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DETERMINATION OF THE HIT AND KILL PROBABILITIES FOR SHOOTING TH--ETC(U)

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⑨ TECHNICAL REPORT

⑥ DETERMINATION OF THE HIT AND KILL PROBABILITIES  
FOR SHOOTING THROUGH TREES

BY

⑩ S. ZACKS

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### ABSTRACT

The present paper provides a methodology for the computation of the hit/kill probability of a high caliber weapon shooting in a forest. We assume that trees are distributed at random according to a Poisson Law. Bullets which hit trees with sufficient high velocity can penetrate the trunks and continue towards the target. A model is provided for the determination of the distribution of the exit velocity of a bullet. Recursive method is given for the computation of successive exit distributions as functions of the initial (muzzle) velocity, the distances between the trees and their characteristics. On the basis of this recursive method the kill probabilities are computed. Numerical examples are provided as well as FORTRAN programs.

### KEY WORDS

Shooting in Forests, Exit Velocity, Distributions, Poisson distribution, Recursive Computations, Order Statistics.

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## 1. INTRODUCTION

The present technical report provides a method of evaluating the degradation effects on large caliber weapons located in a forest and shooting at a target in the forest. The degradation effect is actually measured by the decrease in the hit and kill probabilities of these weapons, compared to those when there are no obstacles in the trajectories of the bullets. The obstacles considered here are randomly located trees of varying trunk size. The initial (muzzle) velocity of the bullets is sufficiently high to allow penetration through trees. However, the penetrating bullet loses energy and its exit velocity may be considerably smaller than the velocity at which it hits the tree. The hitting velocity depends on the initial velocity and on the distance of the tree from the origin. The exit velocity is, however, a random variable which depends on the length of the bullet's path through the trunk and the resistance of the wood (type of tree). The penetrating bullet may also be deflected from its original aimed path. In Section 2 we specify the physical model under consideration and the probabilistic assumptions. The distribution of the exist velocity is derived from this model analytically in Section 3. In Section 4 we develop a recursive method for the numerical determination of the consecutive distributions of the exist velocities from  $n$  trees ( $n \geq 1$ ), which are located at specified distances  $d_1, d_2, \dots, d_n$  from each other, on the path of the bullet. This recursive method is particularly convenient for numerical analysis. In Section 5 we derive an analytic expression for the hit/kill probability of a round. This analytic expression requires, however, numerical methods of evaluation. We provide numerical methods which combine exact computations with some Monte Carlo estimation. This Monte Carlo estimation appears only in one stage of the numerical evaluation, replacing a complicated numerical integration. The method is not, however, a pure simulation procedure. It has the property that with a very small number of (independent) runs we attain estimates with very high precision. Two alternative procedures are compared with respect to their precision and required computing time. FORTRAN programs are provided in the appendices.

## 2. THE PHYSICAL AND THE PROBABILISTIC MODEL

Consider a weapon located at the origin, 0, and shooting at a target which is at range  $R$  [m]. The initial (muzzle) velocity of the bullet is  $v_0$  [m/sec]. If there are no obstacles along the trajectory of the bullet, it will hit the target with probability  $P_H(v_0, R)$ . Given that the bullet hits the target, the kill probability depends on the velocity of hitting the target, which is  $v_0 \lambda(v_0, R)$  and on other possible factors. Let  $P_K(v_0, R)$  designate the combined kill probability. This function is specified in each particular case according to the specific weapon and fighting conditions. Similarly the function  $\lambda(v_0, R)$  depends on the type of weapon, etc. We will consider here, for the sake of simplicity, a linear decreasing function of  $R$ ,  $v_0 \lambda(v_0, R) = v_0 - \beta R$ . This is a good approximation when the initial velocity,  $v_0$ , is high and  $R$  is not too large a fraction of the weapons maximum range. The method developed in the present paper can be easily generalized to other types of ballistic functions.

The problem of shooting in the forest is that of randomly placed obstacles (trees) along the path (trajectory) of the bullet. We assume that the trees are randomly located according to a Poisson Law, with a given density,  $\mu$  [No. of trees/m<sup>2</sup>]. Thus, if we consider a strip around the straight line connecting the origin with the target, of length  $R$  [m] and width  $l$  [m], the number of trees to be found on this strip is a random variable,  $N$ , having a Poisson distribution with mean  $\mu R$ .

In case of  $N = n$ ,  $n \geq 1$ , let  $D_1, D_2, \dots, D_n$  be the distances (in [m]) from the origin to the location of the center of the first tree; from the first tree to the center of the second, etc.

$$\sum_{i=1}^n D_i \leq R$$

It is well known that the location points (Figure 1)  $\xi_1 = D_1$ ,  $\xi_2 = D_1 + D_2$ , ...,  $\xi_n = D_1 + \dots + D_n$ , are random variables having a joint distribution like the order statistics in a sample of  $n$  independent and identically distributed random variables from a uniform distribution on  $[0, R]$  (H. A. David [1] pp. 80).

The trees are generally of varying size. We are actually concerned with the size of the trunk at a certain height,  $h$ , above the ground. For the purpose of modeling we assume that a cut along a horizontal plan yields a circle of radius  $T$  (Figure 2). This radius is generally a random variable with a specific distribution,  $F_T(t)$ . The methods developed in the present paper are for a fixed radius  $T$ . We discuss at the end how the numerical procedures can be extended to cover the case of varying radius. Notice that the length of the bullets path in the trunk is

$$L = 2 (T^2 - u^2)^{1/2} \quad (2.1)$$

where  $u$  (the distance of the path from the center) is a random variable, having a uniform distribution on the interval  $(0, T)$ . Accordingly,  $L$  is a random variable having, for a given  $T$ , a distribution function (c.d.f.)

$$P_L(x; T) = 1 - \left[ 1 - \frac{x^2}{4T^2} \right]^{1/2}, \quad 0 \leq x \leq 2T. \quad (2.2)$$

### 3. THE DISTRIBUTION OF THE EXIT VELOCITY

Given an initial velocity  $v_0$  and a tree of radius  $T$  located at a distance  $D$  from the origin, the question is what is the distribution of the exit velocity,  $v_1$ , of a bullet going through that tree. We say that the exit velocity is zero if the bullet is absorbed in the tree.

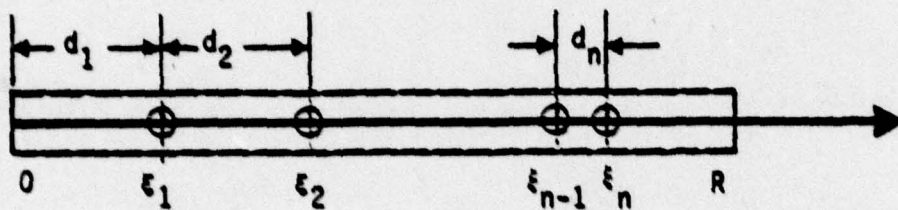


Figure 1. Random Location of Trees Along the Path of a Bullet

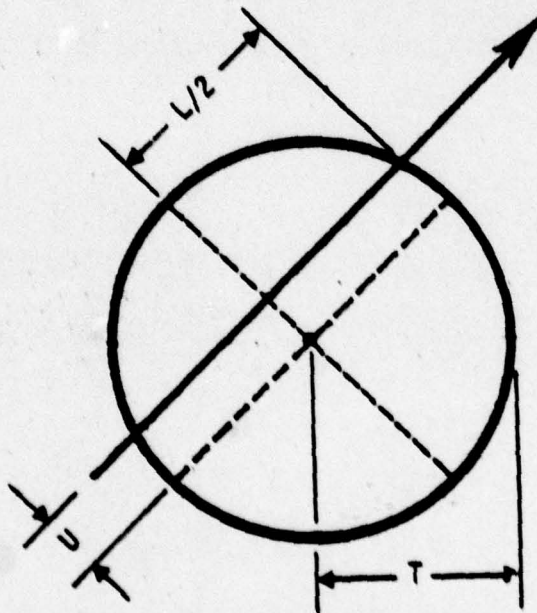


Figure 2. A Horizontal Cut of a Trunk of Radius  $T$ , With the Bullet Path

The basic physical equation is that of energy conservation, namely

$$\frac{m}{2} (\lambda(v_0, d) v_0)^2 = \frac{m}{2} v_1^2 + \gamma L, \quad (3.1)$$

where  $d = D - T$ ,  $m$  is the mass of the bullet,  $v_0 \lambda(v_0, d)$  is the entrance velocity,  $L$  the length of the bullet's path within the tree and  $\gamma$  a proper constant, which depends on the tree's resistance (in units of  $[g][m]/[sec]^2$ ). The physical model (3.1) is accepted to be a good first approximation to the more complicated phenomenon of a projectile penetrating a solid mass (see Lambert [3]). From (3.1) we can write

$$v_1^2 = (v_0 \lambda(v_0, d))^2 - \alpha L, \quad (3.2)$$

where  $\alpha$  is a proper constant. Let  $L^*(v_0, d) = (v_0 \lambda(v_0, d))^2 / \alpha$ . If  $L \geq L^*$  the bullet will be absorbed in the tree. The probability of this event is, according to (2.2)

$$q(v_0, d; T) = \begin{cases} 0 & , \text{ if } L^*(v_0, d) \geq 2T \\ \left[ 1 - \left( \frac{L^*(v_0, d)}{2T} \right)^2 \right]^{1/2} & , \text{ otherwise} \end{cases} \quad (3.3)$$

Similarly, the c.d.f. of the exit velocity,  $V_1$ , is

$$H(v_1; v_0, d, T) = \begin{cases} 1 & , v_1 \geq v_0 \lambda(v_0, d) \\ 1 - \left[ \frac{((v_0 \lambda(v_0, d))^2 - v_1^2)^2}{4\alpha^2 T^2} \right]^{1/2} & , 0 \leq v_1 \leq v_0 \lambda(v_0, d) \end{cases} \quad (3.4)$$

where  $[a]_+ = \max(a, 0)$ . Notice that if  $T$  is small,  $v_0^2 \lambda^2(v_0, d) - v_1^2$  may be greater than  $2\alpha T$ .

In these cases the c.d.f. value is zero. Thus, let

$$v_1^*(v_0, d; T) = \left[ (v_0 \lambda(v_0, d))^2 - 2\alpha T \right]_+^{1/2}.$$

If  $q(v_0, d; T) = 0$  then  $v_1^*(v_0, d; T) \geq 0$ . On the other hand, if  $q(v_0, d; T) > 0$  then  $v_1^*(v_0, d; T) = 0$ . These relationships are illustrated in Figure 3.

#### 4. RECURSIVE DETERMINATION OF THE SUCCESSIVE EXIT VELOCITY DISTRIBUTIONS

In the following we will adopt the simple model  $v_0 \lambda(v_0, d) = v_0 - \beta d$ . This assumption is not restrictive. The following formulae are developed for this particular function, since the data showed linearity in the region of interest. The formulae can be easily modified for other types of ballistic functions. Define,  $H_1(x; v_0, d, T) = H(x; v_0, d, T)$ ,  $0 \leq x \leq v_0 - \beta d$ .

##### 4.1 The Case of $n=2$

Let  $d_1$  and  $d_2$  be the given distances. The distribution of the exit velocity from the second tree,  $V_2$ , can be obtained from  $H_1(x; v_0, d, T)$ , since the exit velocity from the first tree, if given, can be applied to compute the entrance velocity into the second tree. Accordingly, the c.d.f. of  $V_2$ , given  $v_0$ ,  $d_1$ ,  $d_2$  and  $T$  is

$$H_2(v; v_0, d_1, d_2, T) = \int_{0-}^{v_0 - \beta d_1} H_1(v; x, d_2, T) dH_1(x; v_0, d_1, T) \quad (4.1)$$

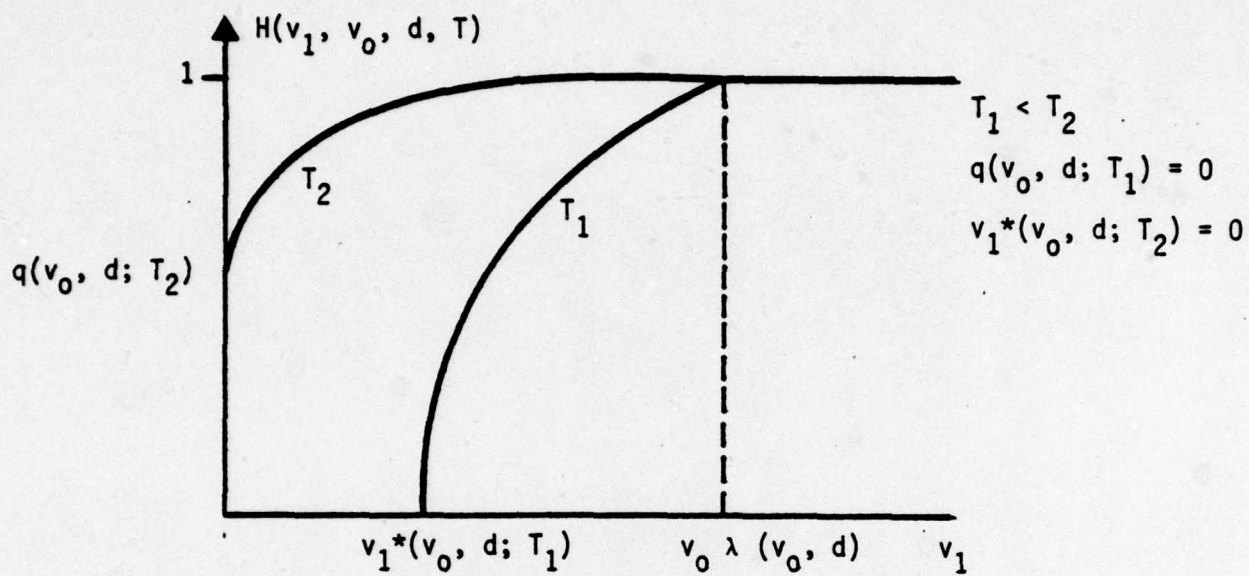


Figure 3. The C.D.F. of the Exit Velocity

Thus, we obtain after some manipulations

$$H_2(v; v_0, d_1, d_2, T) = \left[ 1 - \frac{[(v_0 - \beta d_1 - \beta d_2)^2 - v^2]^2}{4\alpha^2 T^2} \right]_+^{1/2} \quad (4.2)$$

$$+ \frac{1}{2\alpha^2 T^2} \int_v^{v_0 - \beta d_1 - \beta d_2} \left[ 1 - \frac{[(v_0 - \beta d_1)^2 - (y + \beta d_2)^2]^2}{4\alpha^2 T^2} \right]_+^{1/2} dy \left[ 1 - \frac{(y^2 - v^2)^2}{4\alpha^2 T^2} \right]_+^{1/2}$$

This integral should be understood as a regular integral over the range of values over which the functions within the squared brackets, [ ], are both positive. Furthermore,

$$d_y[G(y)]_+ = \begin{cases} 0 & , \text{ if } G(y) \leq 0 \\ G'(y)d_y & , \text{ if } G(y) > 0. \end{cases}$$

where  $G'(y)$  is the derivative of  $G(y)$ . Our approach is to evaluate (4.2) numerically. We therefore leave it in its present form, without further analytical elaboration. For the purpose of approximating  $H_2(v; v_0, d_1, d_2, T)$  numerically we partition the interval  $(v, v_0 - \beta d_1 - \beta d_2)$  into  $M$  subintervals of equal size  $\Delta = (v_0 - \beta d_1 - \beta d_2 - v)/M$ .

Define

$$\eta_i = v + i\Delta \quad , \quad i = 0, 1, \dots, M \quad (4.3)$$

$$\tilde{\eta}_i = (\eta_i + \eta_{i-1})/2 \quad , \quad i = 1, \dots, M$$

We approximate then (4.2) by

$$H_2(v; v_0, d_1, d_2, T) \cong 1 - \frac{[(v_0 - \beta d_1 - \beta d_2)^2 - v^2]^2}{4\alpha^2 T^2} \quad (4.4)$$

$$+ \sum_{i=1}^m \left[ \left[ 1 - \frac{(\eta_{i-1}^2 - v^2)^2}{4\alpha^2 T^2} \right]_+ - \left[ 1 - \frac{(\eta_i^2 - v^2)^2}{4\alpha^2 T^2} \right]_+ \right]$$

$$\left[ 1 - \frac{[(v_0 - \beta d_1)^2 - (\tilde{\eta}_i^2 + \beta d_2)^2]^2}{4\alpha^2 T^2} \right]_+$$

As  $M$  grows (to infinity) the right hand side of (4.4) approaches that of (4.2).

In Table 1 we present the results of some computations of the c.d.f.  $H_2(v; v_0, d_1, d_2, T)$  according to approximation (4.4). These computations were performed according to Program BULLET of Appendix 1, with the proper parameters and  $M = 400$  and  $M = 500$ . We have tried the approximation also with  $M = 50$ , but for small  $T$  values (0.1 and 0.2) it has not yielded accurate results for small  $v$  values.

#### 4.2 The General Case

After computing the values of  $H_2(v; v_0, d_1, d_2, T)$ , at specified values of  $v$ , one can compute  $H_3(v; v_0, d_1, d_2, d_3, T)$  at those values of  $v$ , etc. The computation is based on the recursive formula

$$H_n(v; v_0, \underline{d}^{(n)}, T) = \int_0^{v_0 - \beta \sum_{j=1}^{n-1} d_j} H_1(v; x, d_n, T) dH_{n-1}(x; v_0, \underline{d}^{(n-1)}, T) \quad (4.5)$$

$$= H_{n-1}(v + \beta d_n, v_0, \underline{d}^{(n-1)}, T) + \int_{v + \beta d_n}^{v_0 - \beta \sum_{j=1}^{n-1} d_j} H_1(v; x, d_n, T) dH_{n-1}(x; v_0, \underline{d}^{(n-1)}, T)$$

For every  $0 \leq v \leq v_0 - \beta \sum_{j=1}^n d_j$ ,

where  $\underline{d}^{(n-1)} = (d_1, \dots, d_{n-1})$ ,  $\underline{d}^{(n)} = (\underline{d}^{(n-1)}, d_n)$ .

TABLE 1. The distributions  $H_2(v; v_0, d_1, d_2, T)$  for  $v_0 = 1300$  [m/sec],  
 $\beta = 1.8$ ,  $\alpha = 2,812,500$  [m/sec<sup>2</sup>],  $d_1 = 200$ ,  $d_2 = 250$ .

	V/T	.1	.2	.3	.4	.5
M = 400	0.	0.000000	0.743070	0.966422	0.990392	0.996216
	100.	0.000000	0.743149	0.967444	0.990665	0.996321
	200.	0.000000	0.750490	0.970347	0.991447	0.996623
	300.	0.000000	0.781469	0.974685	0.992632	0.997082
	400.	0.000000	0.813191	0.979840	0.994068	0.997642
	500.	0.000000	0.864330	0.985156	0.995578	0.998234
	600.	0.000000	0.868422	0.990042	0.996997	0.998795
	700.	0.257541	0.965970	0.994063	0.998188	0.999269
	800.	0.573220	0.983473	0.996987	0.999070	0.999623
	900.	0.792740	0.993628	0.998799	0.999626	0.999848
	1000.	0.969721	0.998369	0.999685	0.999901	0.999960
	1100.	0.997259	0.999835	0.999968	0.999990	0.999996
	1200.	0.999998	1.000000	1.000000	1.000000	1.000000

PROCESSOR USAGE: 102.4 UNITS

	V/T	.1	.2	.3	.4	.5
M = 500	0.	0.000000	0.713346	0.966422	0.990392	0.996216
	100.	0.000000	0.716970	0.967445	0.990665	0.996321
	200.	0.000000	0.731379	0.970347	0.991447	0.996623
	300.	0.000000	0.765288	0.974685	0.992632	0.997082
	400.	0.000000	0.796574	0.979840	0.994068	0.997642
	500.	0.000000	0.841691	0.985156	0.995578	0.998234
	600.	0.000000	0.881748	0.990042	0.996997	0.998795
	700.	0.259115	0.965970	0.994063	0.998188	0.999269
	800.	0.556019	0.983473	0.996987	0.999070	0.999623
	900.	0.794083	0.993628	0.998799	0.999626	0.999848
	1000.	0.969721	0.998369	0.999685	0.999901	0.999960
	1100.	0.997259	0.999835	0.999968	0.999990	0.999996
	1200.	0.999998	1.000000	1.000000	1.000000	1.000000

PROCESSOR USAGE: 123.9 UNITS

Notice that  $H_1(v; x, d_n, T) = 1$  for all  $0 \leq x \leq v + \beta d_n$ .

The integral (4.5) is evaluated numerically, for each  $n = 2, 3, \dots$  on a constant grid of  $v$  values, being  $\eta_i = i\Delta$ ,  $i = 0, 1, 2, \dots, M$  where  $\Delta = 25$  [m/sec], by a formula similar to (4.4). In Tables 2 and 3 we present the numerical results of computing five exit distributions recursively. The computations were performed according to Program BUL2 given in Appendix 2. The difference between the two examples is in the value of the  $\alpha$  coefficient.

## 5. DETERMINATION OF THE HIT/KILL PROBABILITIES

In Section 2 we introduced the kill probability function  $P_K(v_0, R)$ . If the bullet goes through  $n$  trees on its way to the target, the kill probability, given the last exit velocity  $V_n = v_n$  and the vector of distances  $\underline{d}^{(n)}$ , is  $P_K(v_n, R - \xi_n - T)$ . Accordingly, the kill probability, given  $N = n$  and given  $\underline{d}^{(n)}$  is, for trees of fixed radius  $T$  and  $n \geq 1$

$$\psi_K(v_0, n, \underline{d}^{(n)}, T) = \int_0^{v_0 - \beta \sum_{j=1}^n d_j} P_K(x, R - \xi_n - T) dH_n(x; v_0, \underline{d}^{(n)}, T). \quad (5.1)$$

Furthermore, since the conditional distribution of the points of location of the trees,  $\xi_1 = D_1$ ,  $\xi_2 = D_1 + D_2, \dots, \xi_n = D_1 + \dots, D_n$ , given  $N = n$ , is like that of ordered statistics from a uniform distribution on  $(0, R)$ , the conditional kill probability, given  $N = n$  and  $T$  is for  $n \geq 1$

TABLE 2. Distributions of Exit Velocities;  $v_0 = 1,300$  [m/sec],  $d_1 = 200$ ,  
 $d_2 = 150$ ,  $d_3 = 125$ ,  $d_4 = 125$ ,  $d_5 = 200$  [m],  $\alpha = 474,573.75$  [m/sec<sup>2</sup>],  
 $\beta = .18$ ,  $T = .3$  [m].

v/n	1	2	3	4	5
0.	0.000000	0.000000	0.000000	0.000000	0.000000
25.	0.000000	0.000000	0.000000	0.000000	0.000000
50.	0.000000	0.000000	0.000000	0.000000	0.000000
75.	0.000000	0.000000	0.000000	0.000000	0.000000
100.	0.000000	0.000000	0.000000	0.000000	0.000000
125.	0.000000	0.000000	0.000000	0.000000	0.000000
150.	0.000000	0.000000	0.000000	0.000000	0.000000
175.	0.000000	0.000000	0.000000	0.000000	0.000000
200.	0.000000	0.000000	0.000000	0.000000	0.000000
225.	0.000000	0.000000	0.000000	0.000000	0.000000
250.	0.000000	0.000000	0.000000	0.000000	0.000000
275.	0.000000	0.000000	0.000000	0.000000	0.000000
300.	0.000000	0.000000	0.000000	0.000000	0.000000
325.	0.000000	0.000000	0.000000	0.000000	0.000000
350.	0.000000	0.000000	0.000000	0.000000	0.000000
375.	0.000000	0.000000	0.000000	0.000000	0.000000
400.	0.000000	0.000000	0.000000	0.000000	0.000000
425.	0.000000	0.000000	0.000000	0.000000	0.005033
450.	0.000000	0.000000	0.000000	0.000000	0.009672
475.	0.000000	0.000000	0.000000	0.000000	0.030402
500.	0.000000	0.000000	0.000000	0.000000	0.057226
525.	0.000000	0.000000	0.000000	0.000000	0.082890
550.	0.000000	0.000000	0.000000	0.000000	0.130717
575.	0.000000	0.000000	0.000000	0.000000	0.185662
600.	0.000000	0.000000	0.000000	0.000000	0.244578
625.	0.000000	0.000000	0.000000	0.000000	0.318746
650.	0.000000	0.000000	0.000000	0.000000	0.415488
675.	0.000000	0.000000	0.000000	0.000000	0.510975
700.	0.000000	0.000000	0.000000	0.021790	0.599678
725.	0.000000	0.000000	0.000000	0.072218	0.675214
750.	0.000000	0.000000	0.000000	0.144083	0.757767
775.	0.000000	0.000000	0.000000	0.223350	0.825301
800.	0.000000	0.000000	0.000000	0.318064	0.879620
825.	0.000000	0.000000	0.000000	0.450056	0.920478
850.	0.000000	0.000000	0.000000	0.580120	0.949602
875.	0.000000	0.000000	0.051706	0.696111	0.969486
900.	0.000000	0.000000	0.165134	0.791503	0.983231
925.	0.000000	0.000000	0.308905	0.864775	0.991359
950.	0.000000	0.000000	0.445347	0.916221	0.995854
975.	0.000000	0.000000	0.613175	0.954470	0.998148
1000.	0.000000	0.000000	0.754902	0.977061	0.999238
1025.	0.000000	0.139957	0.853805	0.989348	0.999715
1050.	0.000000	0.394401	0.925631	0.995492	0.999905
1075.	0.000000	0.605108	0.964734	0.998291	0.999973
1100.	0.000000	0.771504	0.985291	0.999433	0.999993
1125.	0.000000	0.889233	0.994716	0.999840	0.999999
1150.	0.256790	0.955309	0.998403	0.999963	1.000000
1175.	0.647181	0.984625	0.999614	0.999994	1.000000
1200.	0.832639	0.995977	0.999936	1.000000	1.000000
1225.	0.940097	0.999407	1.000000	1.000000	1.000000
1250.	0.992331	1.000000	1.000000	1.000000	1.000000
1275.	1.000000	1.000000	1.000000	1.000000	1.000000

PROCESSOR USAGE: 20.3 UNITS  
 nk

TABLE 3. Distribution of Exit Velocities;  $v_0 = 1,300$  [m/sec],  $d_1 = 200$ ,  
 $d_2 = 150$ ,  $d_3 = 125$ ,  $d_4 = 125$ ,  $d_5 = 200$  [m];  $\alpha = 1,000,000$  [m/sec<sup>2</sup>],  
 $\epsilon = .18$ ,  $T = .3$  [m].

v/n	1	2	3	4	5
0.	0.000000	0.000000	0.248546	0.349444	0.987763
25.	0.000000	0.000000	0.249499	0.349883	0.987813
50.	0.000000	0.000000	0.252296	0.351183	0.987960
75.	0.000000	0.000000	0.256781	0.353297	0.988273
100.	0.000000	0.000000	0.262751	0.356155	0.988645
125.	0.000000	0.000000	0.269995	0.359681	0.989089
150.	0.000000	0.000000	0.279311	0.363787	0.989598
175.	0.000000	0.000000	0.290052	0.370212	0.990161
200.	0.000000	0.000000	0.313829	0.376223	0.990764
225.	0.000000	0.000000	0.329014	0.382340	0.991492
250.	0.000000	0.000000	0.344104	0.388577	0.992193
275.	0.000000	0.000000	0.371997	0.396986	0.992885
300.	0.000000	0.000000	0.393368	0.404323	0.993625
325.	0.000000	0.000000	0.413887	0.411426	0.994328
350.	0.000000	0.000000	0.448591	0.420106	0.994985
375.	0.000000	0.000000	0.473916	0.427415	0.995663
400.	0.000000	0.000000	0.509298	0.435481	0.996258
425.	0.000000	0.000000	0.538865	0.442599	0.996834
450.	0.000000	0.000000	0.575010	0.449899	0.997338
475.	0.000000	0.000000	0.606748	0.456378	0.997804
500.	0.000000	0.000000	0.644192	0.462792	0.998202
525.	0.000000	0.000000	0.676097	0.468315	0.998559
550.	0.000000	0.000000	0.714444	0.473675	0.998854
575.	0.000000	0.000000	0.744889	0.479087	0.999111
600.	0.000000	0.000000	0.781540	0.482317	0.999318
625.	0.000000	0.022092	0.813364	0.485847	0.999487
650.	0.000000	0.057399	0.840945	0.488782	0.999622
675.	0.000000	0.152799	0.868480	0.491342	0.999726
700.	0.000000	0.239789	0.891901	0.493404	0.999806
725.	0.000000	0.310658	0.912011	0.495058	0.999866
750.	0.000000	0.392621	0.930561	0.496400	0.999909
775.	0.000000	0.472353	0.945940	0.497427	0.999940
800.	0.000000	0.543983	0.958375	0.498197	0.999962
825.	0.000000	0.610063	0.969236	0.498779	0.999976
850.	0.000000	0.679238	0.977751	0.499192	0.999986
875.	0.000000	0.741204	0.984292	0.499481	0.999992
900.	0.000000	0.795375	0.989221	0.499677	0.999995
925.	0.000000	0.843923	0.992890	0.499806	0.999998
950.	0.000000	0.887755	0.995441	0.499888	0.999999
975.	0.000000	0.922429	0.997168	0.499938	0.999999
1000.	0.087551	0.947879	0.998306	0.499967	1.000000
1025.	0.410668	0.965621	0.999033	0.499984	1.000000
1050.	0.564656	0.978007	0.999480	0.499993	1.000000
1075.	0.676127	0.986585	0.999741	0.499997	1.000000
1100.	0.763202	0.992334	0.999883	0.499999	1.000000
1125.	0.832881	0.995996	0.999953	1.000000	1.000000
1150.	0.888612	0.998159	0.999984	1.000000	1.000000
1175.	0.932262	0.999302	0.999996	1.000000	1.000000
1200.	0.964843	0.999807	0.999999	1.000000	1.000000
1225.	0.986826	0.999971	1.000000	1.000000	1.000000
1250.	0.998278	1.000000	1.000000	1.000000	1.000000
1275.	1.000000	1.000000	1.000000	1.000000	1.000000

PROCESSOR USAGE: 31.0 UNITS

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$$F_K(v_0, n, T) = \frac{n!}{R^n} \int_0^R d\xi_n \int_0^{\xi_n} d\xi_{n-1} \dots \int_0^{\xi_1} d\xi_1 \Psi_K(v_0, n, \xi_1 - T, \xi_2 - \xi_1 - 2T, \dots, \xi_n - \xi_{n-1} - 2T, T) \quad (5.2)$$

where the vector  $(\xi_1 - T, \xi_2 - \xi_1 - T, \dots, \xi_n - \xi_{n-1} - 2T)$  is substituted in (5.1) for  $d^{(n)}$ . For  $n = 0$  we define  $F_K(v_0, 0, T) \equiv P_K(v_0, R)$ . Finally, the total kill probability is

$$F_K(v_0, T) = e^{-R\mu} \sum_{n=0}^{\infty} \frac{(R\mu)^n}{n!} F_K(v_0, n, T). \quad (5.3)$$

We discuss here two numerical procedures for the estimation of  $F_K(v_0, T)$  and their accuracy. The values of the function  $P_K(x, R - \xi_n - T)$  are given or computed on the same grid of points  $\eta_i = i\Delta$ ,  $i = 0, \dots, 25$ , as that used for the numerical computation of the functions  $H_n(v; v_0, d^{(n)}, T)$ . Thus, the function (5.1) is evaluated numerically according to the formula

$$\Psi_K(v_0, n, d^{(n)}, T) \approx \sum_{i=1}^m P_K(\eta_i^2, R - \psi_n - T) [H_n(\eta_i; v_0, d^{(n)}, T) - H_n(\eta_{i-1}; v_0, d^{(n)}, T)], \quad n \geq 1. \quad (5.4)$$

It is much more complicated to evaluate the function  $F_K(v_0, n, T)$  numerically. We have introduced here two methods for a Monte Carlo estimation of (5.2).

### Method I

For each  $n$ ,  $n = 1, 2, \dots, NP$ , perform the following Monte Carlo estimation independently. Simulate  $n$  uniform random variables on  $(0, R)$ . Let  $\xi_1, \xi_2, \dots, \xi_n$  be the order statistics of these simulated variable. Compute the function  $\Psi_K(v_0, n, \underline{d}^{(n)}, T)$  for these values. Repeat this simulation independently  $NS$  times and average the resulting  $\Psi_K(\cdot)$  values. This average  $\hat{F}_K(v_0, n, T)$  is an unbiased estimator of  $F_K(v_0, n, T)$ . Let  $S_n^2$  be the sample variance of the simulated  $\hat{F}_K(\cdot)$  values. An estimator of the variance of  $\hat{F}_K(v_0, n, T)$  is thus  $S_n^2/NS$ . Finally, the kill probability  $F_K(v_0, T)$  is estimated by

$$\hat{F}_K(v_0, T) = e^{-\mu R} \sum_{n=0}^{NP} \frac{(\mu R)^n}{n!} \hat{F}_K(v_0, n, T),$$

(5.5)

$$\hat{F}_K(v_0, 0, T) = F_K(v_0, 0, T) = P_K(v_0, R).$$

$NP$  is a sufficiently large integer, so that the sum of the Poisson probabilities, for  $n$  larger than  $NP$ , is sufficiently small. In the following numerical examples we specified the value of  $NP = \text{INT}(\mu R + 3\sqrt{\mu R})$ , where  $\text{INT}(x)$  denotes the integer smaller than or equal to  $x$ . Let  $\text{pos}(n; \mu R)$  denote the Poisson probability of  $N = n$ , with parameter  $\mu R$ . The variance of  $\hat{F}_K(v_0, T)$  is estimated by

$$V_{\hat{F}_K}(v_0, T) = \sum_{n=0}^{NP} (\text{pos}(n; \mu R))^2 S_n^2/NS. \quad (5.6)$$

The square root of (5.6) is the standard-error of the estimate of the kill probability.

### Method II

According to the second method we estimate  $F_K(v_0, T)$  in one simulation string; repeat this estimation independently NS times and take the average of the individual estimates. More specifically. Starting with  $F_K(v_0, 0, T) = P_K(v_0, R)$  we set

$$\hat{F}_K^{(1)}(v_0, T) \leftarrow \text{pos}(0; \mu R) * F_K(v_0, 0, T).$$

We then set  $n = 1$  and generate a uniform random variable from  $(0, R)$ . This value is set equal to  $d_1$  and the function  $\Psi_K(v_0, 1, d_1, T)$  is computed.

The value of  $\hat{F}_K^{(1)}(v_0, T)$  is then changed to  $\hat{F}_K^{(1)}(v_0, T) + \text{pos}(1; R\mu) * \Psi_K(v_0, 1, d_1, T)$ . We set then  $n = 2$ , generate a uniform random variable from  $(0, R - d_1)$ , which is set to be equal to  $d_2$ . We then compute  $\Psi_K(v_0, 2, d_1, d_2, T)$  and set  $\hat{F}_K^{(i)}(v_0, T) \leftarrow \hat{F}_K^{(i)}(v_0, T) + \text{pos}(2; \mu R) * \Psi_K(v_0, 2, d_1, d_2, T)$ . This simulation algorithm is continued until  $n = NP$ . According to this algorithm

$$\hat{F}_K^{(i)}(v_0, T) = \sum_{N=0}^{NP} \text{pos}(n; \mu R) \Psi_K(v_0, n, \underline{d}^{(n)}, T). \quad (5.7)$$

$i$  designates the index of the simulation run,  $i = 1, \dots, NS$ . Finally,  $F_K(v_0, T)$  is estimated by

$$\hat{F}_K(v_0, T) = \frac{1}{NS} \sum_{i=1}^{NS} \hat{F}_K^{(i)}(v_0, T). \quad (5.8)$$

An estimate of the variance of  $\hat{F}_K(v_0, T)$  is obtained by computing the sample variance of the  $\hat{F}_K^{(i)}(v_0, T)$  values ( $i = 1, \dots, NS$ ) and dividing this sample variance by  $NS$ . The square-root of this variance is the standard error of  $\hat{F}_K(v_0, T)$ . In Appendix 3 we provide Program BUL6 which estimates the kill probabilities  $F_K(v_0, T)$  according to Method I. Program BUL7 given in Appendix 4 is designed for the estimation of  $F_K(v_0, T)$  according to Method II. In both programs we considered the special function

$$P_K(v_0, R) = \begin{cases} 1, & \text{if } v_0 - BR \geq v_k \\ 0, & \text{otherwise.} \end{cases} \quad (5.9)$$

In Program BUL6 this special  $P_K(v_0, R)$  function is programmed in the main routine. Program BUL7 is written in a more general manner. The function  $P_K(v_0, R)$  is computed as a subroutine function and can be changed without altering the main program. In Table 4 we provide estimates of the kill probability computed according to Method I and Method II with the function  $P_K(v_0, R)$  given by (5.9). For Method I we present the average estimates of  $\Psi_K(v_0, n, d^{(n)}, T)$  and the corresponding sample standard deviations of these estimates for  $n = 0, 1, \dots, NP$ . The estimate  $F_K(v_0, T)$  and its standard error are given, too. For Method II we present the estimates  $F_K^{(i)}(v_0, T)$  for  $i = 1, \dots, NS$ , the average  $F_K(v_0, T)$  and its standard error. We see that the accuracy of Method I is somewhat higher than that of Method II. However, Method I requires more than 5 times longer computer time than Method II. It seems justified to recommend the use of Method II.

TABLE 4. Estimates of the Kill Probability by Method I and Method II;  $v_0 = 1,300$  [m/sec],  $\mu = .005$ ,  $R = 1,000$  [m],  $\alpha = 474,573.75$  [m/sec<sup>2</sup>],  $g = .18$ ,  $v_k = 500$  [m/sec].

METHOD I			METHOD II	
$n$	$\bar{\Psi}_K(v_0, n, g^{(n)}, T)$	$S_n$	$i$	$\hat{P}_K^{(i)}(v_0, T)$
0	1.000000	0.000000	1	0.646816
1	1.000000	0.000000	2	0.632648
2	1.000000	0.000000	3	0.633372
3	1.000000	0.000000	4	0.651003
4	0.999649	0.001109	5	0.613876
5	0.796708	0.092621	6	0.615645
6	0.295945	0.039027	7	0.604895
7	0.082902	0.019183	8	0.631388
8	0.015948	0.005775	9	0.664867
9	0.001935	0.000375	10	0.692548
10	0.000415	0.000254		
11	0.000035	0.000009		
$\hat{P}_K = .633280$ S.E. $\{\hat{P}_K\} = .005485$ Processor Usage: 1977.9 units			$\hat{P}_K = .638706$ S.E. $\{\hat{P}_K\} = .008206$ Processor Usage: 368.5 units	

## 6. GENERALIZATION FOR RANDOM TREE RADIUS

In the present section we indicate how the previous results can be generalized to the case of random trunk radius,  $T$ . Let  $F_T(T)$  be the c.d.f. of  $T$ . Given that  $N = n$ , the corresponding values  $T_1, \dots, T_n$  are independent and identically distributed. The following modifications are needed. Let  $\underline{T}^{(n)} = (T_1, \dots, T_n)$ . The exit velocity distributions are then computed as

$$H_1(v; v_0, d_1, T_1) \quad , \text{ for } n = 1 \quad (6.1)$$

$$H_2(v; v_0, d_1, d_2, T_1, T_2) = \int H_1(v; x, d_2, T_2) dH_1(x; v_0, d_1, T_1) \quad , \text{ for } n = 2 \quad (6.2)$$

and

$$H_n(v; v_0, \underline{d}^{(n)}, \underline{T}^{(n)}) = \int H_1(v; x, d_n, T_n) dH_{n-1}(x; v_0, \underline{d}^{(n-1)}, \underline{T}^{(n-1)}), \text{ for } n > 2. \quad (6.3)$$

Given these exit velocity distributions, we determine for each  $n \geq 1$ , the conditional kill probabilities

$$\Psi_K(v_0, n, \underline{d}^{(n)}, \underline{T}^{(n)}) = \int P_K(x, R - \xi_n - T_n) dH_n(x; v_0, \underline{d}^{(n)}, \underline{T}^{(n)}). \quad (6.4)$$

The kill probabilities, given  $v_0$ , and  $\{N=n\}$  are computed then as

$$\bar{F}_K(v_0, n) = \int \dots \int F_K(v_0, n, \underline{t}_n) \prod_{i=1}^n dF_T(t_i), \quad (6.5)$$

where  $F_K(v_0, n, \underline{t}_n)$  is a generalization of the function defined in (5.2) obtained by integrating  $\Psi_K(v_0, n, \xi_1 - T, \xi_2 - \xi_1 - 2T, \dots, \xi_n - \xi_{n-1} - 2T, \underline{t}_n)$  over the simplex of  $\xi_1 \leq \xi_2 \leq \dots \leq \xi_n$ . This integral is estimated, as in the previous section by Method I. The integral (6.5) can then be evaluated numerically either by evaluating a discrete version of it, or by simulation. If one employs Method II then (6.5) is evaluated for each  $n$  in the same string of computations. Finally, in Method I the functions  $F_K(v_0)$  are computed as Poisson averages of  $\bar{F}_K(v_0, n)$ .

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APPENDIX I. FORTRAN PROGRAM BULLET

(Computation of  $H_2(v; v_0, d_1, d_2, T)$ )

```

100     DIMENSION H(5)
105     V0=1300.
110     D1=200.
120     D2=250.
130     A=1750000.
140     B=.19
150     V1=V0-B*D1
160     V2=V1-B*D2
170     M=500
180     AM=M
190     K=13
200
210     DO 1 I=1,K
220     AI=I-1
230     VI=100.*AI
245     DO 20 L=1,5
246     AL=L
247     T=.1*AL
250     WI=1.-((V2-V2-VI*VI)/(2.*A*T))**2
260     IF(WI) 2,3,3
270     2 WI=0.
280     3 H(L)=SQRT(WI)
291     WIS=V1*VI-2.*A*T
292     IF(WIS) 40,41,41
293     40 WIS=0.
294     41 WIS=SQRT(WIS)
295     VS=V1-B*D2
296     IF(VI-VS) 42,43,43
297     42 RI=V2-VS
298     VS=VS
299     GO TO 50
290     43 RI=V2-VI
291     VS=VI
295     50 DO 4 J=1,M
300     AJ=J
310     YJ=VS+AJ*RI/AM
320     YJJ=YJ-RI/AM
330     YJM=(YJ+YJJ)/2.
340     ZJ=((YJ+YJJ-VI*VI)/(2.*A*T))**2
350     ZJJ=((YJJ+YJJ-VI*VI)/(2.*A*T))**2
360     IF(ZJ-1.) 5,4,4
370     5 IF(ZJJ-1.) 6,4,4
380     6 GJ=SQRT(1.-ZJ)-SQRT(1.-ZJJ)
390     UJ=((V1*VI-(YJM+B*D2)**2)/(2.*A*T))**2
400     IF(UJ-1.) 7,4,4
410     7 TJ=SQRT(1.-UJ)
420     H(L)=H(L)-TJ*GJ
425     4 CONTINUE
430     20 CONTINUE
440     PRINT 10,VI,(H(L)*L=1,5)
450     10 FORMAT(SX,F6.0,5F10.6)
460     1 CONTINUE
470     . END

```

V0 ← v<sub>0</sub>

A ← α

B ← β

T ← trunk radius

APPENDIX II. FORTRAN PROGRAM BUL2

(Recursive computation of  $H_n(v; v_0, g^{(n)}, T)$ )

```

00010      DIMENSION H(5,52),D(5),U(5)
00020      DATA (D(I),I=1,5)/200.,150.,125.,125.,200./
00030      E=25.
00040      K=5
00050      V0=1300.
00060      A=1000000.
00070      T=.3
00080      B=.18
00090      M=52
00100      AM=M
00110      V1=V0-D(1)*B
00120      U(1)=V1
00130      DO 100 I=1,M
00140      AI=I-1
00150      VI=AI+E
00160      ZI=(V1+V1-VI+VI)/(2.*A+T)
00170      IF(ZI) 101,101,102
00180      101 H(1,I)=1.
00190      GO TO 100
00200      102 IF(ZI-1.) 103,103,104
00210      103 H(1,I)=SQRT(1.-ZI*ZI)
00220      GO TO 100
00230      104 H(1,I)=0.
00240      100 CONTINUE
00250      DO 200 L=2,K
00260      U(L)=U(L-1)-D(L)*B
00270      VL=U(L)
00280      DO 300 I=1,M
00290      AI=I-1
00300      VI=AI+E
00310      IF(VI-VL) 301,301,302
00320      301 H(L,I)=0.
00330      DO 400 J=1,M
00340      AJ=J-1
00350      XJ=E*(AJ+.5)
00360      ZJ=(XJ-D(L)*B)*(XJ-D(L)*B)-VI+VI
00370      ZJ=ZJ/(2.*A+T)
00380      IF(ZJ) 401,402,402
00390      401 PIJ=1.
00400      GO TO 405
00410      402 IF(ZJ-1.) 403,403,404
00420      403 PIJ=SQRT(1.-ZJ*ZJ)
00430      GO TO 405
00440      404 PIJ=0.
00450      405 IF(J-1) 406,406,407
00460      406 H(L,I)=H(L,I)+PIJ*H(L-1,J)
00470      GO TO 400
00480      407 H(L,I)=H(L,I)+PIJ*(H(L-1,J)-H(L-1,J-1))
00490      400 CONTINUE
00500      GO TO 300
00510      302 H(L,I)=1.
00520      300 CONTINUE
00530      200 CONTINUE
00540      DO 500 I=1,M
00550      II=I-1
00560      AI=II
00570      VI=AI+E
00580      PRINT 510,VI,(H(L,I),L=1,K)
00590      510 FORMAT(SX,F6.0,5F10.6)
00600      500 CONTINUE
00610      END

```

E + Δ

A + α

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APPENDIX III. FORTRAN PROGRAM BUL6

(Estimation of  $F_K(v_0, T)$  by Method I)

```

100SLIB,RANDX,...
110     DIMENSION S(52),H(52),D(100),U(100)
120     R=1000.
130     V0=1300.
140     A=474573.75
150     AL=5.
160     AMU=R/AL
170     T=.3
180     VK=500.
190     B=.19
200     NR=100
210     NP=11
220     M=52
230     AM=M
240     MS=10
250     MS=MS
260     E=25.
270     Y=RAND(-1.)
280     DO 1 I=1,NR
290     Y=RAND(0.)
300     1 CONTINUE
310     K=0
320     FK=POS(K,AL)
330     VR=V0-B+R
340     IF (VR-VK) 21,21,22
350     21 PK=0.
360     GO TO 23
370     22 PK=1.
380     23 TPK=PK+PK
390     QPK=0.
400     PRINT 24,K,PK,QPK
410     24 FORMAT(5X,I4,2F10.6)
420     DO 600 K=1,NP
430     SPK=0.
440     SSPK=0.
450     DO 30 LS=1,MS
460     W=0.
470     Q=0.
480     DO 2 J=1,K
490     Y=RAND(0.)
500     D(J)=Y+(R-W)
510     W=W+D(J)
520     Q=Q+B+D(J)
530     U(J)=Q

```

← Library function for generating uniform M.V.'s on (0,1)

A ← a

AL ← Ru

] This loop is just for generating the first NR = 100 uniform R.V.'s

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APPENDIX III (Continued)

```

540      2 CONTINUE
550      IF(K-1) 3,3,3
560      3 V1=V0-U(I)
570      VKK=VK+B*A-U(K)
580      ZK=(V1+V1-VKK+VKK)/(2.*A+T)
590      IF(ZK) 31,32,32
600      31 PK=0.
610      GO TO 35
620      32 IF(ZK-1.) 33,33,34
630      33 PK=1.-SQRT(1.-ZK*ZK)
640      GO TO 35
650      34 PK=1.
660      35 SPK=SPK+PK
670      SSPK=SSPK+PK*PK
680      GO TO 30
690      9 VI=V0-U(I)
700      DO 100 I=1,M
710      AI=-1
720      VI=V+AI
730      ZI=(V1+V1-VI+VI)/(2.*A+T)
740      IF(ZI) 101,101,102
750      101 S(I)=1.
760      GO TO 100
770      102 IF(ZI-1.) 103,103,104
780      103 S(I)=SQRT(1.-ZI*ZI)
790      GO TO 100
800      104 S(I)=0.
810      100 CONTINUE
820      DO 200 L=2,K
830      VL=V0-U(L)
840      DO 300 I=1,M
850      AI=-1
860      VI=V+AI
870      IF(VI-VL) 301,301,302
880      301 H(I)=0.
890      DO 400 J=1,M
900      AJ=J-1
910      XJ=V+(AJ+.5)
920      ZJ=(XJ-D(L)+B)*(XJ-D(L)+B)-VI+VI
930      ZJ=ZJ/(2.*A+T)
940      IF(ZJ) 401,402,402
950      401 PIJ=1.
960      GO TO 405
970      402 IF(ZJ-1.) 403,403,404
980      403 PIJ=SQRT(1.-ZJ*ZJ)
990      GO TO 405
1000     404 PIJ=0.
1010     405 IF(J-1) 406,406,407
1020     406 H(I)=H(I)+PIJ*S(J)
1030     GO TO 400
1040     407 H(I)=H(I)+PIJ*(S(J)-S(J-1))
1050     400 CONTINUE
1060     GO TO 300
1070     302 H(I)=1.
1080     300 CONTINUE
1090     DO 500 I=1,M
1100     S(I)=H(I)
1110     500 CONTINUE
1120     200 CONTINUE

```

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APPENDIX III (Continued)

```

1130 VKK=VK+B-R-U(K)
1140 IK=INT(VKK/E)+1
1150 PK=1.-(H(IK)+H(IK-1))/2.
1160 SPK=SPK+PK
1170 SSPK=SSPK+PK*PK
1180 20 CONTINUE
1190 APK=SPK/ANS
1200 SDK=(ANS+SSPK-SPK*SPK)/ANS
1210 SPK=SQRT(SDK/(ANS-1.))
1220 PRINT 24,K,APK,SPK
1230 FK=POS(K,AL)-POS(K-1,AL)
1240 TPK=TPK+FK*APK
1250 QPK=QPK+FK*FK*SPK*SPK/ANS
1260 600 CONTINUE
1270 SD=SQRT(QPK)
1280 PRINT 61,TPK,SD
1290 61 FORMAT(/,5X,7HES. PK=,F10.6,7HES. SD=,F10.6)
1300 END

```

```

1310 FUNCTION POS(J,AL)
1320 I=J
1330 B=AL
1340 IF(B.GE.10.) GO TO 9
1350 IF(I) 1,2,3
1360 1 POS=0.
1370 GO TO 10
1380 2 POS=EXP(-B)
1390 GO TO 10
1400 3 POS=EXP(-B)
1410 F=POS
1420 DO 4 K=1,I
1430 AK=K
1440 F=F*B/AK
1450 POS=POS+F
1460 4 CONTINUE
1470 GO TO 10
1480 9 AI=I+.5
1490 ZI=(AI-B)/SQRT(B)
1500 POS=CNDX(ZI)
1510 10 RETURN
1520 END

```

Subroutine function for computing the Poisson c.d.f.

For large AL it needs the normal c.d.f.

```

1530 FUNCTION CNDX(X)
1540 Y=X
1550 ISWTCN=0
1560 IF(Y) 1,2,2
1570 1 Y=ABS(Y)
1580 ISWTCN=1
1590 2 P=.2316419
1600 B1=.31938153
1610 B2=-.35656378
1620 B3=1.7914779
1630 B4=-1.9212559
1640 B5=1.3302744
1650 T=1./(1.+P*Y)
1660 R=.3989423*EXP(-Y*Y/2.)
1670 QNDX=1.-R*(B1*T+B2*T*T+B3*T*T*T+B4*(T*T*T)+B5*(T*T*T*T))
1680 IF(ISWTCN) 3,4,3
1690 3 QNDX=1.-QNDX
1700 4 CNDX=QNDX
1710 RETURN
1720 END

```

Subroutine function for computing the standard normal c.d.f.

APPENDIX IV. FORTRAN PROGRAM BUL7

(Computing  $F_K(v_0, T)$  according to Method II)

```

00010 SLIB, RANDX, ...
00020 DIMENSION G(52), H(52), D(100), U(100)
00030 R=1000.
00040 BL=.003
00050 V0=1300.
00060 A=474573.75
00070 AL=BL*R
00080 T=.15
00090 VK=500.
00100 B=.18
00110 NR=100
00120 NP=INT(AL+3.*SQRT(AL))
00130 M=52
00140 AM=M
00150 NS=10
00160 ANS=NS
00170 E=25.
00180 Y=RAND(-1.)
00190 DO 1 I=1, NR
00200 Y=RAND(0.)
00210 1 CONTINUE
00220 K=0
00230 PK=FK(V0, R)
00240 TPK=PK+POS(K, AL)
00250 WPK=TPK
00260 QPK=0.
00270 SPK=0.
00280 DO 20 LS=1, NS
00290 TPK=WPK.
00300 U=0.
00310 Q=0.
00320 K=1
00330 Y=RAND(0.)
00340 D(1)=Y*(R-U)
00350 W=U+D(1)
00360 Q=Q+B*D(1)
00370 U(1)=Q
00380 V1=V0-U(1)
00390 PK=0.
00400 DO 100 I=1, M
00410 AI=I-1
00420 VI=E+AI
00430 ZI=(V1+V1-VI+VI)/(3.*A+T)
00440 IF(ZI) 101, 101, 102
00450 101 G(I)=1.
00460 GO TO 105
00470 102 IF(ZI-1.) 103, 103, 104
00480 103 G(I)=SQRT(1.-ZI+ZI)
00490 GO TO 105
00500 104 G(I)=0.
00510 105 VIT=VI+E/2.
00520 IF(1.GT.1) GO TO 106
00530 PK=PK+FK(VIT, R-U)+G(I)
00540 GO TO 100

```

Library function for  
generating uniform  
R.V.'s on (0,1).

BL +  $\mu$

AL +  $\mu R$

APPENDIX IV (Continued)

```

00550 106 PK=PK+FK(VIT,R-W)*(G(I)-G(I-1))
00560 100 CONTINUE
00570 TPK=TPK+PK*(POS(K,AL)-POS(K-1,AL))
00580 DO 200 L=2,MP
00590 Y=RAND(0.)
00600 D(L)=Y*(R-W)
00610 W=W+D(L)
00620 Q=Q+B*D(L)
00630 U(L)=Q
00640 VL=V0-U(L)
00650 PK=0.
00660 DO 300 I=1,M
00670 AI=I-1
00680 VI=E+AI
00690 VIT=VI+E/2.
00700 IF(VI-VL) 301,301,302
00710 301 H(I)=0.
00720 DO 400 J=1,M
00730 AJ=J-1
00740 XJ=E*(AJ+.5)
00750 ZJ=(XJ-D(L)+B)*(XJ-D(L)+B)-VI+VI
00760 ZJ=ZJ/(2.*A*T)
00770 IF(ZJ) 401,402,402
00780 401 PIJ=1.
00790 GO TO 405
00800 402 IF(ZJ-1.) 403,403,404
00810 403 PIJ=SQRT(1.-ZJ+ZJ)
00820 GO TO 405
00830 404 PIJ=0.
00840 405 IF(J-1) 406,406,407
00850 406 H(I)=H(I)+PIJ*G(J)
00860 GO TO 400
00870 407 H(I)=H(I)+PIJ*(G(J)-G(J-1))
00880 400 CONTINUE
00890 GO TO 303
00900 302 H(I)=1.
00910 303 RK=FK(VIT,R-W)
00920 306 IF(I.GT.1) GO TO 304
00930 PK=PK+RK*H(I)
00940 GO TO 300
00950 304 PK=PK+RK*(H(I)-H(I-1))
00960 300 CONTINUE
00970 DO 500 I=1,M
00980 G(I)=H(I)
00990 500 CONTINUE
01000 TPK=TPK+PK*(POS(L,AL)-POS(L-1,AL))
01010 200 CONTINUE
01020 SPK=SPK+TPK
01030 QPK=QPK+TPK*TPK
01040 PRINT 24,LS,TPK
01050 24 FORMAT(SX,I4,F10.6)
01060 20 CONTINUE
01070 APK=SPK/ANS
01080 VPK=(ANS*QPK-SPK*SPK)/ANS
01090 SDK=SQRT(VPK/(ANS-1.)*ANS)
01100 PRINT 61,APK,SDK
01110 61 FORMAT(SX,F10.6,SX,F10.6)
01120 END

```

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APPENDIX IV (Continued)

```

01130      FUNCTION POS(J,AL)
01140      I=J
01150      B=AL
01160      IF(B.GE.10.) GO TO 9
01170      IF(I) 1,2,3
01180      1 POS=0.
01190      GO TO 10
01200      2 POS=EXP(-B)
01210      GO TO 10
01220      3 POS=EXP(-B)
01230      F=POS
01240      DO 4 K=1,I
01250      AK=K
01260      F=F*B/AK
01270      POS=POS+F
01280      4 CONTINUE
01290      GO TO 10
01300      9 AI=I+.5
01310      ZI=(AI-B)/SQRT(B)
01320      POS=CNDX(ZI)
01330      10 RETURN
01340      END
01350      FUNCTION CNDX(X)
01360      Y=X
01370      ISWTC=0
01380      IF(Y) 1,2,2
01390      1 Y=ABS(Y)
01400      ISWTC=1
01410      2 P=.2316419
01420      B1=.31938153
01430      B2=-.35656379
01440      B3=1.7814779
01450      B4=-1.3212559
01460      B5=1.3302744
01470      T=1./(1.+P*Y)
01480      R=.3989423*EXP(-Y*Y/2.)
01490      QNDX=1.-R*(B1*T+B2*T*B2+T*B3+T*T*B4+(T**4)+B5*(T**5))
01500      IF(ISWTC) 3,4,3
01510      3 QNDX=1.-QNDX
01520      4 CNDX=QNDX
01530      RETURN
01540      END
01550      FUNCTION FK(V,R)
01560      U=V
01570      P=R
01580      WK=500.
01590      B=.19
01600      US=U-P*B
01610      IF(US-WK) 1,1,2
01620      1 FK=0.
01630      GO TO 10
01640      2 FK=1.
01650      10 RETURN
01660      END

```

Subroutine function for  
computing the Poisson c.d.f.

Subroutine function for  
computing the standard  
normal c.d.f.

Subroutine function for  
computing  $P_K(v_0, R)$

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