03	
	052 TAN⁻¹	16 43			108 SIN	41		
	053 2	02			109 X	-35		
	054 =	-24		110	110 RCL8	36 08		
	055 TAN	43			111 X	-35		
	056 X²	53			112 -	-45		

REGISTERS									
0	1	2	3	4	5	6	7	8	9
ε	√1-ε²	b	Δs¹, σ	ψ₁, ψ₂	ψₘ	σ₁, σ₂	λ₁, λ₂	k	2s₁¹, 2s₁¹, Δo
S0	S1	S2	S3	S4	S5	S6	S7	S8	S9
A	φ₁	B	l₁	C	α₁	D	±ΔS	E	α₁*, Δλ

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3.6.1 PROGRAM LISTING

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
113	RCL3	36 03		153	+	-24	
114	+	-55		170	CHS	-22	
115	STO9	35 09	$\Delta\sigma$	171	RCL9	36 09	
116	RCL6	36 06		172	SIN	41	
117	+	-55		173	RCL3	36 03	
118	ENT↑	-21	STACK	174	2	02	
119	ENT↑	-21	MANIPULATION	175	x	-35	
120	RCL6	36 06		175	COS	42	
121	+	-55		177	x	-35	
122	STO3	35 03	2σ	178	+	-55	
123	XZY	-41		179	RCL8	36 08	
124	STO6	35 06	σ_2	180	2	02	
125	2	02		181	+	-24	
126	ST=3	35-24 03	σ	182	1	01	
127	RCL6	36 06		183	+	-55	
128	SIN	41		184	RCL9	36 09	
129	ENT↑	-21	TO GET λ_2, σ_2	185	x	-35	
130	RCL6	36 06	IN SAME QUAD	186	+	-55	
131	COS	42		187	RCL5	36 05	
132	RCL5	36 05		188	COS	42	
133	COS	42		189	x	-35	
134	x	-35		190	RCL8	36 08	
135	+P	34		191	x	-35	
136	XZY	-41		192	4	04	
137	ENT↑	-21		193	+	-24	
138	RCL7	36 07		194	RCL0	36 00	
139	-	-45		195	X ²	53	
140	STOE	35 15	$\Delta\lambda$	195	x	-35	
141	XZY	-41		197	1	01	
142	STO7	35 07	λ_2	199	RCL1	36 01	
143	RCL6	36 06		199	-	-45	
144	COS	42		200	RCL5	36 05	
145	RCL5	36 05		201	COS	42	
146	SIN	41		202	x	-35	
147	x	-35		203	RCL9	36 09	
148	SIN ⁻¹	16 41	ψ_2	204	x	-35	
149	STO4	35 04		205	-	-45	
150	TAN	43		206	RCL6	36 15	
151	RCL1	36 01		207	+	-55	
152	+	-24		208	RCLB	36 12	
153	TAN ⁻¹	16 43	ϕ_2	209	HMS+	16 36	
154	R+D	16 46		210	D+R	16 45	
155	+HMS	16 35		211	+	-55	
156	R+S	51	DSP LAT	212	R+D	16 46	
157	RCL9	36 09		213	+HMS	16 35	DSP LONG
158	2	02		214	RTN	24	
159	x	-35		215	+LBL0	21 00	
160	SIN	41		216	XZY	-41	
161	RCL3	36 03		217	-	-45	
162	4	04		218	RTN	24	
163	x	-35					
164	COS	42					
165	x	-35					
166	RCL8	36 08					
167	x	-35					
168	4	04					

LABELS					FLAGS	SET STATUS			
A	B	C	D	E	0	FLAGS		TRIG	DISP
a	b	c	d	e	1	ON OFF		DEG <input type="checkbox"/>	FIX <input type="checkbox"/>
0	1	2	3	4	2	0	<input type="checkbox"/>	GRAD <input type="checkbox"/>	SCI <input type="checkbox"/>
						1	<input type="checkbox"/>	RAD <input type="checkbox"/>	ENG <input type="checkbox"/>
5	6	7	8	9	3	2	<input type="checkbox"/>		n_____
						3	<input type="checkbox"/>		

3.5.2 USER INSTRUCTIONS

3.2 GEODETIC DISTANCE BETWEEN TWO STATIONS,
AND THEIR BEARINGS
(INVERSE SOLUTION)

STEP	INSTRUCTIONS	INPUT DATA/UNITS	KEYS	OUTPUT DATA/UNITS
1	LAT. OF 1ST STATION, D.MS STO A - IF S. LAT	64.4909	STO A	
2	LONG. OF 1ST STATION, D.M.S. STO B - IF W. LONG.	-147.5151	STO B	
3	LAT OF 2ND STATION, STO C	34.03	STO C	
4	LONG. OF 2ND STATION, STO D	-118.1359	STO D	
5	PRESS A		A	
6	ON R/S, IF $> \pi$ (3.1416), KEY CHS, $h\pi$, 2, x, +, R/S			
7	ON NEXT R/S, SEE DISTANCE (KMS.)		R/S	3961.64
8	ON NEXT R/S, SEE BEARING STATION 1 TO STATION 2 (< 180, FROM N TO EASTBOUND PORTION OF GEODESIC) D.MS		R/S	135.1218
9	ON LAST R/S, SEE BEARING FROM STATION 2 TO STATION 1 (AS ABOVE) D.MS		R/S	158.4502
10	FOR S HEMISPHERE SEE NOTES			
	DATA CARD			
	ϵ STO ϕ 0.081 819 356			
	$\sqrt{1-\epsilon^2}$ STO 1 0.996 647 176			
	b STO 2 6 356.750 23			
	(WGS 72)			

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3.6.2 INVERSE SOLUTION

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS	
001	001 +LELA	21 11	RADIAN MODE		057 RCL5	36 05		
	002 RAD	16-22				058 +	-55	
	003 RCLA	36 11				059 ST08	35 08	
	004 HMS+	16 36			060	060 RCLA	36 11	
	005 D+R	16 45				061 RCL7	36 07	
	006 TAN	43				062 COS	42	
	007 RCL1	36 01				063 +	-24	
	008 x	-35				064 TAN ⁻¹	16 43	
	009 ST0A	35 11		tan ψ_1		065 ST09	35 09	
	010					066 COS	42	
	010 RCLB	36 12			067 RCL7	36 07		
	011 HMS+	16 36			068 SIN	41		
	012 D+R	16 45			069 x	-35		
	013 ST0B	35 12			070			
	014 RCLC	36 13			070 ENT↑	-21		
	015 HMS+	16 36			071 RCL7	36 07		
	016 D+R	16 45			072 COS	42		
	017 TAN	43			073 +P	34		
	018 RCL1	36 01			074 X*Y	-41		
	019 x	-35			075 P*S	16-51		
	020				076 ST01	35 01		
	020 ST0C	35 13	tan ψ_2		077 P*S	16-51		
	021 RCLD	36 14			078 RCL9	36 09		
	022 HMS+	16 36			079 COS	42		
	023 D+R	16 45			080			
	024 ST0D	35 14			080 RCL8	36 08		
	025 RCLA	36 11			081 SIN	41		
	026 RCLC	36 13			082 x	-35		
	027 -	-45			083 ENT↑	-21		
	028 ST03	35 03			084 RCL8	36 08		
	029 RCLA	36 11			085 COS	42		
	030				086 +P	34		
	030 RCLC	36 13			087 X*Y	-41		
	031 +	-55			088 P*S	16-51		
	032 ST04	35 04			089 ST02	35 02		
	033 RCLD	36 14			090			
	034 RCLB	36 12			090 RCL1	36 01		
	035 -	-45			091 -	-45		
	036 R/S	51			092 ST03	35 03		
	037 ST0E	35 15	$l_2 - l_1$		093 RCL1	36 01		
	038 2	02			094 RCL2	36 02		
	039 +	-24			095 +	-55		
	040				096 2	02		
	040 ST05	35 05	$\Delta\lambda^0/2$		097 +	-24		
	041 +LELB	21 12	2 PARAM tan ⁻¹		098 ST04	35 04		
	042 RCL5	36 05				099 P*S	16-51	
	043 TAN	43			100	100 RCL9	36 09	
	044 1/X	52				101 SIN	41	
	045 RCL3	36 03				102 RCL0	36 00	
	046 x	-35				103 x	-35	
	047 ENT↑	-21				104 RCL1	36 01	
	048 RCL4	36 04				105 +	-24	
	049 +P	34				106 TAN ⁻¹	16 43	
	050					107 2	02	
	050 X*Y	-41			108 +	-24		
	051 ENT↑	-21			109 TAN	43		
	052 ENT↑	-21			110			
	053 RCL5	36 05			110 X ²	53		
	054 -	-45			111 P*S	16-51		
	055 ST07	35 07			112 ST05	35 05		
	056 X*Y	-41						

REGISTERS										
0	ϵ	$\sqrt{1-\epsilon^2}$	b	$\tan \psi_1$ $-\tan \psi_2$	$\tan \psi_1$ $\tan \psi_2$	$\Delta\lambda^i/2$	$\Delta\lambda^{i+1/2}$	λ_1^i	λ_2^i	ψ_m^i
S0	S1 σ_1^i	S2 σ_2^i	S3 $\Delta\sigma^i$	S4 σ^i	S5 k^i	S6	S7	S8	S9	
A	$\phi_1 / \tan \psi_1$	B	l_1	C	$\phi_2 / \tan \psi_2$	D	l_2	E	$\Delta l = l_2 - l_1$	I

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3.6.2 PROGRAM LISTING

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
110	CHS	-22		170	+	-24	
111	2	02		171	CHS	-22	
112	+	-24		172	RCL5	36 05	
113	RCL4	36 04		173	X ²	53	
114	2	02		174	X	-35	
115	X	-35		175	RCL3	36 03	
116	DDS	42		176	SIN	41	
120	X	-35		177	RCL4	36 04	
121	RCL3	36 03		178	2	02	
122	SIN	41		179	X	-35	
123	X	-35		180	DDS	42	
124	2	02		181	X	-35	
125	P+S	16-51		182	RCL5	36 05	
126	RCL1	36 01		183	X	-35	
127	1	01		184	+	-55	
128	+	-55		185	RCL3	36 03	
129	+	-24		186	+	-55	
130	P+S	16-51		187	1	01	
131	RCL5	36 05		188	RCL5	36 05	
132	2	02		189	-	-45	
133	+	-24		190	+	-24	
134	-	-45		191	P+S	16-51	
135	RCL3	36 03		192	RCL2	36 02	
136	X	-35		193	X	-35	
137	+	-55		194	R/S	51	DISTANCE
138	P+S	16-51		195	1	01	
139	RCL9	36 09		196	ENT↑	-21	
140	DDS	42		197	RCL7	36 07	
141	X	-35		198	TAN	45	
142	2	02		199	RCL4	36 11	
143	+	-24		200	SSBD	23 14	
144	RCL0	36 00		201	R S	51	AZIMUTH
145	X ²	53		202	1	01	
146	X	-35		203	ENT↑	-21	
147	RCL5	36 15		204	RCL8	36 08	
148	+	-55		205	TAN	43	
149	2	02		206	RCLC	36 13	
150	+	-24		207	SSBD	23 14	
151	ST06	35 06		208	STN	24	BACK AZIMUTH
152	RCL5	36 05		209	VLBLO	21 14	
153	-	-45		210	TAN↑	16 43	
154	DSP6	-63 06		211	SIN	41	
155	RND	16 24		212	X	-35	
156	N*09	16-42	LOOP	213	CHS	-22	
157	ST0C	22 13		214	+P	34	
158	P+S	16-51		215	X*Y	-41	
159	RCL3	36 03		216	R+D	16 46	
160	2	02		217	+HMS	16 35	
161	X	-35		218	RTN	24	
162	SIN	41		219	VLBLO	21 13	
163	RCL4	36 04		220	RCL6	36 06	
164	4	04		221	ST05	35 05	
165	X	-35		222	ST06	22 12	
166	DDS	42					
167	X	-35					
168	8	08					

LABELS					FLAGS	SET STATUS			
A	B	C	D	E	0	ON OFF		TRIG	DISP
a	b	c	d	e	1	0	<input type="checkbox"/> <input type="checkbox"/>	DEG <input type="checkbox"/>	FIX <input type="checkbox"/>
0	1	2	3	4	2	1	<input type="checkbox"/> <input type="checkbox"/>	GRAD <input type="checkbox"/>	SCI <input type="checkbox"/>
5	6	7	8	9	3	2	<input type="checkbox"/> <input type="checkbox"/>	RAD <input type="checkbox"/>	ENG <input type="checkbox"/>
						3	<input type="checkbox"/> <input type="checkbox"/>		n _____

4. REENTRY TRAJECTORIES

4.1. REFERENCES

- a. M. M. Moe, "An Approximation to the Re-Entry Trajectory," *ARS Journal*, January 1960, pp. 50-53.
- b. R. Blum, "Re-Entry Trajectories: Flat Earth Approximation," *ARS Journal*, April 1962, pp. 616-620.

4.2. DISCUSSION

For a body with zero lift and given weight-to-drag ratio (β), entering the upper atmosphere at time 0 with assigned altitude, velocity, and path angle, find at desired time intervals the subsequent range, altitude, velocity, and path angle to impact.

An "exact" solution (an analytic solution is not possible) requires the numerical integration of two second-order differential equations, both highly nonlinear. The technique is to merge a program for the functions of the differential equations with a slightly re-tailored version of Program 20, which solves fourth-order differential equations, also providing on a separate card an initialization program to determine values for the variables at the first time interval, $t = h$. This merging, retailoring, and initialization is a useful model for similar applications in other work, when a particular set of equations is to be solved frequently.

The equations adopted are those for a nonrotating round earth. There are three assumptions:

1. In the weight-to-drag ratio $\beta = mg/C_D A$, the drag coefficient is held constant, although it actually varies with Mach number;
2. Surface gravity g is used uncorrected for altitude by $(r_e/r)^2$, where r_e is the radius of the earth and r is the distance to the body from the earth's center;
3. The density of the atmosphere is approximated by $\rho(y) = 0.00237 \exp \{-y/24,000\}$ slug/ft³, where $y = r - r_e$ is the altitude in feet (Ref. a).

We have at Rand an on-line, time-sharing program in JOSS, written by D. C. Kephart, which performs the numerical integration using the fourth-order Runge-Kutta formulas and a time interval of 1 sec. Hence a convenient base of comparison with the simpler and coarser predictor-corrector approach of Program 20 is available.

4.3. EQUATIONS

The basic variables are:

- r = distance from earth's center (ft)
- ϕ = polar angle from initial vector to current vector
- V = speed of the body (ft/sec)
- θ = angle measured positively downward from the local horizontal to the velocity vector.

In these variables, the equations of motion are

$$\frac{1}{r} \frac{d}{dt} \left(r^2 \frac{d\phi}{dt} \right) = - \frac{F_D}{m} \cos \theta \quad (1)$$

$$\frac{d^2 r}{dt^2} = r \left(\frac{d\phi}{dt} \right)^2 - g + \frac{F_D}{m} \sin \theta, \quad (2)$$

where the drag force due to air is $F_D = \rho(y)V^2 C_D A/2$. We also have

$$\begin{aligned} r(d\phi/dt) &= V \cos \theta, & dr/dt &= -V \sin \theta \\ V^2 &= (dr/dt)^2 + (r d\phi/dt)^2. \end{aligned} \quad (3)$$

Using the variables

$$\begin{aligned} x &= r_e \phi \text{ (range)} & y &= r - r_e \text{ (altitude)} \\ u &= x' & v &= y', \end{aligned}$$

the system of four first-order differential equations is

$$\begin{aligned} x' &= u & y' &= v \\ u' &= - \left[\frac{2v}{y + r_e} + \frac{g\rho(y)V}{2\beta} \right] u \end{aligned} \quad (4)$$

$$v' = \frac{y + r_e}{r_e^2} u^2 - g - \frac{g\rho(y)V}{2\beta} v ,$$

where

$$V^2 = (1 + y/r_e)^2 u^2 + v^2 .$$

As a matter of interest, it will be found by computing dV_0/dt and $d\theta_0/dt$ that for some reentry altitudes V can *increase* initially and θ can *decrease* (pitch-up). An example will illustrate these phenomena.

Turn now to the determination of x_1, y_1, u_1, v_1 at $t = h$, the first time increment, which are values needed for the method of Program 20. This will be programmed to initialize the numerical integration. We have

$$\begin{aligned} x_1 &= u_0 h + u_0' h^2/2 & y_1 &= y_0 + v_0 h + v_0' h^2/2 \\ u_1 &= u_0 + u_0' h & v_1 &= v_0 + v_0' h , \end{aligned} \quad (5)$$

where h is the interval of integration (10 sec seems suitable).

The equations for the flat-earth approximation are found from (4) by putting $r_e = \infty$. The interested reader may wish to try programming this case along the lines of this section to compare the answers with those for a round earth.

4.4. PROGRAM NOTES

Program 20 is modified as follows:

1. At the beginning of LBL A, 4 is stored in registers D and E, replacing V_0 and θ_0 used during the initialization.
2. Most of LBL 4 is deleted, since we are working with 4 equations and we want to compute velocity and path angle for display.
3. The subroutine programming of u' and v' is straightforward, but we have had to use program steps for $g/2$ and g because storage registers are not available.

Example. Reentry conditions at $t = 0$ are

$$y_0 = 250,000 \text{ ft} \quad V_0 = 30,000 \text{ ft/sec} \quad \beta = 1000 \quad \theta_0 = 5^\circ .$$

The tabulation below shows values at intervals of 30 sec, although the step size used was 10. The numbers in parentheses are the outputs of Kephart's more refined integration procedure. His density function was used,

$$0.0027 \exp \{-y/23,500\} ,$$

instead of

$$0.00237 \exp \{-y/24,000\} ,$$

whose constants are stored on our data card (in S8 and S9).

After the "knee" of the trajectory the altitudes are in error by about 1000 ft low. The reason is that 10 sec is too great an interval in this region. If $h = 2$ sec is used, the maximum error in altitude reduces to about 80 ft and the other values are sensibly exact. And if $h = 1$ sec, the value used in Kephart's calculation, the maximum difference in altitude is 3.5 ft.

This is entirely of theoretical interest as a comparison of two methods of numerical integration: the fourth-order Runge-Kutta and the extended Hamming predictor-corrector method employed here. In the practical sense, the variation of the drag coefficient with Mach

<u>TIME</u> <u>(sec)</u>	<u>x</u> <u>RANGE</u> <u>(n mi)</u>	<u>y</u> <u>ALTITUDE</u> <u>(ft)</u>	<u>v</u> <u>VELOCITY</u> <u>(ft/sec)</u>	<u>θ</u> <u>ANGLE</u> <u>(deg)</u>
20	97.33 (97.37)	199 751 (199 753)	29 993 (29 987)	4.60 (4.58)
50	242.03 (242.07)	132 807 (133 228)	28 692 (28 730)	4.05 (4.00)
80	363.79 (364.40)	80 636 (81 490)	19 009 (19 176)	4.27 (4.19)
110	422.90 (424.67)	46 342 (47 349)	6 657 (6 786)	8.26 (8.06)
140	441.84 (444.03)	19 889 (20 860)	2 109 (2 218)	23.19 (22.36)
160	446.25 (448.64)	3 474 (4 328)	1 154 (1 207)	43.38 (41.82)
170	447.37 (--)	-4 333 (--)	921 (--)	55.10 (--)

number, the departure of the atmosphere from the ideal one used in the calculation and, above all, the probably asymmetric ablation of the nose cone can vitiate such accuracy. Taking $h = 10$ sec is a reasonable choice that minimizes computing time while yielding acceptable accuracy for the purposes to which this program should be put.

4.5 USER INSTRUCTIONS



STEP	INSTRUCTIONS	INPUT DATA/UNITS	KEYS	OUTPUT DATA/UNITS
1	LOAD DATA CARD (BOTH SIDES)			0.00
2	TIME INTERVAL h , STO D, STO 1	10	STO 0 STO 1	
3	β STO B, V STO D, θ_0 STO E (θ IS POSITIVE DOWNWARDS)	1000 30000	STO B STO D	1000.00 30000.00
4	y_0 STO 6, STO 7	5 250000	STO E STO 6 STO 7	5.00 250000 250000
5	LOAD INITIALIZATION CARD			250000
6	PRESS E y_1		E	224358.95
7	LOAD PROGRAM CARD			
8	PRESS A		A	
9	SEE t (h PAUSE)			20.00
	SEE RANGE $n.mi.$ (f-x-)			57.32
	SEE ALT ft (f-x-)			199752.44
	SEE VEL ft/SEC (f-x-)			29989.44
	SEE ANGLE (f-x-)			4.60
10	IF MORE TIME NEEDED TO RECORD, USE R/S			30.00
	(NOTE: VALUES DO NOT AGREE			146.00
	WITH EXAMPLE IN TEXT BECAUSE			176225.76
	A DIFFERENT DENSITY FUNCTION			29870.78
	IS USED HERE.)			4.41

4.6 RE-ENTRY TRAJECTORIES (INITIALIZATION)

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
001	001 *LBLB	21 12	(IN PRI.)		057 RCLA	36 11	(LBL9 NOT NEEDED
	002 GSB9	23 09	V_0 (COULD BE RCLD)		058 ÷	-24	FOR INITIALIZATION
	003 1	01			059 1	01	--SEE STEP 002.
	004 6	06	$g/2$	060	+	-55	BUT WILL BE NEEDED
	005 -	-62			061 P2S	16-51	FOR RE-ENTRY PRGM.)
	006 1	01			062 RCL1	36 01	
	007 x	-35			063 x	-35	
	008 RCLB	36 12	β		064 X ²	53	
	009 ÷	-24			065 RCL5	36 05	
010	010 RCL7	36 07			066 X ²	53	
	011 P2S	16-51	(SEC)		067 +	-55	
	012 RCL9	36 09			068 JX	54	
	013 ÷	-24			069 P2S	16-51	
	014 e ^x	33		070	070 RTN	24	V_0
	015 x	-35			071 *LBLB	21 15	
	016 RCL6	36 08			072 RCLB	36 15	
	017 x	-35			073 COS	42	
	018 STOC	35 13	$g\rho(y) V_0/2\beta$		074 RCLD	36 14	
	019 RCL5	36 05			075 x	-35	$V_0 \cos \theta_0$
020	020 P2S	16-51	(PRI)		076 RCL6	36 06	
	021 2	02			077 RCLA	36 11	
	022 x	-35			078 ÷	-24	
	023 RCL7	36 07			079 1	01	
	024 RCLA	36 11		080	080 +	-55	$1 + y_0/r_e$
	025 +	-55			081 ÷	-24	
	026 ÷	-24			082 P2S	16-51	(SEC)
	027 +	-55			083 ST00	35 00	
	028 CHS	-22			084 ST01	35 01	$V_0 \cos \theta / (1 + y_0/r_e)$
	029 P2S	16-51			085 RCLB	36 15	
030	030 RCL1	36 01	u_0		086 SIN	41	
	031 x	-35			087 RCLD	36 14	
	032 P2S	16-51			088 x	-35	
	033 RTN	24	u_0^1		089 CHS	-22	
	034 *LBLA	21 16 11	(IN PRI.)	090	090 ST04	35 04	$-V_0 \sin \theta$
	035 RCL7	36 07			091 ST05	35 05	
	036 RCLA	36 11			092 P2S	16-51	(PRI)
	037 +	-55	$y_0 + r_e$		093 GSB9	23 09	
	038 P2S	16-51	(SEC)		094 P2S	16-51	
	039 RCL1	36 01			095 ST02	35 02	u_0^1
040	040 RCLA	36 11			096 P2S	16-51	(PRI)
	041 ÷	-24			097 GSBa	23 16 11	
	042 X ²	53			098 P2S	16-51	v_0^1
	043 x	-35			099 ST06	35 06	
	044 3	03		100	100 P2S	16-51	
	045 2	02	g		101 RCL0	36 00	
	046 -	-62			102 x	-35	
	047 2	02			103 P2S	16-51	(SEC)
	048 -	-45			104 RCL4	36 04	
	049 RCLC	36 13			105 +	-55	
050	050 RCL5	36 05			106 ST05	35 05	v_1
	051 x	-35			107 RCL0	36 00	
	052 -	-45			108 RCL2	36 02	
	053 P2S	16-51			109 P2S	16-51	(PRI)
	054 RTN	24	v_0^1	110	110 RCL0	36 00	
	055 *LBL9	21 09			111 x	-35	
	056 RCL7	36 07	y_0		112 +	-55	

REGISTERS																			
0	h	1	h	2		3		4		5		6	y_0	7	y_0	8		9	
S0	u_0	S1	u_0, u_1	S2	u_0^1	S3	X_1	S4	v_0	S5	v_0, v_1	S6	v_0	S7	y_1	S8	.00237	S9	-24000
A	20903040		B	β		C	(018)		D	V_0		E	θ_0		I				

4.6 PROGRAM LISTING

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
	113	P2S	16-51		169	P2S	16-51
	114	RCL5	36 05		170	RTN	24
	115	P2S	16-51		171	*LBL9	21 09 (PRGM FOR V)
	116	RTN	24		172	RCL7	36 07
	117	*LBLB	21 12		173	RCLA	36 11
	118	GSB9	23 09		174	+	-24
	119	1	01		175	1	01
120	120	6	06		176	+	-55
	121	.	-62		177	P2S	16-51
	122	1	01		178	RCL1	36 01
	123	X	-35		179	X	-35
	124	RCLB	36 12	180	180	X²	53
	125	+	-24		181	RCL5	36 05
	126	RCL7	36 07		182	X²	53
	127	P2S	16-51		183	+	-55
	128	RCL9	36 09		184	JX	54
	129	+	-24		185	P2S	16-51
130	130	e^x	33		186	RTN	24
	131	X	-35		187	*LBL2	21 02
	132	RCL8	36 08		188	P2S	16-51
	133	X	-35		189	RCL7	36 07
	134	STOC	35 13	190	190	STO5	35 05
	135	RCL5	36 05		191	RCL3	36 03
	136	P2S	16-51		192	STO1	35 01
	137	2	02		193	P2S	16-51
	138	X	-35		194	RCL9	36 09
	139	RCL7	36 07		195	STO7	35 07
140	140	RCLA	36 11		196	RCL5	36 05
	141	+	-55		197	STO3	35 03
	142	+	-24		198	RTN	24
	143	+	-55		199	R/S	51
	144	CHS	-22	200			
	145	P2S	16-51				
	146	RCL1	36 01				
	147	X	-35				
	148	P2S	16-51				
	149	RTN	24				
150	150	*LBLa	21 16 11 (PRGM FOR v¹)				
	151	RCL7	36 07				
	152	RCLA	36 11				
	153	+	-55				
	154	P2S	16-51	210			
	155	RCL1	36 01				
	156	RCLA	36 11				
	157	+	-24				
	158	X²	53				
	159	X	-35				
160	160	3	03				
	161	2	02				
	162	.	-62				
	163	2	02				
	164	-	-45	220			
	165	RCLC	36 13				
	166	RCL5	36 05				
	167	X	-35				
	168	-	-45				

LABELS					FLAGS	SET STATUS			
A	B	C	D	E	0	FLAGS		TRIG	DISP
a	b	c	d	e	1	ON	OFF	DEG	FIX
0	1	2	3	4	2	<input type="checkbox"/>	<input type="checkbox"/>	GRAD	SCI
5	6	7	8	9	3	<input type="checkbox"/>	<input type="checkbox"/>	RAD	ENG
						<input type="checkbox"/>	<input type="checkbox"/>		n_____

5. SATELLITE ORBITAL ELEMENTS

5.1. REFERENCES

- a. R. H. Frick, W. I. Rumer, and E. H. Sharkey, *Trajectory and Orbit Plotter Instruction Manual*, The Rand Corporation, R-418-PR, October 1963.
- b. *Space Planners Guide*, USAF Air Force Systems Command, 1 July 1965 (For Official Use Only).

5.2. DISCUSSION

The orbital elements are

1. Injection altitude	(n mi)	H_I
2. Injection velocity	(ft/sec)	V_I
3. Injection flight path angle	(deg)	γ_I
4. Period	(min)	T
5. Eccentricity	(dimensionless)	ϵ
6. Semi-major axis	(n mi)	A
7. Perigee altitude	(n mi)	H_p
8. Apogee altitude	(n mi)	H_a
9. True anomaly (at injection measured from apogee)	(deg)	ν_I

The program below solves two of many possible problems:

- A. Given 1, 2, 3 find the remaining elements.
- B. Given 1, 7, 8 find the remaining elements.

Reference b uses a sequence of nomograms to solve these problems. Some of these nomograms are difficult to read with any precision because of close interval spacing for relatively large increments.

5.3. EQUATIONS

In Fig. 5.1 distances are measured in units of earth's radius (3437.9 n mi) and velocity in units of $\sqrt{R_E g_0}$ (25,943 ft/sec), the

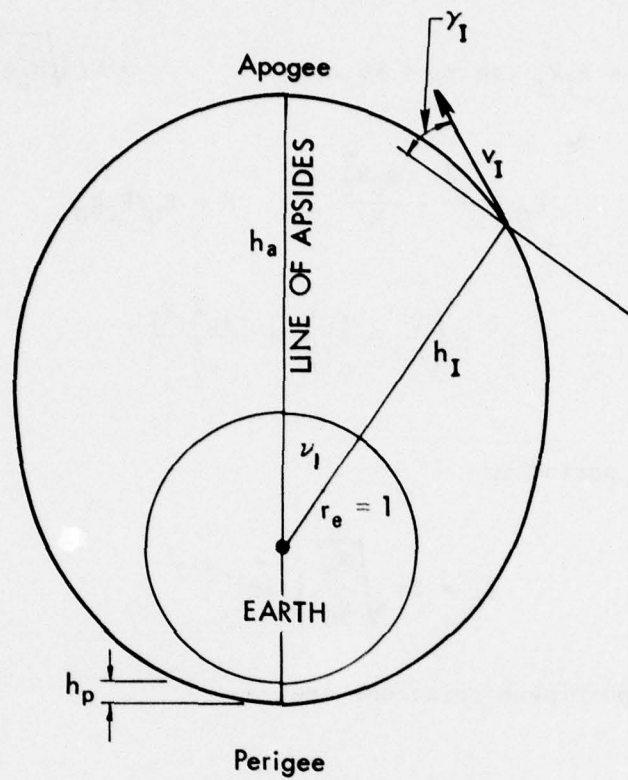


Fig. 5.1— In-plane orbital elements

surface orbital velocity, and g_0 , the surface gravitational acceleration (32.174 ft/sec²).

$$r = R/R_E, \quad v = V/\sqrt{R_E g_0} \quad (1)$$

$$C = R_I V_I \cos \gamma_I = RV \cos \gamma, \quad c = C/\sqrt{R_E^3 g_0} \quad (2)$$

$$E_0 = \frac{V^2}{2} - \frac{g_0 R_E^2}{R}, \quad E = E_0/R_E g_0 \quad (3)$$

$$\rho^2 = \left(\frac{1}{r_I} - \frac{1}{c^2} \right)^2 + \frac{\tan^2 \gamma_I}{r_I^2} \quad (4)$$

The orbital period is

$$T_0 = 2\pi \sqrt{\frac{R_E}{g_0}} |-2E|^{-3/2} \quad (5)$$

Other pertinent relations are

$$\frac{1}{r} = \frac{1}{c^2} - \rho \cos(\theta - \nu_I) \quad (6)$$

$$\tan \gamma = -r \rho \sin(\theta - \nu_I) \quad (7)$$

$$\frac{1}{r_a} = \frac{1}{c^2} - \rho, \quad \frac{1}{r_p} = \frac{1}{c^2} + \rho \quad (8a, 8b)$$

where r_a , r_p are the apogee and perigee distances,

$$\epsilon = \frac{r_a - r_p}{r_a + r_p} \text{ (eccentricity)} \quad (9)$$

$$a = \frac{r_a + r_p}{2} \text{ (semi-major axis)} \quad (10)$$

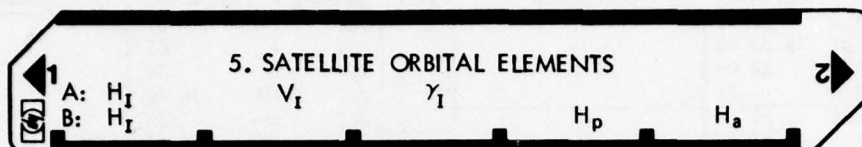
5.4. PROGRAM NOTES

Flag F3 (set by digit entry, cleared by test) is used to direct the program to Problems A or B. The program flow for Problem A (equation numbers in parentheses) is:

1. H_I , LBL A, GTO LBL 0 (1), r_I
2. V_I , LBL B, GTO LBL 1 (1), v_I
3. γ_I , LBL C, GTO LBL 2, γ_I
4. LBL e (2), $1/c^2$, (3), $|E|$ (total energy/non-dim.)
5. LBL D (8b), H_p
6. LBL E (8a), H_a
7. LBL a (5) T_0
8. LBL b (9), ϵ
9. LBL c (10), A
10. LBL d (7), v_I

This program can be appreciably shortened by a judicious use of subroutines. A suggested exercise is to rewrite it to see how many problems other than A and B can be packed on one card.

5.5 USER INSTRUCTIONS



STEP	PROBLEM A	INSTRUCTIONS	INPUT DATA/UNITS	KEYS	OUTPUT DATA/UNITS
1	KEY H_I (n. mi.),	PRESS A, SEE r_I	100	<input type="checkbox"/> <input type="checkbox"/>	1.029
2	KEY V_I (f.p.s.),	PRESS B, SEE v_I	26000	<input type="checkbox"/> <input type="checkbox"/>	1.003
3	KEY γ_I (degs),	PRESS C, SEE γ_I	2	<input type="checkbox"/> <input type="checkbox"/>	2.000
4	PRESS f e			<input type="checkbox"/> <input type="checkbox"/>	.046
5	PRESS D, SEE H_p (n.mi.)			<input type="checkbox"/> <input type="checkbox"/>	46.534
6	PRESS E, SEE H_a (n.mi.)			<input type="checkbox"/> <input type="checkbox"/>	405.442
7	PRESS f a, SEE T_0 (mins)			<input type="checkbox"/> <input type="checkbox"/>	92.866
8	PRESS f b, SEE ϵ			<input type="checkbox"/> <input type="checkbox"/>	.049
9	PRESS f c, SEE A (n.mi.)			<input type="checkbox"/> <input type="checkbox"/>	3663.9
10	PRESS f d, SEE ν_I (degs)			<input type="checkbox"/> <input type="checkbox"/>	47.442
PROBLEM B					
1	KEY H_I ,	PRESS A, SEE r_I	150	<input type="checkbox"/> <input type="checkbox"/>	1.044
2	KEY H_p ,	PRESS D, SEE r_p	100	<input type="checkbox"/> <input type="checkbox"/>	1.029
3	KEY H_a ,	PRESS E, SEE r_a	600	<input type="checkbox"/> <input type="checkbox"/>	1.175
4	PRESS C, SEE γ_I			<input type="checkbox"/> <input type="checkbox"/>	2.273
5	PRESS B, SEE V_I			<input type="checkbox"/> <input type="checkbox"/>	26047
6	PRESS R/S			<input type="checkbox"/> <input type="checkbox"/>	.454
7	PRESS f a, SEE T_0			<input type="checkbox"/> <input type="checkbox"/>	97.62
8	PRESS f b, SEE ϵ			<input type="checkbox"/> <input type="checkbox"/>	.066
9	PRESS f c, SEE A			<input type="checkbox"/> <input type="checkbox"/>	3787.9
10	PRESS f d, SEE ν_I			<input type="checkbox"/> <input type="checkbox"/>	39.203
DATA CARD					
	0.00000000	0		<input type="checkbox"/> <input type="checkbox"/>	
	0.00000000	1		<input type="checkbox"/> <input type="checkbox"/>	
	0.00000000	2		<input type="checkbox"/> <input type="checkbox"/>	
	0.00000000	3		<input type="checkbox"/> <input type="checkbox"/>	
	0.00000000	4		<input type="checkbox"/> <input type="checkbox"/>	
	0.00000000	5		<input type="checkbox"/> <input type="checkbox"/>	
	0.00000000	6		<input type="checkbox"/> <input type="checkbox"/>	
	3437.900000	7		<input type="checkbox"/> <input type="checkbox"/>	
	25933.32000	8		<input type="checkbox"/> <input type="checkbox"/>	
	29.84260000	9		<input type="checkbox"/> <input type="checkbox"/>	
	0.00000000	A		<input type="checkbox"/> <input type="checkbox"/>	
	0.00000000	B		<input type="checkbox"/> <input type="checkbox"/>	
	0.00000000	C		<input type="checkbox"/> <input type="checkbox"/>	
	0.00000000	D		<input type="checkbox"/> <input type="checkbox"/>	
	0.00000000	E		<input type="checkbox"/> <input type="checkbox"/>	
	0.00000000	I		<input type="checkbox"/> <input type="checkbox"/>	

5.6 SATELLITE ORBITAL ELEMENTS

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
001	001 *LBLA	21 11			057 X ²	53	
	002 F3?	16 23 03			058 +	-55	
	003 ST00	22 00			059 JX	54	
	004 RTN	24		060	060 RCL0	36 00	
	005 *LBLB	21 12			061 x	-35	
	006 F3?	16 23 03			062 TAN ⁻¹	16 43	
	007 GT01	22 01			063 ST02	35 02	γ_1
	008 RCL0	36 13			064 RTN	24	
	009 JX	54			065 *LBLD	21 14	
010	010 1/X	52	c		066 F3?	16 23 03	
	011 RCL0	36 00			067 ST03	22 03	
	012 ÷	-24	c/r_1		068 RCL0	36 13	
	013 RCL2	36 02			069 RCLA	36 11	
	014 COS	42		070	070 +	-55	
	015 ÷	-24	$c/r_1 \cos \gamma_1$		071 1/X	52	
	016 RCL8	36 08			072 ST03	35 03	
	017 x	-35			073 1	01	
	018 ST01	35 01	V_I		074 -	-45	
	019 R/S	51			075 RCL7	36 07	H_p
020	020 RCL0	36 00			076 x	-35	
	021 1/X	52	$1/r_1$		077 RTN	24	
	022 RCL1	36 01			078 *LBL E	21 15	
	023 RCL8	36 08			079 F3?	16 23 03	
	024 ÷	-24		080	080 ST04	22 04	
	025 X ²	53			081 RCL0	36 13	
	026 2	02			082 RCLA	36 11	
	027 ÷	-24			083 -	-45	
	028 -	-45			084 1/X	52	
	029 ST0E	35 15	$ E $		085 ST04	35 04	
030	030 RTN	24			086 1	01	
	031 *LBLC	21 13			087 -	-45	
	032 F3?	16 23 03			088 RCL7	36 07	H_a
	033 GT02	22 02			089 x	-35	
	034 RCL3	36 03	r_p	090	090 RTN	24	
	035 1/X	52			091 *LBL0	21 00	
	036 RCL4	36 04	r_a		092 RCL7	36 07	
	037 1/X	52			093 ÷	-24	
	038 +	-55			094 1	01	
	039 2	02			095 +	-55	
040	040 ÷	-24			096 ST00	35 00	r_1
	041 ST0C	35 13	$1/c^2$		097 RTN	24	
	042 RCL3	36 03			098 *LBL1	21 01	
	043 1/X	52			099 RCL8	36 08	
	044 RCL4	36 04		100	100 ÷	-24	
	045 1/X	52			101 ST01	35 01	V_I
	046 -	-45			102 RTN	24	
	047 2	02			103 *LBL2	21 02	
	048 ÷	-24			104 ST02	35 02	γ_1
	049 ST0A	35 11	ρ		105 RTN	24	
050	050 RCL0	36 00			106 *LBL3	21 03	
	051 1/X	52			107 RCL7	36 07	
	052 RCL0	36 13			108 ÷	-24	
	053 -	-45			109 1	01	
	054 X ²	53		110	110 +	-55	
	055 CHS	-22			111 ST03	35 03	r_p
	056 RCLA	36 11			112 RTN	24	

REGISTERS								
0	1	2	3	4	5	6	7	8
r_1	v_1	γ_1	r_p	r_a			R_E	$\sqrt{R_{E90}}$
S0	S1	S2	S3	S4	S5	S6	S7	$\frac{9\pi}{60} \sqrt{\frac{R_E}{2g_0}}$
A	P	B	C	$1/c^2$	D	E	$ E $	I

5.6 PROGRAM LISTING

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
113	*LBL4	21 04		169	RCL1	36 01	
114	RCL7	36 07		170	X ²	53	
115	÷	-24		171	2	02	
116	1	01		172	+	-24	
117	+	-55		173	-	-45	
118	STO4	35 04	r _a	174	STOE	35 15	E
119	RTN	24		175	RCL0	36 00	
120	*LBLa	21 16 11		176	1/X	52	
121	RCL5	36 15		177	RCLC	36 13	
122	1	01		178	-	-45	
123	.	-62		179	X ²	53	
124	5	05		180	RCL2	36 02	
125	YX	31		181	TAN	43	
126	1/X	52		182	RCL0	36 00	
127	RCL9	36 09	T ₀	183	+	-24	
128	x	-35		184	X ²	53	
129	RTN	24		185	+	-55	
130	*LBLb	21 16 12		186	JX	54	
131	RCL4	36 04		187	STOA	35 11	P
132	RCL3	36 03		188	RTN	24	
133	-	-45		190			
134	RCL4	36 04					
135	RCL3	36 03					
136	+	-55					
137	÷	-24	ε				
138	RTN	24					
139	*LBLc	21 16 13					
140	RCL3	36 03					
141	RCL4	36 04					
142	+	-55					
143	2	02					
144	÷	-24					
145	RCL7	36 07		200			
146	x	-35	A				
147	RTN	24					
148	*LBLd	21 16 14					
149	RCL2	36 02					
150	TAN	43					
151	RCL0	36 00					
152	+	-24					
153	RCL4	36 11					
154	+	-24	v ₁	210			
155	SIN ⁻¹	16 41					
156	RTN	24					
157	*LBLe	21 16 15					
158	RCL0	36 00					
159	RCL1	36 01					
160	x	-35					
161	RCL2	36 02					
162	COS	42					
163	x	-35					
164	X ²	53		220			
165	1/X	52					
166	STOC	35 13	1/c ²				
167	RCL0	36 00					
168	1/X	52					

LABELS					FLAGS	SET STATUS							
A	H ₁	B	V ₁	C	γ ₁	D	H _p	E	H _a	0			
a	T ₀	b	ε	c	A	d	v ₁	e	1/c ² E	1			
0	r ₁	1	v ₁	2	γ ₁	3	r _p	4	r _a	2			
5		6		7		8		9		3			

FLAGS		TRIG		DISP	
0	<input type="checkbox"/> ON <input type="checkbox"/> OFF	DEG	<input type="checkbox"/>	FIX	<input type="checkbox"/>
1	<input type="checkbox"/>	GRAD	<input type="checkbox"/>	SCI	<input type="checkbox"/>
2	<input type="checkbox"/>	RAD	<input type="checkbox"/>	ENG	<input type="checkbox"/>
3	<input type="checkbox"/>			n	_____

6. SATELLITE TRACKING

6.1. REFERENCE

- a. R. Henson, "Computerized Satellite Tracking," *73 Magazine*, February 1977.

6.2. DISCUSSION

Amateur radio operators make extensive use of OSCARS* (Orbiting Satellites Carrying Amateur Radio) for long-range communications. The OSCARS are in near-circular, sun-synchronous polar orbits at an altitude of about 1500 km. OSCAR comes within range of any given spot on earth twice each day, local morning heading south and local evening heading north, and may be within range for as much as 25 min.

An ephemeris provides time and longitude of orbital equatorial crossings (EQX). The problem is: Given the latitude and longitude of a ground station, determine whether or not a given orbit can be viewed and, if so, find the time the bird rises over the horizon and from then on determine its range, bearing, and elevation at desired times until it disappears below the horizon. Figures 6.1 and 6.2, prepared by W. B. Graham (K6QB) of The Rand Corporation, show an elegant solution for his station in Pacific Palisades, California. (See examples below.)

The problem is clearly of military as well as amateur interest.

6.3. EQUATIONS

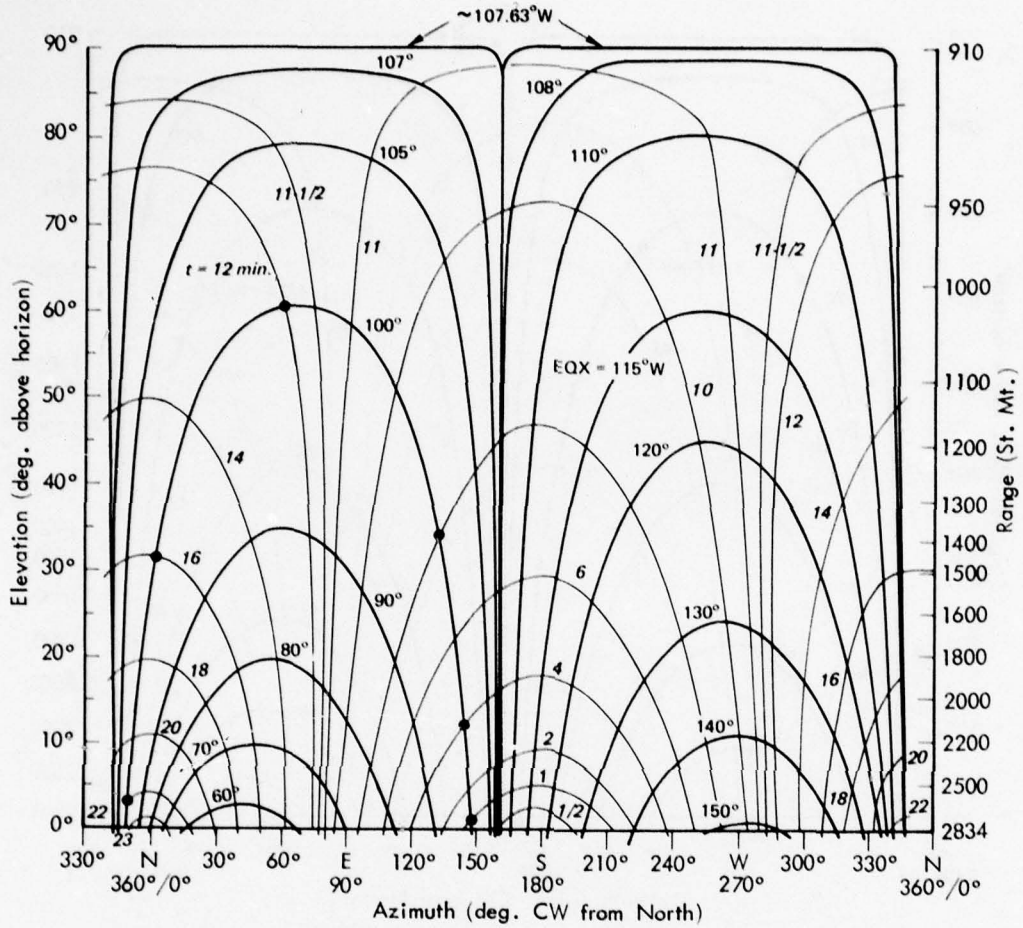
Notation:

A = station latitude (north only)

B = station longitude (- if west)

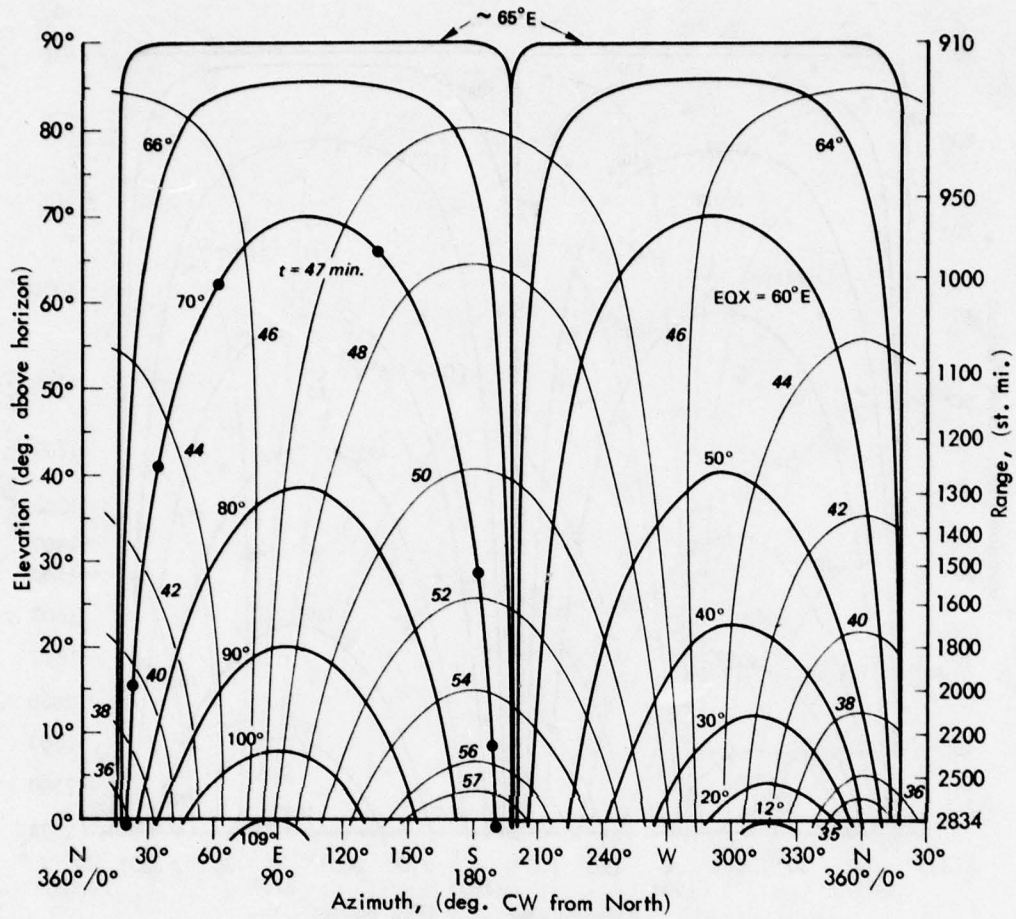
β = orbital inclination measured counterclockwise from the equator (<90° prograde, >90° retrograde)

* For details on present and future OSCARS, see a series of articles in *QST* magazine (ARRL) starting with the January 1977 issue (Vol. 61, No. 1).



Azimuth and elevation of OSCAR 7 from Pacific Palisades, Ca. as a function of time (t , minutes) after Northbound Equatorial Crossing (EQX, W°). For: $60^\circ W < EQX < 150^\circ W$

Fig. 6.1 — OSCAR 7 ascending



Azimuth and elevation of OSCAR 7 from Pacific Palisades, Ca.
as a function of time (t , minutes) after
Northbound Equatorial Crossing (EQX, E°)
For: $12^\circ E < EQX < 110^\circ E$

Fig. 6.2— OSCAR 7 descending

H = orbital altitude (n mi)

T = orbital period (min)

α = latitude of subsatellite point (SSP) at time t

γ = longitude of SSP at t

t = time from EQX (min)

γ_0 = longitude of EQX northbound (- if west, t = 0 at this node)

R_E = earth's radius (3437.9 n mi)

D_0 = arc from station to ascending node (EQX)

D_1 = arc to point of tangency of suborbit with latitude β

D_* = arc to SSP of closest approach

D = arc to SSP

t_* = time of closest approach

$t_* \pm \Delta t_*$ = time to rise above (go below) the horizon

θ = bearing from station north

ϕ = elevation above horizon

R = range from station to satellite (n mi).

By the law of sines,

$$\alpha(t) = \sin^{-1} \left[\sin \beta \cdot \sin (360 t/T) \right]. \quad (1)$$

By the law of cosines,

$$\gamma(t) = \cos^{-1} \left[\cos (360 t/T) / \cos \alpha(t) \right] - \frac{t}{4} + \gamma_0, \quad (2)$$

where $t/4$ is the correction for the earth's rotation. Also by the law of cosines,

$$D(t) = \cos^{-1} \left[\sin A \cdot \sin \alpha + \cos A \cdot \cos \alpha \cdot \cos (B - \gamma) \right]. \quad (3)$$

The equations for θ , ϕ , and R are:

$$\theta(t) = \cos^{-1} \left[\frac{\sin \alpha - \sin A \cdot \cos D}{\cos A \cdot \sin D} \right] . \quad (4)$$

$$\phi(t) = \tan^{-1} \left[\frac{\cos D - 1/(1 + H/R_E)}{\sin D} \right] . \quad (5)$$

$$R(t) = (H + R_E) \sin D / \cos \phi . \quad (6)$$

The above equations are essentially those of Ref. a, except for (6).

Critical times are dealt with by the following equations (which are somewhat in error because their derivation assumes the suborbital trace of the satellite is a great circle, which is not true on a rotating earth). For the time t_* of closest approach,

$$t_* = \frac{T}{360} \tan^{-1} (\cos D_1 / \cos D_0) , \quad (7)$$

and the incremental times to zero elevation are

$$\Delta t_* = \pm \frac{T}{360} \cos \bar{D} / \cos D_* , \quad (8)$$

where \bar{D} is the arc length to the SSP at zero elevation and

$$\cos \bar{D} = 1 / (1 + H/R_E) . \quad (9)$$

Finally, the period in minutes is

$$T = \frac{2\pi}{60} \sqrt{\frac{R_E}{g}} \left(1 + \frac{H}{R_E} \right)^{3/2} . \quad (10)$$

6.4. PROGRAM NOTES

1. 045, 046: Change β to first quadrant to get latitude of orbit tangency.

2. 115, 116: For retrograde orbit, subtract in (2).
3. 117, 118, 119: These steps produce the sign of t (± 1), since the HP-67 does not have this signum function.
4. 120, 121: For $t < 0$, south of the equator, move time backward so that prograde and retrograde orbits reverse in getting SSP longitude by (2).
5. LBL ϕ corrects longitude if outside $(-180, +180)$, $\gamma > 180$ becomes $-360 + \gamma$, and $\gamma < -180$ becomes $360 + \gamma$.
6. LBL 1 gets bearing clockwise from station north.

Example 1. In Fig. 6.1, the ground station is at $34^{\circ}03'N$ and $118^{\circ}33'W$. The satellite is retrograde at an altitude of 790 n mi and has an inclination of 102° . Track the satellite when in view if the EQX is $110^{\circ}W$ at time 0.

Solution.

34.03 f H (34.05) STO A; 118.33 f H (118.55) CHS
 STO B; 790 STO C; 102 STO D; 100 CHS STO E;
 -1 h STI.

A: $T = 115.11$, $t_* = 11.68$, -29.74 (will come in view).
 R/S: RCL 5, $\gamma = -100.39$; RCL 4, $\alpha = 1.31$ (SSP)
 R/S: RCL 3, $t = 0.043$; RCL 7, $\theta = 148.72$, RCL 8, $\phi = -1.27$

Time t for first appearance is slightly small. Try $t = 1$
 STO 3, PRESS B, RCL 8 and get $\phi = 0.51$. Try $t = 0.8$ and get
 -0.12 , which is good enough. The following table is prepared
 by successively storing t in 3 and recalling 7, 8, 9:

<u>t(3)</u>	<u>$\theta(7)$</u>	<u>$\phi(8)$</u>	<u>R(9)</u> (n mi = 1.1515 stat mi)
0.8	148.40	-0.12	2842
4	144.56	11.47	2154
8	132.20	34.11	1380
12	62.63	60.68	1014
16	1.62	31.70	1435
22	348.65	2.69	2654.

These values are plotted as solid bullets in Fig. 6.1.

Example 2. All values are those of Example 1, except the EQX is 70°E. Hence the satellite will approach Pacific Palisades from the north.

Solution. Proceed as before. Note $T/2 \doteq 57.5$ min and STO 3, Press B, RCL 7, $\theta = -124.39$ is the descending node (EQX, moving south). Time will now be measured positive to the south of the equator. STO -124.39 in register E. Change the sign of the inclination β to minus and STO D. Now go back to square one and redo the problem from LBL A on. The results are tabulated below and again plotted as solid bullets in Fig. 6.2 for comparison.

<u>t</u>	<u>t(corr.)</u>	<u>θ</u>	<u>ϕ</u>	<u>R</u> (stat mi)
-22	35.5	19.14	-.19	2847
-18	39.5	23.88	14.95	1991
-14	43.5	36.65	41.33	1241
-12	45.5	61.85	61.46	1008
-10	47.5	136.24	65.43	981
-6	51.5	181.04	28.90	1506
-2	55.5	188.51	8.23	2323
+5	58.0	190.72	-.47	2866

Ephemeris EQXs are given in ZULU time (GMT or UTC - Universal Coordinated Time for the radio amateur). Correct for local station time.

6.6 SATELLITE TRACKING

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
001	001 *LBLA	21 11			057 ST06	35 06	t_* (7)
	002 RCLC	36 13			058 P2S	16-51	(PRI)
	003 RCL0	36 00	R_E		059 ST03	35 03	
	004 =	-24		060	060 PRTX	-14	DSP t_*
	005 1	01			061 GSB4	23 04	
	006 +	-55	1+H/ R_E		062 GSB5	23 05	
	007 P2S	16-51	(SEC)		063 GSB6	23 06	(SEC)
	008 ST03	35 03			064 P2S	16-51	
	009 1/X	52			065 ST05	35 05	
010	010 COS ⁻¹	16 42			066 RCL0	36 00	
	011 ST00	35 00	\bar{D} (9)		067 -	-45	IF > 0, SAT WILL NOT COME IN VIEW
	012 RCL3	36 03			068 P2S	51	
	013 1	01			069 RCL0	36 00	
	014 .	-62		070	070 COS	42	
	015 5	05			071 RCL5	36 05	(8)
	016 YX	31			072 COS	42	
	017 P2S	16-51	(PRI)		073 =	-24	
	018 RCL1	36 01			074 COS ⁻¹	16 42	
	019 X	-35			075 RCL2	36 02	
020	020 P2S	16-51	(SEC)		076 =	-24	
	021 ST01	35 01	T (10)		077 ST07	35 07	Δt_* (PRI)
	022 3	03			078 P2S	16-51	
	023 6	06			079 ST-3	35-45 03	
	024 0	00		080	080 ST08	22 12	
	025 =	-24			081 RTN	24	
	026 1/X	52			082 *LBLB	21 12	
	027 ST02	35 02	360/T		083 GSB4	23 04	
	028 RCL1	36 01			084 GSB5	23 05	
	029 PRTX	-14	DSP T (PERIOD)		085 GSB6	23 06	
030	030 P2S	16-51	(PRI)		086 GSB7	23 07	
	031 0	00			087 GSB8	23 08	
	032 ST04	35 04	α_0		088 GSB9	23 09	
	033 RCL5	36 15			089 RCL8	36 08	DISP. RANGE
	034 ST05	35 05	γ_0	090	090 RTN	24	
	035 GSB6	23 06			091 *LBL4	21 04	(1)
	036 COS	42			092 RCL3	36 03	(SEC)
	037 P2S	16-51	(SEC)		093 P2S	16-51	
	038 ST04	35 04	COS D_0		094 RCL2	36 02	
	039 RCL1	36 01			095 X	-35	
040	040 4	04			096 SIN	41	
	041 =	-24			097 RCL0	36 14	
	042 P2S	16-51	(PRI)		098 SIN	41	
	043 ST03	35 03	T/4		099 X	-35	
	044 RCLD	36 14		100	100 SIN ⁻¹	16 41	(PRI)
	045 SIN	41	(PRGM NOTE 1)		101 P2S	16-51	
	046 SIN ⁻¹	16 41			102 ST04	35 04	
	047 ST04	35 04			103 RTN	24	
	048 GSB5	23 05			104 *LBL5	21 05	(2)
	049 GSB6	23 06			105 RCL3	36 03	(SEC)
050	050 COS	42	(SEC)		106 P2S	16-51	
	051 P2S	16-51			107 RCL2	36 02	
	052 RCL4	36 04			108 X	-35	
	053 =	-24			109 COS	42	(PRI)
	054 TAN ⁻¹	16 43		110	110 P2S	16-51	
	055 RCL2	36 02			111 RCL4	36 04	
	056 =	-24			112 COS	42	

REGISTERS

⁰ 3437.9	¹ 84.41	² 360	³ t	⁴ α	⁵ γ	⁶ D	⁷ θ	⁸ ϕ	⁹ R
^{S0} \bar{D}	^{S1} T	^{S2} 360/T	^{S3} 1+H/ R_E	^{S4} COS D_0	^{S5} D_*	^{S6} t_*	^{S7} Δt_*	^{S8}	^{S9}
^A A	^B B	^C H	^D β	^E γ_0	^I ± 1				

6.6 PROGRAM LISTING

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
113	=	-24		169	*LBL7	21 07	(4)
114	COS ⁻¹	16 42		170	RCL4	36 04	
115	RCL1	36 46	± (POS1, RETRO)	171	SIN	41	
116	x	-35		172	RCLA	36 11	
117	RCL3	36 03	(PRGM NOTE 3)	173	SIN	41	
118	RCL3	36 03		174	RCL6	36 06	
119	ABS	16 31		175	COS	42	
120	120	=	SGN	176	x	-35	
121	x	-35		177	-	-45	
122	RCL3	36 03		178	RCL6	36 06	
123	4	04		179	SIN	41	
124	=	-24		180	180	=	-24
125	-	-45		181	RCLA	36 11	
126	RCL6	36 15		182	COS	42	
127	+	-55		183	=	-24	
128	ST05	35 05	γ	184	COS ⁻¹	16 42	
129	ABS	16 31		185	ST07	35 07	θ
130	130	1	01	186	RCL5	36 05	
131	8	08		187	RCLB	36 12	
132	0	00		188	X/Y?	16-34	
133	X/Y	-41		189	ST01	22 01	
134	X/Y?	16-34	γ > 180°	190	190	RTN	24
135	GT00	22 00		191	*LBL8	21 08	(5)
136	RTN	24		192	RCL6	36 06	
137	*LBL0	21 00	(PRGM NOTE 5)	193	COS	42	
138	RCL5	36 05		194	P/S	16-51	(SEC)
139	RCL5	36 05		195	RCL3	36 03	
140	140	ABS	16 31	196	1/X	52	
141	=	-24	SGN	197	-	-45	
142	RCL2	36 02		198	P/S	16-51	(PRI)
143	x	-35		199	RCL6	36 06	
144	CHS	-22		200	200	SIN	41
145	RCL5	36 05		201	=	-24	
146	+	-55		202	TAN ⁻¹	16 43	
147	ST05	35 05	CORRECTED LONG.	203	ST08	35 08	
148	RTN	24		204	RTN	24	
149	*LBL6	21 06	(3)	205	*LBL9	21 09	(6)
150	150	RCLB	36 12	206	RCL6	36 06	
151	RCL5	36 05		207	SIN	41	
152	-	-45		208	RCL8	36 08	
153	COS	42		209	COS	42	
154	RCL4	36 04		210	=	-24	
155	COS	42		211	RCLC	36 13	
156	x	-35		212	RCL0	36 00	
157	RCLA	36 11		213	+	-55	
158	COS	42		214	x	-35	
159	x	-35		215	ST09	35 09	
160	160	RCL4	36 04	216	RTN	24	
161	SIN	41		217	*LBL1	21 01	(PRGM NOTE 6)
162	RCLA	36 11		218	RCL2	36 02	
163	SIN	41		219	RCL7	36 07	
164	x	-35		220	-	-45	
165	+	-55		221	ST07	35 07	
166	COS ⁻¹	16 42		222	RTN	24	
167	ST06	35 06	D (t)				
168	RTN	24					

LABELS					FLAGS	SET STATUS			
A	B	C	D	E	0	FLAGS		TRIG	DISP
a	b	c	d	e	1	ON	OFF	DEG	FIX
0	1	2	3	4	2	<input type="checkbox"/>	<input type="checkbox"/>	GRAD <input type="checkbox"/>	SCI <input type="checkbox"/>
5	6	7	8	9	3	<input type="checkbox"/>	<input type="checkbox"/>	RAD <input type="checkbox"/>	ENG <input type="checkbox"/>
						<input type="checkbox"/>	<input type="checkbox"/>		n _____

PART II
MILITARY MODELS

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7. THE DEER HUNT (DEFENSELESS BOMBERS)

7.1. REFERENCES

- a. C. H. Builder, *The Penetration Integral and Tables*, The Rand Corporation, R-1257-PR, June 1973.
- b. N.J.J. Bailey, *The Elements of Stochastic Processes*, John Wiley and Sons, New York, 1964.
- c. A. T. Bharucha-Reid, *Elements of the Theory of Markov Processes and Their Applications*, McGraw-Hill, New York, 1960.

7.2. DISCUSSION

Reference a deduces an integral and constructs tables to assess the *expected* outcome of a one-sided, time-limited battle in which a set of armament-limited interceptors engages a set of defenseless penetrating bombers. The formulation also applies to a set of vessels transiting a minefield where each mine has a fixed number of warheads of some description. There are undoubtedly other military applications.

Builder's original paradigm is preferred. At the beginning of a hunt, there are A deer and B hunters, each of the hunters armed with m rounds of ammunition. Encounters are at random with parameter λ . A hunter can expend only one round on each engagement, with kill probability p. The hunt lasts T units of time.

In Ref. a, the parameters adopted are

$$j = \lambda p B T \quad k = p m B / A , \quad (1)$$

which provide a bridge to this discussion. The parameter j is the potential number of lethal encounters per deer during the hunt, based upon the expected encounter rate, while k is the potential number of lethal encounters per deer based upon the total hunter armament. The parameters λ and p are perhaps the more natural ones to employ.

A much simpler approach to finding the expected values than that of Ref. a is adopted here. This approach is adequately illustrated by the cases $m = 1$, $m = 2$.

For $m = 1$,

$$\frac{da}{dt} = -\lambda p a b \quad \frac{db}{dt} = -\lambda a b, \quad (2)$$

where a and b are, respectively, the number of deer and the number of armed hunters remaining at time t . Division gives a first integral $a = pb + \alpha$, where $\alpha = A - pB$. Whence

$$a(t) = \frac{A(A - pB)}{A - pB \exp \{-(A - pB) \lambda t\}}, \quad (3)$$

and $a(t)/A$ is precisely the P_s of Ref. a if (1) is used.

The a and b found by (2) were called the *expected* values. Actually they are the *deterministic* values. Using the methods of Ref. b (p. 118), which set up a partial differential equation for the moment-generating function,

$$\frac{d\mu_{10}}{dt} = -\lambda p \mu_{11} \quad \frac{d\mu_{01}}{dt} = -\lambda \mu_{11}, \quad (4)$$

where μ_{10} , μ_{01} are, respectively, the means or expected values of a and b , and μ_{11} is the correlation between a and b . Hence for (4) to agree with (2) we must have

$$\mu_{11} = \mu_{10} \cdot \mu_{01}$$

or $\text{Exp}(ab) = \text{Exp}(a) \cdot \text{Exp}(b)$. This is not true because the population sizes are mutually dependent. (See Ref. c, p. 184.) Consequently, we proceed with the understanding that we are dealing with deterministic values rather than expected values.

Turn to the case $m = 2$. At time t the values are a , b_1 , b_2 , where b_1 hunters have one round left and b_2 still have one round pouched. The deterministic equations are:

$$\frac{da}{dt} = -\lambda p a (b_1 + b_2), \quad \frac{db_1}{dt} = -\lambda a b_1 + \lambda a b_2, \quad \frac{db_2}{dt} = -\lambda a b_2. \quad (5)$$

Two integrals are found immediately:

$$a - pb_1 - 2pb_2 = A - 2pb \tag{6}$$

$$b_1 = -b_2 \ell \pi b_2 / B .$$

Whence,

$$\frac{db_2}{dt} = -\lambda pb_2^2 [2 - \ell \pi b_2 / B] - \lambda b_2 (A - 2pb) . \tag{7}$$

For particular values of the parameters, (7) is readily integrated by Program 11 of the HP-67 Math Pac 1. The results agree exactly with those of the table for $m = 2$ in Ref. a.

In principle, for $m > 2$ numerical integration is possible. In practice this would be very time-consuming, if not infeasible, for the HP-67.* The next section provides a completely different, although *heuristic*, approach.

7.3. EQUATIONS

Again take $m = 2$. (The symmetric equations to be derived are readily extended to a general m .) On each encounter, A decreases on the average by p . Hence $a(n) = A - np$ is the expected number of deer just after the n th encounter. The average time to the next encounter is $\Delta t = 1/(\lambda a(n) \cdot b(n))$, where $b(n) = b_1(n) + b_2(n)$ is the remaining number of armed hunters after the n th encounter. Then

$$b_1(n + 1) = b_1(n) - 1 , \quad b_2(n + 1) = b_n$$

with probability $b_1(n)/b(n)$, and

$$b_1(n + 1) = b_1(n) + 1 , \quad b_2(n) = b_2(n) - 1$$

with probability $b_2(n)/b(n)$.

* But see Sec. 20 for $m = 3, 4$ application.

Hence the *expected* next state is

$$b_1(n+1) = [b_1(n) - 1] \cdot b_1(n)/b(n) \\ + [b_1(n) + 1] \cdot b_2(n)/b(n) ,$$

$$b_2(n+1) = b_2(n) \cdot b_1(n)/b(n) \\ + [b_2(n) - 1] \cdot b_2(n)/b(n) .$$

These relations reduce to

$$\text{that } b_1(n+1) = [b_1(n) - 1] \cdot b_1(n) + b_2(n) ,$$

$$\text{that } b_2(n+1) = [b_2(n) - 1] \cdot b_2(n) + b_1(n) ,$$

$$\text{and } b_1(n) + b_2(n) = b(n) .$$

The program is arranged to take the values of the two variables b_1 and b_2 at each step and to calculate the values of b_1 and b_2 at the next step. The program is written in FORTRAN and is run on a CDC 3600 computer. The program is run for 1000 steps and the results are printed out. The program is run for 1000 steps and the results are printed out.

$m = 4$
 $A = 10$
 $B = 20$
 $\lambda = 1/5$
 $P = 1/4$
 $k = 2$
 $J = T$

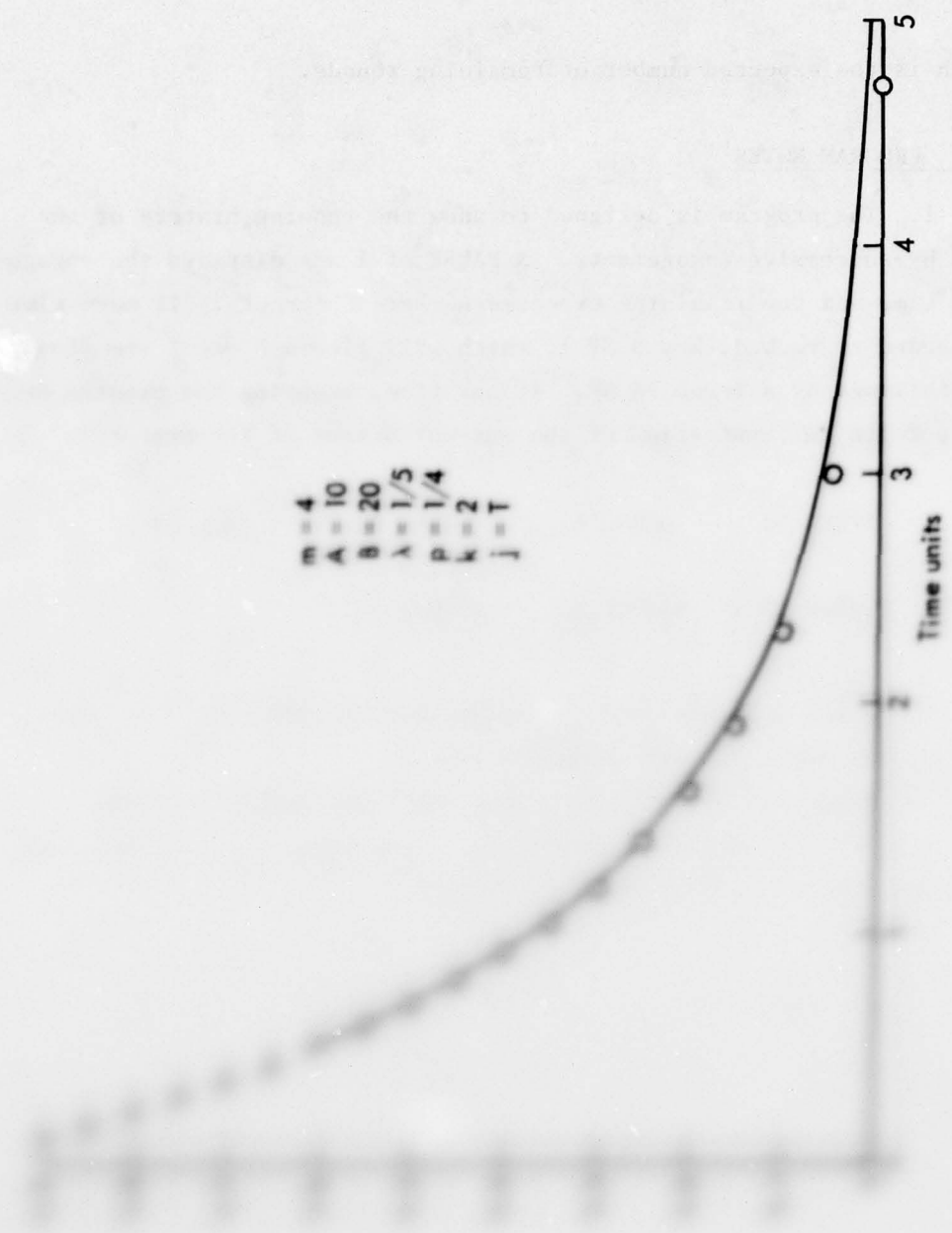


Fig. 7.1—Program vs Ref. (a)

and

$$b_1 + 2b_2 + 3b_3 + 4b_4 = 40.00 ,$$

which is the expected number of remaining rounds.

7.4. PROGRAM NOTES

1. The program is designed to show the running history of the hunt by successive engagements. A PAUSE of 1 sec displays the engagement time and the remaining expected number of targets. If more time is needed to record, key h SF 1, which will give a 5-sec f -x- flashing followed by a 1-sec PAUSE. At any time, stopping the program by R/S permits an examination of the current status of the hunt by

t(RCL 9) , a(RCL A) , b(RCL B) , b₄(RCL 8) ,

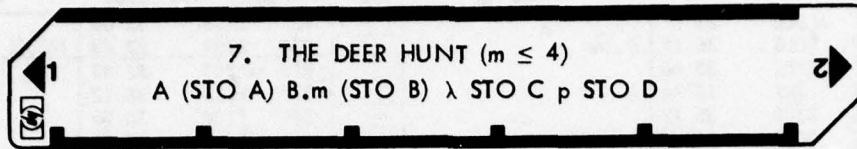
b₃(RCL 6) , b₂(RCL 4) , b₁(RCL 2) .

2. F LBL A directs action to the correct label for n by dissecting the input R,n and using GTO (1).

3. Extensive use of subroutines leads to program economy.

4. It will also be remarked that a systematic use of label and register addresses eases the programming.

7.5 USER INSTRUCTIONS



STEP	INSTRUCTIONS	INPUT DATA/UNITS	KEYS	OUTPUT DATA/UNITS
1	f CL REG (IMPORTANT)		<input type="checkbox"/> <input type="checkbox"/>	
2	INITIALIZE BY STORING AS SHOWN ON THE CARD. (20 HUNTERS, EACH WITH 4 ROUNDS IS STORED AS 20.4)		<input type="checkbox"/> <input type="checkbox"/>	
3	PRESS A		<input type="checkbox"/> <input type="checkbox"/>	
4	ON EACH PAUSE, † AND THE REMAINING TARGETS α ARE DISPLAYED, TO MONITOR THE HUNT		<input type="checkbox"/> <input type="checkbox"/>	
5	IF MORE TIME FOR RECORDING IS DESIRED, KEY h SF 1 TO GET A 5 SECOND PAUSE		<input type="checkbox"/> <input type="checkbox"/>	
6	THE HUNT STATUS MAY BE REVIEWED AT ANY TIME BY R/S THEN FOR		<input type="checkbox"/> <input type="checkbox"/>	
	† (RCL 9)		<input type="checkbox"/> <input type="checkbox"/>	
	α (RCL A)		<input type="checkbox"/> <input type="checkbox"/>	
	λ (RCL B)		<input type="checkbox"/> <input type="checkbox"/>	
	p (RCL C)		<input type="checkbox"/> <input type="checkbox"/>	
	p (RCL D)		<input type="checkbox"/> <input type="checkbox"/>	

7.6 THE DEER HUNT

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
001	001 #LBLA	21 11	B. m		057 ST00	35 00	NEXT ENCOUNTER
	002 RCLB	36 12			058 GT09	22 09	
	003 ST01	35 46	B		059 #LBL3	21 03	m = 3
	004 INT	16 34			060	060 RCLB	
	005 ST0B	35 12			061 ST00	35 00	
	006 RCLI	36 46			062 ST05	35 05	
	007 FRC	16 44			063 GT08	22 08	
	008 1	01			064 #LBL8	21 08	
	009 0	00			065 RCLA	36 11	
010	010 x	-35			066 ST01	35 46	
	011 ST01	35 46	m		067 1	01	
	012 GT0i	22 45	GTO (i)		068 RCL0	36 00	
	013 #LBL4	21 04	m = 4		069 1/X	52	
	014 RCLB	36 12		070	070 -	-45	
	015 ST00	35 00			071 ST0E	35 15	
	016 ST07	35 07			072 RCL5	36 05	
	017 GT09	22 09			073 x	-35	
	018 #LBL9	21 09			074 ST06	35 06	SAME PATTERN
	019 RCLA	36 11			075 GSB0	23 14	
020	020 ST01	35 46	a(n)		076 RCL5	36 05	
	021 1	01			077 RCL0	36 00	
	022 RCL0	36 00			078 ÷	-24	
	023 1/X	52			079 +	-55	
	024 -	-45		080	080 ST04	35 04	
	025 ST0E	35 15	1-1/b(n)		081 GSB0	23 13	
	026 RCL7	36 07			082 RCL3	36 03	
	027 x	-35			083 RCL0	36 00	
	028 ST0B	35 00	b ₄ (n+1)		084 ÷	-24	
	029 GSB0	23 15			085 +	-55	
030	030 RCL7	36 07			086 ST02	35 02	
	031 RCL0	36 00			087 GSB0	23 12	
	032 +	-24			088 RCL6	36 06	
	033 +	-55			089 ST05	35 05	
	034 ST06	35 06	b ₃ (n+1)	090	090 RCL4	36 04	RESET VALUES
	035 GSB0	23 14			091 ST03	35 03	
	036 RCL5	36 05			092 RCL2	36 02	
	037 RCL0	36 00			093 ST01	35 01	
	038 +	-24			094 RCLB	36 12	
	039 +	-55			095 ST00	35 00	
040	040 ST04	35 04	b ₂ (n+1)		096 ST0B	22 08	
	041 GSB0	23 13			097 #LBL2	21 02	m = 2
	042 RCL3	36 03			098 RCLB	36 12	
	043 RCL0	36 00			099 ST0B	22 08	
	044 -	-24			100 ST03	35 03	
	045 -	-55			101 ST07	22 07	
	046 ST01	35 46	b ₁ (n+1)		102 #LBL7	21 07	
	047 ST0B	35 00			103 RCLA	36 11	
	048 ST05	35 05			104 ST00	35 00	
	049 RCL5	36 05			105 ST00	35 00	
	050 RCLB	36 12			106 RCLB	36 12	
	051 RCLB	36 12			107 1	01	
	052 RCLB	36 12			108 RCLB	36 12	
	053 RCLB	36 12			109 RCLB	36 12	
	054 RCLB	36 12			110 RCLB	36 12	
	055 RCLB	36 12			111 RCLB	36 12	
	056 RCLB	36 12			112 RCLB	36 12	
	057 RCLB	36 12			113 RCLB	36 12	
	058 RCLB	36 12			114 RCLB	36 12	
	059 RCLB	36 12			115 RCLB	36 12	
	060 RCLB	36 12			116 RCLB	36 12	
	061 RCLB	36 12			117 RCLB	36 12	
	062 RCLB	36 12			118 RCLB	36 12	
	063 RCLB	36 12			119 RCLB	36 12	
	064 RCLB	36 12			120 RCLB	36 12	

7.6 PROGRAM LISTING

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
113	GSBC	23 13		169	RCL0	36 00	
114	RCL3	36 03		170	÷	-24	
115	RCL0	36 00		171	-	-45	
116	+	-24		172	STOB	35 12	b(n+1)
117	+	-55		173	RCLI	36 46	
118	STD2	35 02		174	RCL0	36 00	
119	GSBB	23 12		175	x	-35	
120	RCL4	36 04		176	RCLC	36 13	
121	STO3	35 03		177	x	-35	
122	RCL2	36 02	RESET VALUES	178	1/X	52	1/λ a(n) b(n)
123	STO1	35 01		179	ST+9	35-55 09	CURRENT t
124	RCLB	36 12		180	RCLI	36 46	
125	STO0	35 00		181	RCLD	36 14	a(n) - p
126	GTO7	22 07		182	-	-45	
127	*LBL1	21 01	m = 1	183	STOA	35 11	a(n+1)
128	RCLA	36 11	a(n) < 0 ?	184	RCL9	36 09	t
129	X<0?	16-45		185	F1?	16 23 01	CHECK FOR PSE
130	R/S	51		186	PRTX	-14	f-x- t
131	RCLB	36 12	b(n+1)	187	PSE	16 51	
132	STO0	35 00		188	RCLA	36 11	
133	1	01		189	F1?	16 23 01	CHECK FOR PSE
134	-	-45		190	PRTX	-14	f-x- a(n+1)
135	STOB	35 12		191	PSE	16 51	
136	RCLA	36 11	a(n+1)	192	RTN	24	
137	STO1	35 01		193	*LBLC	21 13	
138	RCLD	36 14		194	RCLC	36 15	
139	-	-45		195	RCL1	36 01	
140	STOA	35 11		196	x	-35	
141	RCLI	36 46		197	RTN	24	
142	RCL0	36 00		198	*LBLC	21 13	
143	x	-35		199	RCLC	36 15	
144	RCLC	36 13		200	RCL3	36 03	
145	x	-35		201	x	-35	
146	1/X	52		202	RTN	24	
147	ST+9	35-55 09	CURRENT t	203	*LBLC	21 13	
148	RCL9	36 09		204	RCLC	36 15	
149	F1?	16 23 01		205	RCL5	36 05	
150	PRTX	-14	f-x- t	206	x	-35	
151	PSE	16 51		207	RTN	24	
152	RCLA	36 11					
153	F1?	16 23 01					
154	PRTX	-14	f-x- a(n+1)				
155	PSE	16 51					
156	RCLB	36 12	b(n) < 0 ?				
157	ST+9	35-55 09					
158	STO1	35 01					
159	RTN	24					
160	RTN	24	COMMON SUBROUTINE				
161	RCLB	36 12					
162	ST+9	35-55 09					
163	F1?	16 23 01					
164	RCLB	36 12					
165	ST+9	35-55 09					
166	F1?	16 23 01					
167	RCLB	36 12					
168	ST+9	35-55 09					
169	RTN	24					

8. A BOMBER PENETRATION MODEL (DEFENDED BOMBERS)

8.1. REFERENCES

None.

8.2. DISCUSSION

This penetration model is offered solely as an example of how the HP-67 can assist the analyst in his preliminary study of the factors bearing on a problem and how these factors interact. Model-making is, or rather should be, an art form drawing the essential elements from reality and illuminating their articulation. The author holds to the view that an initial model should be economical and transparent. The ornaments come later.

A group of bombers with integrated fire control for mutually supporting self-defense against interceptors makes a corridor penetration to a set of targets. The payload of a bomber can be divided at pleasure between defense missiles (AAM) and ground attack munitions (ASM). This loading is decided prior to the mission by choosing the number of AAM to be fired against each interceptor based on the expected number to be encountered. At equal intervals of time during the penetration, a clump of interceptors comes within range of the bombers' AAMs. *The bombers fire first.* Each of the surviving interceptors of the clump makes a single pass, allocating fire uniformly over the bombers, and then withdraws from the battle. As the battle progresses, more and more AAMs are fired per surviving bomber at the new interceptor clumps.

What bomber loading maximizes AAMs delivered on target?

8.3. NOTATION

- N_0 = initial number of bombers
- N_1 = number of bombers after one interception
- N_2 = number of bombers after two interceptions
- N_3 = number of bombers after three interceptions

$K = A + r \cdot S$, the payload constant

r = ratio of ASM to AAM weights

k = AAMs expended per interceptor encountered

Q = probability an AAM will miss an interceptor

I = interceptors per clump

q = probability an interceptor will miss its target

N = duration of the penetration with unit of time
the interval between interceptor mass attacks

T = ASMs on target

$$y^{**x} = y^x.$$

Then

$$B_{n+1} = B_n \cdot q^{**}(I \cdot Q^{**k}/B_n) \tag{1}$$

because $I \cdot Q^{**k}$ interceptors survive and this divided by B_n is the expected number of passes per bomber.

The number of missiles fired per bomber on the n th engagement equals kI/B_n . Hence the number of AAMs per surviving bomber to target is

$$A = kI(1/B_1 + 1/B_2 + \dots + 1/B_N), \tag{2}$$

If the planning assumptions were realized in combat. The number of bombers surviving to target equals B_{N+1} , since after the last engagement by B_N they in turn receive return fire. Finally,

$$T = B_{N+1}(K - A)/r. \tag{3}$$

As k increases, B_{N+1} decreases but $K - A$ increases. This tradeoff implies the existence of a k to maximize T .

For the purpose of finding the optimum k , the first derivative of T with respect to k is set equal to zero. The second derivative is then checked to ensure that the result is a maximum.

quickly, and (2) this exploration is informative since it shows the sensitivity of the outcomes to k (as well as to the other parameters).

Example.

$B = 10, K = 30, r = 3, Q = 1/2, I = 10, q = 1/2, N = 3$

<u>k</u>	<u>A</u>	<u>B₄</u>	<u>T</u>
2	7.30	5.31	40.19
1	4.72	1.95	16.40
3	9.87	7.52	50.47
4	12.55	8.73	50.78
3.5	11.19	8.22	51.54

Note how flat the bombs-on-target curve is for $k = 3$ to 4. Going from $k = 3.5$ to 4 decreases bombs on target by 1.5 percent, but *increases* bombers saved by 5 percent of the original force. This saving is not trivial if bombers are to be recycled for follow-on attacks. It illustrates the insight that quickly prepared "toy" models can provide.

8.4. PROGRAM NOTES

None.

9. DAMAGE PROBABILITIES, PVN AND QVN TARGETS

9.1. REFERENCES

- a. D. C. Kephart, *Some Aids for Estimating Damage Probabilities in Attacks Against Targets with P and Q Vulnerability Numbers*, The Rand Corporation, R-1168-PR, March 1973 (For Official Use Only).
- b. *Physical Vulnerability Handbook--Nuclear Weapons*, Defense Intelligence Agency, 1975 update.

9.2. DISCUSSION

The program in this section was prepared by D. C. Kephart of The Rand Corporation. He has also written the program for Texas Instruments' SR-52 hand calculator.

The program gives damage probabilities for nuclear weapons applied against PVN and QVN point targets at the optimal airburst height. For these two classes of targets 'psi' is given by:

$$\text{Overpressure, psi} = 1.1216 \times 1.2^v \quad (v = \text{adjusted PVN})$$

$$\text{Dynamic pressure, psi} = 0.02893 \times 1.44^v \quad (v = \text{adjusted QVN})$$

9.3. EQUATIONS

Notation

- VN.K = Vulnerability number
- V = Integer part of VN.K
- K = Fractional part of VN.K = [K-factor]/10
- w = Warhead yield in kilotons
- C = Weapon CEP in feet
- A = VN adjustment
- v = V + A adjusted vulnerability number
- R = Weapon radius in feet
- P = Single-shot probability of damage (SSPD)

Formulas for PVN

$$S = \frac{K}{2} \left(\frac{20}{w}\right)^{1/3} + \left\{ \left[\frac{K}{2} \left(\frac{20}{w}\right)^{1/3} \right]^2 + 1 - K \right\}^{1/2}$$

$$A = \ln(S^2) / \ln(1.2)$$

$$v = V + A$$

$$R = w^{1/3} [6383.35 \times 0.8836^v] \quad \text{if } v \leq 20.5$$

$$R = w^{1/3} [1900.05 \times 0.9368^v] \quad \text{if } v > 20.5$$

$$P = 1 - \exp \left\{ -R^2 / 2 / [C^2 / \ln(4) + 0.04R^2] \right\}$$

Formulas for QVN

S satisfies the cubic equation

$$S = [SK \left(\frac{20}{w}\right)^{1/3} + 1 - K]^{1/3}$$

$$A = \ln(S^3) / \ln(1.2^2)$$

$$v = V + A$$

$$R = w^{1/3} [6561 \times 0.87918^v] \quad \text{if } v \leq 15.4$$

$$R = w^{1/3} [23.42 + 2736.9 \times 0.92883^v] \quad \text{if } v > 15.4$$

$$t = 1 - \exp \left\{ -R^2 / 2 / [C^2 / \ln(4) + 0.09R^2] \right\}$$

$$P = t \quad \text{if } t \leq 0.82$$

$$Q = 2.826t - 0.94t^2 - 0.866 \quad \text{if } t > 0.82$$

$$P = Q \quad \text{if } Q \leq 1$$

$$P = 1.0 \quad \text{if } Q > 1$$

9.4. PROGRAM NOTES

None.

9.5. USER INSTRUCTIONS

VN.K	Sto A	(K = K factor, 21Q7 = 21.7, 42P6 = 42.6)
Yield, KT	Sto B	
CEP, ft	Sto C	
PVN	Key A	Calculate { Adjusted Vulnerability Number -pause- Weapon radius -pause- Single-shot probability of damage (SSPD)
QVN	Key E	
		Compute time 10-12 sec for PVN, 12-22 sec for QVN
Display SSPD	Key B	Calculate PD for one more shot
Key CEP, ft	Key C	Calculate SSPD [After Key A or Key E; quick SSPDs using new CEP values. Compute time 3 sec.]

EXAMPLE

21.9	Sto A			
1000 KT	Sto B			
5000 ft	Sto C			
		<u>Adj VN</u>	<u>Weapon Radius</u>	<u>SSPD</u>
VN = 21P9	Key A	12.509	13575.496	0.973
VN = 21Q9	Key E	17.253	7891.371	0.732
Display SSPD	Key B	PD = 0.928 (21Q9, 2 shots)		
Key 6000	Key C	SSPD = 0.627 (21Q9, 1000 KT, 6000 ft CEP)		

D-A054 955

RAND CORP SANTA MONICA CALIF
HAND CALCULATOR PROGRAMS FOR STAFF OFFICERS. (U)
APR 78 E W PAXSON
RAND/R-2280-RC

F/G 9/2

UNCLASSIFIED

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2 of 3
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The image displays a grid of 120 small, dark rectangular panels, each containing a different page of a hand calculator program. The panels are arranged in 10 rows and 12 columns. The content of the panels varies, showing mathematical formulas, tables, and diagrams. Some panels feature graphs with curves, while others show complex equations or data tables. The overall appearance is that of a technical manual or a collection of program pages for a hand calculator.

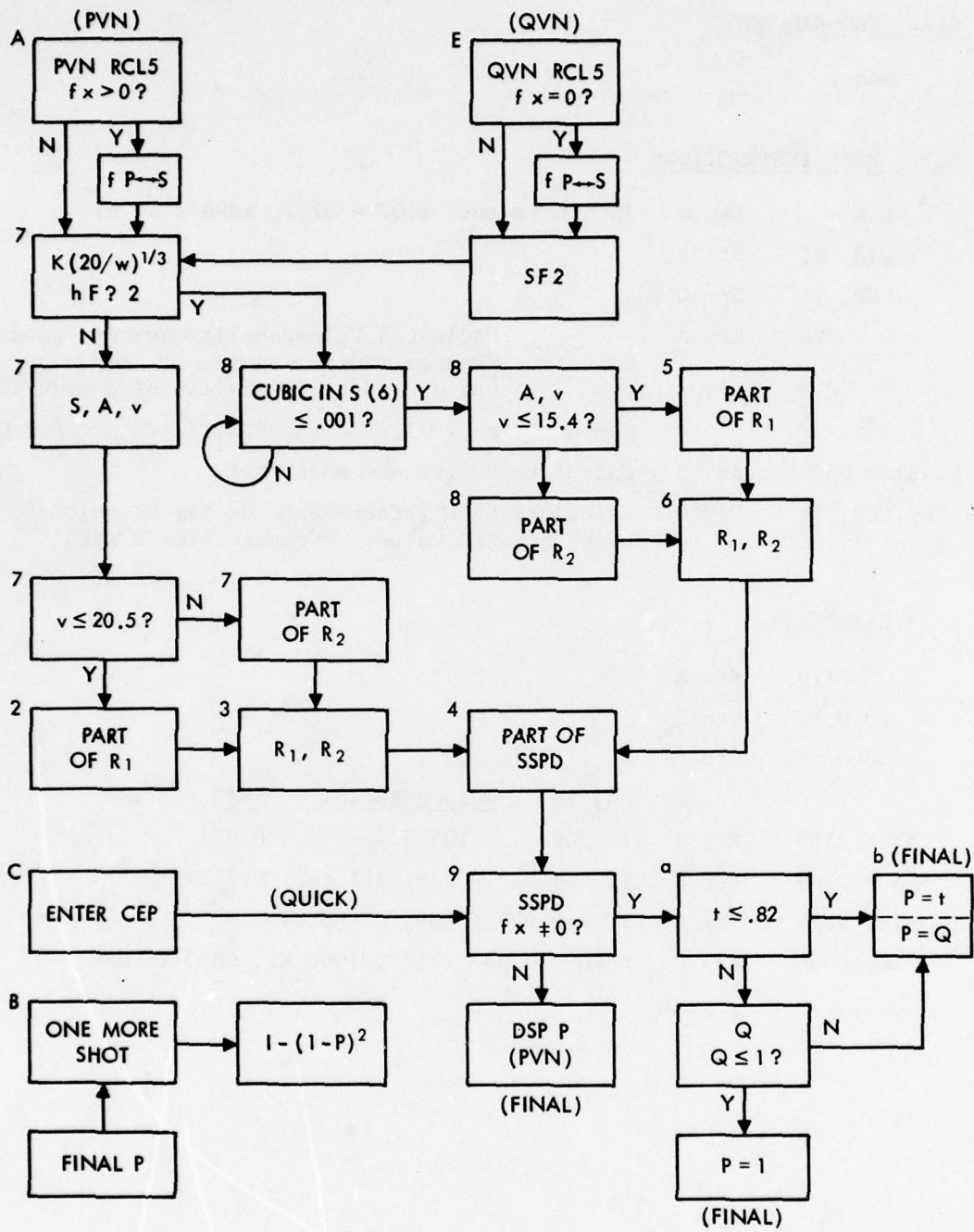


Fig. 9.1 Damage probability program logic skeleton

9.6 DAMAGE PROBABILITIES

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
001	001 *LBLn	21 11	VN. K (PVN) IF NOT IN PRI. CHANGE TO PRI. ---		057 PSE	16 51	DSP R ₂ , R ₁
	002 RCL5	36 05			058 X ²	53	
	003 X#07	16-44			059 ST05	35 05	R ₂ ² , R ₁ ²
	004 F25	16-51			060 .	-62	
	005 *LBL7	21 07	PRI	061 0	00		
	006 .	02		062 4	04		
	007 .	00		063 *LBL4	21 04		
	008 RCL6	36 12		064 x	-35		
	009 +	-24		065 ST07	35 07	.04 R ² , .09 R ²	
010	010 RCLD	36 14		066 RCLC	36 13		
	011 Y ^x	31		067 *LBL5	21 05		
	012 RCL4	36 11		068 X ²	53		
	013 FRC	16 44		069 4	04		
	014 x	-35		070	LN	32	
	015 ST05	35 05	K (20/w) ^{1/2}	071 +	-24		
	016 F27	16-43 02	IN SEC ?	072 RCL7	36 07		
	017 ST01	22 01		073 +	-55		
	018 .	02		074 1/X	52		
	019 +	-24		075 .	02		
020	020 X ²	53		076 +	-24		
	021 .	01		077 RCL9	36 09		
	022 +	-55		078 x	-35		
	023 RCL4	36 11		079 CHS	-22		
	024 FRC	16 44		080	e ^x	33	
	025 .	-45		081 CHS	-22		
	026 JN	54		082 1	01		
	027 RCL9	36 09		083 +	-55		
	028 .	02		084 ST06	35 06	P (5)	
	029 +	-24		085 RCL5	36 05		
030	030 +	-55	(1)	086 X#07	16-42	IN SEC ? (QVN)	
	031 LN	32		087 ST06	22 16 11		
	032 .	02		088 RCL6	36 08	DSP P (PVN)	
	033 x	-35	ln S ²	089 RTN	24		
	034 1	01		090	*LBL6	21 16 11	
	035 .	-62		091 RCL8	36 08		
	036 .	02		092 .	-62		
	037 LN	32		093 .	08		
	038 +	-24	A (2)	094 2	02		
	039 RCL4	36 11		095 X#Y ²	16-34	BRANCH	
040	040 INT	16 34		096 ST06	22 16 12		
	041 +	-55	v (2)	097 RCL5	36 15		
	042 PSE	16 51	DSP v (CAN USE	098 RCL8	36 08		
	043 RCL0	36 00	f- x-)	099 x	-35		
	044 X#Y ²	16-34	BRANCH	100	.	-62	
	045 ST02	22 02		101 9	09		
	046 R4	-31	v	102 4	04		
	047 RCL4	36 04		103 RCL8	36 08		
	048 X#1	-41		104 X ²	53		
	049 Y ^x	31		105 x	-35		
050	050 RCL5	36 05	PART OF R ₂ (4)	106 -	-45		
	051 x	-35		107 RCL1	36 46		
	052 *LBL3	21 03		108 -	-45		
	053 RCLB	36 12		109 ST06	35 06	Q (12)	
	054 RCLD	36 14		110	1	01	
	055 Y ^x	31		111 X#Y ²	16-35	1 ≤ Q ? (13)	
	056 x	-35		112 RTN	24		

REGISTERS									
⁰ 20.5	¹ 6383.35	² 0.8836	³ 1900.05	⁴ 0.9368	⁵	⁶	⁷ .04R ₂ ²	⁸ P	⁹ K(20/w) ^{1/2}
^{S0} 15.4	^{S1} 6561	^{S2} 0.8792	^{S3} 23.42	^{S4} 2736.9	^{S5} 0.9288	^{S6} 0.001	^{S7} 1, S _n	^{S8} 1-K, t, Q	^{S9} K(20/w) ^{1/2}
^A VN. K	^B KT	^C CEP (FT)	^D 0.3333	^E 2.826	^F 0.866				

9.6 PROGRAM LISTING

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
113	*LBL6	21 16 12	DSP P (QVN) (11)	169	INT	16 34	
114	RCL8	36 08		170	+	-55	v (7)
115	RTN	24		171	PSE	16 51	DSP v (CAN USE f-x-)
116	*LBL2	21 02		172	RCL0	36 00	
117	R4	-31	v	173	X?Y?	16-34	v < 15.4 ?
118	RCL2	36 02		174	GT05	22 05	
119	X?Y	-41		175	R4	-31	
120	Y*	31		176	RCL5	36 05	
121	RCL1	36 01		177	X?Y	-41	
122	x	-35		178	Y*	31	
123	GT03	22 03	PART OF R ₁ (3)	179	RCL4	36 04	
124	*LBL5	21 15	VN, K (QVN)	180	x	-35	
125	RCL5	36 05	IF NEC, CHANGE	181	RCL3	36 03	PART OF R ₂ (9)
126	X=0?	16-43	TO SEC AND	182	+	-55	
127	F2S	16-51	SHOW BY F2	183	*LBL6	21 06	
128	SF2	16 21 02		184	RCLB	36 12	
129	GT07	22 07		185	RCLD	36 14	
130	*LBL1	21 01	(FROM 016)	186	Y*	31	w%
131	1	01		187	x	-35	
132	RCLA	36 11		188	PSE	16 51	DSP R ₁ , DSP R ₂
133	FRC	16 44		189	X?	53	(CAN USE f-x-)
134	-	-45	I-K	190	ST09	35 09	
135	ST08	35 08		191	.	-62	
136	1	01		192	0	00	
137	ST07	35 07	I	193	9	09	
138	*LBL8	21 08		194	GT04	22 04	
139	RCL7	36 07		195	*LBL5	21 05	
140	RCL5	36 09		196	R4	-31	v
141	x	-35		197	RCL2	36 02	
142	RCL8	36 08		198	X?Y	-41	
143	+	-55		199	Y*	31	
144	RCLD	36 14		200	RCL1	36 01	PART OF R ₁ (8)
145	Y*	31		201	x	-35	
146	RCL7	36 07	S _n	202	GT06	22 06	
147	X?Y	-41		203	R/S	51	
148	ST07	35 07	S _{n+1}	204	*LBLE	21 15	(NEW CEP)
149	X?Y	-41		205	GT05	22 05	
150	÷	-24		206	*LBLB	21 12	(ONE MORE SHOT)
151	1	01		207	CHS	-22	-P
152	-	-45		208	1	01	
153	ABS	16 31	1 - S _{n+1} / S _n	209	+	-55	
154	RCL6	36 06		210	X?	53	
155	X?Y?	16-35	TEST FOR ACC	211	CHS	-22	
156	GT08	22 08	LOOP	212	1	01	
157	RCL7	36 07		213	+	-55	1-(1-P) ²
158	LN	32		214	R/S	51	
159	1	01					
160	.	-62					
161	5	05					
162	x	-35					
163	1	01					
164	.	-62					
165	2	02					
166	LN	32					
167	÷	-24	A (7)				
168	RCLA	36 11					

LABELS	FLAGS	SET STATUS		
DATA CARD ENTRIES ARE	0			
SHOWN BY <input type="text"/>	1	ON	OFF	
	2	0	<input type="checkbox"/>	DEG <input type="checkbox"/>
	3	1	<input type="checkbox"/>	GRAD <input type="checkbox"/>
		2	<input type="checkbox"/>	RAD <input type="checkbox"/>
		3	<input type="checkbox"/>	ENG <input type="checkbox"/>
				n _____

10. FOUR DEUCES (PRECISION 4.2-INCH MORTAR FIRE)

10.1. REFERENCES

- a. FT 4.2-F-1, *Firing Tables, Mortar, 4.2-Inch, M30*, Department of the Army, December 1954.
- b. FM 23-92, *4.2-Inch Mortar, M30*, Department of the Army, February 1961.

10.2. DISCUSSION

The 4.2-inch mortar, M30, is a rifled, muzzle-loaded weapon, known affectionately to the Army as the "four deuce." The tube, elevated at angles of 45° to 60° (800 mils to 1065 mils) delivers indirect fire to almost 5.5 kilometers, depending on the propellant charge, elevation, and round selected.

Indirect fire units use a meteorological message (a coded weather report) from division artillery in conjunction with unabridged firing tables to prepare firing data. As of 1961 (Ref. b) a rather time-consuming and largely manual procedure was used, which even sacrificed almost all tabular interpolation to save time and avoid errors. This section shows how the procedure of that era would have been simplified had a programmable hand-calculator been available then.

The primary task is to reduce the tables, which were based on range firings conducted at the Aberdeen Proving Grounds, to a set of formulas. This is accomplished by data fitting, a task for which the HP-67 is admirably suited if one has at hand Program 3 of the Standard Pac and Program 14 (Polynomial Approximation) of Stat Pac 1. Mark that this data fitting is purely empirical. It is based in no way on the physics and mathematics of exterior ballistics.

The only problem posed by the tailoring of formulas to number streams is the choice of the formula type to be used. Initial guidance is provided by plotting families of curves and staring at them. (See Sec. 21.)

The resulting formulas are simple and so is the required programming. You pay for this double simplicity but can exploit it. The large number of constants generated by fitting exceeds available

storage space. But because the program is short, there is space to put constants, sometimes rounded, in the program itself. This is program/storage tradeoff.

The next subsection gives formulas that correct the fire for nonstandard conditions, in the order in which they will be programmed. This is also the approximate order of the manual calculations in the examples of Ref. a. The program significantly modifies the methods of that reference in respect to automatic interpolations, allowance of difference in altitude of mortar and target, ballistic winds, and elevation corrections.

10.3. EQUATIONS

General

- (1) This program is restricted to the M30 firing the HE shell M329 with extension (long-range fire).
- (2) The range of charges is 25.5 to 41 and increments of 1/8 are permitted.
- (3) Elevations are restricted to 800 to 900 mils (μ), since the tables are so restricted for charges above 32.
- (4) Hence charge is selected so that 850 μ (47.81°) elevation gives the *approximate* desired range ($1 \mu = 360/6400^\circ = 0.05625 = 1/17.778$).
- (5) Meters rather than yards are used ($1 \text{ yd} = 0.9144 \text{ m}$).

Notation

- H_0 Altitude of mortar position in meters
- R_0 Chart range in meters
- R_1 Range corrected for difference in altitude of mortar and target
- R_2 R_1 corrected for metro and ballistic factors
- $R(800)$ Range for $E = 800 \mu$, a function of charge m
- A_0 Azimuth of fire (mortar to target) in mils, CW from N

- E_0 850 μ , the initial elevation
- E_2 Corrected elevation (μ)
- C_0 The initial charge selected
- C_2 Corrected charge
- ω The angle of fall in mils (impact angle)
- T Powder temperature in F°
- VE Muzzle velocity error in ft/sec for lot used (0 if not known. This can be obtained only from trial firings.)
- r Deviation in shell weight from $\square \square$ (-1, 0, +1).
(Weight is measured in squares and stamped on the shell.)
- H_T Altitude of target in meters
- H_M Altitude of meteorological data plane (MDP) in *feet*
- A_W Azimuth of ballistic wind in μ CW from N. (This is the direction *from* which the wind blows. It is an average of winds up to the maximum ordinate of the trajectory.)
- α Angle between A_0 and $A_W - 3200$ in degrees
- δ_0 Density of the air as percent of standard for the MDP altitude
- δ_1 Corrected density for mortar altitude relative to MDP
- W Ballistic wind in *miles per hour*
- d Drift deflection because of shell rotation (always to the right)
- D Deflection correction, final (μ)
- ρ_1 Correction for range wind (tail or head), meters
- ρ_2 Correction for round weight, meters
- ρ_3 Correction for powder temperature, meters
- ρ_4 Correction for actual air density, meters
- ρ_5 Correction for VE , meters

$$\rho = -(\rho_1 + \rho_2 + \rho_3 + \rho_4 + \rho_5), \text{ meters}$$

P Change in muzzle velocity due to change in powder temperature (ft/sec)

Metro Msg

H_M , A_W , W , δ are known when the Metro Message is "solved." The message also gives air temperature, which is not relevant for mortar calculations. The message has 12 lines in addition to the heading. The initial digit is the standard altitude number. The correspondence is

Alt. No.	0	1	2	3	4	5
Height (ft)	0	600	1500	3000	4500	6000
Alt. No.	6	7	8	9	0	1
Height (ft)	9000	12000	15000	18000	24000	30000

The lines of the message give A_W , W , δ (and air temperature) appropriate for the maximum ordinate of the trajectory resulting from any particular combination of range, charge, and elevation.

For this program ($800 \text{ m} \leq E \leq 900 \text{ m}$, $R \geq 3250 \text{ m}$), always use line 4 *except*

$C = 25.5$	Line 3
$C = 41$	Line 5
$C \geq 36$ and $E \geq 850$	Line 5 .

Formulas

$$E_o = 850 \text{ m} \quad (1)$$

$$C_o = 11.932 \exp(0.000231 R_o) \quad (2)$$

$$\omega = (867 + 4C_o)(360/6400) \quad (3)$$

$$R_1 = R_o + (H_T - H_o)/\tan \omega \quad (4)$$

($R_1 > R_o$ if target is above mortar)

$$\delta_1 = \delta_0 - 0.003 (H_0/0.3048 - H_M) \quad (5)$$

(H_0 is changed from meters to feet)

$$\alpha = 0.05625 (A_W - 3200 - A_0) \quad (6)$$

$$d = 0.064 E_0 - (C_0 + 1)/2 \quad (7)$$

$$D = -[d + 0.8 W \sin \alpha] \quad (8)$$

(The tube is pointed for firing at $A_0 + D$)

$$\rho_1 = (0.325 C_0 - 4.682) W \cos \alpha \quad (9)$$

(The term in parentheses is the unit effect for a tail wind of 1 mph, Col. 15 of tables)

$$\rho_2 = (17.879 \ln C_0 - 72.914) r \quad (10)$$

(Unit effect in parentheses Col. 17)

$$P = -23 + 0.68 T - 0.005 T^2, \quad T \leq 70^\circ \\ = 15.29 - 0.48 T + 0.0038 T^2, \quad T > 70^\circ \quad (11)$$

(Table of App. A of Ref. a, fitted)

$$\rho_3 = (16.3 - 2.5 \ln C_0) P \quad (12)$$

(Unit MV effect in parentheses Col. 18)

$$\rho_4 = (11.037 - 0.7293 C_0)(\delta_1 - 100) \quad (13)$$

(Unit 1 percent effect in parentheses Col. 16)

$$\rho_5 = (16.3 - 2.5 \ln C_0) \cdot VE \quad (14)$$

$$\rho = -(\rho_1 + \rho_2 + \rho_3 + \rho_4 + \rho_5) \quad (15)$$

(Note the - sign)

$$R_2 = R_1 + \rho \quad (16)$$

This is the corrected final range.

$$C_2 = 11.932 \exp (0.000231 R_2) \quad (17)$$

(This is the corrected charge for $E = 350$ ft.
It is to be rounded to the nearest 1/2
charge.)

$$R(800) = 52.51 + 81.73 C_2 \quad (18) \\ + 2.96 C_2^2 - 0.043 C_2^3$$

(Fitted from bottom line data of tables)

$$E_2 = 800 + [6.416 - 0.093 C_2][R(800) - R_2]^{0.712} \quad (19)$$

This is the final elevation at which to lay the tube. Note the correction of C_0 using $E = 850$ ft and the final R_2 . But then $E = 850$ ft is forgotten and the procedure is to go to new formulas to get E_2 with respect to the baseline elevation $E = 800$ ft. This procedure yields a small correction to the initial 850 ft.

Note: Because of lack of program/storage space, formula (11) is rewritten as

$$P = -(0.02 \Delta T + 0.005 \overline{\Delta T}^2) \quad \Delta T \leq 0 \quad (20) \\ = 0.05 \Delta T + 0.0038 \overline{\Delta T}^2 \quad T > 0 ,$$

and the user enters $\Delta T = T - 70^\circ$, the deviation from the standard powder temperature with the proper sign.

Checks

To provide program verification, a step-by-step example is calculated manually. These results are then compared with the Army's

field procedure, which does not require interpolation and rounds off various values. *Yards* instead of meters are employed in these checks.

$$R_o = 5320 \text{ (nearest 10 yd) , } H_o = 1505 \text{ ft , } H_T = 1210 \text{ ft ,}$$

$$A_o = 4825 \text{ } \mu \text{ , } \text{wgt} = \square \text{ (r = -1) , } T = 55^\circ\text{F ,}$$

$$\text{VE} = - 12 \text{ ft/sec.}$$

Solving the Metro Message (heading and line 5),

M 1 F 1 2	0 8 3 0 3
5 2 6 2 5	9 5 7 8 5 ,

we get: message from Station 1F, MDP = 1200 ft, as of 0830 hr; this is msg type 3 (for mortars); standard altitude for line 5 is 6000 ft; ballistic wind blows from 2600 μ , strength 25 mph; air density is 95.7 percent, and air temperature is 85°F.

The above conditions were taken from Ref. a. They could be realized, for example, at Hunter Liggett Military Reservation in California on a day in November with Santa Ana winds blowing. Use Map Series V895S, Sheet 1755 1 NW, 1:25000. Put the mortar position on Hill 1516 (66960 73900) and the target close to the junction of two dirt roads and almost in the bed of Fria Creek (62095 74000).

Note: Yards rather than meters are used below.

<u>Quantity</u>	<u>Field Method</u>	<u>Formulas</u>
R_0	5300	5320
H_0	1500	1505
E_0	847	850
C_0	36.5	36.71
ω	1009	1014
R_1	5255*	5256
δ_1	94.8	94.8
d	38	35.6
D	-57	-52
ρ_1	113	114
ρ_2	9	9
ρ_3	-15	-11
ρ_4	88	90
ρ_5	-91	-96
ρ	104	106
R_2	5151	5150

The field method now selects a new charge for which the adjusted range R_2 is bracketed by a 50-yd tabular interval in the tables. Interpolation is now used in general. Here we can read off

$$C_2 = 35.5 \quad E_2 = 854 \text{ ft.}$$

Formula (17) yields $C_2 = 35.41$. Round this to $C_2 = 35.5$ and obtain, via (18) and (19), $E_2 = 853 \text{ ft.}$

10.4. PROGRAM NOTES

*"When I know more of gunnery
Than a novice in a nunnery,
I'll be the very model
Of a modern Major-General."*

- W. S. Gilbert, *The Pirates of Penzance*, 1879

*The field method corrects 5320 by 1/2 the altitude difference in yards or by -50 yd. We have used the more accurate value -65 yd.

10.5. DATA CARD

.3048 STO 7, 9/160 h ST I

f P <-> S

11.932 STO 0, .000231 STO 1,

4.682 STO 2, 17.879 STO 3,

72.914 STO 4, .0038 STO 5,

11.037 STO 6, .7293 STO 7,

52.51 STO 8, 81.73 STO 9.

f P <-> S

RUN. f W/DATA. RECORD BOTH SIDES.

10.6 FOUR DEUCES

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
001	001 #LBLA	21 11			057	1 01	
	002 P+S	16-51	(SEC)		058 +	-55	
	003 RCLB	36 12			059 2	02	
	004 RCL1	36 01		060	060 +	-24	
	005 x	-35			061 -	-45	
	006 e ^x	33			062 RCL9	36 09	
	007 RCL0	36 00			063 SIN	41	
	008 x	-35			064 RCL5	36 05	
	009 STOE	35 15	C ₀ (PRI)		065 x	-35	
010	010 P+S	16-51			066 .	-62	
	011 RCLD	36 14			067 8	08	
	012 RCLA	36 11			068 x	-35	
	013 -	-45			069 +	-55	
	014 RCLE	36 15		070	070 COS	-22	
	015 4	04			071 RCL0	36 13	A ₀ + D RECORD
	016 x	-35			072 +	-55	
	017 8	08			073 RTN	24	
	018 6	06			074 #LBLB	21 12	
	019 7	07			075 RCL9	36 09	
020	020 +	-55			076 COS	42	
	021 RCL1	36 46			077 RCL5	36 05	
	022 x	-35			078 x	-35	
	023 TAN	43			079 RCL0	36 15	
	024 +	-24		080	080 .	-62	
	025 RCLB	36 12			081 3	03	
	026 +	-55			082 2	02	
	027 STOB	35 12	R ₁		083 5	05	
	028 RCL6	36 06			084 x	-35	
	029 RCLA	36 11			085 P+S	16-51	(SEC)
030	030 RCL7	36 07			086 RCL2	36 02	
	031 +	-24			087 -	-45	
	032 RCL3	36 03			088 x	-35	
	033 -	-45			089 P+S	16-51	(PRI)
	034 3	03		090	090 STOB	35 08	P ₁
	035 x	-35			091 RCL0	36 15	
	036 EEX	-23			092 LN	32	(SEC)
	037 3	03			093 P+S	16-51	
	038 +	-24			094 RCL3	36 03	
	039 -	-45			095 x	-35	
040	040 STOB	35 06	δ ₁		096 RCL4	36 04	
	041 RCL4	36 04			097 -	-45	
	042 3	03			098 P+S	16-51	(PRI)
	043 2	02			099 RCL0	36 00	
	044 0	00		100	100 x	-35	P ₂
	045 0	00			101 ST+8	35-55 08	
	046 -	-45			102 0	00	
	047 RCL0	36 13			103 RCL1	36 01	
	048 -	-45			104 KEY?	16-35	
	049 RCL1	36 46			105 ST01	22 01	
050	050 x	-35			106 ST02	22 02	
	051 ST09	35 09	α		107 #LBLC	21 13	
	052 5	05			108 1	01	
	053 4	04			109 6	06	
	054 .	-62		110	110 .	-62	
	055 4	04			111 3	03	
	056 RCL0	36 15			112 RCL0	36 15	

REGISTERS									
0	1	2	3	4	5	6	7	8	9
r	T-70	VE	H _M	A _W	W	δ ₀ /δ ₁	.3048	Σp _i	α
S ⁰ 11.932	S ¹ .000231	S ² 4.682	S ³ 17.879	S ⁴ 72.914	S ⁵ .0038	S ⁶ 11.037	S ⁷ .7293	S ⁸ 52.51	S ⁹ 81.73
A	H ₀	B	R ₀ /R ₁ /R ₂	C	A ₀	D	H _T	E	C ₀ /C ₂
									9/160 m ₀

DATA CARD ENTRIES ARE SHOWN AS

10.6 PROGRAM LISTING

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
113	LN	32		169	X	-35	
114	.	-62		170	+	-55	
115	4	04		171	RCL8	36 08	
116	÷	-24		172	+	-55	
117	-	-45		173	RCL8	36 12	
118	STOD	35 14	MV. UNIT EFFECT	174	-	-45	
119	X	-35	ρ_3	175	.	-62	
120	ST+8	35-55 08		176	7	07	
121	RCL6	36 06		177	1	01	
122	EEX	-23		178	2	02	
123	2	02		179	YX	31	
124	-	-45		180	6	06	
125	P+S	16-51	(SEC)	181	.	-62	
126	RCL6	36 06		182	4	04	
127	RCL7	36 07		183	2	02	
128	RCL5	36 15		184	RCL5	36 15	
129	X	-35		185	.	-62	
130	-	-45		186	0	00	
131	X	-35	ρ_4	187	9	09	
132	P+S	16-51	(PRI)	188	X	-35	
133	ST+8	35-55 08		189	-	-45	
134	RCL2	36 02		190	X	-35	
135	RCLD	36 14		191	8	08	
136	X	-35	ρ_{5p}	192	0	00	
137	ST+8	35-55 08		193	0	00	
138	RCL8	36 08		194	+	-55	E ₂ RECORD (PRI)
139	CHS	-22		195	P+S	16-51	
140	RCLB	36 12		196	PTN	24	
141	+	-55		197	*LBL1	21 01	
142	STOB	35 12	R_2	198	RCL1	36 01	
143	P+S	16-51	(SEC)	199	X ²	53	
144	RCL1	36 01		200	2	02	
145	X	-35		201	0	00	
146	e ^x	33		202	0	00	
147	RCL0	36 00		203	÷	-24	
148	X	-35		204	CHS	-22	
149	R/S	51	ROUND R/S	205	RCL1	36 01	
150	STOE	35 15	C_2	206	5	05	
151	3	03		207	0	00	
152	YX	31		208	÷	-24	
153	.	-62		209	+	-55	
154	0	00		210	GTOD	22 13	
155	4	04		211	*LBL2	21 02	
156	3	03		212	RCL1	36 01	
157	X	-35		213	2	02	
158	CHS	-22		214	0	00	
159	RCL5	36 15		215	÷	-24	
160	X ²	53		216	RCL1	36 01	
161	2	02		217	X ²	53	
162	.	-62		218	P+S	16-51	(SEC)
163	9	09		219	RCL5	36 05	
164	6	06		220	X	-35	
165	X	-35		221	+	-55	
166	+	-55		222	P+S	16-51	(PRI)
167	RCL5	36 15		223	GTOD	22 13	
168	RCL9	36 09					

LABELS					FLAGS		SET STATUS		
A	B	C	D	E	0	1	2	3	DISP
AZ	USED	EL							
a	b	c	d	e	1				
0	1	2	3	4	2				
5	6	7	8	9	3				

ON OFF		TRIG		DISP	
0	<input type="checkbox"/> <input checked="" type="checkbox"/>	DEG	<input checked="" type="checkbox"/>	FIX	<input checked="" type="checkbox"/>
1	<input type="checkbox"/> <input checked="" type="checkbox"/>	GRAD	<input type="checkbox"/>	SCI	<input type="checkbox"/>
2	<input type="checkbox"/> <input checked="" type="checkbox"/>	RAD	<input type="checkbox"/>	ENG	<input type="checkbox"/>
3	<input type="checkbox"/> <input checked="" type="checkbox"/>			n	_____

11. A LASER EQUATION

11.1. REFERENCE

- a. L. N. Peckham and R. W. Davis, *A Simplified Propagation Model for Laser System Studies*, Air Force Weapons Laboratory, Technical Report AFWL-TR-72-95, August 1972, ASTIA No. AD902736L.

11.2. DISCUSSION

The laser equation programmed in this section was brought to my attention by Lieutenant Colonel R. S. DeLaney, USAF. The equation applies to propagation in the atmosphere. A listing of the variables and parameters used in the equation shows the factors considered in it.

<u>Symbol</u>	<u>Meaning</u>	<u>Units</u>
P	power	watts
R	range	km
I	average intensity	watts/cm ²
b	blockage factor	--
K	thermal blooming factor	--
α	atmospheric extinction	1/km
k_1	power reduction factor	--
k_2	beamspread factor	--
λ	wavelength	microns
D	diameter of primary output mirror	meters
σ_{TR}	one sigma jitter/tracker	microradians
σ_{PL}	one sigma jitter/platform	microradians
σ_{BL}	one sigma jitter/boundary layer	microradians
σ_{AT}	one sigma jitter/atmosphere	microradians
θ	angle between beam and target normal	deg

11.3. EQUATIONS

$$I = \frac{100 b \cdot K \cdot p \cdot \exp(-\alpha R) \cdot \cos \theta}{k_1 \cdot \pi R^2 [(0.9 k_2 \lambda/D)^2 + 4(\sigma_{TR}^2 + \sigma_{PL}^2 + \sigma_{BL}^2 + \sigma_{AT}^2)]} \quad (1)$$

The number 100 is needed to get the intensity at the target in watts/cm² when R is in kilometers.

We will program three problems:

- Given P and R, find I
- Given I and R, find P
- Given I and P, find R.

In effect, the program is a digitized nomogram.

We will use Newton's method to get R given I and P. We have

$$I = LPe^{-\alpha R/R^2}, \quad (2)$$

where

$$L = \frac{100 \cdot b \cdot K \cos \theta}{k_1 \cdot \pi [(0.9 k_2 \lambda/D)^2 + 4\sigma^2]}, \quad (3)$$

$$\sigma^2 = \sigma_{TR}^2 + \sigma_{PL}^2 + \sigma_{BL}^2 + \sigma_{AT}^2.$$

We want the root of

$$f(R) = LPe^{-\alpha R/R^2} - I = 0. \quad (4)$$

then

$$f'(R) = -(\alpha + 2/R) LPe^{-\alpha R/R^2}, \quad (5)$$

$$R_{i+1} = R_i + \frac{LPe^{-\alpha R_i} - IR_i^2}{LPe^{-\alpha R_i}(\alpha + 2/R_i)}. \quad (6)$$

The only point of interest is the determination of a good starting value R_0 . The function $e^{-\alpha R}/R^2$ is concave upward and extremely flat for even moderately large R . If an initial R_0 is picked that is greater than R , it may well happen that the flat tangent projected backward will generate negative values for the successive R_1 .

For the root of (4),

$$R^2 = Ae^{-\alpha R}, \quad A = LP/I.$$

A first approximation is \sqrt{A} , but this is clearly too large. But taking

$$R_0 = \sqrt{A} e^{-\frac{\alpha\sqrt{A}}{2}}, \quad (7)$$

a value smaller than the actual root is found.

The program also computes the illuminated area by

$$0.01 \pi R^2 [(0.9 K_2 \lambda/D)^2 + 4\sigma^2] \sec \theta. \quad (8)$$

11.4. PROGRAM NOTES

(1) The program is an example of the use of the flag F3 to find the solution of any one of three problems. The program structure is:

<u>P</u>	<u>R</u>	<u>I</u>
*fLBLA	*fLBLB	*fLBLC
hF?3	hF?3	hF?3
GT01	GT02	GT03
Calculate P	Calculate R	Calculate I
*fLBL1	*fLBL2	*fLBL3
STO A	STO B	STO C
hRTN	hRTN	hRTN

Flag F3 is set by data entry, and cleared by test. If you key P and press A, F3 is set, P is stored in A, and F3 is cleared. If you then key I and press C, I is stored in C. Now press B. Since F3 is not set, the step "GTO 2" is skipped and R is calculated.

(2) For the preceding problem, an "h PAUSE" shows the successive steps in the convergence to two decimal places. When P is large and/or I is small, the convergence is slow because the value of R_0 from (7) is small. You can speed up convergence by choosing an R_0 that is large but still smaller than the expected final root. Then execute the sequence: Key R_0 , STO B, GTO 0, R/S.

Example. Let the parameters be:

$$b = 0.9, K = 1, \alpha = 0.1, k_1 = 1.5, k_2 = 20/9,$$

$$\lambda = 3.6, D = 1, \text{ each of the four sigmas} = 4 \text{ (so that}$$

$$\sigma^2 \text{ is } 64), \theta = 60^\circ. \text{ Then PRESS E to initialize.}$$

$$(1) P = 10^6 \text{ (EEX 6), PRESS A, } R = 4, \text{ PRESS B.}$$

$$\text{Now PRESS C to get } I = 1299.60 \text{ watts/cm}^2.$$

$$\text{PRESS D to get } 309.47 \text{ cm}^2 \text{ for the illuminated area at this range.}$$

$$(2) 4, \text{ PRESS B, } 1299.60, \text{ PRESS C. PRESS A to get}$$

$$P = 1\ 000\ 002.64 \text{ watts (because of roundoff in I).}$$

$$(3) 10^6, \text{ PRESS A, } 1299.60, \text{ PRESS C. PRESS B to get}$$

$$R = 4 \text{ after two iterations (3.99, 4.00).}$$

11.6 A LASER EQUATION

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
001	001 *LBLB	21 15			057 RCLA	36 11	
	002 RCL5	36 05			058 X	-35	
	003 RCL4	36 04			059 RCL9	36 09	L
	004 X	-35		060	060 X	-35	
	005 RCL6	36 06			061 RCLB	36 12	R ²
	006 +	-24			062 X ²	53	I (1)
	007 .	-62			063 +	-24	
	008 9	09			064 RTN	24	
	009 X	-35			065 *LBLB	21 12	
010	010 X ²	53			066 F3?	16 23 03	
	011 RCL7	36 07			067 ST02	22 02	L
	012 4	04			068 RCL9	36 09	
	013 X	-35			069 RCLA	36 11	
	014 +	-55		070	070 X	-35	
	015 P _i	16-24	π		071 RCLC	36 13	
	016 X	-35			072 +	-24	
	017 EEX	-23			073 FX	54	h STI √A
	018 2	02			074 ST01	35 46	
	019 CHS	-22	10 ⁻²		075 RCL2	36 02	
020	020 X	-35			076 X	-35	
	021 ST0E	35 15	SPOT AREA, R = 1		077 2	02	
	022 RCL0	36 00			078 +	-24	
	023 RCL1	36 01			079 CHS	-22	
	024 X	-35	bK	080	080 e ^x	33	
	025 RCL8	36 08			081 RCL1	36 46	
	026 COS	42	cos θ		082 X	-35	
	027 X	-35			083 ST0B	35 12	R ₀ (7)
	028 RCL3	36 03	k ₁		084 *LBL0	21 00	
	029 +	-24			085 RCL9	36 09	
030	030 RCL5	36 15			086 RCLA	36 11	
	031 +	-24			087 X	-35	
	032 ST09	35 09	L (3)		088 RCLB	36 12	
	033 RTN	24			089 X ²	53	
	034 *LBLA	21 11		090	090 +	-24	
	035 F3?	16 23 03			091 RCLB	36 12	
	036 ST01	22 01			092 RCL2	36 02	
	037 RCLB	36 12	R		093 X	-35	
	038 RCL2	36 02	α		094 e ^x	33	
	039 X	-35			095 +	-24	
040	040 e ^x	33	exp (αR)		096 ST01	35 46	LP exp (-αR _i)/R _i ²
	041 RCLB	36 12			097 RCLC	36 13	
	042 X ²	53			098 -	-45	
	043 X	-35			099 RCL1	36 46	
	044 RCLC	36 13	I	100	100 +	-24	
	045 X	-35			101 RCL2	36 02	
	046 RCL9	36 09	L		102 2	02	
	047 +	-24			103 RCLB	36 12	
	048 RTN	24	P (1)		104 +	-24	
	049 *LBLC	21 13			105 +	-55	
050	050 F3?	16 23 03			106 +	-24	
	051 ST03	22 03			107 RCLB	36 12	
	052 RCLB	36 12			108 +	-55	
	053 RCL2	36 02			109 ST0D	35 14	R _{i+1} (6)
	054 X	-35		110	110 RCLB	36 12	
	055 CHS	-22			111 -	-45	
	056 e ^x	33	exp (-αR)		112 DSP2	-63 02	R _{i+1} -R _i

REGISTERS									
0	1	2	3	4	5	6	7	8	9
b	K	α	k ₁	k ₂	λ	D	σ ²	θ	L
S0	S1	S2	S3	S4	S5	S6	S7	S8	S9
A P		B R/R _i		C I		D R _{i+1}		E SPOT AREA I √A	

11.6 PROGRAM LISTING

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
117	RND	16 24					
118	X=0?	16-43	CHECK FOR 2 PLACE ACCURACY	170			
119	GTO4	22 04					
119	RCLD	36 14					
117	STOB	35 12	MOVE R _{i+1}				
118	PSE	16 51	SHOW CURRENT VALUE				
119	GTO0	22 00	LOOP				
120	*LBL1	21 01					
121	STOA	35 11	P				
122	RTN	24					
123	*LBL2	21 02					
124	STOB	35 12	R	180			
125	RTN	24					
126	*LBL3	21 03					
127	STOC	35 13	I				
128	PTN	24					
129	*LELD	21 14					
130	RCLC	36 15					
131	RCLB	36 08					
132	COS	42	cos θ				
133	+	-24					
134	RCLB	36 12	R	190			
135	X²	53					
136	X	-35	ILLUM. AREA (8)				
137	RTN	24					
138	*LBL4	21 04					
139	RCLB	36 12	FINAL R				
140	RTN	24					
				200			
150							
				210			
160							
				220			

LABELS					FLAGS	SET STATUS								
A	P	B	R	C	I	D	AREA	E	L (3)	0	FLAGS		TRIG	DISP
a		b		c		d		e		1	ON OFF			
0		1	STO R	2	STO R	3	STO I	4		2	0 <input type="checkbox"/> ON <input type="checkbox"/> OFF	DEG <input type="checkbox"/>	FIX <input type="checkbox"/>	
5		6		7		8		9		3	1 <input type="checkbox"/>	GRAD <input type="checkbox"/>	SCI <input type="checkbox"/>	
											2 <input type="checkbox"/>	RAD <input type="checkbox"/>	ENG <input type="checkbox"/>	
											3 <input type="checkbox"/>		n	

12. SHAKING THE DICE (A WAR GAMING EXAMPLE)

12.1. REFERENCE

- a. E. W. Paxson, *Partially Discriminatory Mortar Fire*, The Rand Corporation, P-5807, February 1977.

12.2. DISCUSSION

In manual war gaming, people instead of computers make the tactical decisions depending on the situation. Yet there are recurring events, such as firefights or air intercepts, whose outcomes must be assessed systematically on the basis of agreed-upon rules and planning factors. The assessment consists of taking a sample from a probability distribution function for outcomes, since the game cannot move on without a definite result. War gamers call this "shaking the dice." It will not do to say, "The probability is 0.4 that at least three tanks of a company of 10 will be destroyed." The game demands a statement such as, "In this firefight 3 tanks were immobilized and one was set afire."

In any game, there are usually large numbers of recurring events of the same type. One expects that the results for this set of events will average out--giving the mean behavior of the model underlying the event type. To clarify this statement, the simple fundamental principle of the Monte Carlo method (sampling from a probability distribution) is invoked. For example, suppose an event can have four outcomes $0_1, 0_2, 0_3, 0_4$ with respective probabilities p_1, p_2, p_3, p_4 , where $p_1 + p_2 + p_3 + p_4 = 1$. Put $P_1 = p_1, P_2 = p_1 + p_2, P_3 = p_1 + p_2 + p_3, P_4 = p_1 + p_2 + p_3 + p_4 = 1$. Take a large number M of random numbers uniformly distributed over the interval $(0, 1)$. By the Law of Large Numbers, one expects, then, that of the M random numbers,

$p_1 M$ will be in the interval 0 to P_1 ,

$p_2 M$ will be in the interval P_1 to P_2 ,

$p_3 M$ will be in the interval P_2 to P_3 ,

$p_4 M$ will be in the interval P_3 to 1.

This section shows by an example how hand calculator programs can provide assessments of this nature to speed up the play of manual war games.

A game (or series of games) is set up to test the behavior in a full tactical environment of an innovative weapon system, which is to destroy enemy armor as part of a combined arms force.

The proposed system envisages a new type of mortar round that has a heat-seeking sensor head controlling the maneuver of the round to a target during the steep terminal phase of the trajectory. These rounds are ripple-fired at a set of armored targets, picking targets at random. The sensor head will reject targets previously set afire or exploded (K-kills) to avoid the moth-and-flame effect. But previously immobilized vehicles (M-kills) may wastefully absorb rounds that home on the still-warm engines. Such overkill is a common battle-field event.

If at any time t during the engagement there are j vehicles still moving and k vehicles either still moving or immobilized by previous fire, then the probability $P(j, k, t)$ of the state (j, k) at time t can be determined analytically (see Ref. a). But the analysis is complex, as are the resulting formulas for $P(j, k, t)$. For use in war gaming, it would still be necessary to sample with respect to $P(j, k, t)$. It is much more economical to adopt the procedure of the following subsection.

12.3. EQUATIONS

Let r be the probability that a round gets an M-kill, immobilizing the target. Let s be the probability of a K-kill, with the target exploded or set afire. Initially, there are A moving targets, against which N rounds can be fired during the target exposure interval.

Then the state changes per round, with their associated probabilities, are shown in the following table, remembering that of k targets one is picked at random:

State Change	Probability	Reason
$(j, k) \rightarrow (j, k)$	$p_1 = 1 - s - rj/k$	No K-kill <i>and</i> no M-kill of a moving target
$(j, k) \rightarrow (j - 1, k)$	$p_2 = rj/k$	M-kill of a moving target, k does not change
$(j, k) \rightarrow (j - 1, k - 1)$	$p_3 = sj/k$	K-kill of a moving target, k reduces by 1
$(j, k) \rightarrow (j, k - 1)$	$p_4 = s(1 - j/k)$	K-kill of an immobilized target

The corresponding bounds in the interval (0, 1) are

$$P_1 = 1 - s - rj/k, P_2 = 1 - s, P_3 = 1 - s + sj/k, P_4 = 1.$$

Pseudorandom numbers over the interval (0, 1) will be generated by the multiplicative linear congruential method. Let R_0 be the initial "seed," a seven-digit decimal fraction. Let m be the multiplier, and let R_i be the i th pseudorandom number generated. Then

$$R_{i+1} = \text{fractional part of } (mR_i) .$$

In the Hewlett-Packard Stat Pac 1 (section 04), the values $R_0 = 0.5284163$ and $m = 997$ are used. With these choices, the number of *different* random numbers before returning to R_0 (the period of the sequence) is 500,000. The sequence passes the standard tests for randomness.*

12.4. PROGRAM NOTES

Figure 12.1 provides the logical flow of the programming.

It is essential to save the last random number, to be used as the "seed" for the next evaluation.

* Other "good" pairs are: $R_0 = 0.1111111$, $m = 291$; $R_0 = 0.7742713$, $m = 997$.

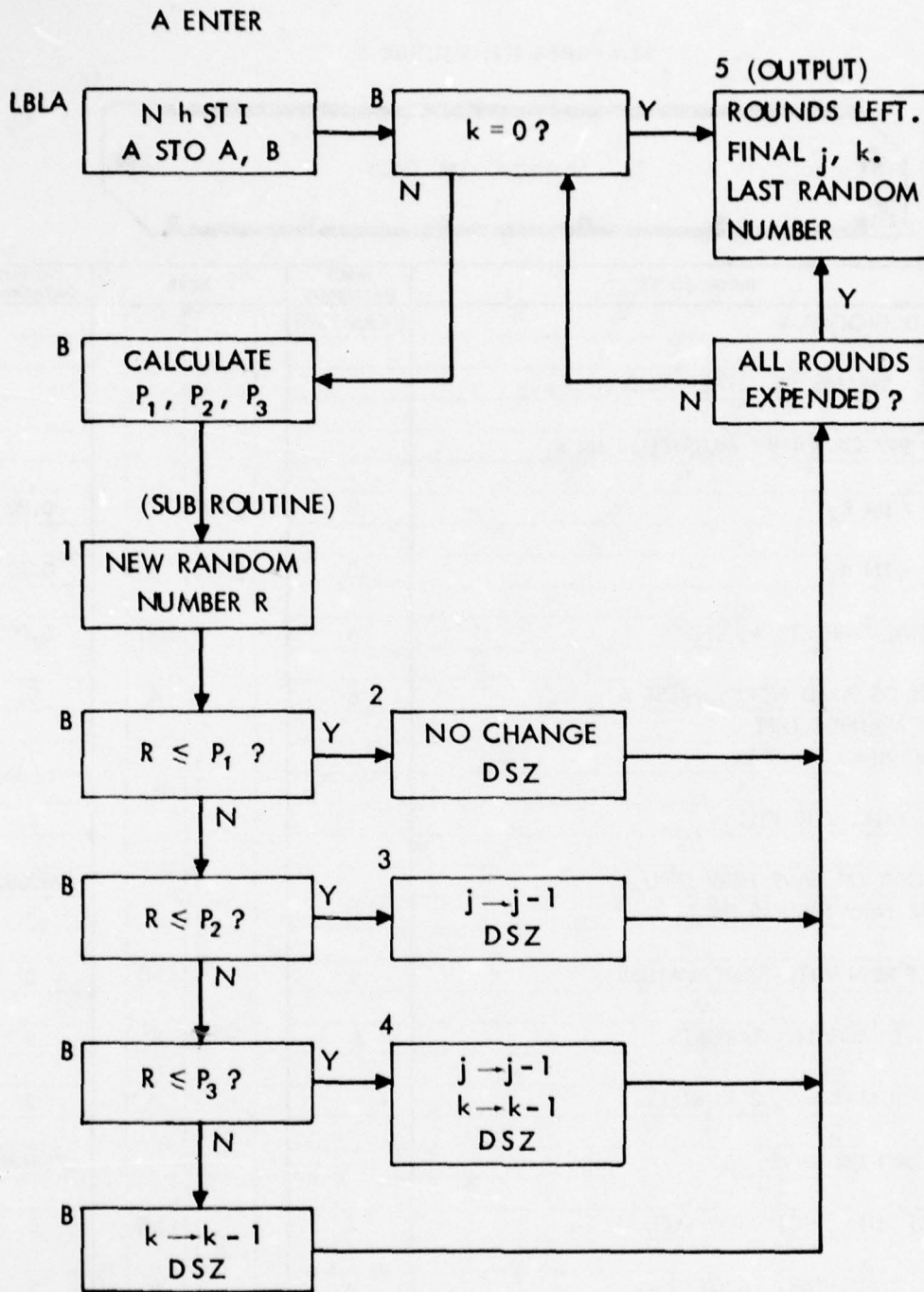
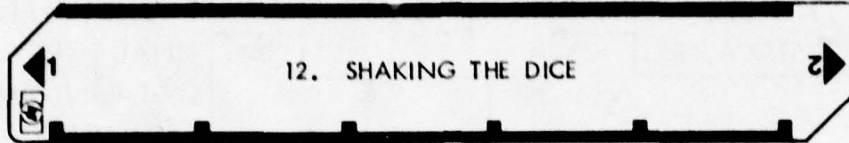


Fig. 12.1. — Program flowchart

12.6 USER INSTRUCTIONS



STEP	INSTRUCTIONS	INPUT DATA/UNITS	KEYS	OUTPUT DATA/UNITS
1	LOAD PROGRAM	EXAMPLES		
2	STO .5284163 OR OTHER SEED IN R ₀			
3	STO 997 OR OTHER MULTIPLIER IN R ₁			
4	STO r IN R ₂	.2	STO 2	0.20
5	STO s IN R ₃	.3	STO 3	0.30
6	INITIAL TARGETS A, ENTER	5	ENT	5.00
7	ROUNDS FIRED N, KEY, PRESS A (NO ROUNDS LEFT .)	6	A	0.
	2 MOVING TARGETS,			2.
	1 M-KILL, 2 K-KILLS			3.
	RECORD OR SAVE NEW SEED. (HERE NEW SEED IS IN R ₀ .)			.7500827
	NEXT RUN WITH SAME VALUES	5	ENT	0
	0 MOVING TARGETS	6	A	0
	2 M-KILLS, 3 K-KILLS			2
	RECORD OR SAVE.			.7336883
	NEXT RUN, WITH NEW SEED IN R ₀	5	ENT	0
	3 MOVING TARGETS	6	A	3
	NO M-KILLS, 2 K-KILLS.			3
	RECORD.			8173707

12.6 SHAKING THE DICE

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
001	001 *LBLA	21 11	INITIALIZE		057 DSZ1	16 25 46	NO CHANGE
	002 STOI	35 46			058 GTOB	22 12	
	003 N*Y	-41			059 GTOS	22 05	
	004 STOA	35 11		060	060 *LBL3	21 03	
	005 STOB	35 12			061 RCLA	36 11	
	006 *LBLB	21 12			062 1	01	
	007 RCLB	36 12			063 -	-45	
	008 X=0?	16-43			064 STOA	35 11	j-1
	009 GTOS	22 05			065 DSZ1	16 25 46	
010	010 1	01			066 GTOB	22 12	
	011 RCLN	36 11			067 GTOS	22 05	
	012 RCLB	36 12			068 *LBL4	21 04	
	013 +	-34		070	069 RCLA	36 11	
	014 STOC	35 13			070 1	01	
	015 RCL2	36 02			071 -	-45	
	016 X	-35			072 STOA	35 11	j-1
	017 -	-45			073 RCLB	36 12	
	018 RCL3	36 03			074 1	01	
	019 -	-45			075 -	-45	
020	020 STO4	35 04	P ₁		076 STOB	35 12	k-1
	021 1	01			077 DSZ1	16 25 46	
	022 RCL3	36 03			078 GTOB	22 12	
	023 -	-45			079 *LBL5	21 05	
	024 STOS	35 25	P ₂	080	080 DSP0	-63 00	
	025 RCL0	36 12			081 RCL1	36 06	ROUNDS LEFT
	026 RCL3	36 03			082 PRTX	-14	
	027 X	-35			083 RCLA	36 11	FINAL j
	028 +	-55			084 PRTX	-14	
	029 STOB	35 06	P ₃		085 RCLB	36 12	FINAL k
030	030 RCL4	36 04			086 PRTX	-14	
	031 GSE1	23 01	NEXT RANDOM NR.		087 DSP7	-63 07	NEW SEED
	032 N*Y?	16-35			088 RCL0	36 00	
	033 GTOD	22 02	TESTS FOR		089 RTN	24	
	034 RCL5	36 05	STATE CHANGES	090			
	035 RCL0	36 00					
	036 N*Y?	16-35					
	037 GTOS	22 05					
	038 RCL6	36 06					
	039 RCL0	36 00					
040	040 N*Y?	16-35					
	041 STO4	22 04					
	042 RCLB	36 12					
	043 1	01					
	044 -	-45		100			
	045 STOB	35 12					
	046 DSZ1	16 25 46					
	047 GTOB	22 12	SKIP ON ZERO				
	048 GTOS	22 05					
050	049 *LBL1	21 01					
	050 RCL0	36 00					
	051 RCL1	36 01					
	052 X	-35					
	053 FRC	16 44					
	054 STOB	35 00	NEXT R IN R ₀	110			
	055 RTN	24					
	056 *LBL2	21 02					

REGISTERS

0	1	2	3	4	5	6	7	8	9
.5284163	997	r	s	P ₁	P ₂	P ₃			
S0	S1	S2	S3	S4	S5	S6	S7	S8	S9
A	j	B	k	C	j/k	D	E		I

13. OPTIMUM ALLOCATION OF RESOURCES

13.1. REFERENCES

- a. Hanan Luss and Shiv K. Gupta, "Allocation of Effort Resources Among Competing Activities," *Operations Research*, Vol. 23, No. 2, March-April 1975.
- b. A. Charnes and W. W. Cooper, "The Theory of Search: Optimum Distributions of Search Effort," *Management Science*, Vol. 5, 1958.

13.2. DISCUSSION

This is a topic in nonlinear (convex) programming. The bibliography of Ref. b indicates optimum search as one military motivation for the study of programming of this nature. Another military application asks for the optimum allocation of weapons to a target system organized into classes of targets of given number and value for which the weapons' kill probabilities differ. Civilian applications arise in allocating advertising budgets, portfolio selection, and budgeting (Ref. a).

The problem is formulated as follows. Let B be the available resources to be allocated to N activities in the amounts x_1, x_2, \dots, x_N , where

$$x_1 + x_2 + \dots + x_N = B, \quad x_i \geq a_i \geq 0. \quad * \quad (1)$$

If x_i is applied to activity i, the return on the investment is $Q_i(x_i)$, which is a differentiable and strictly concave increasing function. For example, in the weapon allocation application, if there are T_i targets in class i all of value v_i , and if the SSPK is P_i , then

$$Q_i(x_i) = T_i v_i \left[1 - (1 - P_i)^{x_i/T_i} \right], \quad (2)$$

* Higher authority or other considerations may dictate that some activities be assigned minimum (nonzero) resources.

since on the average x_i/T_i weapons are applied to each target and the square brackets contain the kill probability per target. Figure 13.1 shows $[1 - (1 - 0.5)^{x/20}]$. Note the rapid decrease in marginal returns for the larger values of x . One "standard" form for $Q_i(x_i)$ is

$$Q_i(x_i) = S_i [1 - \exp(-m_i x_i)] , \quad (3)$$

which yields (2) if $S_i = T_i V_i$ and $m_i = -(1/T_i) \ln(1 - P_i)$.

We now want to maximize

$$R = Q_1(x_1) + Q_2(x_2) + \dots + Q_N(x_N) \quad (4)$$

subject to (1).

13.3. EQUATIONS

From (3),

$$\partial Q_i(x_i) / \partial x_i = S_i m_i \exp(-m_i x_i) . \quad (5)$$

Reindex the activities so that $S_i m_i \geq S_{i+1} m_{i+1}$, which are the marginal returns at the origin. Introduce the Lagrangian multipliers M_ℓ and maximize

$$\sum_{i=1}^{\ell} \left\{ Q_i(x_i) - M_\ell \cdot \left(\sum_{i=1}^{\ell} x_i - B \right) \right\} .$$

To this end

$$\frac{\partial Q_i(x_i)}{\partial x_i} = M_\ell = \frac{\partial Q_j(x_j)}{\partial x_j} , \quad i, j = 1, \dots, \ell$$

express the marginal equilibrium. We find that the successive M_ℓ are connected by

$$M_{\ell+1}^{***} \sum_1^{\ell+1} 1/m_i = (S_{\ell+1} m_{\ell+1})^{***} (1/m_{\ell+1}) \cdot M_{\ell}^{***} \sum_1^{\ell} 1/m_i, \quad (6)$$

where "***" means "to the power" and $M_1 = S_1 m_1 \exp(-Bm_1)$.

The solution algorithm is to stop at that ℓ for which

$$S_{\ell+1} m_{\ell+1} \leq M_{\ell+1}. \quad (7)$$

Then

$$x_i^* = \frac{1}{m_i} \ln \frac{S_i m_i}{M_{\ell}}, \quad i = 1, \dots, \ell \quad (8)$$

and the maximum return is

$$R_{\ell}^* = \sum_{i=1}^{\ell} \frac{S_i m_i - M_{\ell}}{m_i}. \quad (9)$$

Figure 13.2 shows the physical realization of this algorithm. The Q that gives the maximum return is used first, then the Q that yields the next-highest return, and so on. Find the x_i^* where the slopes of the Q -curves are all equal, since taking a unit of resources from one pocket and putting it into another (moving away from the marginal equilibrium) decreases overall returns. Clearly, stop when even the marginal return at the origin of an activity cannot contribute as much as its more lucrative fellows.

It is characteristic of such solutions that some activities receive no effort. For example, in some air defense problems, targets of very low value get no defense allocation.

A considered or experienced guess can frequently come within 5 percent of the calculated optimum. This is again typical of these problems. But (1) you never know how close you are to the optimum, (2) the improvement being interest on an investment, making many investments adds up, and (3) if, for reasons external to the model, certain allocations to certain categories are specified, you will know what penalty is paid.

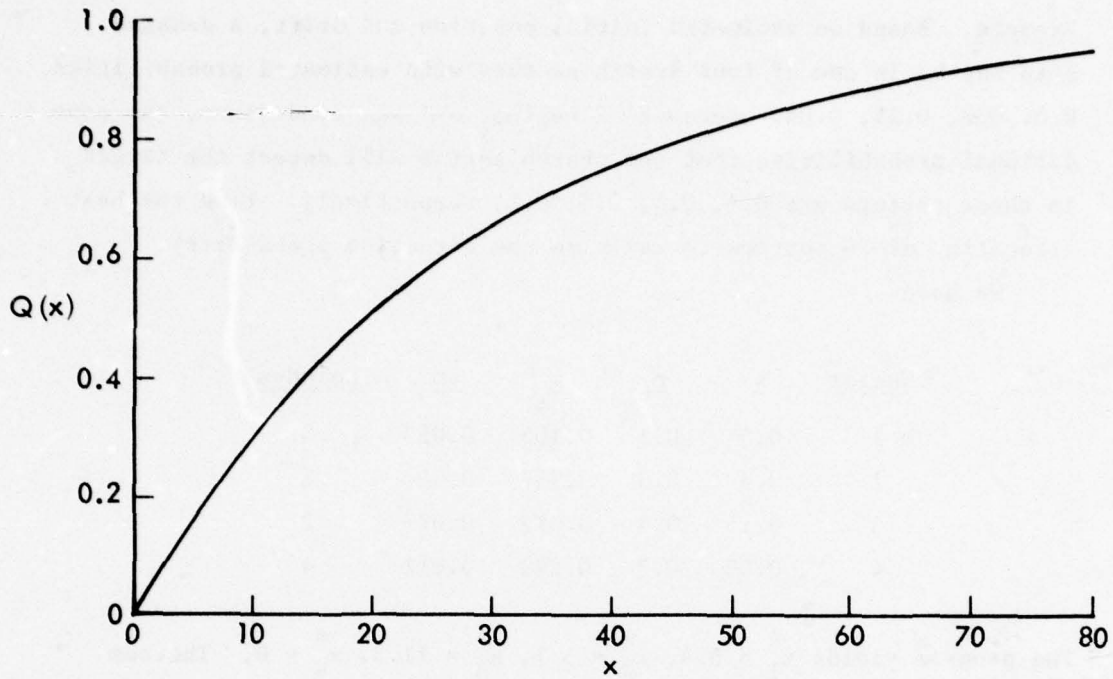


Fig. 13.1—A return function

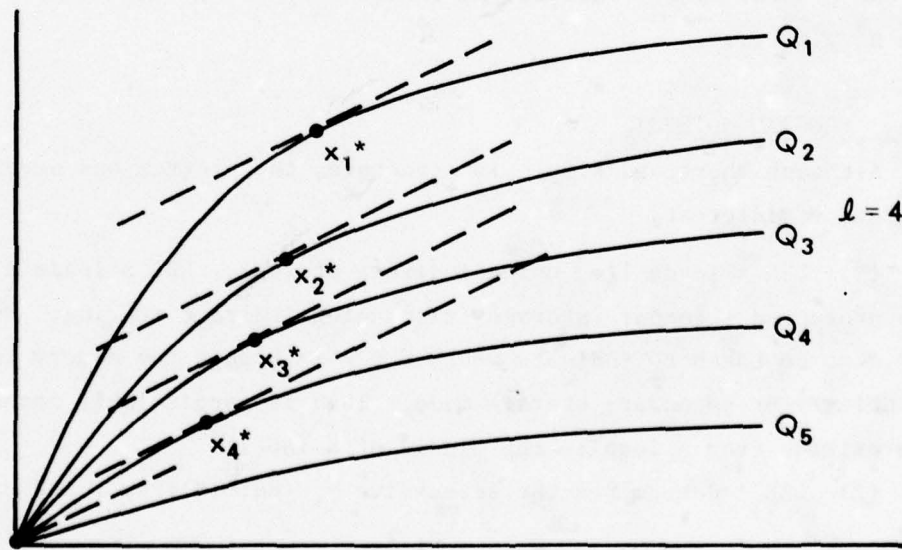


Fig. 13.2—Solution algorithm

Example. Based on estimated initial position and drift, a damaged ship may be in one of four search sectors with estimated probabilities 0.5, 0.3, 0.15, 0.05. Because of weather and sea conditions, the conditional probabilities that one search sortie will detect the target in these sectors are 0.1, 0.3, 0.4, 0.2, respectively. Find the best allocation of 20 sorties to maximize the detection probability.

We have

<u>Sector</u>	<u>s</u>	<u>p</u>	<u>m</u>	<u>sm</u>	<u>Reindex</u>
1	0.5	0.1	0.105	0.053	3
2	0.3	0.3	0.357	0.107	1
3	0.15	0.4	0.511	0.077	2
4	0.05	0.2	0.223	0.011	4

The program yields $x_1^* = 5.4$, $x_2^* = 3.1$, $x_3^* = 11.5$, $x_4^* = 0$. The sum is 20 as it must be. The detection probability is 0.73. Figure 13.3 shows the Q functions and the solution points and illustrates the algorithm. But it indicates also that the schematic of Fig. 13.2 is not the general case. That is, it is not necessarily true that $x_1^* \geq x_2^* \geq x_3^* \dots$

13.4. PROGRAM NOTES

Although short and simple in structure, the program has several elements of interest.

(1) LBL A loads $1/m_i$ using indirect storing. LBL B loads $S_i m_i$ into protected secondary storage, also using indirect storing. But care must be taken to indicate whether $f P \leftrightarrow S$ puts the memory in the primary or secondary storage mode. This is particularly important when exiting from a loop in the middle of a label.

(2) LBL 1 determines the successive x_i^* (Eq. (8)) by $f ISZ$ up to ℓ .

(3) LBL 2 then determines R^* by forming the sum (Eq. (9)) in reverse order from ℓ down to 1. $f DSZ$ provides the exit by skipping on zero.

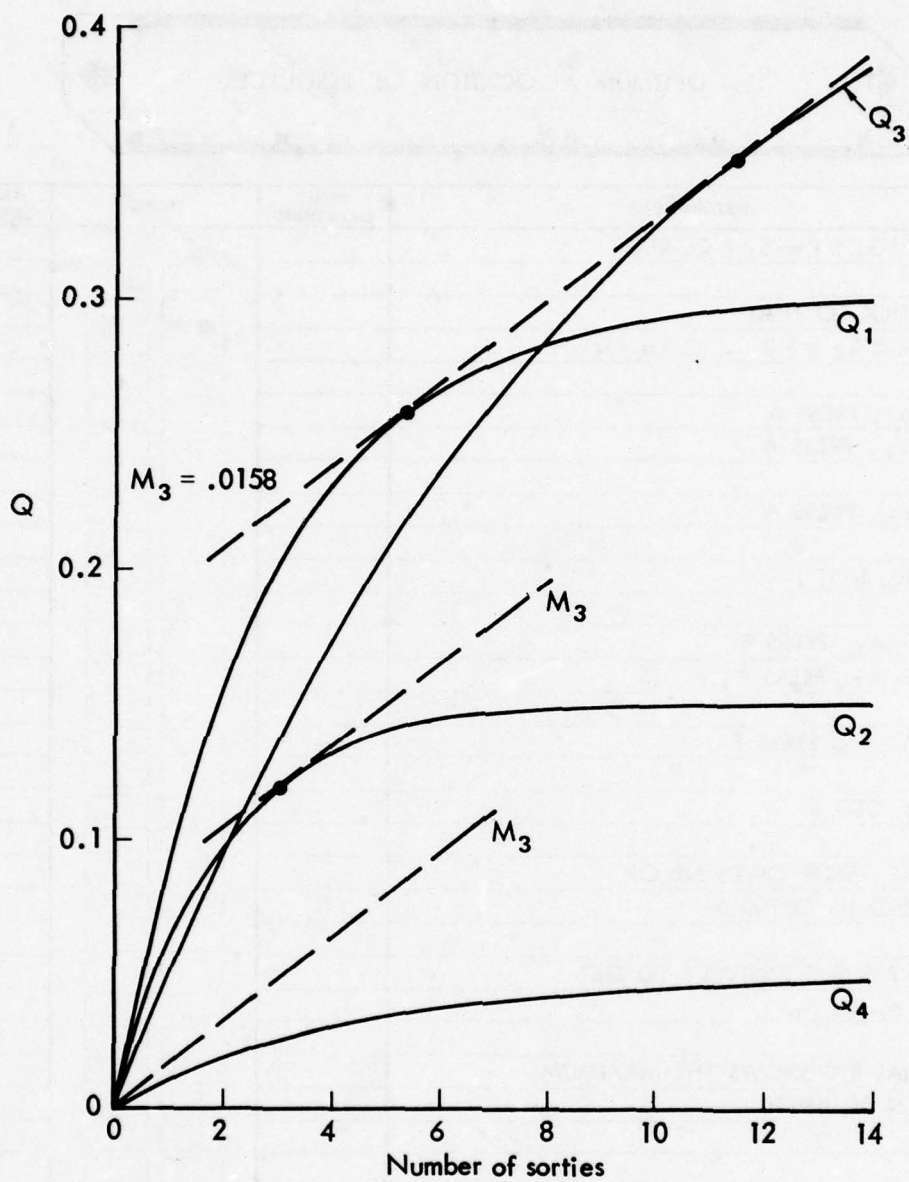
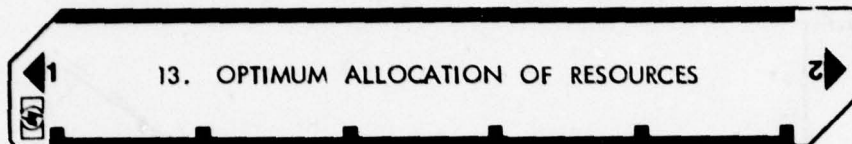


Fig. 13.3—A search problem

13.5 USER INSTRUCTIONS



STEP	INSTRUCTIONS	INPUT DATA/UNITS	KEYS		OUTPUT DATA/UNITS
1	f CL REG, f P ↔ S, f CL REG				
2	RE-INDEX SO THAT				
	$S_1 m_1 \geq S_2 m_2 \geq \dots \geq S_N m_N$				
3	KEY m_1 , PRESS A				
	KEY m_2 , PRESS A				
	...				
	KEY m_N , PRESS A				
4	KEY 10, h ST I				
5	KEY $S_1 m_1$, PRESS B				
	KEY $S_2 m_2$, PRESS B				
	...				
	KEY $S_N m_N$ PRESS B				
6	KEY B, STO B				
7	PRESS C, STOP GIVES NR OR				
	X_i USED IN OPTIMUM				
8	PRESS R/S SUCCESSIVELY TO GET				
	X_1, X_2, \dots, X_N				
9	A FINAL R/S SHOWS THE MAXIMUM				
	RETURN ACHIEVED				
	(A SECOND EXAMPLE IS ON NEXT PAGE)				

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13.6 OPTIMUM ALLOCATION OF RESOURCES

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS																															
001	001 *LBLA	21 11	INDIRECT STORAGE OF $1/m_i$	057	STOC	35 13																																
	002 1-X	52			058	R/S	51																															
	003 ISZI	16 26 46			059	0	00																															
	004 STOI	35 45		STO (i)	060	STOI	35 46																															
	005 RTN	24			061	GTOT	22 01																															
	006 *LBLB	21 12	SINCE 10 IN R_1 , INDIRECT STORAGE OF $S_i m_i$ IN 11, 12, ...	062	*LBL1	21 01	LEFT 030 IN SEC																															
	007 ISZI	16 26 46			063	ISZI	16 26 46																															
	008 STOI	35 45			064	RCLi	36 45	$S_i m_i$																														
	009 RTN	24			065	RCLA	36 11																															
	010				066	+	-24																															
	011 1	01	h ST I (RE-INDEX)	067	LN	32																																
	012 STOI	35 46			068	P/S	16-51	PRI																														
	013 RCLi	36 01			069	RCLi	36 45	RCL (i), $1/m_i$																														
	014 STOD	35 14		$1/m_i$	070	x	-35	X_i^* (8)																														
	015 1-X	52			071	R/S	51	SEC																														
	016 RCLB	36 12			072	P/S	16-51																															
	017 x	-35			073	RCLi	36 46																															
	018 CHS	-22		$-B m_1$	074	RCLC	36 13	l																														
	019 e*	33			075	X=Y?	16-33	FINISHED?																														
	020 P/S	16-51		SEC	076	GTOT	22 02																															
	021 RCLi	36 01	$S_1 M_1$	077	STOI	22 01	LOOP																															
	022 x	-35		078	*LBL2	21 02	LEFT 076 IN SEC																															
	023 STOD	35 11	$M_1 (6)$	079	RCLi	36 45	RCL (i), $S_i m_i$																															
	024 GTOD	22 14		080	RCLA	36 11																																
	025 *LBLD	21 14	$S_{l+1} m_{l+1} \leq M_{l+1} (7)$	081	-	-45																																
	026 ISZI	16 26 46			082	P/S	16-51	PRI																														
	027 RCLA	36 11			083	RCLi	36 45	$1/m_i$																														
	028 RCLi	36 45			084	x	-35																															
	029 X=Y?	16-35			085	ST+0	35-55 00	(9)																														
	030 GTOE	22 15			086	P/S	16-51	SEC																														
	031 P/S	16-51		PRI	087	DSZI	16 25 46																															
	032 RCLi	36 45		i	088	GTOT	22 02	LOOP FOR SUM																														
	033 RCLD	36 14		Σ	089	P/S	16-51	PRI																														
	034 +	-55		1	090	RCLB	36 00																															
	035 STOE	35 15	NEW PARTIAL SUM	091	RTN	24																																
	036 RCLA	36 11																																				
	037 RCLD	36 14																																				
	038 RCLC	36 15																																				
	039 +	-24																																				
	040 Y*	31	$M_i^{**} \frac{\sum_{i=1}^i i}{\sum_{i=1}^i 1}$																																			
	041 RCLi	36 45																																				
	042 RCLC	36 15																																				
	043 +	-24	$(1/m_i + 1) / \sum_{i=1}^{i+1} 1$																																			
	044 P/S	16-51	SEC	100																																		
	045 RCLi	36 45																																				
	046 X*Y	-41																																				
	047 Y*	31																																				
	048 x	-35																																				
	049 STOA	35 11	$M_{i+1} (6)$																																			
	050 RCLC	36 15	SWITCH																																			
	051 STOD	35 14	LOOP																																			
	052 GTOD	22 14																																				
	053 *LBL E	21 15	$l+1$	<table border="1"> <thead> <tr> <th colspan="5">LABELS</th> </tr> <tr> <th>A</th> <th>B</th> <th>C</th> <th>D</th> <th>E</th> </tr> </thead> <tbody> <tr> <td>$1/m_i$</td> <td>$S_i m_i$</td> <td>M_i</td> <td>$(6), TEST$</td> <td>l</td> </tr> <tr> <td>a</td> <td>b</td> <td>c</td> <td>d</td> <td>e</td> </tr> <tr> <td>0</td> <td>1 X^*_i</td> <td>2 R^*_l</td> <td>3</td> <td>4</td> </tr> <tr> <td>5</td> <td>6</td> <td>7</td> <td>8</td> <td>9</td> </tr> </tbody> </table>					LABELS					A	B	C	D	E	$1/m_i$	$S_i m_i$	M_i	$(6), TEST$	l	a	b	c	d	e	0	1 X^*_i	2 R^*_l	3	4	5	6	7	8	9
LABELS																																						
A	B	C		D	E																																	
$1/m_i$	$S_i m_i$	M_i		$(6), TEST$	l																																	
a	b	c	d	e																																		
0	1 X^*_i	2 R^*_l	3	4																																		
5	6	7	8	9																																		
	054 RCLi	36 46																																				
	055 1	01																																				
	056 -	-45	l																																			
REGISTERS																																						
0	R^*_l	1	$1/m_i$	2	-	3	-	4	-	5	-	6	-	7	-	8	-	9	$1/m_g$																			
S0	S1	$S_1 m_1$	S2	-	S3	-	S4	-	S5	-	S6	-	S7	-	S8	-	S9	-	$S_g m$																			
A	M _l		B	B		C	l		D	$\sum 1/m_i$		E	$\sum 1/m_i$		l																							

PART III

COST PROGRAMS

14. LOG-LINEAR CUMULATIVE AVERAGE AND UNIT COSTING

14.1. REFERENCES

- a. H. E. Boren, Jr. and H. G. Campbell, *Learning Curve Tables*, The Rand Corporation, RM-6191-PR, April 1970 (3 vols.).
- b. R. W. Hamming, *Numerical Methods for Scientists and Engineers*, McGraw-Hill, New York, 1962.

14.2. DISCUSSION

Learning curve theory assumes that each time the total quantity of items produced doubles, the cost per item is reduced to a constant percentage of the previous cost. The relationship is given by the power or log-linear relation

$$y = ax^b ,$$

where x is the cumulative production quantity. If y is the average cost of the first x units, we have the cumulative average learning curve. If y is the cost of the x th unit, we have the unit learning curve.

For plotting purposes, the midpoint x_m , corresponding to the lot average cost, is to be determined.

14.3. EQUATIONS

If S is the fraction to which cost decreases (the learning curve percentage) when the quantity is doubled, the slope of the learning curve is

$$b = \ln S / \ln 2 . \quad (1)$$

Then, with a the cost of the first unit,

$$y_c = ax^b \quad (2)$$

is the average cost of the first x units, and the total cost for the first x units is

$$T = xy_c = ax^{b+1} . \quad (3)$$

The unit cost at the x th unit is

$$y_u = a \left[x^{b+1} - (x-1)^{b+1} \right] . \quad (4)$$

Let (x_m, y_m) be the midpoint for the first lot of n units. Then $y_m = y_c = an^b$, and using (4), x_m is the solution of the equation

$$x_m^{b+1} - (x_m - 1)^{b+1} - n^b = 0 . \quad (5)$$

The above equations apply to the log-linear cumulative case.

For the log-linear unit curve, the unit cost at the x th unit is

$$y_u = ax^b \quad (6)$$

and the cumulative average cost for the first n units is

$$y_c = \frac{a}{n} \sum_{x=1}^n x^b , \quad (7)$$

since the total cost is

$$T = a \sum_{x=1}^n x^b . \quad (8)$$

The midpoint (x_m, y_m) is determined by

$$y_m = y_c , \quad x_m = (y_m/a)^{1/b} . \quad (9)$$

The only programming problems are posed by Eqs. (5) and (8).

In applying Newton's method to (5), a good first estimate is needed for x_m . We have

$$\begin{aligned} f(x) &= x^{b+1} - (x-1)^{b+1} - n^b \\ &= x^{b+1} - x^{b+1} (1 - 1/x)^{b+1} - n^b, \end{aligned}$$

and using the first two terms in the expansion of $(1 - 1/x)^{b+1}$, the first estimate for x is

$$x_0 = n/(b+1)^{1/b}, \quad (10)$$

which is very close for large n .

To get an excellent approximation for the sum in Eqs. (7) and (8), use the Gregory formula (Ref. a, p. 158):

$$\begin{aligned} \int_0^n f(x) dx &= \frac{1}{2} (f_0 + f_n) + \sum_{i=1}^{n-1} f_i + \frac{1}{12} (\Delta f_0 - \Delta f_{n-1}) \\ &\quad - \frac{1}{24} (\Delta^2 f_0 + \Delta^2 f_{n-2}) + \dots \end{aligned}$$

Because x^b is integrable, the formula can be applied in the backward direction to get the sum. Since x^b is steep for small x , we start the sum at $x = 4$. (Hamming calls this "low cunning.") We have

$$\begin{aligned} \sum_{x=1}^n x^b &\doteq 1 + 2^b + 3^b + \int_3^{n+1} x^b dx - \frac{1}{2} [3^b + (n+1)^b] \\ &\quad - \frac{1}{12} [4^b - 3^b - (n+1)^b + n^b] \\ &\quad + \frac{1}{24} [5^b - 2 \cdot 4^b + 3^b + (n+1)^b - 2 \cdot n^b + (n-1)^b], \end{aligned}$$

yielding the rather inelegant result

$$\sum_{x=1}^n x^b \doteq 1 + 2^b + \left[\frac{5}{8} - \frac{3}{b+1} \right] 3^b - \frac{1}{6} 4^b + \frac{1}{24} 5^b$$

$$+ \frac{1}{24} (n-1)^b - \frac{1}{6} n^b + \left[\frac{n+1}{b+1} - \frac{3}{8} \right] (n+1)^b . \quad (11)$$

14.4. PROGRAM NOTES

1. In finding a first approximation to the root of Eq. (5) by expression (10), a value less than 1 arises for small n (<5). This would lead to an Error signal because of $(x-1)^{b+1}$. LBL 2 provides a starting value of 1.01 to avoid this.

2. For small values of n (<5), get $\int x^b$ by manual calculation (not programmed).

3. The programming done here involved experimenting with the relatively uncommon second-order Newton method for the root of $f(x) = 0$. The formula^{*} is

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} \left[1 + \frac{f(x_n) f''(x_n)}{2(f'(x_n))^2} \right],$$

compared with the first-order method's

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} .$$

Convergence to a given accuracy is somewhat faster (20 percent in running time) but at additional programming cost to get $f''(x)$. The first-order method is used, employing DSP 2, f RND, to get two-decimal-place accuracy.

4. Obviously, $a = 1$ in programming, since a is simply a multiplier.

^{*}There is a typographical error in this formula as given on p. 82 of Ref. a.

14.6 PROGRAM LISTING

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
113	+	-24	3/8	169	RCL0	36 00	
114	-	-45		170	1/X	52	
115	RCL2	36 02		171	YX	31	
116	1	01		172	RTN	24	x _m (9)
117	+	-55					
118	RCL0	36 00					
119	YX	31					
120	X	-35	LAST TERM IN (11)				
121	RCL2	36 02					
122	RCL0	36 00					
123	YX	31					
124	6	06		180			
125	+	-24	-n ^b /6				
126	-	-45					
127	RCL2	36 02					
128	1	01					
129	-	-45					
130	RCL0	36 00					
131	YX	31					
132	5	05					
133	RCL0	36 00					
134	YX	31		190			
135	+	-55					
136	2	02					
137	4	04					
138	+	-24					
139	+	-55					
140	4	04					
141	RCL0	36 00					
142	YX	31					
143	6	06					
144	+	-24		200			
145	-	-45					
146	5	05					
147	ENT↑	-21					
148	8	08					
149	+	-24					
150	3	03					
151	RCL1	36 01					
152	+	-24					
153	-	-45					
154	3	03		210			
155	RCL0	36 00					
156	YX	31					
157	X	-35					
158	+	-55					
159	2	02					
160	RCL0	36 00					
161	YX	31					
162	+	-55					
163	1	01					
164	+	-55					
165	R/S	51	$\sum_{x=1}^n x^b$ (11)	220			
166	RCL2	36 02					
167	+	-24					
168	R/S	51	y _c (7)				

LABELS					FLAGS	SET STATUS		
A	B	C	D	E	0	SET STATUS		
b	CUM AVG	MID POINT	UNIT CURVE		1	FLAGS	TRIG	DISP
a	b	c	d	e	1	ON OFF		
0	f(x _i)	1	f'(x _i)	2	NOTE 1	3	x _m (5)	4
5	6	7	8	9	3	0 <input type="checkbox"/> <input type="checkbox"/>	DEG <input type="checkbox"/>	FIX <input type="checkbox"/>
						1 <input type="checkbox"/> <input type="checkbox"/>	GRAD <input type="checkbox"/>	SCI <input type="checkbox"/>
						2 <input type="checkbox"/> <input type="checkbox"/>	RAD <input type="checkbox"/>	ENG <input type="checkbox"/>
						3 <input type="checkbox"/> <input type="checkbox"/>		n _____

15. TIME-PHASED PROCUREMENT COSTING

15.1. REFERENCES

None.

15.2. DISCUSSION

The costing approach of this section is a hitherto undocumented model owing to H. G. Massey of The Rand Corporation. For definiteness, the model will be explained in terms of aircraft procurement, although it applies equally to the procurement of any system with any number of components. The initial batch of test articles is not priced, it being assumed that they are funded from another account. But the average prices of the batch's components provide the costs of initial articles for learning curve calculations. Overruns and inflation are not included. The model determines, by fiscal year, New Obligational Authority (NOA) required to meet the production/delivery schedule.

15.3. EQUATIONS

Specify that two required sequences of possessed aircraft (S_n, T_n), $n = 1, \dots, N$, are to be in the fleet at the end of year n , where S_n are squadron or UE aircraft and T_n are training aircraft.

If A and B are flying hours per year per aircraft (FH/Y), for squadron and training aircraft, the *cumulative* fleet flying hours through year n are approximately

$$H_n = \sum_{i=1}^n [AS_i + BT_i] . \quad (1)$$

The *cumulative* fleet attrition is given by

$$a_n = C \cdot H_n^d . \quad (2)$$

A fraction λ of the fleet is assigned to command support (pipeline). With allowance for these two factors, the *cumulative* number of aircraft to be procured through year n is

$$Q_n = (1 + \lambda) P_n + a_n . \quad (3)$$

If the fleet is to be kept in a steady-state condition (S_N, T_N) for M more years, aircraft will be delivered in year $N + 1$ to meet the attrition requirements of these M years. Hence H_{N+1} and a_{N+1} will be calculated to determine this final buy.

An aircraft has three major components: engines, airframe, and avionics. There is a cumulative buy program for each component, allowing for lead times and learning curve effects. Cumulative average costing is most convenient (see Sec. 14).

Take engines first. The procurement parameters can be written as the string of numbers

$$(a_1, p_{11}, x_{11}, p_{12}, x_{12}, p_{13}, t_1, \mu_1) ,$$

where the first subscript refers to component 1 (engines) and a_1 is the cost of the first article, p_{11} is the learning curve percentage (or rather fraction) up to article number x_{11} , p_{12} is the learning curve percentage for articles $x_{11} + 1$ up to x_{12} , and p_{13} is the subsequent percentage. Of course, a learning curve may have only one or two segments. The lead time in months is t_1 , so that an engine takes t_1 months from start of fabrication to delivery to the fleet as part of a complete aircraft. (Mating of engines and avionics with the airframe is taken to be part of the airframe lead time and cost.) The number of engines required per aircraft is μ_1 , allowing for multi-engine models and spares. With these production parameters:

Up to x_{11} the cumulative average total cost for x articles is

$$a_1 x^{b_{11}+1} , \quad (4)$$

where $b_{11} = \ell \pi p_{11} / \ell \pi 2$.

From $x_{11} + 1$ to x_{12} , the cumulative total cost is

$$a_1 \cdot x_{11}^{b_{11}-b_{12}} \cdot x^{b_{12}+1}, \quad (5)$$

and above $x_{12} + 1$,

$$a_1 \cdot x_{11}^{b_{11}-b_{12}} \cdot x_{12}^{b_{12}-b_{13}} \cdot x^{b_{13}+1}. \quad (6)$$

These expressions are verified by putting $x = x_{11}$ in (5) and $x = x_{12}$ in (6). These expressions define a *cumulative* cost function $c_1(x)$ for all articles numbered 1 through x .

Next express t_1 in years and write

$$t_1 = \text{INT}(t_1) + \text{FRAC}(t_1).$$

Thus a 26-month lead time is $2.167 = 2 + 0.167$. Then fabrication starts at $-t_1$, but during the fiscal year $-\text{INT}(t_1)$, only $\mu Q_1 \text{FRAC}(t_1)$ articles will be started, requiring NOA of

$$C_1(\mu Q_1 \text{FRAC}(t_1)).$$

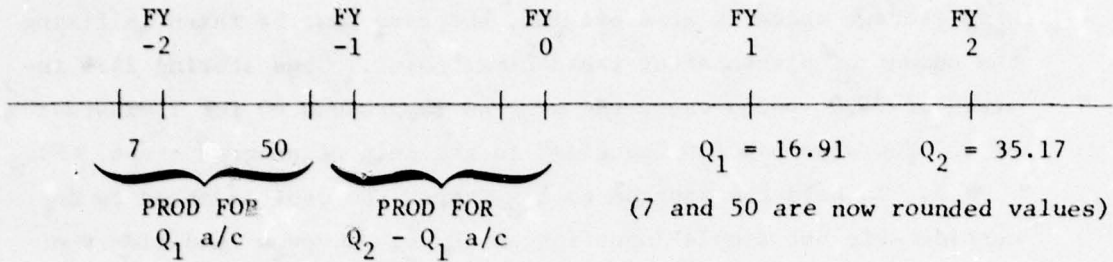
To the end of the next FY, $-\text{INT}(t_1) + 1$, the *cumulative* number of engines started is

$$\mu Q_1 + \mu(Q_2 - Q_1) \text{FRAC}(t_1), \quad (7)$$

and NOA for that FY is

$$C_1(\mu Q_1 + \mu(Q_2 - Q_1) \text{FRAC}(t_1)). \quad (8)$$

By example, if $t_1 = 26$ months, $Q_1 = 16.91$, $Q_2 = 35.17$,



Note that deliveries to the fleet are made at a uniform rate during a year. So that formula (7) will apply for the first year and the last year, store $Q_0 = 0$ and store Q_{N+1} as Q_{N+2} . Then, for the last FY, we will have the correct cumulative total Q_{N+1} .

The above procedure applies equally to the remaining two components. The program then generates the *cumulative* NOA component by component. The user then adds vertically by FY, and takes differences horizontally to get the final NOA by FY that the procurement program would demand.

The model well illustrates the simplicity resulting when cumulative average costing is used rather than unit costing.

15.4. PROGRAM NOTES

1. LBL A uses indirect addressing and simple looping to produce the cumulative flying hours H_i .
2. LBL B computes required cumulative aircraft Q_i and puts these in the primary storage originally occupied by the squadron and training aircraft of the original schedule.
3. The GTO E of line 074 will lead to the storage of Q_{N+1} in Q_{N+2} also (see above for reason).
4. LBL C calculates the coefficients required for a segmented learning curve.
5. LBL 6 calculates the successive cumulative number of articles produced and NOA required as the fiscal years are incremented.
6. "Packed" storage is used extensively. Thus, $S_2 = 24$ and $T_2 = 6$ are stored in Register 2 as 24.06. Then S_2 is retrieved by 'f INT' and T_2 by 'g FRAC, EEX 2, X'. This storage device is useful

when storage space is at a premium, but care must be taken in fixing the number of places after the decimal point. Thus storing 24.6 instead of 24.06 would cause the program to produce 60 for T_2 instead of 6. You also pay for "packing" in the coin of program steps.

7. To hold the program to 224 steps, the user is asked to do considerable but simple inputting, such as: Given a lead time t of 26 months, key in 26 and then 'ENTER, 12, ÷, STO 6'.

8. For lack of storage space, the user records output as produced and does some final additions and subtractions to get the NOA by fiscal year.

Example. The required buildup schedule is:

End of FY	1	2	3	4	5	6
Squadron acft	12	24	48	84	108	108
Training acft	3	6	12	21	27	27

The steady-state fleet is to be reached at the end of year 5. This will be kept constant through year 10. $FH/Y = 240$ for squadron acft and 720 for training acft. The cumulative attrition coefficient is 0.00015 and the exponent is 1.05. The command support factor is 5 percent. The engine learning curve has three segments, and the parameters for this component are

$$a_1 = 10, p_{11} = 0.9, x_{11} = 60, p_{12} = 0.8, x_{12} = 110, \\ p_{13} = 0.6, t_1 = 26, \mu_1 = 2.5 .$$

For the airframe (two segments):

$$a_2 = 25, p_{21} = 0.85, x_{21} = 30, p_{22} = 0.75, t_2 = 20, \mu_2 = 1 .$$

For avionics (one segment):

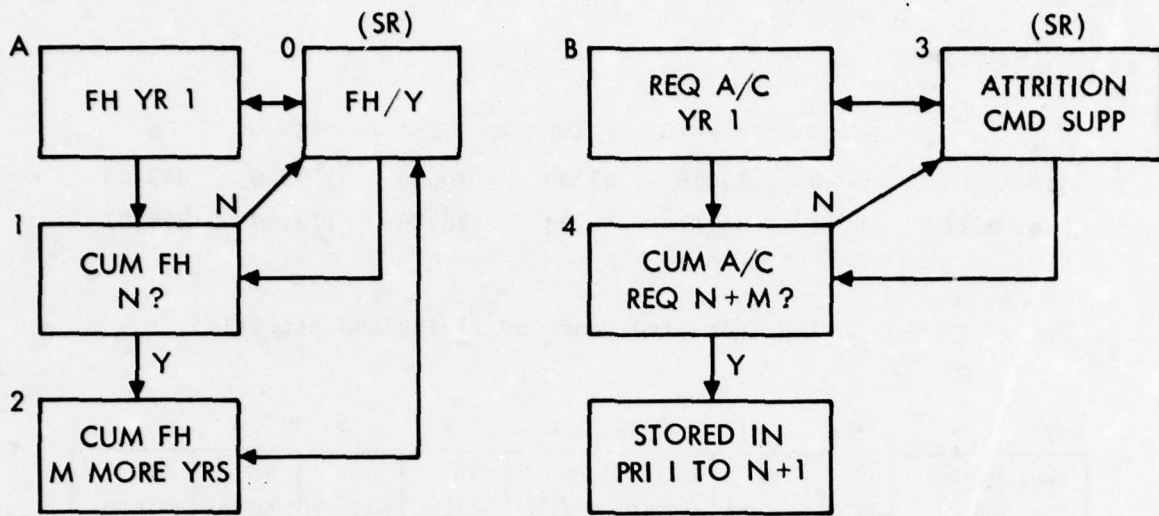
$$a_3 = 30, p_{31} = 0.75, t_3 = 14, \mu_3 = 1 .$$

Calculation

FY	1	2	3	4	5	6
Accum. FH	5040	15120	35280	70560	115920	342720
Req. acft	16.91	35.17	71.93	128.75	172.90	238.97

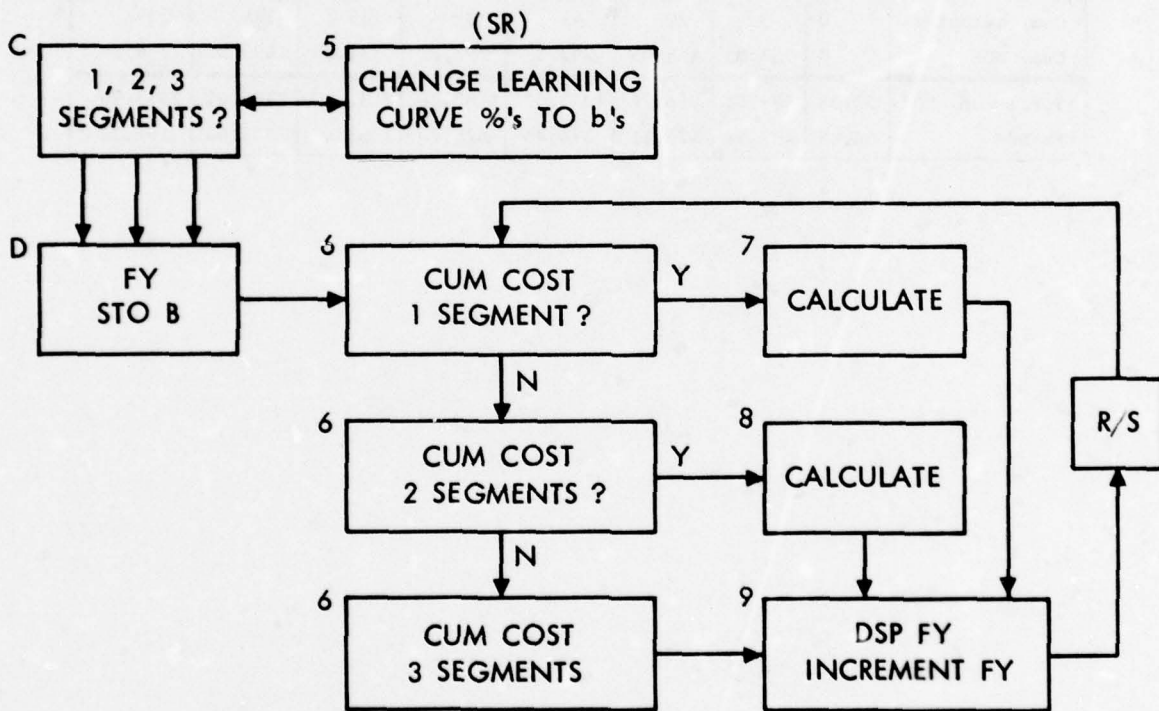
The sixth year allows for five years of flying and attrition.

FY	-2	-1	0	1	2	3	4	5
Cum. engines	7	50	103	204	340	460	597	597
Cum. NOA	52.08	275.88	464.52	571.37	653.54	707.63	757.85	757.85
Cum. airframes	0	11	29	60	110	158	217	239
Cum. NOA	0	156.73	329.20	506.78	722.45	892.89	1075.00	1137.47
Cum. avionics	0	3	20	41	81	136	184	239
Cum. NOA	0	57.05	173.05	263.35	392.21	531.08	633.80	738.58
Total cum. NOA	52.08	489.66	966.77	1341.50	1768.20	2131.60	2466.65	2633.90
FY NOA	52.08	437.58	477.11	374.73	426.70	363.40	335.05	167.25



(Sec. storage)

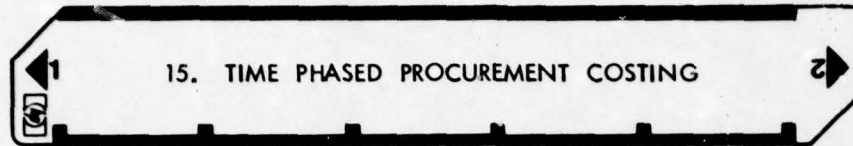
(Overwrite sec storage with learning curve constants)



(Note multiple use of registers in this program.)

Fig. 15.1—Time phased procurement flowchart

15.5 USER INSTRUCTIONS



STEP	INSTRUCTIONS EXAMPLE OF 14.4	INPUT DATA/UNITS	KEYS	OUTPUT DATA/UNITS
1	STO N.M IN A. N YEARS TO FINAL BUILDUP, M ADDITIONAL YEARS OF STEADY STATE FLEET OPERATION (N ≤ 7, NOTE 5.05 AND NOT 5.5):	5.05	STO A	5.05
2	STO 1 + λ IN B, WHERE λ IS THE COMMAND SUPPORT FACTOR	1.05	STO B	1.05
	STO C IN C AND d IND. ATTRITION FACTORS, EQ (2).	.00015	STO C	1.5 -04
		1.05	STO D	1.05
4	STO A. B IN 0. A IS FH/Y PER SQ. A/C, B IS FH/Y PER TRG A/C. (B HAS 3 DIGITS, INITIAL ZERO IF NEEDED)	240.720	STO 0	240.72
5	STO S _n · T _n IN R _n , n = 1, ..., n, AND STO S _n · T _n IN R _{n+} , ALSO.	12.03	STO 1	12.03
	S _n IS REQD SQ A/C AT END OF YR n.	24.06	STO 2	24.06
	T _n IS REQD TRG A/C AT END OF YR n.	48.12	STO 3	48.12
		84.21	STO 4	84.21
		108.27	STO 5	108.27
			STO 6	108.27
6	PRESS A. TO SEE CUM FH		A	45360
			f P→S	45360
			RCL 1	5040
			RCL 2	15120
			RCL 3	35280
			RCL 4	70560
			RCL 5	115920
			RCL 6	342720
7	f P→S (IMPORTANT)		f P→S	342720
8	PRESS B TO SEE CUM. A/C REQ (UNROUNDED)		B	238.97
			RCL 1	16.91
			RCL 2	35.17
			RCL 3	71.93
			RCL 4	128.75
			RCL 5	172.90
			RCL 6	238.97
9	f P→S (IMPORTANT). FOR ENGINES:		f P→S	238.97
	a ₁ STO 0	10	STO 0	10.00
	P ₁₁ STO 1	.9	STO 1	0.90
	x ₁₁ STO 2	60	STO 2	60.00
	P ₁₂ STO 3	.8	STO 3	0.80

15.5 USER INSTRUCTIONS



STEP	INSTRUCTIONS	INPUT DATA/UNITS	KEYS	OUTPUT DATA/UNITS
	x ₁₂ STO 4	110	STO 4	110.00
	p ₁₃ STO 5	.6	STO 5	0.60
	t ₁ (IN MOS) DIVIDE BY 12, STO 6	2.17	STO 6	2.17
	n ₁ (NR OF ENGINES/A/C) STO 9	2.5	STO 9	2.50
10	PRESS C. SEE FY.		C	-2.00
	TO GET CUM NR OF ENGINES PRODUCED		RCL D	7.00
	TO GET CUM NOA		RCL E	52.08
	R/S FOR NEXT FY		R/S	-1.00
			RCL D	50.00
			RCL E	275.88
	CONTINUE UNTIL CUM NR DECREASES			
11	RETURN TO 9 FOR NEXT COMPONENT			
	BUT <u>DO NOT USE</u> F P--S.			
	IF COMPONENT LEARNING CURVE			
	HAS 2 SEGMENTS:			
	EEX 9, STO 4; t/12, STO 6;			
	μ STO 9. NO OTHER STORAGE NEEDED			
	IF ONLY ONE SEGMENT:			
	EEX 9, STO 2; t/12, STO 6;			
	μ STO 9. NO OTHER STORAGE NEEDED.			
12	RECORD NOA FOR EACH COMPONENT			
	BY FY. ADD VERTICALLY. TAKE			
	DIFFERENCES TO GET INCREMENTAL			
	NOA BY FY.			

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15.6 TIME PHASED PROCUREMENT

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS			
001	001 *LBLA	21 11		057	P2S	16-51	BECAUSE GTO 2 IN			
	002 1	01		058	RTN	24	042, NQ RTN TO 009			
	003 STOI	35 46		059 *LBLB	21 12		PRI			
	004 GSB0	23 00		060	1	01				
	005 P2S	16-51	TEMP	051	STOI	35 46				
	006 STOI	35 45		062	GSB3	23 03				
	007 P2S	16-51	(OR GTO 1)	063	STOI	35 45	Q ₁			
	008 GSB1	23 01		064 *LBL4	21 04					
	009 *LBL0	21 00	FH/Y	065	ISZI	16 26 46				
010	010 RCLi	36 45	INDIRECT	066	GSB3	23 03				
	011 INT	16 34	S _i	067	STOI	35 45	Q _n			
	012 RCL0	36 00		068	RCLA	36 11				
	013 INT	16 34	A	069	INT	16 34				
	014 x	-35		070	1	01				
	015 RCLi	36 45		071	+	-55	N+1			
	016 FRC	16 44		072	RCLi	36 46				
	017 EEX	-23		073	X=Y?	16-33	FINISHED?			
	018 2	02	100	074	GTOE	22 15				
	019 x	-35	T _i	075	GTO4	22 04	LOOP			
020	020 RCL0	36 00		076	*LBL3	21 03				
	021 FRC	16 44		077	RCLi	36 45				
	022 EEX	-23		078	INT	16 34	S _N			
	023 3	03	1000	079	RCLi	36 45				
	024 x	-35	B	080	FRC	16 44				
	025 x	-35		081	EEX	-23				
	026 +	-55	AS _i + BT _i	082	2	02				
	027 RTN	24		083	x	-35	T _n			
	028 *LBL1	21 01		084	+	-55				
	029 ISZI	16 26 46		085	RCLB	36 12				
030	030 GSB0	23 00		086	x	-35	(1+λ) (S _n +T _n)			
	031 DSZI	16 25 46	SEC	087	P2S	16-51	SEC			
	032 P2S	16-51		088	RCLi	36 45	H _n			
	033 RCLi	36 45		089	RCLD	36 14				
	034 +	-55		090	Y*	31				
	035 ISZI	16 26 46		091	RCLC	36 13				
	036 STOI	35 45	PARTIAL SUM	092	x	-35	a _n (2)			
	037 P2S	16-51	PRI	093	+	-55	Q _n (3)			
	038 RCLA	36 11		094	P2S	16-51	PRI			
	039 INT	16 34	N	095	RTN	24	RTN TO 063/067			
040	040 RCLi	36 46		096	*LBLC	21 13	SEC (USER INST 9)			
	041 X=Y?	16-33	FINISHED FOR N?	097	0	00				
	042 GTO2	22 02		098	STOI	35 46				
	043 GTO1	22 01	LOOP	099	GSB5	23 05				
	044 *LBL2	21 02		100	EEX	-23				
	045 GSB0	23 00		101	9	09				
	046 RCLA	36 11		102	RCL2	36 02				
	047 FRC	16 44		103	X=Y?	16-33	1 SEGMENT?			
	048 EEX	-23		104	GTO0	22 14				
	049 2	02		105	RCL1	36 01				
050	050 x	-35	M. (AS _N +BT _N)	105	RCL3	36 03				
	051 x	-35		107	-	-45				
	052 P2S	16-51	SEC	108	Y*	31				
	053 RCLi	36 45	H _N (1)	109	RCL0	36 00				
	054 +	-55		110	x	-35				
	055 ISZI	16 26 46		111	STO7	35 07				
	056 STOI	35 45	TOTAL FH	112	EEX	-23				
REGISTERS										
0	A, B	1 S ₁ , T ₁	2 S ₂ , T ₂	3 -	4 -	5 -	6 -	7 S _N , T _N	8 S _N , T _N	9
S ₀	a ₁	S ₁ P ₁₁	S ₂ x ₁₁	S ₃ P ₁₂	S ₄ x ₁₂	S ₅ P ₁₃	S ₆ t ₁ /12	S ₇	S ₈	S ₉ μ ₁
A	N, M	B	1+λ	C	C	D	d	E		I

15.6 PROGRAM LISTING

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS	
113	9	09		169	P2S	16-51		
114	RCL4	36 04	2 SEGMENTS ?	170	RCL9	36 09	μ	
115	X=Y?	16-33		171	X	-35		
116	GT00	22 14		172	DSP0	-63 00		
117	RCL3	36 03		173	RND	16 24		
118	RCL5	36 05		174	ST00	35 14	(8)	
119	-	-45		175	DSP2	-63 02		
120	120	YN		31	176	RCL2	36 02	x 11
121	RCL7	36 07		177	X2Y	-41		
122	X	-35		178	X2Y?	16-35		
123	ST08	35 08		179	GT07	22 07	1st SEGMENT	
124	GT08	22 14	180	RCL4	36 04			
125	*LBL5	21 05	ALL CONSTANTS ?	181	X2Y	-41		
126	ISZ1	16 26 46		182	X2Y?	16-35		
127	RCL1	36 46		183	GT08	22 08	2nd SEGMENT	
128	7	07		184	RCL5	36 05		
129	X=Y?	16-33		185	1	01	$b_{13}+1$	
130	130	RTN		24	186	+	-55	
131	RCL i	36 45		P_i	187	Y*	31	
132	LN	32			188	RCL8	36 08	
133	2	02			189	X	-35	3rd SEGMENT
134	LN	32			190	190	ST0E	35 15
135	+	-24		191	GT09	22 09		
136	ST04	35 45	$b_{1i} = \ln p_{1i} / l_n$	192	*LBL9	21 09		
137	ISZ1	16 26 46		193	RCL8	36 12		
138	RCL i	36 45	x_{1i}	194	R/S	51	DISPLAY FY (152)	
139	EEN	-23	SEE USER INST. 11	195	RCL8	36 12		
140	140	9	09	196	1	01		
141	X=Y?	16-33		197	+	-55		
142	RTN	24		198	ST0B	35 12		
143	GT05	22 05	LOOP FOR SEGMENTS	199	P2S	16-51		
144	*LBLD	21 14		200	GT06	22 06		
145	0	00		201	*LBL7	21 07	1st SEGMENT	
146	ST0C	35 14	CLEAR	202	RCL1	36 01		
147	ST0E	35 15		203	1	01		
148	ST0I	35 46		204	+	-55		
149	RCL6	36 06		$t/12$	205	Y*	31	
150	150	INT		15 34	206	RCL0	36 00	
151	CHS	-22			207	X	-35	
152	ST0B	35 12		FY	208	ST0E	35 15	
153	RCL6	36 06			209	GT09	22 09	
154	FRC	16 44			210	210	*LBL8	21 08
155	ST0C	35 13			211	RCL3	36 03	2nd SEGMENT
156	P2S	16-51	PRI	212	1	01		
157	0	00		213	+	-55		
158	ST00	35 00		214	Y*	31		
159	*LBL6	21 06		215	RCL7	36 07		
160	160	RCL i	Q_n	216	X	-35		
161	RCL i	36 45	(DELETE 161)	217	ST0E	35 15		
162	ISZ1	16 26 46		218	GT09	22 09		
163	RCL i	36 45	Q_{n+1}	219	*LBL E	21 15		
164	-	-45		220	R4	-31		
165	CHS	-22		221	R4	-31	TO GET Q_{N+1}	
166	RCLC	36 13	FRAC	222	ISZ1	16 26 46		
167	X	-35		223	ST01	35 45		
168	+	-55		224	RTN	24	Q_{N+1}	

LABELS					FLAGS	SET STATUS			
A	B	C	D	E	0	FLAGS		TRIG	DISP
a	b	c	d	e	1	ON	OFF	DEG	FIX
0	1	2	3	4	2	<input type="checkbox"/>	<input type="checkbox"/>	GRAD	SCI
5	6	7	8	9	3	<input type="checkbox"/>	<input type="checkbox"/>	RAD	ENG
						<input type="checkbox"/>	<input type="checkbox"/>		n

16. COST/BENEFIT STREAMS

16.1. REFERENCES

None.

16.2. DISCUSSION

The model of this section is also due to H. G. Massey of The Rand Corporation. It deals with decisions to spend money now as opposed to later during the life cycle of a weapon system. That is, should engineering development monies be spent now with the expectation that future operating and support costs will be lower? The planner must decide, for example, whether to install engine diagnostic equipment now, assuming that future maintenance will otherwise be less efficient and therefore more costly. The model quantifies such decision problems, using as a yardstick the present value of a discounted stream of expenditures and benefits, both of which are expressed in constant dollars (no allowance for inflation).

A simple example will illustrate. Suppose we assume that \$10M spent now will lead to operating and support (O&S) costs of \$20M 8 years from now; if no money is spent now, these future costs will be \$40M. Let the discount rate be 10 percent, as currently mandated by the Department of Defense. If the \$10M were invested at 10 percent compounded interest for 8 years, it would yield \$21.4M. Consequently, we would save \$1.4M by *not* improving the system now. But if the rate were 5 percent, we would *lose* \$5.2M by not improving the system now. It follows that the rate mandated or assumed has a controlling impact on the decision.

With respect to estimating the future costs (\$20M and \$40M above), one other crucial point must be made. Suppose the system in question is a fleet of aircraft of a given type. Then we must keep the operational capability constant in the two cases. That is, the O&S costs must be assessed in both cases to produce the same in-commission rate or other measure of operational capability for the fleet.

16.3. EQUATIONS

Set a time horizon of N future fiscal years, the expected life of the weapon system. Let C_i be the costs of the proposed near-term improvements for years $1, \dots, N$. Let B_i be the assessed *incremented* O&S *savings* given the stream C_i . Then the discounted present value of the benefit/cost stream at a rate r is

$$P(r) = \sum_{i=1}^N (B_i - C_i)(1+r)^{-i+1}, \quad (1)$$

since by convention present values are stated for fiscal year 1.

The "breakeven" year j is defined as the first j for which

$$\sum_{i=1}^j (B_i - C_i)(1+r)^{-i+1} > 0, \quad (2)$$

if $P(r) > 0$.

The "internal rate of return" is that r^* for which

$$P(r^*) = 0. \quad (3)$$

If the actual rate r is greater than r^* , then $P(r) < 0$, because $(1+r)^{-i+1} < (1+r^*)^{-i+1}$. In this case, the near-term improvement investment would not be made.

The value r^* is found by Newton's method. We have, using $D_i = B_i - C_i$,

$$\begin{aligned} P'(r) &= \sum_{i=1}^N (1-i) \cdot D_i \cdot (1+r)^{-i} \\ &= \frac{1}{1+r} \left[P(r) - \sum_{i=1}^N i \cdot D_i \cdot (1+r)^{-i+1} \right], \end{aligned} \quad (4)$$

which is written in this form to simplify the programming. Finally

$$1 + r_n = 1 + r_{n-1} - \frac{(1 + r_{n-1}) \cdot P(r_{n-1})}{P(r_{n-1}) - \sum_{i=1}^N i \cdot D_i \cdot (1 + r)^{-i+1}} \quad (5)$$

16.4. PROGRAM NOTES

(1) This program uses indirect addressing in a natural and straightforward fashion. The successive D_i 's are stored in registers 1, ..., 19 (19 years is the maximum for this program). Looping by f ISZ is then simple.

(2) To get the breakeven year, we want to test for a change of sign in

$$P(j, r) = \sum_{i=1}^j D_i (1 + r)^{-i+1}$$

as this partial sum crosses the time axis. A simple procedure is to test the ratios $P(j + 1, r)/P(j, r)$ to see when, if at all, the ratio is *negative*.

(3) In using Newton's method, a simple first-guess at the root is $r = 0$. But $1 + r$ or 1 is then stored in B. If any iteration produces $1 + r < 1$, stop. In this case there is no internal rate of return.

PART IV

MATHEMATICAL FUNCTIONS AND ALGORITHMS

17. THE NORMAL FUNCTION AND ITS INVERSE

17.1. REFERENCES

None.

17.2. DISCUSSION

This program is frequently used in conjunction with others, such as the Q function (Program 18). Extensive application of the error function is made in *Hewlett Packard HP-65 Programs for Evaluating Effectiveness of Field Artillery Weapons*, prepared for the Joint Technical Coordinating Group for Munitions Effectiveness (Surface-to-Surface) by Booz-Allen Applied Research, Shalimar, Florida, September 1975.

17.3. EQUATIONS

The normal distribution, or function, is

$$F(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^x \exp(-t^2/2) dt, \quad (1)$$

where x is in units of σ . An early approximation, due to J. D. Williams, is

$$F_0(x) = \frac{1 + [1 - \exp\{-2x^2/\pi\}]^{1/2}}{2}, \quad x \geq 0, \quad (2)$$

which has a maximum error of about 0.002. R. N. Snow replaces the curly brackets in (2) by

$$-2x^2 \left(\frac{1}{\pi} - \frac{x^2}{x^4 + 230} \right)$$

and obtains an accuracy better than 0.0001.

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A first approximation to the inverse is obtained by solving (2) for x ,

$$x_0 = \left[-\frac{\pi \ln \{1 - (2F_0 - 1)^2\}}{2} \right]^{1/2} \quad (3)$$

For greater accuracy, x_0 is used in solving the equation $F(x) - y = 0$ by Newton's method, which is appropriate since the derivative is simple,

$$F'(x) = \frac{1}{\sqrt{2\pi}} \exp(-x^2/2) .$$

The error function is

$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt , \quad \text{and} \quad (4)$$

$$\operatorname{erf}(x) = 2 \cdot F(\sqrt{2} \cdot x) - 1 . \quad (5)$$

Given a value E to find the corresponding x , use this program with $F = 1/2 [1 + E]$ and divide the resulting value by $\sqrt{2}$.

Example 1. Find $\operatorname{erf}(0.5)$.

Key in $1/\sqrt{2}$, PRESS A, then 2, x, 1 - .

Answer is 0.5206.

Example 2. Find x for $\operatorname{erf}(x) = 0.5206$.

Key in $F = (1 + 0.5206)/2$, PRESS B, PRESS C, $\sqrt{2}$, \div .

Answer is 0.50.

17.4. PROGRAM NOTES

None.

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17.6 THE NORMAL FUNCTION

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
001	001 *LBLA	21 11			057 +	-55	
	002 STOA	35 11	x		058 LN	32	
	003 GSB0	13 00			059 Pi	16-24	
	004 RCLA	36 11		060	060 x	-35	
	005 X0?	16-45	x < 0		061 2	02	
	006 ST01	22 01			062 +	-24	
	007 RCL0	36 00			063 CHS	-22	
	008 DSP4	-63 04			064 JX	54	
	009 RTN	24			065 ST02	35 02	x ₀
010	010 *LBL1	21 01	CORRECTS FOR x < 0		066 DSP4	-63 04	
	011 1	01			067 RCLB	36 12	
	012 RCL0	36 00			068 =	-62	
	013 -	-45			069 5	05	
	014 DSP4	-63 04		070	070 X>Y?	16-34	.5 > F
	015 RTN	24			071 ST02	22 02	
	016 *LBL0	21 00			072 RCL2	36 02	
	017 RCLA	36 11			073 RTN	24	
	018 X²	53			074 *LBL2	21 02	
	019 ST01	35 01			075 RCL2	36 02	CHANGE TO -x ₀
020	020 X²	53			076 CHS	-22	
	021 2	02			077 ST02	35 02	
	022 3	03			078 RTN	24	
	023 0	00			079 *LBLC	21 13	
	024 +	-55		080	080 RCL2	36 02	
	025 1/X	52			081 X²	53	
	026 RCL1	36 01			082 2	02	
	027 x	-35			083 +	-24	
	028 CHS	-22			084 CHS	-22	
	029 Pi	16-24			085 e ^x	33	
030	030 1/X	52			086 Pi	16-24	
	031 +	-55			087 2	02	
	032 RCL1	36 01			088 x	-35	
	033 x	-35			089 JX	54	
	034 2	02		090	090 +	-24	
	035 x	-35			091 ST05	35 05	F'(x ₀)
	036 CHS	-22			092 RCL2	36 02	
	037 e ^x	33			093 GSB0	13 11	
	038 CHS	-22			094 CHS	-22	
	039 1	01			095 RCLB	36 12	
040	040 +	-55			096 +	-55	
	041 JX	54			097 RCL5	36 05	
	042 1	01			098 +	-24	
	043 +	-55			099 RCL2	36 02	x ₁
	044 2	02		100	100 +	-55	
	045 ÷	-24			101 ST02	35 02	
	046 ST00	35 00	F(x)		102 DSP3	-63 03	
	047 RTN	24			103 RTN	24	
	048 *LBLB	21 12					
	049 ST0B	35 12	F				
050	050 2	02					
	051 x	-35					
	052 1	01					
	053 -	-45					
	054 X²	53		110			
	055 CHS	-22					
	056 1	01					

REGISTERS									
0	1	2	3	4	5	6	7	8	9
F(x)	x ²	x ₀			F'(x ₀)				
S0	S1	S2	S3	S4	S5	S6	S7	S8	S9
A	x	B	F	C	D	E		I	

18. THE Q FUNCTION (OFFSET COVERAGE FUNCTION)

18.1. REFERENCES

- a. J. I. Marcum and P. Swerling, "Studies of Target Detection by Pulsed Radar," *IRE Transactions on Information Theory*, Vol. IT-6, No. 2, April 1960. (Reprints of Rand RM-754, December 1947, and RM-1217, March 1954.)
- b. J. I. Marcum, *Tables of Q Functions*, The Rand Corporation, RM-339 (ASTIA No. AD 116551), January 1950.
- c. D. P. Meyer and H. A. Mayer, *Radar Detection*, Academic Press, New York and London, 1973.
- d. L. A. Wainstein and V. D. Zubakov, *Extraction of Signals from Noise*, Prentice-Hall, Englewood Cliffs, N.J., 1962.
- e. L. E. Brennan and I. S. Reed, "An Iterative Method of Computing the Q Function," *IRE Transactions on Information Theory*, Vol. IT-11, No. 2, April 1965.

18.2. DISCUSSION

The Q function

$$Q(r,R) = \int_R^{\infty} u \exp \left\{ -\frac{r^2 + u^2}{2} \right\} \cdot I_0(ru) du \quad (1)$$

is basic in radar detection theory. It is expressible in Lommel functions of the first kind (Ref. a), but is not integrable in closed form.

The Q function's more common application is perhaps in offset bombing calculations. For a circular normal distribution $(0,\sigma)$, a weapon radius R (in units of σ), and a point target at a distance r (in units of σ) from the origin (the aiming point), the probability of coverage is simply $P(R,r) = 1 - Q(r,R)$. If CEP in feet is used and r' , R' are in feet,

$$r = r' \frac{\sqrt{2 \ln 2}}{\text{CEP}}, \quad R = R' \frac{\sqrt{2 \ln 2}}{\text{CEP}},$$

$$\sqrt{2 \ln 2} = 1.17741 .$$

The damage probability program (Sec. 9) can be used to get weapon radius, and this program is then employed to find collateral damage to other point targets.

18.3. EQUATIONS

The Bessel function $I_0(x)$ is given by

$$I_0(x) = \sum_{n=0}^{\infty} \left(\frac{x}{2}\right)^{2n} / (n!)^2 . \quad (2)$$

Put (2) in (1) and interchange the order of summation and integration to get

$$P(R,r) = 1 - Q(r,R) = \sum_{n=0}^{\infty} k_n(r^2/2) K_n(R^2/2) , \quad (3)$$

where

$$k_n(y) = x^n e^{-y} / n! \quad (4)$$

$$K_n(x) = \int_0^x \frac{u^n e^{-u}}{n!} du = \frac{\Gamma_{n+1}(x)}{n!} ,$$

and Γ_{n+1} is the incomplete gamma function.

The recursion relations for k_n and K_n are

$$k_0(y) = e^{-y}$$
$$k_n(y) = \frac{y}{n} k_{n-1}(y) , \quad n > 0$$
$$K_0(x) = 1 - e^{-x} \quad (5)$$

$$K_n(x) = K_{n-1}(x) - k_n(x) , \quad n > 0 .$$

After N iterations,

$$P(R, r) = \sum_{n=1}^{N-1} k_n K_n + R(N) ,$$

where the remainder

$$R(N) = \sum_{n=N}^{\infty} k_n K_n . \quad (6)$$

Reference e shows, for $N > rR/\sqrt{2}$, that

$$R(N + 1) \leq k_N(r^2/2) K_N(R^2/2) . \quad (7)$$

Let $N_0 = rR/\sqrt{2}$ and let Δ be the desired accuracy. Then the iteration can be terminated at $n = N$, if

$$N > N_0 , \quad k_N(r^2/2) K_N(R^2/2) \leq \Delta . \quad (8)$$

If r and R are small, the convergence is rapid. But as r and R increase, the number of terms required--and thus computation time--become excessive.

However, for $r, R \geq 5$, Ref. d provides an excellent approximation in terms of the cumulative Gaussian function

$$P(R, r) = \frac{1}{\sqrt{2\pi}} \int_{z_0}^{\infty} e^{-u^2/2} du + E(z_0) , \quad (9)$$

where

$$z_0 = (R - r)(1 - 1/4r^2) - 1/2r . \quad (10)$$

The approximation is improved by adding two more terms to (10), taking

$$Z_1 = (R - r)(1 - 1/4r^2) - 1/2ry - 1/48r^3 - (R - r)^2/10r^3 . \quad (11)$$

Then the error $E(Z_1) \leq 0.0005$ for $r \geq 4.25$. It can also be shown that for

$$R \geq 2.45 + \frac{1}{r - 1.7} , \quad (12)$$

$$E(Z_1) \leq 0.0005 .$$

The regions of interest for the $P(R,r)$ calculation are then shown in Fig. 18.1. For region A, use the iteration method, Eqs. (3) and (8). The maximum number of iterations required to obtain an error $\Delta < 0.0005$ is 10. For region B, use the approximation (11) in (9), with an execution time of 7 sec. In general, the regions above $R - r = -2.8$ and below $R - r = 2.8$ are without interest. However, even in these regions, the approximation method may be used.

18.4. PROGRAM NOTES

1. For an accuracy $\Delta \leq 0.0005$, enter R , r , and Δ and press B. The program will choose the better method to compute $P(R,r)$. "Better" is defined as entailing the least computer time to obtain at least accuracy Δ .

2. For an accuracy Δ better than 0.005, again enter R , r , and Δ but press A.

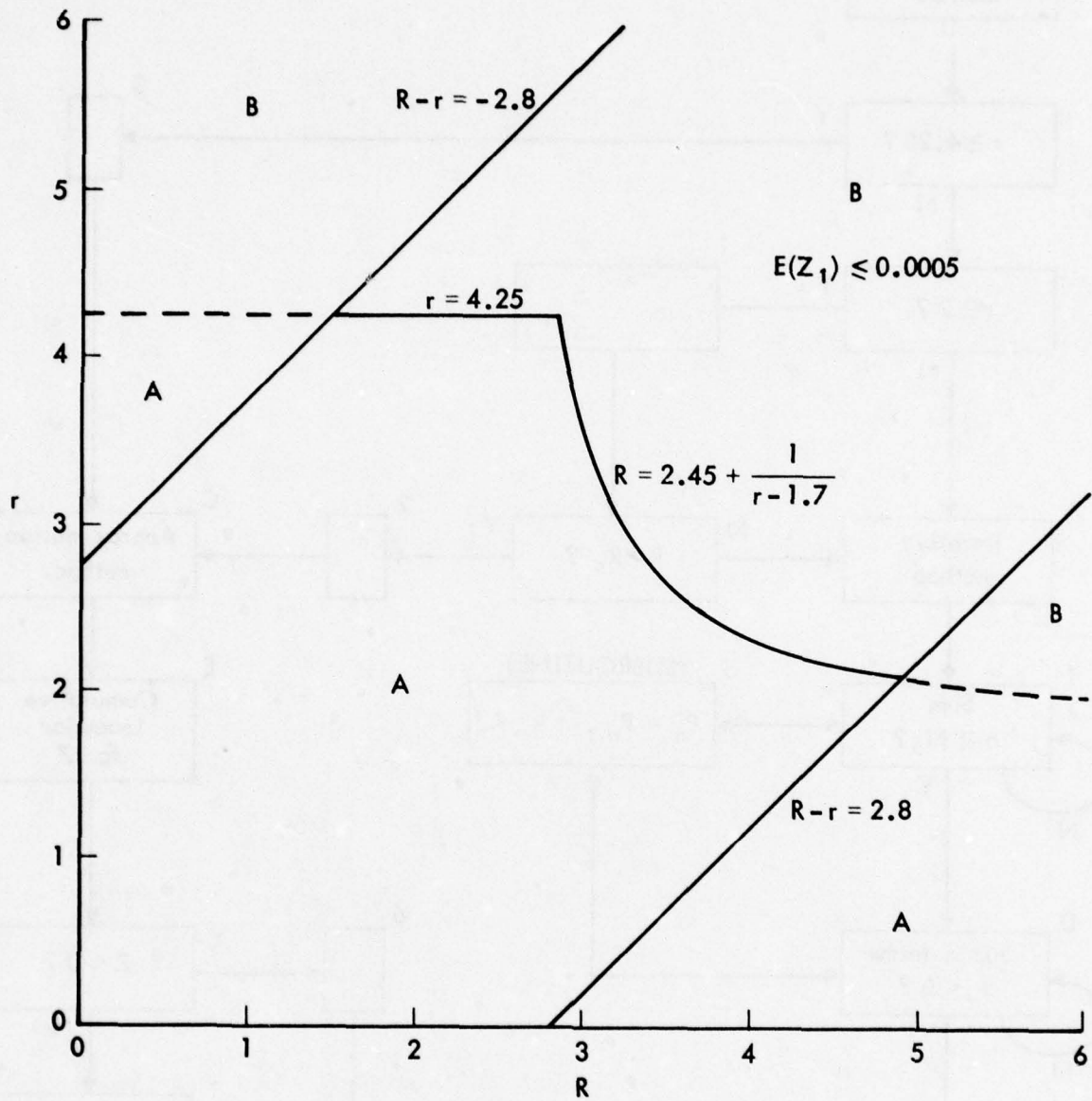


Fig. 18.1. — Iteration and approximation regions

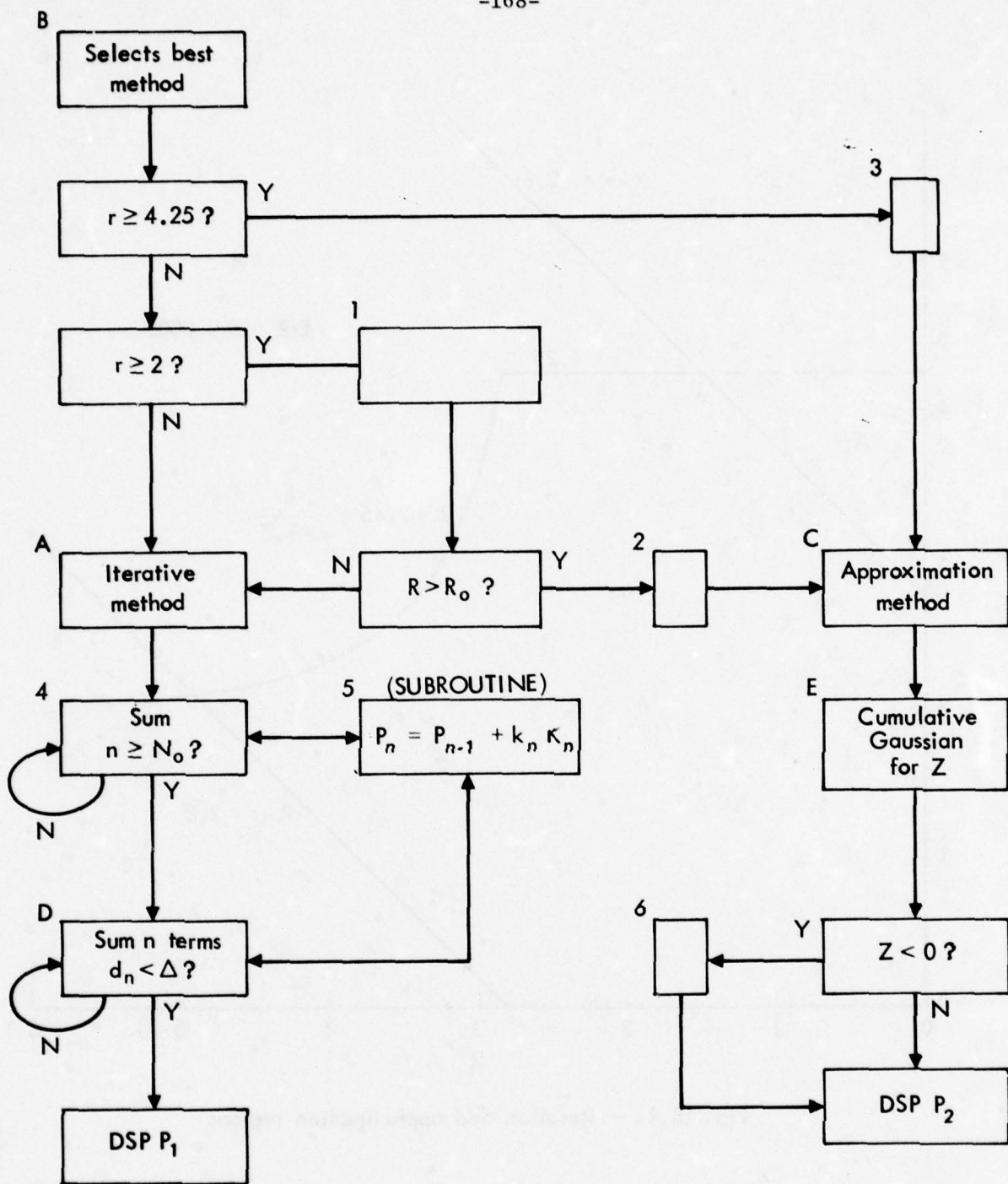


Fig. 18.2— P(Q) function program flowchart

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18.6 PROGRAM LISTING

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
113	STO6	35 08		169	+	-24	
114	RCLC	36 13		170	STO5	35 05	
115	3	03		171	RCL6	36 06	
116	RCLD	36 14		172	DSP4	-63 04	
117	x	-35		173	X<0?	16-45	IF z < 0
118	-	-45		174	STO6	22 06	
119	RCLD	36 14		175	X<Y	-41	
120	X ²	53		176	RTN	24	DISPLAY P ₂
121	STO9	35 09		177	*LBL6	21 06	
122	4	04		178	1	01	P ₂ IF z < 0
123	x	-35		179	RCL5	36 05	
124	+	-24		180	-	-45	
125	+	-55	$z' = R - r + (R - 3r)/4r^2$	181	STO5	35 05	
126	4	04		182	RTN	24	DISPLAY P ₂
127	8	08					
128	RCL9	36 09					
129	x	-35					
130	1/X	52					
131	-	-45	$z'' = z' - 1/48r^2$				
132	RCL8	36 08					
133	X ²	53					
134	1	01					
135	0	00					
136	RCL9	36 09					
137	x	-35					
138	RCLD	36 14					
139	x	-35					
140	+	-24					
141	-	-45	$z = z'' - (R - r)^2 / 12r^3$				
142	*LBL6	21 06	CUMULATIVE GAUSSIAN				
143	STO6	35 06	(SEE PROGRAM 17)				
144	X ²	53					
145	STO7	35 07					
146	X ²	53					
147	2	02					
148	3	03					
149	0	00					
150	+	-55					
151	1/X	52					
152	RCL7	36 07					
153	x	-35					
154	P1	16-24					
155	1/X	52					
156	-	-45					
157	RCL7	36 07					
158	x	-35					
159	2	02					
160	x	-35					
161	e ^x	33					
162	CHS	-22					
163	1	01					
164	+	-55					
165	FX	54					
166	1	01					
167	+	-55					
168	2	02					

LABELS				FLAGS		SET STATUS		
A ITERATION	B (A or C) BEST METHOD	C APPROX.	D LOOP TEST Δ	E CUM GAUSSIAN	0	1	2	3
a	b	c	d	e	1			
0	1 TEST R VS R _n	2 (101)	3 (105)	4 LOOP, n ≤ N ₀	2			
5	6 COMPUTE d _n	7 P ₂ IF z ≤ 0	8	9	3			

FLAGS	TRIG	DISP
0 <input type="checkbox"/> ON <input type="checkbox"/> OFF	DEG <input type="checkbox"/>	FIX <input type="checkbox"/>
1 <input type="checkbox"/>	GRAD <input type="checkbox"/>	SCI <input type="checkbox"/>
2 <input type="checkbox"/>	RAD <input type="checkbox"/>	ENG <input type="checkbox"/>
3 <input type="checkbox"/>		n _____

19. LINEAR PROGRAMMING AND 3 × 3 MATRIX GAMES

19.1. REFERENCES

- a. G. B. Dantzig, *Linear Programming and Extensions*, The Rand Corporation, R-366-PR, August 1963 (published by Princeton University Press).
- b. A. M. Glickman, *An Introduction to Linear Programming and the Theory of Games*, John Wiley and Sons, New York, 1963.
- c. R. W. Metzger, *Elementary Mathematical Programming*, John Wiley and Sons, New York, 1958.
- d. J. D. Williams, *The Compleat Strategyst*, McGraw-Hill, New York, revised edition, 1966.
- e. M. Dresher, *Games of Strategy: Theory and Applications*, The Rand Corporation, R-360, May 1961 (published by Prentice-Hall).

19.2. DISCUSSION

The 3-activity linear programming problem may be formulated:

find $x_1 \geq 0, x_2 \geq 0, x_3 \geq 0$ satisfying

$$a_{11} x_1 + a_{12} x_2 + a_{13} x_3 \leq b_1$$

$$a_{21} x_1 + a_{22} x_2 + a_{23} x_3 \leq b_2$$

$$a_{31} x_1 + a_{32} x_2 + a_{33} x_3 \leq b_3$$

to maximize

$$M = c_1 x_1 + c_2 x_2 + c_3 x_3 .$$

The recipe for solving this problem by the pivot method is very simple, although the result of deep and extensive analysis. Set up Tableau 1:

x_1	x_2	x_3		
a_{11}	a_{12}	a_{13}	b_1	u_1
a_{21}	a_{22}	a_{23}	b_2	u_2
a_{31}	a_{32}	a_{33}	b_3	u_3
$-c_1$	$-c_2$	$-c_3$	0	M

TABLEAU 1

1. The pivot *column* corresponds to the most *negative* of $-c_1$, $-c_2$, $-c_3$. Say this is $-c_2$.
2. The pivot *row* is found by finding

$$b_1/a_{12}, \quad b_2/a_{22}, \quad b_3/a_{32}$$

for only those b 's that are *positive*, and then selecting the minimum. Say this is b_3/a_{32} . Then the pivot is a_{32} .

3. Replace the pivot by its reciprocal, and divide all other entries in the pivot's column by the negative of the pivot.
4. For an entry *other* than those in the pivot's row and column, add to that entry the product of the entry in the same column to the left or right of the pivot in *its* row and the entry in the (new) pivot's column to the left or right of the entry in *its* row.
5. Now modify the pivot's row by dividing all entries other than the pivot by the pivot.
6. Interchange x_2 and u_3 .

These operations produce the new Tableau 2:

x_1	u_3	x_3		
$a_{11} + a_{31} (-a_{12}/a_{32})$	$-a_{12}/a_{32}$	$a_{13} + a_{33} (-a_{12}/a_{32})$	$b_1 + b_3 (-a_{12}/a_{32})$	u_1
$a_{21} + a_{31} (-a_{22}/a_{32})$	$-a_{22}/a_{32}$	$a_{23} + a_{33} (-a_{22}/a_{32})$	$b_2 + b_3 (-a_{22}/a_{32})$	u_2
a_{21}/a_{32}	$1/a_{32}$	a_{33}/a_{32}	b_3/a_{32}	x_2
$-c_1 + a_{31} (c_2/a_{32})$	c_2/a_{32}	$-c_3 + a_{33} (c_2/a_{32})$	$0 + b_3 (c_2/a_{32})$	M

TABLEAU 2

In the numerical example below, the initial pivot is a_{23} (not a_{32} as above).

Example (Ref. b, Sec. 5)

x_1	x_2	x_3		
1	1	1	100	u_1
3	2	4	210	u_2
3	2	0	150	u_3
-5	-4	-6	0	M

(Tableau 1)

x_1	x_2	u_2		
1/4	1/2	-1/4	47.5	u_1
3/4	1/2	1/4	52.5	x_3
3	2	0	150.0	u_3
-1/2	-1	3/2	315.0	M

(Tableau 2)

7. Repeat the above process until all entries in the bottom row are *nonnegative*. In the rightmost column read the optimal x 's and maximum M. Any u left in that column indicates that the corresponding x is 0.

Continuing the example,

x_1	u_3	u_2		
-1/2	-1/4	-1/4	10	u_1
0	-1/4	1/4	15	x_3
3/2	1/2	0	75	x_2
1	1/2	3/2	390	M

$$x_1 = 0, x_2 = 75, x_3 = 15, M = 390 \text{ (Answer)}$$

(Tableau 3)

The previous example in equation form is:

find $x_1 \geq 0, x_2 \geq 0, x_3 \geq 0$ subject to

$$x_1 + x_2 + x_3 \leq 100$$

$$3x_1 + 2x_2 + 4x_3 \leq 210$$

$$3x_1 + 2x_2 \leq 150$$

to maximize $M = 5x_1 + 4x_2 + 6x_3$.

Suppose the problem were:

find $x_1 \geq 0, x_2 \geq 0, x_3 \geq 0$ subject to

$$x_1 + x_2 + x_3 \geq 100$$

$$3x_1 + 2x_2 + 4x_3 \geq 210$$

$$3x_1 + 2x_2 \geq 150$$

to minimize $m = 5x_1 + 4x_2 + 6x_3$.

We set up the *dual* problem (the pattern should be clear):

find $y_1 \geq 0, y_2 \geq 0, y_3 \geq 0$ subject to

$$y_1 + 3y_2 + 3y_3 \leq 5$$

$$y_1 + 2y_2 + 2y_3 \leq 4$$

$$y_1 + 4y_2 \leq 6$$

to *maximize* $M = 100y_1 + 210y_2 + 150y_3$, and solve this problem by the previous method. The values for x variables are now read off on the bottom row under the interchanged u 's with the same subscript.

The relation of the duals is clarified by using the program to solve 3×3 matrix games. The procedure is readily understood by following through a specific example.

BLUE is the maximizing player, RED his minimizing opponent. It is desirable to add a constant to all entries in the payoff matrix to make all entries positive if necessary.

This increases the value of the original game by that constant but does not change the proportions in which the strategies are played. The new example is

		RED		
		r_1	r_2	r_3
BLUE	b_1	2	6	0
	b_2	5	3	6
	b_3	5	4	3

where b_i (r_j) is the probability BLUE (RED) will choose course of action or strategy i (j). Then

$$1 \geq b_i \geq 0, 1 \geq r_j \geq 0, b_1 + b_2 + b_3 = 1, r_1 + r_2 + r_3 = 1.$$

Look at matters from RED's point of view. Against each of BLUE's *pure* strategies, RED must expect to pay BLUE

$$2r_1 + 6r_2, 5r_1 + 3r_2 + 6r_3, 5r_1 + 4r_2 + 3r_3 .$$

Let μ (unknown) be the greatest of these three. Then putting $y_i = r_i/\mu$,

$$2y_1 + 6y_2 \leq 1, 5y_1 + 3y_2 + 6y_3 \leq 1, 5y_1 + 4y_2 + 3y_3 \leq 1 ,$$

and RED wants to *minimize* μ by *maximizing* $M = 1/\mu$,

$$M = y_1 + y_2 + y_3 .$$

This is the standard linear programming problem with the right-upper border all +1's and the left lower border all -1's. The first tableau is:

y_1	y_2	y_3		
2	6	0	1	v_1
5	3	6	1	v_2
5	4	3	1	v_3
-1	-1	-1	0	M

Any column could be the first pivot column. We choose the circled number as the pivot because $1/6 < 1/5$ (a variation on step (2) above).

The second tableau (by the program) is:

y_1	v_1	y_3		
2	.17	0	.17	y_2
4	-.50	6	.50	v_2
3.67	-.67	3	.33	v_3
-.67	.17	-1	.17	M

The third tableau is:

y_1	v_1	v_2		
2	.17	0	.17(1/6)	y_2
.67	-.08	.17	.08(1/12)	v_3
1.67	-.42	-.50	.08(1/12)	v_1
0	.08	.17	.25(1/4)	M

The value of the game is $1/6 + 1/12 = 1/4$. Since $v_1 = 1/4$, $v_2 = 0$, $v_3 = 1/4$, $y_1 = 1/2$, $y_2 = 1/2$. By the duality theorem of linear programming, an immediately valid set of player's mix of strategies is obtained from the final tableau. The second column is headed by v_1 with value $1/4$, so that $y_1 = 1/2$, $y_2 = 1/2$. Similarly, $v_3 = 1/4$ and $v_2 = 0$. Thus an optimal strategy for player II is $(1/2, 1/2)$. The value of the game is $1/4$.

Q.E.D.

Q.E.D.

The value of the game is $1/4$. Since $v_1 = 1/4$, $v_2 = 0$, $v_3 = 1/4$, $y_1 = 1/2$, $y_2 = 1/2$. By the duality theorem of linear programming, an immediately valid set of player's mix of strategies is obtained from the final tableau. The second column is headed by v_1 with value $1/4$, so that $y_1 = 1/2$, $y_2 = 1/2$. Similarly, $v_3 = 1/4$ and $v_2 = 0$. Thus an optimal strategy for player II is $(1/2, 1/2)$. The value of the game is $1/4$.

it is given in the high-level language appropriate to our minds, but only with care and time do we avoid errors.

The HP-67 understands only a relatively low-level language even though it is quite advanced over early coding in machine language. So what we see without effort (the *Gestalt*) requires many steps of programming.

2. The programming problem is compounded in difficulty because the HP-67 cannot work with the double indices of matrix elements. We must "linearize" the matrix and devise an "address arithmetic" for this problem, and then exploit the indirect addressing capability of the I-register.

Consider item (4) of the recipe. Overlay the linear programming matrix with the matrix of register addresses of entries:

0	1	2(y)	3(e)
4	5	6	7
8	9	10(p)	11(x)
12	13	14	15

where 11, for example, is secondary storage register 11, which in indirect addressing is 11. The content of this register is y , (see column 11). Denote the contents of a register by $r(i)$, where i is the register's name. Suppose the value $y = 100$, the entry to be subtracted is 100 so $y = 100$, but $y = 110$ and $y = 120$. When that y is the 100 value and y is the 110 value that 100 has been subtracted out of y . Then the 110 value of $y = y + 10$ or $110 = 100 + 100 = 200$.
The procedure then, involving $y = 100$, $y = 110$ and so on, let $y = y + 100$ gives $y = 200$ again. Thus $y = y + 10$, $y = y + 10$.
All of operations that procedure, involving all of the values, with addressing are y in the end, the value of y is 100.
The procedure is given, which leads to the procedure table.
The procedure is given, which leads to the procedure table.
The procedure is given, which leads to the procedure table.

4. Items (1) and (2) of the recipe are not carried out by this program. They can be programmed, but only at the cost of an additional program card and thus of time. And in this case a man can find the pivot faster than the machine can if he has the matrix in front of him.

The philosophical argument is that the HP-67 and the user are engaged in a cooperative one-shot (or few-shot) enterprise, rather than bulk or production computing. Each partner should contribute what he can do better and quicker.

5. Running time for each iteration is 47 sec, exclusive of the final display (f -x-) of the new tableau for manual recording.

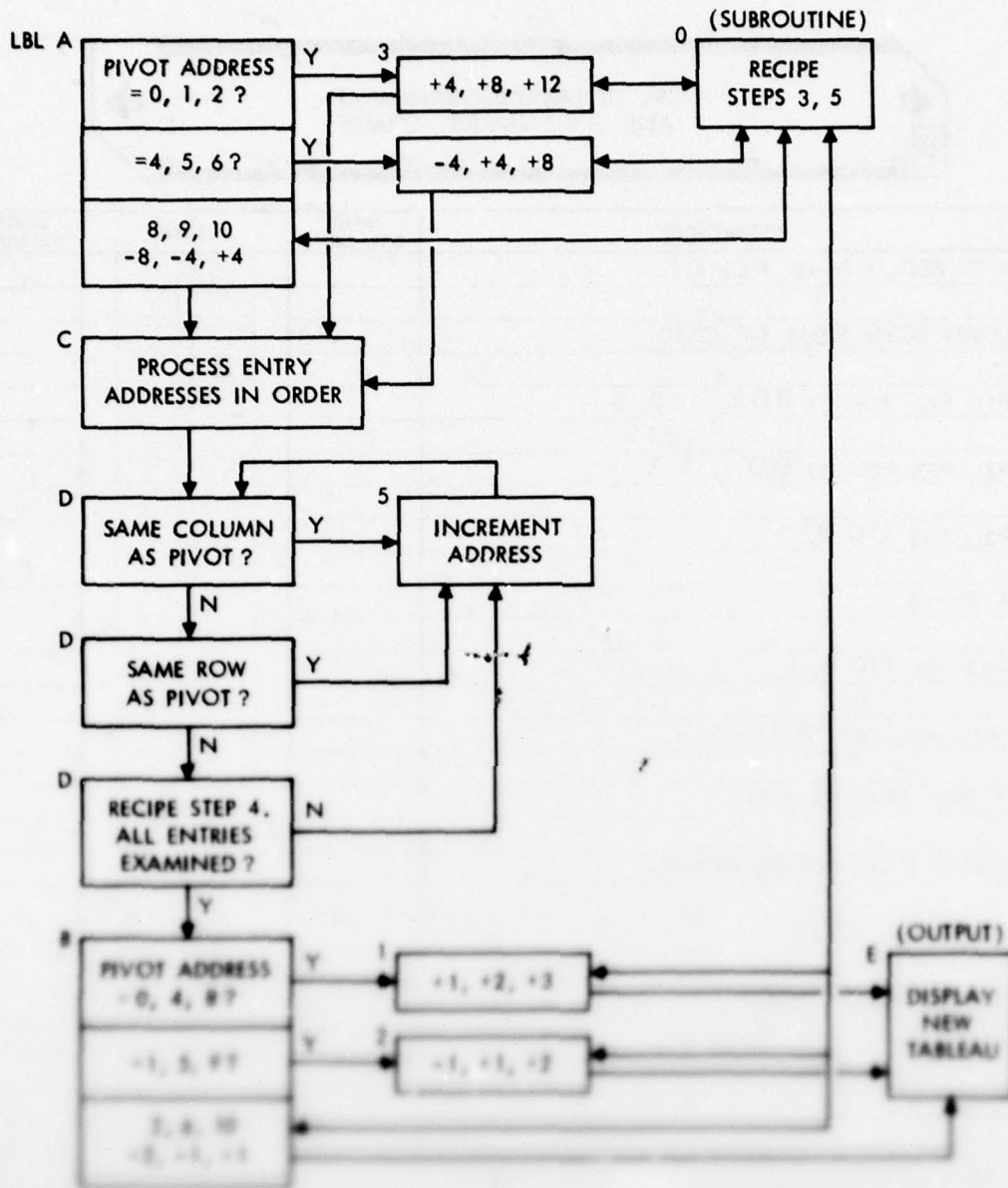


Fig. 18.1 - Code programming logic diagram

19.5 USER INSTRUCTIONS



STEP	INSTRUCTIONS	INPUT DATA/UNITS	KEYS	OUTPUT DATA/UNITS
1	f CL REG, f P→S, f CL REG		<input type="checkbox"/> <input type="checkbox"/>	
2	LOAD BOTH SIDES OF CARD		<input type="checkbox"/> <input type="checkbox"/>	
3	a ₁₁ , a ₁₂ , a ₁₃ , b ₁ STO 0, 1, 2, 3		<input type="checkbox"/> <input type="checkbox"/>	
4	a ₂₁ , a ₂₂ , a ₂₃ , b ₂ STO 4, 5, 6, 7		<input type="checkbox"/> <input type="checkbox"/>	
5	a ₃₁ , a ₃₂ STO 8, 9		<input type="checkbox"/> <input type="checkbox"/>	
6	f P→S		<input type="checkbox"/> <input type="checkbox"/>	
7	a ₃₃ , b ₃ STO 0, 1		<input type="checkbox"/> <input type="checkbox"/>	
8	-c ₁ , -c ₂ , -c ₃ STO 2, 3, 4		<input type="checkbox"/> <input type="checkbox"/>	
9	f P→S (IMPORTANT)		<input type="checkbox"/> <input type="checkbox"/>	
	(PRESS E TO REVIEW ENTRIES)		<input type="checkbox"/> <input type="checkbox"/>	
10	DETERMINE PIVOT		<input type="checkbox"/> <input type="checkbox"/>	
11	KEY IN PIVOT ADDRESS (0, 1, 2, 4, 5, 6, 8, 9, 10)		<input type="checkbox"/> <input type="checkbox"/>	
12	PRESS A		<input type="checkbox"/> <input type="checkbox"/>	
13	ON FLASHING STOP, RECORD NEW TABLEAU IN LEFT TO RIGHT ORDER		<input type="checkbox"/> <input type="checkbox"/>	
14	PRESS E TO REVIEW TABLEAU AGAIN IF NEEDED, AS ON INITIAL INPUT		<input type="checkbox"/> <input type="checkbox"/>	
15	END OF PROGRAM		<input type="checkbox"/> <input type="checkbox"/>	
16	PROGRAM TERMINATES WITH CONTENTS OF REG 0, 1, 2, 3, 4		<input type="checkbox"/> <input type="checkbox"/>	

19.5 USER INSTRUCTIONS

19. LINEAR PROGRAMMING
(EXAMPLE)

STEP	INSTRUCTIONS	INPUT DATA/UNITS	KEYS	OUTPUT DATA/UNITS
	THE EXAMPLE IS IN THE TEXT, TABLEAU 2 INTO TABLEU 3		<input type="checkbox"/> <input type="checkbox"/>	
		.25	STO 0	
		.5	<input type="checkbox"/> 1	
		-.25	<input type="checkbox"/> 2	
		47.5	<input type="checkbox"/> 3	
		.75	<input type="checkbox"/> 4	
		.5	<input type="checkbox"/> 5	
		-.25	<input type="checkbox"/> 6	
		52.5	<input type="checkbox"/> 7	
		3	<input type="checkbox"/> 8	
	PIVOT	2	<input type="checkbox"/> 9	
	f P→S	0	STO 0	
		150	<input type="checkbox"/> 1	
		-.5	<input type="checkbox"/> 2	
		-1	<input type="checkbox"/> 3	
		1.5	<input type="checkbox"/> 4	
		315	<input type="checkbox"/> 5	
			f P→S	
	PIVOT ADDRESS	9	<input type="checkbox"/> A	-.50
			<input type="checkbox"/> <input type="checkbox"/>	-.25
			<input type="checkbox"/> <input type="checkbox"/>	-.25
			<input type="checkbox"/> <input type="checkbox"/>	10.00
			<input type="checkbox"/> <input type="checkbox"/>	0.00
			<input type="checkbox"/> <input type="checkbox"/>	-.25
			<input type="checkbox"/> <input type="checkbox"/>	.25
	x_3		<input type="checkbox"/> <input type="checkbox"/>	15.00
			<input type="checkbox"/> <input type="checkbox"/>	1.50
			<input type="checkbox"/> <input type="checkbox"/>	.50
			<input type="checkbox"/> <input type="checkbox"/>	0.00
	x_2		<input type="checkbox"/> <input type="checkbox"/>	75.00
			<input type="checkbox"/> <input type="checkbox"/>	1.00
			<input type="checkbox"/> <input type="checkbox"/>	.50
			<input type="checkbox"/> <input type="checkbox"/>	1.50
	x_1		<input type="checkbox"/> <input type="checkbox"/>	200.00
			<input type="checkbox"/> <input type="checkbox"/>	10.00

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19.6 LINEAR PROGRAMMING

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS	
001	001 *LBLA	21 11	PIVOT ADD(RESS) -1 / PIVOT VALUE		057 *LBL4	21 04	PIVOT ADD -4	
	002 STOI	35 46			058 RCLB	36 12		
	003 STOB	35 12			059 +	04		
	004 RCLi	36 45		060	060 -	-45		
	005 1/X	52			061 STOI	35 46		
	006 CHS	-22			062 GSB0	23 00		
	007 STOA	35 11			063 RCLB	36 12		
	008 RCLB	36 12			064 +	04		
	009 +	04			065 +	-55		
010	010 ÷	-24	PIVOT ADD = 0, 1, 2		066 STOI	35 46	PIVOT ADD +4	
	011 INT	16 34			067 GSB0	23 00		
	012 X=0?	16-43			068 RCLB	36 12		
	013 GT03	22 03			069 8	08		
	014 1	01		070	070 +	-55		
	015 X=Y?	16-33			071 STOI	35 46		
	016 GT04	22 04	PIVOT ADD = 4, 5, 6		072 GSB0	23 00	PIVOT ADD +8	
	017 RCLB	36 12			073 GT0C	22 13		
	018 8	08			074 *LBLC	21 13		
	019 -	-45	PIVOT ADD -8		075 0	00	FIRST ENTRY ADD.	
020	020 STOI	35 46			076 STOC	35 13		
	021 GSB0	23 00	PIVOT ADD -4		077 GTOD	22 14	PIVOT ADD.	
	022 RCLB	36 12			078 *LBLD	21 14		
	023 +	04		080	079 RCLB	36 12		
	024 -	-45			080 4	04		
	025 STOI	35 46			081 ÷	-24		
	026 GSB0	23 00			082 INT	16 34		
	027 RCLB	36 12			083 RCLC	36 13		
	028 4	04			084 +	04		
	029 +	-55		PIVOT ADD +4		085 ÷		-24
030	030 STOI	35 46				086 INT		16 34
	031 GSB0	23 00	(RECIPE STEPS 3, 5) COL. ENTRY DIVIDED BY -PIVOT		087 -	-45	ENTRY ADD.	
	032 GT0C	22 13			088 4	04		
	033 *LBL0	21 00			089 x	-35		
	034 RCLi	36 45		090	090 RCLC	36 13		
	035 RCLA	36 11			091 +	-55		
	036 x	-35			092 STOD	35 14		
	037 STOI	35 45			093 RCLB	36 12		
	038 RTN	24			094 X=Y?	16-33		
	039 *LBL3	21 03	PIVOT ADD +4 (PIVOT COL) PIVOT ADD +8 (PIVOT COL) PIVOT ADD +12 (PIVOT COL)		095 GT05	22 05	TEST FOR ENTRY IN SAME COL. AS PIVOT	
040	040 RCLB	36 12			096 RCLD	36 14		
	041 +	04			097 -	-45		
	042 +	-55			098 RCLC	36 13		
	043 STOI	35 46			099 +	-55		
	044 GSB0	23 00		100	100 STOE	35 15		
	045 RCLB	36 12			101 RCLB	36 12		
	046 8	08			102 X=Y?	16-33		
	047 +	-55			103 GT05	22 05		
	048 STOI	35 46			104 RCLD	36 14		
	049 GSB0	23 00			105 STOI	35 46		
050	050 RCLB	36 12			106 RCLi	36 45		
	051 1	01		107 RCLC	36 13			
	052 2	02		108 STOI	35 46			
	053 +	-55		109 *ZY	-41			
	054 STOI	35 46		110 RCLi	36 45			
	055 GSB0	23 00		111 -	-25			
	056 STOC	35 13		112 RCLC	36 13			
REGISTERS								
R11	R12	R13	R1	R21	R22	R23	R2	
R33	R3	R4	R5	R6				
PIVOT		PIVOT ADDRESS		ENTRY ADDRESS		NEW ADDRESS		

19.6 PROGRAM LISTING

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
113	STOI	35 46		169	ISZI	16 26 46	
114	X=Y	-41		170	GSB0	23 00	LAST ROW ENTRY
115	RCLi	36 45		171	GTOE	22 15	
116	+	-55		172	*LBL2	21 02	
117	RCLC	36 13		173	RCLB	36 12	
118	STOI	35 46		174	STOI	35 46	
119	X=Y	-41		175	DSZI	16 25 46	ROW ADD TO LEFT
120	STOI	35 45	(RECIPE STEP 4)	176	GSB0	23 00	
121	1	01		177	ISZI	16 26 46	ROW ADD TO RIGHT
122	5	05		178	ISZI	16 26 46	
123	RCLC	36 13		179	GSB0	23 00	
124	X=Y?	16-35	ALL ENTRIES ?	180	ISZI	16 26 46	
125	GTO5	22 05		181	GSB0	23 00	LAST ROW ENTRY
126	GTOB	22 12		182	GTOE	22 15	
127	*LBL5	21 05		183	*LBL6	21 15	REVIEW TABLEAU
128	RCLC	36 13		184	0	00	
129	1	01		185	STOI	35 46	
130	+	-55		186	GTO6	22 06	
131	STOC	35 13	INCREMENT	187	*LBL6	21 06	
132	GTOD	22 14	ENTRY ADD.	188	RCLi	36 45	
133	*LBLB	21 12		189	PRTX	-14	f-x-
134	RCLA	36 11		190	ISZI	16 26 46	
135	CHS	-22		191	1	01	
136	STOA	35 11	1/p	192	5	05	
137	RCLB	36 12	p	193	RCLi	36 46	
138	STOI	35 46		194	X=Y?	16-35	ALL ENTRIES ?
139	RCLA	36 11		195	GTO6	22 06	
140	STOI	35 45	RECIP. OF PIVOT	196	RTN	24	
141	RCLB	36 12					
142	4	04					
143	÷	-24					
144	FRC	16 44		200			
145	X=0?	16-43	PIVOT ADD = 0, 4, 8				
146	GTO1	22 01					
147	4	04					
148	1/X	52					
149	X=Y?	16-33	PIVOT ADD = 1, 5, 9				
150	GTO2	22 02					
151	RCLB	36 12	PIVOT ADD = 2, 6, 10				
152	STOI	35 46					
153	DSZI	16 25 46					
154	DSZI	16 25 46		210			
155	GSB0	23 00	1 ST ROW ENTRY				
156	ISZI	16 26 46					
157	GSB0	23 00	2 ND ROW ENTRY				
158	ISZI	16 26 46					
159	ISZI	16 26 46					
160	GSB0	23 00	ROW ENTRY TO RIGHT				
161	GTOE	22 15					
162	*LBL1	21 01		220			
163	RCLB	36 12					
164	STOI	35 46					
165	ISZI	16 26 46	p + 1				
166	GSB0	23 00	ROW ENTRY / p				
167	ISZI	16 26 46					
168	GSB0	23 00	NEXT ROW ENTRY				

LABELS					FLAGS	SET STATUS			
A	B	C	D	E		FLAGS		TRIG	DISP
					1	ON	OFF	DEG	FIX
					2	1	0	GRAD	SCI
					3	2	0	RAD	ENG
					4	3	0		n

20. FOURTH-ORDER DIFFERENTIAL EQUATIONS

20.1. REFERENCE

- a. R. W. Hamming, *Numerical Methods for Scientists and Engineers*, McGraw-Hill, New York, 1962.

20.2. DISCUSSION

Systems of four first-order (frequently nonlinear) differential equations, sometimes in the guise of two second-order equations, occur more commonly than one would think: The basic beam deflection equation is of the fourth order; chemical kinetic systems with four (or more) equations are common; reentry trajectories are specified by two second-order equations (see Program 4); Lanchester equations with two force components for each side and with variable coefficients occur; problems in optimal control theory and in differential game theory lead to such systems.

Since the HP-67 has a limited number of storage registers (26) and of program steps (224), and since program space is needed to define the functions of the system, we seek an alternative to the rather complex Runge-Kutta "standard" formulas, an alternative that is miserly of program space and yet has good accuracy for relatively large time intervals--that is, *good relative stability*, defined as the rate of growth of the error relative to the growth of the solution.

Moreover, programming must fully exploit the indirect control afforded by the powerful I-register. That is, the number in the I-register can be the *address* of a storage register or the *name* of a label (subroutine). Then the instruction STO (i) or RCL (i) or GTO (i) moves X-register data to the right register or recalls data from the desired register or sends the program to the right place. Hence, in conjunction with incrementing and decrementing the I-register, serial treatment of all four equations can be accomplished with the same economical set of processing instructions.

The final programming problem is to move data around, like freight cars in a marshalling yard, so that storage spaces are freed just in time to make space for a new claimant.

20.3. EQUATIONS

Section 14.3 of Ref. a describes a simple predictor-corrector approach for first-order equations that seems to have promise and is readily extended to a system of equations.

Consider the equation

$$dx/dt = X(x,t), \quad x(0) = x_0 .$$

Let the time interval be h . Suppose that at time $(n-1)h$ we are at x_{n-1} . Then a good *predicted* value for x_{n+1} appears to be

$$\begin{aligned} p_{n+1} &= x_{n-1} + 2h x'_n \\ &= x_{n-1} + 2h X(x_n, t) , \end{aligned}$$

since x'_n is the slope at the midpoint of the double interval. According to Hamming, the error term is $h^3 x'''(\theta)/3$.

The value p_{n+1} is now *corrected* by taking

$$c_{n+1} = x_n + h [x'_{n+1} + x'_n]/2 ,$$

where p_{n+1} is used to determine $p'_{n+1} = X(p_{n+1}, t)$. The error term for C_{n+1} is $-h^3 x'''(0)/12$. If x''' is approximately constant in the interval, then

$$\begin{aligned} p_{n+1} - c_{n+1} &= 5h^3 x'''/12 \\ &= (x_{n+1} - c_{n+1}) \cdot 5 \end{aligned}$$

or

$$\begin{aligned} x_{n+1} &= (4c_{n+1} + p_{n+1})/5 \\ &= [4x_n + p_{n+1} + 2h(x'_n + p'_{n+1})]/5 , \end{aligned}$$

and

$$p'_{n+1} = X(p_{n+1}, \overline{n+1} h) .$$

To get started, we need x_1 in addition to x_0 . This is done by expanding in a Taylor's series

$$x_1 = x_0 + hx'_0 + h^2 x''_0/2 + \dots .$$

Hamming recommends carrying the series to the h^3 or h^4 terms. In our applications we have stopped frequently at h^2 because of the labor in computing x''_0 and x'''_0 . But note that if $h/2$ is used, the error is multiplied by $1/8$.

The preceding analysis is readily generalized to a system of four equations:

$$\begin{aligned} x' &= X(x,y,u,v,t) & y' &= Y(x,y,u,v,t) \\ u' &= U(x,y,u,v,t) & v' &= V(x,y,u,v,t) . \end{aligned}$$

We have

$$\begin{aligned} p_{n+1} &= x_{n-1} + 2hx'_n & q_{n+1} &= y_{n-1} + 2hy'_n \\ r_{n+1} &= u_{n-1} + 2hu'_n & s_{n+1} &= v_{n-1} + 2hv'_n \end{aligned}$$

$$p'_{n+1} = X(p_{n+1}, q_{n+1}, r_{n+1}, s_{n+1}, \overline{n+1} h) .$$

etc.

$$x_{n+1} = [4x_n + p_{n+1} + 2h(x'_n + p'_{n+1})]/5$$

etc.

20.4. PROGRAM NOTES

1. For each equation we need temporary storage for x_{n-1} , x_n , x'_n , p_{n+1} . Reference to the register contents on the first page of

the program listing shows how the storage is laid out. Secondary (protected) storage must of course be used. Fortunately, in indirect control the registers S0 to S9 become 10 to 19, so that $f P \leftrightarrow S$ switching of primary and secondary registers need not be programmed.

2. Label numbers are assigned to the subroutines that compute X, Y, U, V to agree with the register numbers where x_n, y_n, u_n, v_n are stored. That is, LBL 3 ~ 3, LBL 7 ~ 7, LBL B ~ 11, LBL A ~ 15 in the indirect control mode. Hence if we are working with the equation for V, say with 15 in the I-register, then $f GSB(i)$ sends us to the correct routine for the fourth equation of the set.

3. In evaluating the functions X, Y, U, V, the locations of x, y, u, v are assumed by the programming to be 3, 7, S1, S5. Hence in evaluating p'_{n+1} , etc., we must be careful to move x_n from 3 to 2, etc., and then p_{n+1} from 5 into 3, etc.

4. Extensive use of ISZ and DSZ is made to drive indirect control to the right addresses at the right time.

5. Time is incremented by $RCL \phi, STO + 1$.

6. To keep track of the number of equations in the set, store m, the number of equations, in both D and E initially. On each cycle, as an equation is processed, the value in D is decreased by 1. A test tells if all equations have been processed, that the iteration is complete, that time may be incremented, and D reset to m. That is, the program may be used for any number m of equations up to 4.

Example. The equations for the motion of a particular hydrostatic pendulum are $d^2x/dt^2 + 3 dy/dt + 4x = 0$, $d^2y/dt^2 - 3dx/dt + 4y = 0$, with $x_0 = 1, y_0 = 0, x'_0 = 0, y'_0 = 4$. You can almost smell--but not quite--that the exact solution is

$$x = \cos 4t \quad y = \sin 4t ,$$

which is indeed the case.

The equivalent system of four equations is

$$x' = u \quad y' = v \quad u' = -4x - 3v \quad v' = -4y + 3u .$$

The values for $t = h$ are readily found by expanding, using

$$\begin{array}{cccc} x_0 = 1 & y_0 = 0 & u_0 = 0 & v_0 = 4 \\ x'_0 = 0 & y'_0 = 4 & u'_0 = -16 & v'_0 = 0 \\ x''_0 = -16 & y''_0 = 0 & u''_0 = 0 & v''_0 = -64 \\ x'''_0 = 0 & y'''_0 = -64 & u'''_0 = 256 & v'''_0 = 0 \end{array}$$

to get

$$\begin{array}{ll} x_1 = 1 - 16h^2/2 & y_1 = 4h - 64h^3/6 \\ u_1 = -16h + 256h^3/6 & v_1 = 4 - 64h^2/2, \end{array}$$

which are recognized as the leading terms in the series for $\cos 4t$, $\sin 4t$, $-4 \sin 4t$, $4 \cos 4t$, respectively. For $h = 0.025$ we have, to 4 places,

$$x_1 = 0.9950 \quad y_1 = 0.0998 \quad u_1 = -0.3993 \quad v_1 = 3.9800,$$

but these values are stored in registers 3, 7, S1, S5 as they are computed to maintain full accuracy. (Remember $f P \leftrightarrow S$.) Also store the initial values in 2, 6, S0, S4, store $m = 4$ in D and E, and store $h = 0.025$ in 0 and 1. Now load the program.

Next program the functions by GTO.121, switch to W/PRGM, and then

```
f LBL 3, f P ↔ S, RCL 1, f P ↔ S, h RTN;
f LBL 7, f P ↔ S, RCL 5, f P ↔ S, h RTN;
f LBL B, RCL 3, 4, x, CHS, f P ↔ S, RCL 5, 3, x, -,
    f P ↔ S, h RTN;
g LBL a: RCL 7, 4, x, CHS, f P ↔ S, RCL 1, 3, x, +,
    f P ↔ S, h RTN .
```

Switch to RUN and press A. In the following tabulation we will record only x and y at intervals of $2h = 0.05$. The numbers beneath are the exact values, where we first shift to the radian mode by h RAD to get $\cos 4t$ and $\sin 4t$.

<u>t</u>	<u>h = 0.025</u> <u>x</u>	<u>h = 0.05</u> <u>x</u>	<u>h = 0.025</u> <u>y</u>	<u>h = 0.05</u> <u>y</u>
0.05	.9801 (.9801)		.1986 (.1987)	
0.10	.9210 (.9211)	.9482	.3894 (.3894)	.3158
0.15	.8253 (.8253)	.8687	.5646 (.5646)	.4938
0.20	.6967 (.6967)	.7525	.7173 (.7174)	.6573
0.25	.5403 (.5403)	.6070	.8414 (.8415)	.7935
0.30	.3623 (.3624)	.4371	.9319 (.9320)	.8981
0.35	.1699 (.1700)	.2499	.9853 (.9854)	.9670
0.40	-.0292 (-.0292)	.0528	.9994 (.9996)	.9972

For this example and with a spacing of $h = 0.025$, accuracy and absolute stability are excellent, although the running time is about 24 sec per iteration and 21 sec per display of the four variables. On the other hand, a spacing of $h = 0.05$ caricaturizes the solution. This points up the wisdom of doing a second run with half the original interval to determine whether major changes are occurring.

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20.6 FOURTH ORDER DIFFERENTIAL EQUATIONS

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS												
001	001 *LBLA	21 11			057 RCLi	36 45	x_n												
	002 3	03			058 4	04													
	003 STOI	35 46			059 x	-35													
	004 STOC	22 13		060	060 +	-55													
	005 *LBLC	21 13			061 5	05													
	006 GSBi	23 45	X		062 +	-24	x_{n+1}												
	007 ISZI	16 26 46	4		063 ISZI	16 26 46													
	008 STOI	35 45	x^n		064 ISZI	16 26 46													
	009 RCL0	36 00			065 ISZI	16 26 46	5												
010	010 x	-35			066 STOI	35 45	x_{n+1} IN R_5												
	011 2	02			067 RCLD	36 14													
	012 x	-35	$2h x^n$		068 1	01													
	013 DSZI	16 25 46	3		069 -	-45													
	014 DSZI	16 25 46	2	070	070 STOD	35 14													
	015 RCLi	36 45	x_{n-1}		071 X=0?	16-43	m EQNS ?												
	016 +	-55			072 GTO4	22 04	OUTPUT												
	017 ISZI	16 26 46	3		073 ISZI	16 26 46													
	018 RCLi	36 45	x_n		074 ISZI	16 26 46	7												
	019 DSZI	16 25 46	2		075 GTO1	22 01	$y_{n+1}, u_{n+1}, v_{n+1}$												
020	020 STOI	35 45	x_n		076 *LBL4	21 04													
	021 R4	-31	TO GET P_{n+1}		077 RCLi	36 15													
	022 ISZI	16 26 46	3		078 STOD	35 14													
	023 ISZI	16 26 46	4		079 GSB2	23 02	x_{n+1} FROM R_5 TO R_3												
	024 ISZI	16 26 46	5	080	080 RCL1	36 01													
	025 STOI	35 45	P_{n+1}		081 PSE	16 51	TIME SHOWN												
	026 RCLD	36 14			082 RCL3	36 03													
	027 1	01			083 PRTX	-14	$f-x$ - SEE x_n												
	028 -	-45	$m-1$		084 RCLD	36 14													
	029 STOD	35 14			085 1	01													
030	030 X=0?	16-43	m EQNS ?		086 -	-45													
	031 GTO0	22 00			087 X=0?	16-43	m EQNS ?												
	032 ISZI	16 26 46	6		088 GTOA	22 11													
	033 ISZI	16 26 46	7		089 RCL7	36 07													
	034 STOC	22 13	Y, U, V IN ORDER	090	090 PRTX	-14	SEE y_n												
	035 *LBL0	21 00			091 RCLD	36 14													
	036 RCLi	36 15			092 2	02													
	037 STOD	35 14			093 -	-45													
	038 RCL0	36 00			094 X=0?	16-43	m EQNS ?												
	039 ST+1	35-55 01	$t+h$		095 GTOA	22 11													
040	040 GSB2	23 02			096 P2S	16-51	SEE u_n												
	041 3	03			097 RCL1	36 01													
	042 STOI	35 46	3		098 PRTX	-14													
	043 GTO1	22 01			099 RCLD	36 14													
	044 *LBL1	21 01		100	100 3	03													
	045 GSBi	23 45	p_{n+1}		101 -	-45													
	046 ISZI	16 26 46	4		102 X=0?	16-43	m EQNS ?												
	047 RCLi	36 45	x^n		103 GTO5	22 05													
	048 +	-55			104 RCL5	36 05													
	049 RCL0	36 00			105 PRTX	-14	SEE v_n												
050	050 x	-35			106 GTO5	22 05													
	051 2	02			107 *LBL5	21 05													
	052 x	-35			108 P2S	16-51													
	053 DSZI	16 25 46	3		109 GTOA	22 11	NEXT ITERATION												
	054 RCLi	36 45	P_{n+1}	110	110 *LBL2	21 02													
	055 +	-55			111 P2S	16-51													
	056 DSZI	16 25 46	2		112 RCL7	36 07	S_{n+1}												
REGISTERS																			
0	h	1	t	2	x_{n-1}	3	x_n	4	x^n	5	P_{n+1}	6	y_{n-1}	7	y_n	8	y^n	9	q_{n+1}
S0	u_{n-1}	S1	u_n	S2	u^n	S3	r_{n+1}	S4	v_{n-1}	S5	v_n	S6	v^n	S7	S_{n+1}	S8		S9	
A	B		C		D		E		I										

21. CURVE FAMILIES AND MACH NUMBERS

21.1. REFERENCES

- a. United States Air Force, *Flight Manual A-7D Aircraft*, T.O. 1A-7D-1S-32, 29 March 1971.
- b. United States Air Force, AFSC, *Space Planners Guide*, 1 July 1965 (For Official Use Only).
- c. G. H. Kaplan, L. E. Doggett, and P. K. Seidelmann, *Almanac for Computers, 1977*, United States Naval Observatory, Circular No. 155, 1 October 1976.

21.2. DISCUSSION

Military data for analytic or operational use are frequently presented as a family of curves $z = f(x,y)$, where y is the parameter naming the family's members. For example, Fig. 21.1 (taken from Ref. a) is a nomogram to determine, for the A-7D aircraft, the Mach number to maximize range for constant altitude cruise, given average gross weight and drag index.* To use the nomogram, start with the average gross weight on the upper left scale. Move horizontally to the pressure altitude. Drop vertically to the appropriate drag index curve. Move horizontally to the left to read the true Mach number for long-range cruise. Page after page of such nomograms appear in the mission-planning appendix of Ref. a. Similarly, page after page of similar nomograms appear in Ref. b, to be used in planning space missions.

Neither Ref. a nor Ref. b gives the equations of the curve families. When these equations can be found, and if they are relatively simple, they can be readily programmed. Frequently, however, as in the case of an ephemeris or almanac that tabulates the coordinates of celestial bodies for astronomical and navigational use, the underlying equations are extremely complex. To quote from Ref. c, these

*The drag index is not a drag coefficient. Its determination, as explained in detail in Ref. a, is a tabulation of the drag contributions of external stores by type and station. The clean aircraft has a drag index of 0.

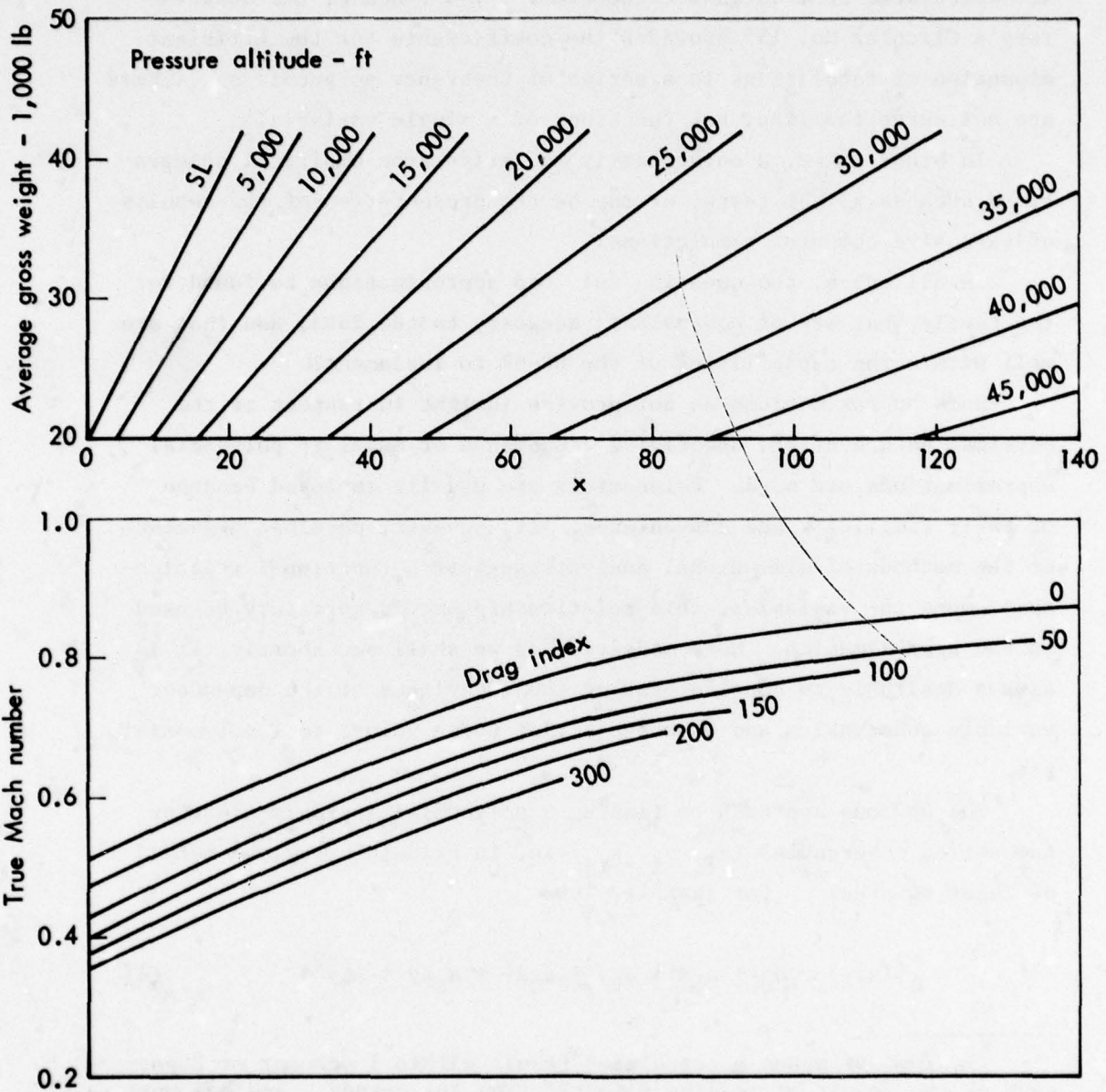


Fig. 21.1— Optimum Mach number

tabulations "should ideally be replaced by concise mathematical expressions for direct calculations. Such expressions must take the form of mathematical approximations, however, since the precise data . . . are calculated from extensive theories. . . ." Hence, the Observatory's Circular No. 155 provides the coefficients for the efficient expansion of tabulations in a series of Chebyshev polynomials. (These are *not* curve families, but functions of a single variable.)

In other cases, a curve family may arise from empirical observations such as flight tests, or may be the presentation of the results of extensive computer simulations.

In all cases, the question is: Can approximations be found for the family that are of *equivalent*^{*} accuracy to the data, and that are well within the capabilities of the HP-67 to implement?

Such approximations do not provide insight in respect to the physical nature of the underlying phenomenon or model if polynomial approximations are used. Polynomials are usually employed because of their simplicity and convenience. If, however, physical arguments or the methods of dimensional analysis suggest a functional relationship among the variables, this relationship should certainly be used in the approximation. More modestly, as we shall see shortly, it is always desirable to consider taking the logarithms of the dependent variable observables and then subjecting these values to a polynomial fit.

The obvious approach to finding a polynomial approximation for the set of observables (x_i, y_i, z_{ij}) is, in principle, by the method of least squares.^{**} For example, let

$$f(x,y) = a_0 + a_1x + a_2y + a_3x^2 + a_4xy + a_5y^2 \quad (1)$$

* *Equivalent* means a calculated result within 1 percent or 2 percent of the result of reading directly from the curves. And one must keep in mind that (a) the width of plotted curves and the way in which they are drawn can introduce discrepancies of this order in the basic readings of values on which to base an approximation, and (b) the accuracy of the presented data is usually unknown.

** In more modern guise, by orthonormalizing codes. See John Todd (ed.), *Survey of Numerical Analysis*, Chap. 10, McGraw-Hill, New York, 1962.

be the predictor. Then choose the coefficients a_1 to minimize

$$G = \sum_{i,j} [z_{ij} - f(x_i, y_i)]^2. \quad (2)$$

Take the six partial derivatives of G with respect to the coefficients and equate each to zero. Form the indicated sums and get six linear algebraic equations for the coefficients a_0, \dots, a_5 .*

This is principle. In practice we have two problems:

1. Even this "best" approximation by a second-order polynomial may be of unacceptable accuracy.
2. No method in two dimensions is known that is equivalent to the use of Chebyshev polynomials in one-dimensional fitting which gives the "best" (most economical) fit for a polynomial of given order.

Frankly experimental methods are used to get an acceptable fit for the curve families encountered. As a working tool, the efficient Chebyshev approximation program available as Program 14 in the HP-67/HP-67 Stat Pac 1 is exploited. It is also advisable to stare hard and long at the graphs of the particular family to get ideas from the geometry (one version of the "low cunning" approach to ad hoc computing). Generalization to your problems of the methods employed in the examples below cannot be guaranteed.

21.3. TRUE MACH NUMBER

Staring at the upper set of straight-line segments in Fig. 21.1 gives the image that they might all originate as a sheaf from a common origin. Use of a straightedge shows that this surmise is at least approximately true. Hence, try as the functional form for the fit, the relation

*A program for the solution of 6 equations in 6 unknowns is given in the HP-67/HP-97 Users Library Solutions book "High-Level Math," programmed by R. E. DeBolt.

$$x = m(H) \cdot G - 20 ,$$

where $m(H)$ is the slope for altitude H in kft, G is the average gross weight in klb, and x is the dummy variable for the nomogram. We now build the following table:

(1)	(2)	(3)	(4)	(5)	(6)	(7)
<u>H</u>	<u>m(H)</u>	<u>Δ</u>	<u>$\ell n m(H)$</u>	<u>Δ</u>	<u>exp (quad)</u>	<u>$a_0 = 0$</u>
0	1.000		0		1.000	1.000
		0.198		0.1807		
5	1.198		0.1807		1.196	1.196
		0.251		0.1902		
10	1.449		0.3709		1.442	1.442
		0.317		0.1978		
15	1.766		0.5687		1.752	1.753
		0.348		0.1799		
20	2.114		0.7486		2.146	2.147
		0.455		0.1949		
25	2.569		0.9435		2.649	2.649
		0.772		0.2628		
30	3.341		1.2063		3.295	3.296
		0.892		0.2366		
35	4.233		1.4429		4.130	4.131
		1.086		0.2220		
40	5.309		1.6649		5.219	5.220
		1.206		0.2092		
45	6.515		1.8741		6.645	6.646

Column (2) is obtained by reading differences from the figure and dividing. Considerable noise can be introduced by this process. (I used an 8X loupe. It is probably better to plot the values to a large scale and fair a curve through the points, and then read off values.) The increasing first differences of column (3) suggest that an exponential form be used since the exponent will be much flatter. This is shown by the differences of column (5).

A quadratic fit to $\ell n m(H)$ should be good. We find from the HP-67 Stat Pac 1 program (six minutes to run) that

$$\ell n \bar{m}(H) = -2.04 \times 10^{-4} + 0.0351H + 1.56 \times 10^{-4} H^2 . \quad (3)$$

A comparison of columns (1) and (6) which is $\bar{m}(H)$ shows the adequacy of the fit. Column (7) shows that the constant term may safely be put equal to 0.

The lower family of curves in Fig. 21.1 requires a true two-dimensional fit. This family is well behaved in that a second-order polynomial fit looks promising (Eq. (1)). Moreover, try the fit with the coefficient a_4 of the cross term xy put equal to 0, because the curves are so nearly parallel. That is, $\partial f/\partial x = a_1 + 2a_3x + a_4y$ and the dependence on y is weak.

Proceed as follows.

1. Read from the curves the values of M at 35 points, using increments of 20 for x and 50 for y (the drag index). Do not use $y = 300$, reserving it for an extrapolation check.

2. Use the HP Stat Pac 1 Program 14 to get the following direct and cross-fits. (The second-order Chebyshev fit is used and the time per case is well under 10 min.)

$$\begin{aligned}f(x,0) &= 0.530 + 0.00500x - 1.8155 \times 10^{-5} x^2 \\f(x,50) &= 0.477 + 0.00527x - 2.054 \times 10^{-5} x^2 \\f(x,100) &= 0.430 + 0.00539x - 1.987 \times 10^{-5} x^2 \\f(x,150) &= 0.398 + 0.00571x - 2.232 \times 10^{-5} x^2 \\f(x,200) &= 0.378 + 0.00543x - 1.875 \times 10^{-5} x^2 \\f(0,y) &= 0.531 - 0.00122y + 2.286 \times 10^{-6} y^2 \\f(20,y) &= 0.611 - 0.00091y + 1.143 \times 10^{-6} y^2 \\f(40,y) &= 0.690 - 0.00085y + 1.143 \times 10^{-6} y^2 \\f(60,y) &= 0.771 - 0.00102y + 1.857 \times 10^{-6} y^2 \\f(80,y) &= 0.809 - 0.00090y + 1.571 \times 10^{-6} y^2\end{aligned}$$

3. The near constancy of the coefficients is promising. Using simply their means,

$$\begin{aligned}f(x,y) &= f(0,y) + 0.00536x - 1.993 \times 10^{-5} x^2 \\f(x,y) &= f(x,0) - 0.00098y + 1.600 \times 10^{-6} y^2 .\end{aligned}$$

From these

$$f(x,y) = f(0,0) + 0.00536x - 1.993 \times 10^{-5} x^2 \\ - 0.00098y + 1.600 \times 10^{-6} y^2 ,$$

where $f(0,0) = 0.53$.

4. Programming the last expression for $f(x,y)$ and checking its output against the 35 observed values yields a good fit. But using the HP improves one's "nose for numbers." There are some systematic biases in the fit. The dependence on x is somewhat strong, and the dependence on y can be weakened slightly. Adjusting to

$$f(x,y) = 0.53 + 0.0052x - 2 \times 10^{-5} x^2 - 0.001y + 1.5 \times 10^{-6} y^2 , \quad (4)$$

the mean absolute error with respect to the 35 observations is 0.0076 and the maximum error is 0.016.

5. It is now trivial to program Eqs. (3) and (4). The eight constants can be stored in primary registers 0 through 7 and recorded via f W/DATA on side two of the program card. Running time is three seconds. The output over the entire nomogram agrees to ± 0.01 .

22. TEN-POINT GAUSSIAN INTEGRATION

22.1. REFERENCE

- a. M. Abramowitz and I. A. Stegun (eds.), *Handbook of Mathematical Functions*, National Bureau of Standards Applied Mathematics Series 55, U.S. Department of Commerce, 3d Printing, March 1965.

22.2. DISCUSSION

This section gives a utility program to evaluate definite integrals with high accuracy. If the integrand becomes infinite at some point within the limits of integration, divide the integral into two parts, using as limits values slightly less and greater than that point. Accuracy is checked by varying these values and reevaluating. In fact, even if the integrand does not exhibit this behavior, accuracy can be checked by dividing the interval into two or more parts.

22.3. EQUATIONS

Gauss's formula for an arbitrary interval is (Ref. a, p. 887, 25.4.30):

$$\int_a^b f(y) dy \doteq \frac{b-a}{2} \sum_{i=0}^4 w_i \left\{ f\left(\frac{b-a}{2} x_i + \frac{b+a}{2}\right) + f\left(-\frac{b-a}{2} x_i + \frac{b+a}{2}\right) \right\}. \quad (1)$$

The abscissae x_i are the zeros of the Legendre orthogonal polynomial $P_5(x)$. The weights w_i are given by a formula involving $P_5'(x)$.

The values are

$x_0 = 0.148874339$	$w_0 = 0.295524225$
$x_1 = 0.433395394$	$w_1 = 0.269266719$
$x_2 = 0.679409568$	$w_2 = 0.219086363$
$x_3 = 0.865063367$	$w_3 = 0.149451349$
$x_4 = 0.973906529$	$w_4 = 0.066671344$

These are keyed into a data card with x_i stored in primary registers 0 to 4, and w_i in the secondary registers.

22.4. PROGRAM NOTES

The program is straightforward and has no features of interest.

PROBLEM

Write a program to evaluate elliptic integrals of the first kind:

$$F(\phi, \alpha) = \int_0^{\phi} (1 - \sin^2 \alpha \cdot \sin^2 \theta)^{-1/2} d\theta .$$

(1) Load data and program cards. The integral will be evaluated in the radian (h RAD) mode, but ϕ and α are usually given in degrees.

(2) STO 0 in A and ϕ in degrees in B.

STO α in degrees in E.

(3) GTO A and switch to W/PRGM. Key in the steps:

h RAD, RCL B, g \rightarrow R, STO B, RCL E, g \rightarrow R, f sin, g x^2 STO E.

(4) Switch to RUN, GTO E, switch to W/PRGM, and key in the steps:

f sin, g x^2 , RCL E, x, CHS, 1, +, f \sqrt{x} , h 1/x.

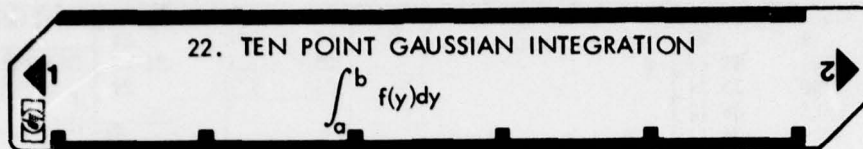
(5) Switch to RUN and press A. DSP 8.

$\phi = 30^\circ$, $\alpha = 40^\circ$, $F(30,40) = 0.533\ 427\ 45$

$\phi = 65^\circ$, $\alpha = 60^\circ$, $F(65,60) = 1.348\ 926\ 43$.

These agree exactly with the tabular entries (Table 17.5) of Ref. a.
Running time is about 30 sec.

22.5 USER INSTRUCTIONS



STEP	INSTRUCTIONS	INPUT DATA/UNITS	KEYS	OUTPUT DATA/UNITS
1	LOAD BOTH SIDES OF DATA CARD			
2	LOAD PRGM CARD. GTO E.			
3	SWITCH TO W/PRGM DEFINE $f(y)$, y IS STORED IN 9 BY THE PROGRAM, h RTN NOT NEEDED			
4	SWITCH TO RUN			
5	a STORE IN A, b STORE IN B			
6	PRESS A			
7	TO CHECK ACCURACT, DIVIDE INTERVAL INTO TWO OR MORE PARTS. DO FOR EACH PART AND ADD.			
	EXAMPLE: $f(y) = 1/y$ STEP .058, h $1/y$			
	$a = 1$ STO A	1		
	$a = 5$ STO B	5		
	PRESS A. SEE 1.609437902			
	$\int_1^5 dy/y = \ln 5$			
	$\ln 5 =$ 1.609437912			

22.6 TEN POINT GAUSSIAN INTEGRATION

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS			
001	001 #LBLA	21 11	INITIALIZE FOR		057 STOD	35 14	INTEGRAL			
	002 0	00	INDIRECT ADDRESSING		058 RTN	24				
	003 STOI	35 46			059 #BLE	21 15	DEFINE f(y)			
	004 STOD	35 14		060	060 RTN	24	y IS STORED			
	005 RCLB	36 12					IN R ₉			
	005 RCLA	36 11								
	007 -	-45								
	008 2	02								
	009 ÷	-24								
010	010 STOC	35 13	(b-a)/2							
	011 RCLB	36 12								
	012 RCLA	36 11								
	013 +	-55								
	014 2	02		070						
	015 ÷	-24								
	016 STOB	35 12	(b+a)/2							
	017 RCLC	36 13								
	018 STOA	35 11	(b-a)/2							
	019 #LBLB	21 12								
020	020 RCLi	36 45	x _i							
	021 RCLA	36 11								
	022 X	-35								
	023 RCLB	36 12								
	024 +	-55								
	025 STO9	35 09								
	026 GSBE	23 15	f(y _i)							
	027 P2S	16-51								
	028 RCLi	36 45	w _i							
	029 P2S	16-51								
030	030 X	-35								
	031 STOC	35 13	w _i f(y _i)							
	032 RCLi	36 45								
	033 CHS	-22	-x _i							
	034 RCLA	36 11								
	035 X	-35								
	036 RCLB	36 12								
	037 +	-55								
	038 STO9	35 09								
	039 GSBE	23 15	NEXT f							
040	040 P2S	16-51	w _i							
	041 RCLi	36 45								
	042 P2S	16-51								
	043 X	-35								
	044 RCLC	36 13								
	045 +	-55								
	046 RCLD	36 14								
	047 +	-55	PARTIAL SUM							
	048 STOD	35 14								
	049 4	04								
050	050 ISZI	16 26 46								
	051 RCLi	36 46								
	052 X2Y?	16-35	i ≤ 4 ?							
	053 GTOB	22 12	LOOP							
	054 RCLD	36 14								
	055 RCLA	36 11								
	056 X	-35								
REGISTERS										
0	1	2	3	4	5	6	7	8	9	Y
S0	S1	S2	S3	S4	S5	S6	S7	S8	S9	
A	a	B	b	C	w _i f(y _i)	D	INTEGRAL	E		

23. TRUTH TABLES

23.1. REFERENCES

- a. John E. Pfeiffer, "Symbolic Logic," *Scientific American*, December 1950, pp. 22-24.
- b. E. C. Berkeley, *Giant Brains*, John Wiley & Sons, New York, 1949.
- c. Walter E. Cushen, "Symbolic Logic in Operations Research," in *Operations Research for Management*, J. F. McCloskey and F. N. Trefethen (eds.), The Johns Hopkins Press, Baltimore, 1954.
- d. R. M. Smidt and I. L. Reis, "Symbolic Logic and Plant Location," *Journal of Industrial Engineering*, Vol. 14, No. 1, January-February 1963, pp. 18-21.
- e. P. F. Strawson, *Introduction to Logical Theory*, Methuen & Co. Ltd., London, John Wiley & Sons, New York, 1952.
- f. H. M. Semarne, "Symbolic Logic in Language Engineering," *Proceedings of the Western Joint Computer Conference*, May 3-5, 1960, pp. 61-71.

23.2. DISCUSSION

This section describes a calculus of propositions based on a binary algebra for logical connections and operations particularly suited for calculator implementation as well as easy algebraic manipulation.

Letters of the alphabet will stand for propositions. To illustrate, choosing propositions to be used in an example to follow, let

- a stand for "A man is a mathematician."
- b stand for "A man likes whisky at night."
- c stand for "A man likes Mozart in the morning."
- d stand for "A man waits 20 minutes for a bus."

In the two-valued calculus, a proposition has a truth value of 0 (false) or 1 (true), $a = 0$ or $a = 1$. For example, writing $a = 1$ means "A man is a mathematician."

Propositions may be operated on or connected by logical operations. A truth table corresponds to each such operation. Ordinary language

will be used instead of special symbols. For each basic logical operation, a truth table shows the truth value of the operation for all combinations of truth values of its component propositions. Such basic truth tables can be summarized in binary algebraic form. This is verified in the right-hand column of the tabulation below.

Operation	Truth Table	Binary Algebraic Form															
NOT a	<table> <tr><td>a</td><td>0</td><td>1</td></tr> <tr><td>NOT a</td><td>1</td><td>0</td></tr> </table>	a	0	1	NOT a	1	0	$1 - a$									
a	0	1															
NOT a	1	0															
a AND b	<table> <tr><td>a</td><td>0</td><td>1</td><td>0</td><td>1</td></tr> <tr><td>b</td><td>0</td><td>0</td><td>1</td><td>1</td></tr> <tr><td>a AND b</td><td>0</td><td>0</td><td>0</td><td>1</td></tr> </table>	a	0	1	0	1	b	0	0	1	1	a AND b	0	0	0	1	ab
a	0	1	0	1													
b	0	0	1	1													
a AND b	0	0	0	1													
a AND/OR b	<table> <tr><td>a</td><td>0</td><td>1</td><td>0</td><td>1</td></tr> <tr><td>b</td><td>0</td><td>0</td><td>1</td><td>1</td></tr> <tr><td>a AND/OR b</td><td>0</td><td>1</td><td>1</td><td>1</td></tr> </table>	a	0	1	0	1	b	0	0	1	1	a AND/OR b	0	1	1	1	$a + b - ab$
a	0	1	0	1													
b	0	0	1	1													
a AND/OR b	0	1	1	1													
a OR ELSE b	<table> <tr><td>a</td><td>0</td><td>1</td><td>0</td><td>1</td></tr> <tr><td>b</td><td>0</td><td>0</td><td>1</td><td>1</td></tr> <tr><td>a OR ELSE b</td><td>0</td><td>1</td><td>1</td><td>0</td></tr> </table>	a	0	1	0	1	b	0	0	1	1	a OR ELSE b	0	1	1	0	$a + b - 2ab$
a	0	1	0	1													
b	0	0	1	1													
a OR ELSE b	0	1	1	0													
IF a THEN b	<table> <tr><td>a</td><td>0</td><td>1</td><td>0</td><td>1</td></tr> <tr><td>b</td><td>0</td><td>0</td><td>1</td><td>1</td></tr> <tr><td>IF a THEN b</td><td>1</td><td>0</td><td>1</td><td>1</td></tr> </table> <p>(Note that a false proposition can imply either truth or falseness. Also observe that 'NOT (IF a THEN b)' is 'a AND NOT b'.)</p>	a	0	1	0	1	b	0	0	1	1	IF a THEN b	1	0	1	1	$1 - a + ab$
a	0	1	0	1													
b	0	0	1	1													
IF a THEN b	1	0	1	1													
NOT BOTH a AND b	<table> <tr><td>a</td><td>0</td><td>1</td><td>0</td><td>1</td></tr> <tr><td>b</td><td>0</td><td>0</td><td>1</td><td>1</td></tr> <tr><td>NOT BOTH a AND b</td><td>1</td><td>1</td><td>1</td><td>0</td></tr> </table> <p>(This is the negation of AND.)</p>	a	0	1	0	1	b	0	0	1	1	NOT BOTH a AND b	1	1	1	0	$1 - ab$
a	0	1	0	1													
b	0	0	1	1													
NOT BOTH a AND b	1	1	1	0													
NEITHER a NOR b	<table> <tr><td>a</td><td>0</td><td>1</td><td>0</td><td>1</td></tr> <tr><td>b</td><td>0</td><td>0</td><td>1</td><td>1</td></tr> <tr><td>NEITHER a NOR b</td><td>1</td><td>0</td><td>0</td><td>0</td></tr> </table> <p>(This is the negation of AND/OR.)</p>	a	0	1	0	1	b	0	0	1	1	NEITHER a NOR b	1	0	0	0	$1 - a - b + ab$
a	0	1	0	1													
b	0	0	1	1													
NEITHER a NOR b	1	0	0	0													
a LIKE b	<table> <tr><td>a</td><td>0</td><td>1</td><td>0</td><td>1</td></tr> <tr><td>b</td><td>0</td><td>0</td><td>1</td><td>1</td></tr> <tr><td>a LIKE b</td><td>1</td><td>0</td><td>0</td><td>1</td></tr> </table> <p>(This is equivalence and is the negation of OR ELSE.)</p>	a	0	1	0	1	b	0	0	1	1	a LIKE b	1	0	0	1	$1 - a - b + 2ab$
a	0	1	0	1													
b	0	0	1	1													
a LIKE b	1	0	0	1													

Binary algebra has some interesting features not found in ordinary algebra. Since the variables can take on only the values 0 and 1, $a^2 = a$ and $ab(1 - a + ab) = ab - ab + ab = ab$, which is readily checked by the truth table:

a	0	1	0	1
b	0	0	1	1
ab	0	0	0	1
$1 - a + ab$	1	0	1	1
$ab(1 - a + ab)$	0	0	0	1

On the other hand, a proposition appearing on both sides of an = sign cannot be cancelled, because this could be division by 0.

The use and manipulation of these binary algebraic functions can be illustrated by a problem that Walter Pitts of the Massachusetts Institute of Technology set long ago on an examination (Ref. a).

Suppose 1 through 4 below are known to be true:

1. *If a mathematician does not have to wait 20 minutes for a bus, then he either likes Mozart in the morning or whisky at night, but not both.*

2. *If a man likes whisky at night, then he either likes Mozart in the morning and does not have to wait 20 minutes for a bus or he does not like Mozart in the morning and has to wait 20 minutes for a bus or else he is no mathematician.*

3. *If a man likes Mozart in the morning and does not have to wait 20 minutes for a bus, then he likes whisky at night.*

4. *If a mathematician likes Mozart in the morning, he either likes whisky at night or has to wait 20 minutes for a bus; conversely, if he likes whisky at night and has to wait 20 minutes for a bus, he is a mathematician--if he likes Mozart in the morning.*

Then:

When does a mathematician wait 20 minutes for a bus?

To solve this problem, first translate each condition from English to the language of propositions and logical connectives,^{*} and then express the result in binary algebra. Because each of the four above conditions is true, each algebraic expression is put equal to 1 and then simplified.

1. IF(a AND NOT d) THEN(b OR ELSE c).

$$\begin{aligned}1 - a(1 - d) + a(1 - d)(b + c - 2bc) &= 1 , \\ a(1 - d)(b + c - 2bc - 1) &= 0 .\end{aligned}\tag{1}$$

2. IF b THEN(((c AND NOT d) OR ELSE(NOT c AND d)) OR ELSE(NOT a)).

To simplify, set $A = (c \text{ AND NOT } d) \text{ OR ELSE}(\text{NOT } c \text{ AND } d)$.
Then $A = c(1 - d) + d(1 - c) - 2cd(1 - c)(1 - d)$
 $= c + d - 2cd$.

That is, the proposition A is equivalent to the proposition "c OR ELSE d". Making this substitution, we obtain

$$\begin{aligned}1 - b + b(c + d - 2cd + 1 - a) \\ - 2(1 - a)(c + d - 2cd) &= 1, \\ b(-a + (c + d - 2cd)(2a - 1)) &= 0 .\end{aligned}\tag{2}$$

3. IF(c AND NOT d) THEN b.

$$\begin{aligned}1 - c(1 - d) + cb(1 - d) &= 1 , \\ c(1 - d)(1 - b) &= 0 .\end{aligned}\tag{3}$$

- 4a. IF(a AND c) THEN(b OR ELSE d).

$$\begin{aligned}1 - ac + ac(b + d - 2bd) &= 1 , \\ ac(b + d - 2bd - 1) &= 0 .\end{aligned}\tag{4}$$

*Ref. e is helpful in this respect.

4b. IF c THEN(IF (b AND d) THEN a).

$$1 - c + c(1 - bd + abd) = 1 ,$$

$$bcd(1 - a) = 0 . \tag{5}$$

To answer the question, put $a = 1$ and $d = 1$ in (1) through (5), since these two propositions must be true. The interpretation of the question is delicate. The question is rephrased here as: What values of b and c are associated with $a = 1$ and $d = 1$ to make all conditions of the problem true? The set of conditions reduces to

$$bc = 0 .$$

This means NOT BOTH b AND c (that is, $1 - bc = 1$), which may be expressed

- A. When he likes neither Mozart in the morning nor whisky at night.
- B. When he likes whisky at night and not Mozart in the morning.
- C. When he likes Mozart in the morning and not whisky at night.*

Of course, many questions other than the one above could be asked. To be exhaustive, this means: Find all values for the set of propositions (a,b,c,d) that satisfy all given conditions. The program of this section is designed to examine systematically all cases, here 16 in number. Programming the conditions and running the program yields only eight satisfactory combinations of (a,b,c,d) .

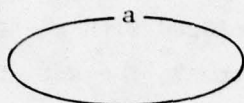
<u>a</u>	<u>b</u>	<u>c</u>	<u>d</u>
0	0	0	0
0	1	0	0
0	0	1	0
0	0	0	1
→ 1	0	0	1
→ 1	1	0	1
0	0	1	1
→ 1	0	1	1

*Something of a furor erupted in the Letters section of the *Scientific American* of February 1951 because Pfeiffer had not given an answer in his article. Pfeiffer and Morris gave the first part of C as the answer. Krause gave the first part of B, and Bomgren gave answer A.

This is the truth table method. The lines indicated by arrows are the answers to the given problem.

The logical structure of the problem may also be captured by using the truth table to construct a Venn diagram.

Suppose a point placed on this page represents a man. Group together all men who are mathematicians so that this subset is enclosed:

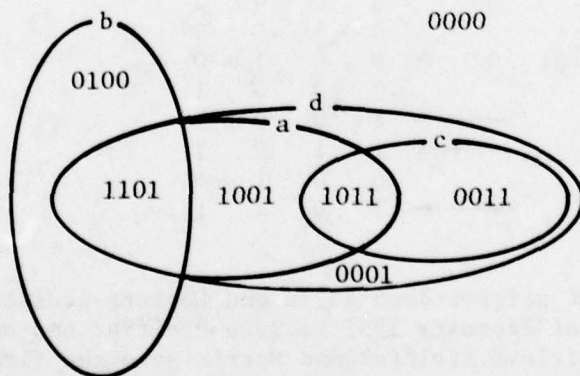


then all inside men have the value $a = 1$, those outside the value $a = 0$.

From the truth table, whenever $a = 1$, $d = 1$. But there are cases where $a = 0$ and $d = 1$. Hence the set a is properly contained in the set d . Logically this means "if a then d ", and algebraically " $a = ad$ ". Similarly, c is contained in d . But for a and c , by the last four lines of the truth table, there are the combinations 10, 01, 11. Hence a and c have points in common--they intersect.

Turning to the set b , since $bc = 0$ in all cases, the sets b and c are disjoint--they do not intersect. But b intersects a and also intersects d . However, because of the line 1101, and because there is no line 0101, these latter two intersections are the same subset.

Putting all of this together yields the following diagram:



Returning to the original algebraic formulation, it is readily seen that all conditions are satisfied by appeal to this diagram. For example, since $bc = 0$ and $abd = ab$, in (2) above $ab = bd$.

The original question asked by this problem is not clear. It would be better to ask, *What can be said about a mathematician?*

The answer to this question is:

- He always waits 20 minutes for a bus;
- He does not like both whisky at night and Mozart in the morning, although he may like one or the other.

The calculus of propositions, a branch of symbolic logic, has found applications in optimizing switching circuit design, in determining insurance eligibility (an example from Ref. b will be given in the next section), in deciding on plant location (Ref. d), and in the interpretation of contracts and law. Walter Cushen, in a fascinating chapter in Ref. c, discusses applications to production engineering and to conflicts formulated as multi-move games.

23.3. EQUATIONS

None.

23.4. PROGRAM NOTES

Since the program flow is somewhat complex, a flowchart is provided.

Suppose there are n propositions. Then there are 2^n cases to examine, which are actually numbered $0, 1, \dots, 2^n - 1$. Each case number in its turn is reduced to its binary form, but stored backwards in R_1 to R_n . Indirect addressing is used.

Each condition is examined in turn, the examination halting at the first condition that is not satisfied. If all conditions are satisfied, the binary case number is displayed. R/S continues to the next valid case. The end is signalled by the decimal display of $2^n - 1$.

As programmed, there is space for 7 propositions. If a problem requires more than 7, make some slight programming changes. Primary

registers 8 and 9 are shifted to secondary 8 and 9. Then up to 18 propositions can in principle be handled. For large problems, however, there is apt to be a large number of conditions and there may not be adequate space available to program them. Moreover, execution time will be long. It is wise to do as much algebraic manipulation on the set of conditions as is feasible to simplify the set.

In problems where some propositions are held constant, the constant value(s) (0 or 1) are stored manually in some register(s) above R_n , but only if these are needed in programming the conditions.

EXAMPLE

This is a group insurance problem taken from Ref. b (pp. 161-165). The rules (conditions) applying to employees are:

1. Any employee, to be insured, must be eligible for insurance, must make application for insurance, and must have such application for insurance approved.
2. Only eligible employees may apply for insurance.
3. The application of any person eligible for insurance without medical examination is automatically approved.
4. (Naturally) an application can be approved only if the application is made.
5. (Naturally) a medical examination will not be required from any person not eligible for insurance.

The propositions are 5 questions about an employee to be answered "yes" (1) or "no" (0). These are:

- a: Is the employee eligible for insurance?
- b: Has the employee applied for insurance?
- c: Has the employee's application for insurance been approved?
- d: Does the employee require a medical examination for insurance?
- e: Is the employee insured?

The conditions are translated:

1. IF e THEN(a AND b AND c)

$$e(1 - abc) = 0 .$$

2. IF b THEN a

$$b(1 - a) = 0 .$$

3. IF a AND b AND NOT d THEN c

$$ab(1 - d)(1 - c) - 0 .$$

4. IF c THEN b

$$c(1 - b) = 0 .$$

5. IF NOT a THEN NOT d

$$d(1 - a) = 0 .$$

The question is "What are the possible statuses of employees who are not insured?" This means that e must be put equal to 0. But then the first condition is irrelevant since a false proposition implies any proposition.

SOLUTION

Load program. Key GTO B. Switch to W/PRGM. Now key in the condition in the order 2, 4, 5, 3. That is, the simplest conditions are entered first to save execution time. The program steps are:

072	1	079	1	086	1	093	1	RCL 1
	RCL 1		RCL 2		RCL 1		RCL 4	x
	-		-		-		-	RCL 2
	RCL 2		RCL 3		RCL 4		1	x
	x		x		x		RCL 3	h RTN
	f x ≠ 0		f x ≠ 0		f x ≠ 0		-	
	h RTN		h RTN		h RTN		x .	

(Note that if conditions 2 to 5 were multiplied,

$$abcd(1 - a)(1 - b)(1 - c)(1 - d) = 0 ,$$

which is true for *all* cases. The multiplication has destroyed the meaning of the individual conditions by absorption.)

Now switch to RUN. Key 4 (the number of propositions) and Press A. See 0. This is actually the status 0000 for a,b,c,d. On successive presses of R/S you will see 1000, 1110, 1001, 1101, 1111, 15 (the number of cases minus 1).

Using the definitions of a,b,c,d, these 5 statuses rapidly translate into an answer to the question.

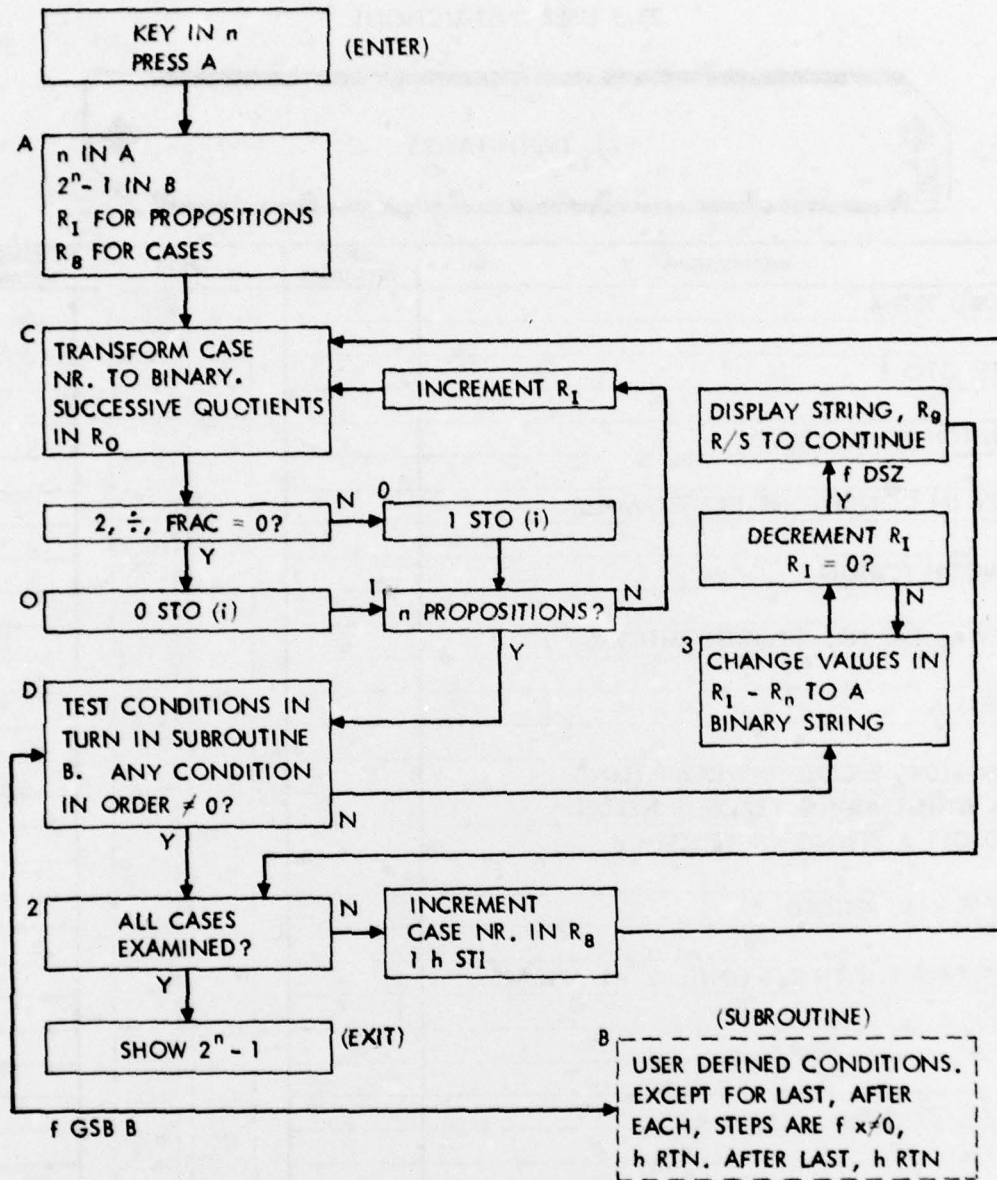


Fig. 23.1—Truth table program flowchart

23.6 TRUTH TABLES

STEP	KEY ENTRY	KEY CODE	COMMENTS	STEP	KEY ENTRY	KEY CODE	COMMENTS
001	001 *LELA	21 11			057 GTO3	22 03	LOOP
	002 STOA	35 11	n		058 RCL9	36 09	VALID PROP.
	003 2	02			059 R/S	51	STRING IN R ₉ .
	004 X*Y	-41		060	060 *LBLE2	21 02	
	005 Y*	31			061 RCLB	36 12	
	006 1	01			062 RCLB	36 08	
	007 -	-45			063 X=Y?	16-33	CASES = 2 ⁿ - 1?
	008 STOB	35 12	2 ⁿ⁻¹		064 RTM	24	
	009 DSP0	-63 00			065 1	01	
010	010 1	01			066 ST+8	35-55 08	INCREMENT CASE NR
	011 STOI	35 46	1 in R ₁		067 STOI	35 46	
	012 0	00			068 RCLB	36 08	
	013 STOB	35 00	FIRST CASE NR		069 STOB	35 00	
	014 STOB	35 08		070	070 GTOC	22 13	
	015 *LBLEC	21 13			071 *LBLEB	21 12	DEFINE CONDITIONS.
	016 RCL0	36 00					
	017 STOC	35 13					
	018 2	02					
	019 +	-24					
020	020 INT	16 34					
	021 STOB	35 00					
	022 RCLC	36 13					
	023 2	02					
	024 +	-24		080			
	025 FRC	16 44	REMAINDER				
	026 X=0?	16-43					
	027 GTO0	22 00					
	028 1	01					
	029 STOI	35 45	STO 1				
030	030 *LBLE1	21 01					
	031 RCL1	36 46					
	032 RCLA	36 11					
	033 X=Y?	16-33					
	034 GTO0	22 14	WHEN NR OF BINARY	090			
	035 ISZ1	16 26 46	DIGITS = n, GTO D				
	036 STOC	22 13	LOOP				
	037 *LBLE0	21 00					
	038 STOI	35 45	STO 0				
	039 STOI	22 01					
040	040 *LBLE0	21 14					
	041 OSBB	23 12					
	042 X=0?	16-42	ALL PROPS ≠ 0?				
	043 GT02	22 02					
	044 0	00		100			
	045 STOB	35 09					
	046 *LBLE3	21 03					
	047 RCL1	36 45	NR. of PROPS.				
	048 1	01					
	049 0	00					
050	050 RCLA	36 11					
	051 RCL1	36 46					
	052 -	-45					
	053 Y*	31	10 ⁿ⁻¹				
	054 X	-35					
	055 ST+9	35-55 09	ACCUM BIN. NR.	110			
	056 DSZ1	16 25 46	EXIT LOOP ON 0				

REGISTERS									
0	1	2	3	4	5	6	7	8	9
QUOTIENTS BINARY REPRESENTATION OF CASE NR IN REVERSE									
S0	S1	S2	S3	S4	S5	S6	S7	S8	S9
A	n	2 ⁿ - 1	C	D	E	F	G	H	I
									PROPOSITIONS

Appendix

97/67 KEY CODE CONVERSIONS*

97 CODE	67 CODE	mnemonic	97 CODE	67 CODE	mnemonic	97 CODE	67 CODE	mnemonic
00	00	0	21 12	21 25 12	*LBLB	16 23 03	15 71 03	F37
01	01	1	21 13	31 25 13	*LBLC	16 25 45	32 33	DBZ1
02	02	2	21 14	31 25 14	*LBLD	16 25 46	31 33	DBZ1
03	03	3	21 15	31 25 15	*LBLE	16 26 45	32 34	IBZ1
04	04	4	22 00	22 00	GT00	16 26 46	31 34	IBZ1
05	05	5	22 01	22 01	GT01	21 16 11	32 25 11	*LBLa
06	06	6	22 02	22 02	GT02	21 16 12	32 25 12	*LBLb
07	07	7	22 03	22 03	GT03	21 16 13	32 25 13	*LBLc
08	08	8	22 04	22 04	GT04	21 16 14	32 25 14	*LBLd
09	09	9	22 05	22 05	GT05	21 16 15	32 25 15	*LBLe
10	35 22	RTN	22 06	22 06	GT06	22 16 11	22 31 11	GT0a
11	35 63	YFX	22 07	22 07	GT07	22 16 12	22 31 12	GT0b
12	31 52	LN	22 08	22 08	GT08	22 16 13	22 31 13	GT0c
13	32 52	ST	22 09	22 09	GT09	22 16 14	22 31 14	GT0d
14	32 72	->P	22 10	22 10	GT0A	22 16 15	22 31 15	GT0e
15	31 62	SIN	22 11	22 11	GT0B	23 16 11	32 22 11	CSBa
16	31 63	COS	22 12	22 12	GT0C	23 16 12	32 22 12	CSBb
17	31 64	TAN	22 13	22 13	GT0D	23 16 13	32 22 13	CSBc
18	31 72	->R	22 14	22 14	GT0E	23 16 14	32 22 14	CSBd
19	84	R/S	22 15	22 15	GT0F	23 16 15	32 22 15	CSBe
20	35 62	1/X	22 45	22 24	GT0I	35-24 00	33 81 00	ST/0
21	32 54	X/2	23 00	31 22 00	CSB0	35-24 01	33 81 01	ST/1
22	31 54	SQRX	23 01	31 22 01	CSB1	35-24 02	33 81 02	ST/2
23	31 82	X	23 02	31 22 02	CSB2	35-24 03	33 81 03	ST/3
24	21	S+	23 03	31 22 03	CSB3	35-24 04	33 81 04	ST/4
25	31 23	FIX	23 04	31 22 04	CSB4	35-24 05	33 81 05	ST/5
26	32 23	SCI	23 05	31 22 05	CSB5	35-24 06	33 81 06	ST/6
27	35 23	ENG	23 06	31 22 06	CSB6	35-24 07	33 81 07	ST/7
28	31 84	PRTX	23 07	31 22 07	CSB7	35-24 08	33 81 08	ST/8
29	41	ENT+	23 08	31 22 08	CSB8	35-24 09	33 81 09	ST/9
30	42	CHS	23 09	31 22 09	CSB9	35-24 45	33 81 24	ST/1
31	43	EEH	23 11	31 22 11	CSBA	35-35 00	33 71 00	ST*0
32	81	X	23 12	31 22 12	CSBB	35-35 01	33 71 01	ST*1
33	35 53	R DOWN	23 13	31 22 13	CSBC	35-35 02	33 71 02	ST*2
34	51	X<>Y	23 14	31 22 14	CSBD	35-35 03	33 71 03	ST*3
35	44	CLX	23 15	31 22 15	CSBE	35-35 04	33 71 04	ST*4
36	61	+	35 00	33 00	ST00	35-35 05	33 71 05	ST*5
37	83	*	35 01	33 01	ST01	35-35 06	33 71 06	ST*6
38	31 24	RND	35 02	33 02	ST02	35-35 07	33 71 07	ST*7
39	35 64	ABS	35 03	33 03	ST03	35-35 08	33 71 08	ST*8
40	31 53	LOC	35 04	33 04	ST04	35-35 09	33 71 09	ST*9
41	32 53	10+X	35 05	33 05	ST05	35-35 45	33 71 24	ST*i
42	31 83	INT	35 06	33 06	ST06	35-45 00	33 51 00	ST-0
43	32 74	->HMS	35 07	33 07	ST07	35-45 01	33 51 01	ST-1
44	31 74	HMS->	35 08	33 08	ST08	35-45 02	33 51 02	ST-2
45	32 62	SIN+1	35 09	33 09	ST09	35-45 03	33 51 03	ST-3
46	32 63	COS+1	35 11	33 11	ST0A	35-45 04	33 51 04	ST-4
47	32 64	TAN+1	35 12	33 12	ST0B	35-45 05	33 51 05	ST-5
48	32 83	FRC	35 13	33 13	ST0C	35-45 06	33 51 06	ST-6
49	32 73	D->R	35 14	33 14	ST0D	35-45 07	33 51 07	ST-7
50	31 73	R->D	35 15	33 15	ST0E	35-45 08	33 51 08	ST-8
51	35 72	PSE	35 45	33 24	ST0I	35-45 09	33 51 09	ST-9
52	35 81	N'	35 46	35 33	STI	35-45 45	33 51 24	ST-i
53	31 21	X MEAN	36 00	34 00	RCL0	35-55 00	33 61 00	ST+0
54	32 21	S	36 01	34 01	RCL1	35-55 01	33 61 01	ST+1
55	32 82	XCH	36 02	34 02	RCL2	35-55 02	33 61 02	ST+2
56	35 21	S-	36 03	34 03	RCL3	35-55 03	33 61 03	ST+3
57	35 84	SPC	36 04	34 04	RCL4	35-55 04	33 61 04	ST+4
58	35 74	PRC	36 05	34 05	RCL5	35-55 05	33 61 05	ST+5
59	32 84	PRST	36 06	34 06	RCL6	35-55 06	33 61 06	ST+6
60	35 41	DEC	36 07	34 07	RCL7	35-55 07	33 61 07	ST+7
61	35 42	RAD	36 08	34 08	RCL8	35-55 08	33 61 08	ST+8
62	35 43	GRAD	36 09	34 09	RCL9	35-55 09	33 61 09	ST+9
63	35 73	PI	36 11	34 11	RCLA	35-55 45	33 61 24	ST+i
64	35 54	R+	36 12	34 12	RCLB			
65	32 61	X<>Y?	36 13	34 13	RCLC			
66	32 51	X=Y?	36 14	34 14	RCLD			
67	32 81	X>Y?	36 15	34 15	RCLE			
68	32 71	X<=Y?	36 45	34 24	RCL1			
69	35 24	X<I	36 46	35 34	RCL1			
70	31 61	X<O?	36 56	34 21	RCL5+			
71	31 51	X=O?	-63 00	23 00	DSP0			
72	31 81	X>O?	-63 01	23 01	DSP1			
73	31 71	X<O?	-63 02	23 02	DSP2			
74	31 42	P><S	-63 03	23 03	DSP3			
75	31 43	CLRC	-63 04	23 04	DSP4			
76	35 83	HMS+	-63 05	23 05	DSP5			
77	31 41	MDTA	-63 06	23 06	DSP6			
78	32 41	MRC	-63 07	23 07	DSP7			
79	35 82	LSTX	-63 08	23 08	DSP8			
80	31 25 00	*LBL0	-63 09	23 09	DSP9			
81	31 25 01	*LBL1	-63 45	23 24	DSP+			
82	31 25 02	*LBL2	16 21 00	35 51 00	SFO			
83	31 25 03	*LBL3	16 21 01	35 51 01	SF1			
84	31 25 04	*LBL4	16 21 02	35 51 02	SF2			
85	31 25 05	*LBL5	16 21 03	35 51 03	SF3			
86	31 25 06	*LBL6	16 22 00	35 61 00	CF0			
87	31 25 07	*LBL7	16 22 01	35 61 01	CF1			
88	31 25 08	*LBL8	16 22 02	35 61 02	CF2			
89	31 25 09	*LBL9	16 22 03	35 61 03	CF3			
90	31 25 11	*LBLA	16 23 00	35 71 00	FO?			
			16 23 01	35 71 01	F1?			
			16 23 02	35 71 02	F2?			

*Supplied by courtesy of R. W. Edelen.