

KERNFORSCHUNGSZENTRUM

KARLSRUHE

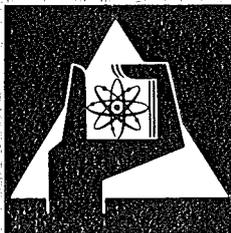
Februar 1974

KFK 1911

Institut für Angewandte Systemtechnik und Reaktorphysik
Projekt Schneller Brüter

**Identification of the LMFBR Dynamic State
for Detection of Coolant Boiling**

D.M. Wiberg



**GESELLSCHAFT
FÜR
KERNFORSCHUNG M.B.H.**

KARLSRUHE

Als Manuskript vervielfältigt

Für diesen Bericht behalten wir uns alle Rechte vor

GESELLSCHAFT FÜR KERNFORSCHUNG M. B. H.
KARLSRUHE

KERNFORSCHUNGSZENTRUM KARLSRUHE

KFK 1911

Institut für Angewandte Systemtechnik und Reaktorphysik
Projekt Schneller Brüter

Identification of the LMFBR Dynamic State
for Detection of Coolant Boiling

by

D.M. Wiberg⁺⁾

+) visiting summer scientist from the University
of California, Los Angeles

Gesellschaft für Kernforschung mbH., Karlsruhe

Identification of the LMFBR Dynamic State
for Detection of Coolant Boiling

Abstract

Modern identification theory is applied to equations describing an LMFBR to investigate the feasibility of estimating spatial sodium coolant and fuel pin temperatures. It is shown that measurement errors can be reduced and unmeasurable states estimated by a Kalman filter. These state estimates can then be used in conjunction with other indications of sodium boiling to form a scram criterion. Furthermore, the state estimates can be used by the reactor operators to assess reactor safety under many conditions. The need is shown for further study of off-line tuning of the Kalman filter to estimate spatial fuel burn up distribution and to estimate contaminant accumulation in a subassembly.

7. Januar 1974

Identifikation des dynamischen Zustands eines LMFBR zum Nachweis von Kühlmittelsieden

Zusammenfassung

Die moderne Identifizierungstheorie wird auf Gleichungen angewendet, die einen LMFBR beschreiben, um die Möglichkeit zu untersuchen, ortsabhängige Natriumkühlmittel- und Brennstabtemperaturen abzuschätzen. Es wird gezeigt, daß Meßfehler reduziert und nicht-meßbare Zustände mit einem Kalman-Filter abgeschätzt werden können. Diese Zustandsschätzungen können dann in Verbindung mit anderen Hinweisen auf Natriumsieden verwendet werden, um ein "Scram-Kriterium" zu bilden. Die Zustandsschätzungen können ferner von Reaktorbetreibern dazu verwendet werden, die Reaktorsicherheit unter verschiedenen Bedingungen abzuschätzen. Die Notwendigkeit für weitere Studien des "off-line" Abstimmens des Kalman-Filters wird gezeigt, um die ortsabhängige Brennstoffabbrandverteilung und die Häufung von Kontamination in einem Teilbereich des Cores (subassembly) abzuschätzen.

Table of Contents

| | <u>Page</u> |
|----------------------------------|-------------|
| Introduction | |
| Propagation of Coolant Boiling | 2 |
| LMFBR State Equations | 5 |
| LMFBR Noise Properties | 9 |
| Summary of Kalman Filtering | 11 |
| Numerical Procedures and Results | 12 |
| Future Work | 17 |
| Appendix I | |
| Appendix II | |
| References | |
| Figures | |
| FORTRAN IV Program | |

Introduction

Neutron flux, coolant temperature, and coolant flow are measurable components of the dynamic state of a nuclear reactor. These and other measurable quantities are interpreted by both the reactor operator and the scram system as an indication of the total dynamic state of the reactor and therefore as an indication of the future behavior of the reactor. In most applications the physical cause of the measurements is merely implicitly assumed in influencing the actions of the reactor operators and the scram system, otherwise each measurement can be viewed as a quantity independent of the other measurements. However, when the physical process can be accurately described by a set of mathematical equations, these equations can be used not only to combine all measurements so that each measurement becomes more accurate, but also can be used to give an estimate for all the unmeasurable components in the complete state vector.

This idea of using the state equations to supplement measured data has been used in a number of previous applications. For example the period meter uses the measured value of the neutron flux and a mathematical equation, the inhour equation, to estimate a quantity that is not directly measurable, the reactor period. However, the period meter in its present development has not yet taken advantage of the modern theory of identification [1]. Working applications of the modern theory already exist in the aerospace [2 - 4], chemical [5], biomedical [6], etc., industries and have had great success. Studies of applications of the modern theory in the nuclear industry have been made on the Halden reactor [7 - 9] and on rod drop experiments [10, 11].

The purpose of this report is to propose a particular type of modern identification (Kalman filtering) to estimate the state of a liquid metal fast breeder reactor (LMFBR). Not only will this give a better picture of the reactor state to the operators, but good estimates of coolant and fuel temperature distribution in space can be combined with acoustic and reactivity noise measurements to form a scram signal to prevent coolant boiling. The particular problem of sodium boiling in an LMFBR is perhaps the most compelling reason for the use of a Kalman filter. Thus this report is mainly

concerned with the application of a developed theoretical identification procedure, Kalman filtering, to help prevent a problem, coolant boiling, in an LMFBR.

The contents of the remainder of this report are arranged as follows. Firstly the mechanism and dangers associated with the propagation of coolant boiling in an LMFBR are reviewed. Then the state equations of a typical LMFBR are developed. Next a physically-oriented summary of Kalman filter theory is given. Following this is an investigation of the process and measurement noise parameters. Using this data a Kalman filter is applied to the state equations and some numerical results are given. The main body of the report ends with conclusions and suggestions for further work. Finally, an appendix describes some computational problems encountered in the application of the Kalman filter and another appendix describes how the Kalman filter could be implemented on a digital data acquisition system.

Propagation of Coolant Boiling

In a developmental program it is difficult to determine where dangerous situations occur. It is nuclear safety standard practice either to prove that a particular situation cannot lead to danger or to detect and control the situation. It has not yet been proven that coolant boiling causing subsequent fuel rod failures will not propagate in the manner described below, even though the probability of such a situation might be low. Therefore, even though propagation of coolant boiling may be proven innocuous in future LMFBR development, it is the most pressing reason at present to instrument the LMFBR with a Kalman filter.

To describe the propagation of coolant boiling, it is best to start by describing the LMFBR. To be specific assume a type of LMFBR exemplified by the SNR-300 [12 - 14] (see Fig. 1). Assume the core contains 151 subassemblies and that a typical subassembly contains 165 fuel pins that are 6 mm in diameter and .95 meters in length. The fuel pins are parallel to one another in the subassembly and are spaced slightly apart from one another so that the liquid sodium coolant can flow lengthwise along the

pins and remove the heat generated by them (see Fig. 2). In normal operation assume the fuel pin center temperature is about 2300°C and the edge temperature is around 700°C . However, the cladding temperature is about 100°C lower. Also take the normal sodium coolant inlet temperature to be 380°C for all subassemblies and the exit temperature to range from 576°C at the core center to 530°C at the core edge. The coolant is pressurized to 2.5 atmospheres so that it boils at about 1000°C .

Assuming these LMFBR parameters, coolant boiling can propagate as follows. Initially the sodium coolant is chemically pure. In reactor operation the sodium picks up contaminants from a number of sources including substances escaping from improperly canned and failed fuel pins, substances leached from stainless steel tubing and joints, reaction products from the surfaces of structural elements, pieces of structure and instruments that work loose over a period of time, etc. Some of these contaminants could possibly lodge or stick in the small clearance between fuel pins or at spacer grids in a subassembly in such a way as to block more than 60 % of the coolant flow over one particular fuel pin. In that case [15] the heat produced by the pin is sufficient to raise the sodium coolant temperature to boiling. However, note that cladding damage can occur even before the coolant boils, so that it is the cladding temperature that should be kept below 750°C to insure prevention of subassembly damage. Because the sodium vapor cannot carry much heat away from the fuel pin, in a short time the fuel pin melts. There results a fuel-sodium interaction with a number of possible consequences. The worst imaginable is that this interaction eventually expels a large quantity of sodium coolant from that central region of the core in which the reactivity coefficient of sodium is positive. This might immediately cause subassembly damage. A more probable consequence of the fuel-sodium interaction is that it would in effect merely add more contaminant to the sodium coolant. This would make other flow blockages more likely in the future. The action would then be similar to a slowly growing cancer, cutting off more and more flow over a time period that could be months in duration. The probability of a reactor transient would increase in such a situation and the most likely end result of a slowly growing flow blockage would be distortion of the subassemblies and their structural supports. This would necessitate a long and hence costly reactor shut-down.

Sodium boiling over one single fuel pin is extremely difficult to detect because there are 165 pins times 151 subassemblies equals 24,915 pins in the core. It is practically impossible to put at least one thermocouple on each pin. Instead, each subassembly is instrumented with four thermocouples, all reading the bulk sodium temperature at the exit. Logical comparison using a two-out-of-three rule, with the fourth thermocouple as a spare, then gives one subassembly bulk sodium exit temperature signal. Therefore 151 temperature signals emanate from the reactor. It is unlikely that fewer will suffice because each subassembly is somewhat thermally isolated from its neighbors by sodium coolant passing between the subassemblies.

The effect of sodium boiling over a few fuel pins in an otherwise unchanged subassembly is to increase the bulk sodium exit temperature only a few degrees. The exact number of degrees before clad damage should be experimentally verified. One conclusion of this report is that the Kalman filter can estimate this small temperature change, even with very poor thermocouples. However, the small temperature change could also be caused by a blockage distributed over a number of coolant channels within the subassembly, and not just affecting a few pins. To prevent this situation from giving a false alarm, a small rise in temperature within a subassembly should be compared with other indications of sodium boiling, such as coolant, neutron, reactivity and/or acoustic noise spectra.

The coolant exit temperature spectrum changes with the imposition of a sudden blockage because the flow becomes more turbulent. This is detectable by a thermocouple with a fast time constant [16]. Also sodium boiling causes the flow to become more turbulent, so that the addition of high frequency components to the coolant noise spectrum is an indication of incipient sodium boiling. However, the fast thermocouples have not been completely tested.

The neutron flux and the reactivity noise spectrum also changes with sodium boiling [17]. The sodium void caused by the sodium vapor replacing liquid

sodium changes the Doppler and, to a lesser extent, the absorption coefficients of reactivity. The net change is positive in the center of the core and negative at the edges, so that in these regions there exists a reactivity source or sink that drives the neutron flux and reactivity noise in the case of sodium boiling. However, there exists a region of zero net reactivity coefficient between the center and edge of the core, so that this method must also rely on supplemented indications of sodium boiling to detect boiling in this region.

The acoustic noise spectrum also changes under the sonic noise generated by the collapse of sodium vapor bubbles during boiling [18]. When the spectrum so generated is not masked by the vibration of the operating reactor, sodium boiling can be detected by this means also.

In summary, the reasoning is this. Sodium boiling has not yet been proven innocuous to structural integrity. Until this is done, methods of detection must be employed. No method of detection appears to be 100 % sure, so that reactor shut down must be dictated by an evaluation of the complete reactor state. Use of the reactor equations together with the measurable quantities emanating from the reactor to form a Kalman filter will help evaluate the complete reactor state.

LMFBR State Equations

To obtain an estimation scheme that can be put into practice, a mathematical model for the LMFBR must be found that is a good compromise between simplicity and accuracy. In this preliminary investigation a rather gross approximation is made to obtain a very simple model, which should be improved upon in further studies. All the neutronics is lumped into one equation for the reactor power, and then linearized about the mean value of the operating power which is assumed constant.

$$\Lambda \frac{dP}{dt} = P_0 \sum_{i,j=1}^{N,M} \alpha_{ij} T_f^{ij} + S \quad (1)$$

where $P(t)$ = reactor power deviation from P_0 , in mega watts.
 P_0 = constant mean operating power, 723 MW
 Λ = effective neutron lifetime, lumping fast and all delayed neutron lifetimes = 6,7 sec.
 α_{ij} = temperature coefficient of reactivity $^{\circ}\text{C}^{-1}$
 $S(t)$ = zero mean neutron noise source, MW
 N = number of channels (groups of subassemblies)
 M = number of axial zones
 $T_f^{ij}(t)$ = fuel temperature deviation in the i^{th} channel and j^{th} axial zone, $^{\circ}\text{C}$

The temperature coefficient of reactivity depends on the Doppler node fraction W_D^{ij} . Assuming the overall temperature coefficient of reactivity is -0.005, then

$$\alpha_{ij} = -0.005 W_D^{ij} \tag{2}$$

where $\sum_{i,j=1}^{N,M} W_D^{ij} = 1.$

In the i, j^{th} node the average fuel temperature deviation T_f^{ij} obeys for $i=1, N$ and $j=1, M$

$$C_{pf} N_P^{ij} \pi r_o^2 H \rho_f \frac{dT_f^{ij}}{dt} = W_f^{ij} P - 2 \pi r_o H N_P^{ij} h_T (T_f^{ij} - T_c^{ij}) \tag{3}$$

where N_P^{ij} = total number of fuel pins per channel = $m_{ij} (\pi r_o^2 H \rho_f)^{-1}$
 m^{ij} = fuel mass in the i, j^{th} node in grams
 r_o = radius of fuel pin = .6 cm (note a more realistic number is .3 cm)
 H = height of axial zone, = 95/M cm
 ρ_f = density of fuel pin = 10 g/cm³
 C_{pf} = specific heat of fuel = .3 watt-sec/g $^{\circ}\text{C}$
 W_f^{ij} = power fraction in node $\sum_{i,j=1}^{N,M} W_f^{ij} = 1$
 h_T = heat transfer coefficient = 1.0 watt/cm² $^{\circ}\text{C}$
 $T_c^{ij}(t)$ = sodium coolant temperature deviation in the i, j^{th} node, $^{\circ}\text{C}$.

Also in the i, j^{th} node the coolant temperature deviation T_c^{ij} obeys for $i=1, N$ and $j=1, M$, assuming complete thermal isolation of each subassembly,

$$f N_p \pi r_o^2 H \rho_f C_{p_c} \frac{dT_c^{ij}}{dt} = 2 \pi r_o^2 H N_p h_T (T_f^{ij} - T_c^{ij}) - f N_p \pi r_o^2 \rho_f C_{p_c} V (T_c^{ij} - T_c^{ij+1}) \quad (4)$$

where f = coolant / fuel ratio = .127
 V = coolant flow = 500 cm/sec.
 $T_c^{iM+1}(t)$ = inlet sodium temperature, °C

Using the numerical values given for an LMFBR typified by the SNR-300 then gives the state equations

$$\begin{aligned} \frac{dP}{dt} &= -.54 \sum_{i,j=1}^{N,M} W_D^{ij} T_f^{ij} + .15 S \\ \frac{dT_f^{ij}}{dt} &= 3.3 (W_f/m)^{ij} P - 2(T_f^{ij} - T_c^{ij}) \\ \frac{dT_c^{ij}}{dt} &= 4(T_f^{ij} - T_c^{ij}) - 0.5 M (T_c^{ij} - T_c^{ij+1}) \end{aligned} \quad (5)$$

For $N = 3$ and $M = 3$ the reactor nodes are as pictured in Fig. 3 and the values of W_D^{ij} , W_f^{ij} , and m^{ij} are given in Table 1.

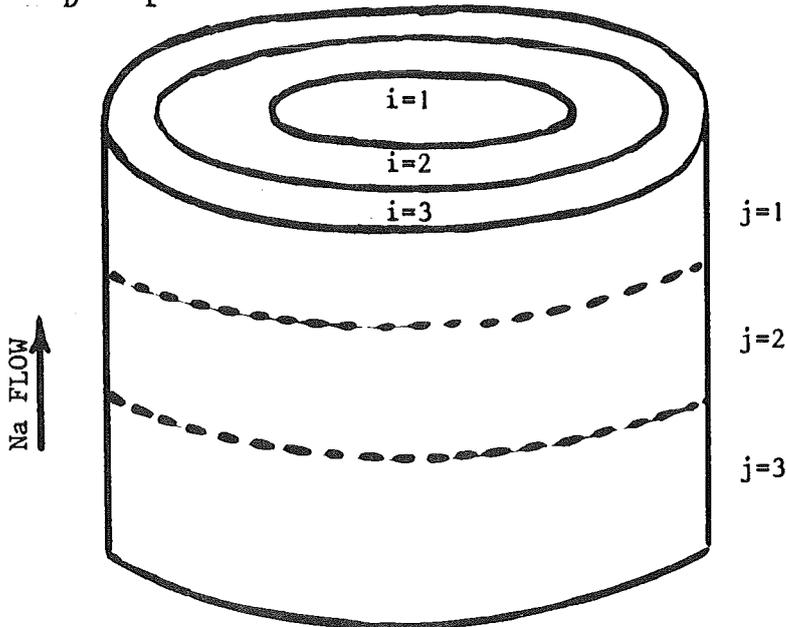


Fig. 3 LMFBR with 9 nodes.

Table 1. Coefficients of a 9 node LMFBR model.

| i | j | Doppler coefficient | Power fraction | fuel mass x 10 ⁶ g |
|---|---|---------------------|----------------|-------------------------------|
| | | w_D^{ij} | w_f^{ij} | m_{ij} |
| 1 | 1 | 0.065 | .032 | .417 |
| 1 | 2 | .167 | .105 | .380 |
| 1 | 3 | .031 | .025 | .417 |
| 2 | 1 | .135 | .063 | .925 |
| 2 | 2 | .301 | .195 | .840 |
| 2 | 3 | .040 | .043 | .925 |
| 3 | 1 | .105 | .119 | 9.145 |
| 3 | 2 | .145 | .346 | 8.292 |
| 3 | 3 | .011 | .072 | 9.145 |

The given numerical data is sufficient to calculate the dynamic behavior of a reactor model with N and M = 3 or less. Data is available [19] for N = 10 and M = 11. Because the 151 subassemblies are arranged in concentric annuli, the cylindrical symmetry necessitates the computation of at most N = 10 channels. This simplification makes the problem computationally feasible.

However, rather than dealing with a large dimensional state vector, for simplicity of further exposition choose N and M unity. This lumps the reactor into one node and sacrifices accuracy for clarity. Then the equations (5) can be put into the vector matrix (state space) form

$$\frac{d}{dt} \begin{pmatrix} P \\ T_f \\ T_c \end{pmatrix} = \begin{pmatrix} 0 & -.54 & 0 \\ .11 & -2 & 2 \\ 0 & 4 & -4.5 \end{pmatrix} \begin{pmatrix} P \\ T_f \\ T_c \end{pmatrix} + \begin{pmatrix} .15 & 0 \\ 0 & 0 \\ 0 & .5 \end{pmatrix} \begin{pmatrix} S \\ T_o \end{pmatrix} \quad (6)$$

where $T_o = T_c^{12}$ = inlet sodium temperature. This is the assumed state space equation for the operating LMFBR dynamics.

LMFBR Noise Properties

The only external measurements considered here are the 161 temperature signals indicating the bulk exit temperature of each subassembly and also the signals from the neutron flux meters. Because spatial flux effects are negligible in the SNR-300, these flux meter signals can be logically combined to give one signal proportional to total power. In this section the noise properties of these temperature and power signals are investigated.

The bulk exit sodium temperature of a subassembly of the KNK reactor was measured at zero reactor power [16]. At zero power most of the measurement error is due to the turbulence in the sodium flow, because the thermocouple measures local rather than bulk exit temperature. From the graph of the temperature measurement at zero power (Fig. 4 a) there appears a sine wave of 0.01°C amplitude at 0.1 Hz plus a hash of 0.005°C amplitude at frequencies greater than 5 Hz. For simplicity of modelling this was taken to be a white noise of autocorrelation .003 δ(t-τ) °C²sec (Fig. 4 b). This represents about the best that the thermocouples can measure. As the reactor comes to full power, it is probable that more turbulence, cable pick-up, vibration, etc., will corrupt the measurements. Taking the industrial thermocouple standard of ± 1.5 °C as the worst case, then the temperature measurement white noise autocorrelation is at most 1.0 δ(t-τ) °C²sec.

The neutronic noise properties can be found from standard derivations [20] to give

$$\langle P_m^2 \rangle = \frac{E_f P_o}{W} + E_f P_o D |H(j\omega)|^2 \quad (7)$$

where $\langle P_m^2 \rangle$ = auto power spectral density, (MW)² sec
 E_f = energy per fission = 3.2 x 10⁻¹⁷ MW sec
 W = detector efficiency = 10⁻⁹
 D = Diven factor $\frac{\nu(\nu-1)}{\nu^2} = .8$
 $H(j\omega)$ = reactivity transfer function

Let $H_s(j\omega)$ be the transfer function from S to P in equation (6).

Then

$$\frac{H(j\omega)}{H_s(j\omega)} = \frac{\lambda}{\lambda} \quad (8)$$

where λ = prompt neutron lifetime = 4.6×10^{-7} sec.

As an interesting aside, note that because the noise amplitude depends on the prompt neutron lifetime, fast reactors are much noisier than thermal reactors. Using numerical values in (7) and (8) gives

$$\langle P_m^2 \rangle = 2.3 \times 10^{-5} + 3.9 |H_s(j\omega)|^2 \quad (9)$$

Therefore the white noise S has autocorrelation $3.9 \delta(t-\tau) (\text{MW})^2 \text{ sec.}^{-1}$ and the neutron flux measurement noise has autocorrelation $2.3 \times 10^{-5} \delta(t-\tau) (\text{MW})^2 \text{ sec.}$

Substituting the measured value T_{om} of the inlet sodium temperature T_o into the state equations (6) gives the stochastic description of the LMFBR as

$$\begin{aligned} \frac{d}{dt} \begin{pmatrix} P \\ T_f \\ T_c \end{pmatrix} &= \begin{pmatrix} 0 & -.54 & 0 \\ .11 & -2 & 2 \\ 0 & -4 & -4.5 \end{pmatrix} \begin{pmatrix} P \\ T_f \\ T_c \end{pmatrix} + \begin{pmatrix} 0 \\ 0 \\ .5 \end{pmatrix} T_{om} + \begin{pmatrix} .15 & 0 \\ 0 & 0 \\ 0 & .5 \end{pmatrix} \begin{pmatrix} S \\ m_{T_o} \end{pmatrix} \\ \begin{pmatrix} P_m \\ T_{cm} \end{pmatrix} &= \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} P \\ T_c \end{pmatrix} + \begin{pmatrix} m_p \\ m_{T_c} \end{pmatrix} \end{aligned} \quad (10)$$

where S, m_{T_o} , m_p and m_{T_c} are independent zero mean white noises with

$$\begin{aligned} \langle S^2 \rangle &= 3.9 \quad (\text{MW})^2 \text{ sec}^{-1}, \\ \langle m_{T_o}^2 \rangle &= .003 \text{ to } 1.0 \quad (^\circ\text{C})^2 \text{ sec.} \\ \langle m_p^2 \rangle &= 2.3 \times 10^{-5} \quad (\text{MW})^2 \text{ sec.} \\ \langle m_{T_c}^2 \rangle &= .003 \text{ to } 1.0 \quad (^\circ\text{C})^2 \text{ sec.} \end{aligned}$$

Summary of Kalman Filtering

A Kalman filter estimates the state vector of a linear dynamic process in an optimal manner [21]. Assume that the physical system obeys the formal dynamical equations

$$\begin{aligned} \frac{d\vec{x}}{dt} &= A \vec{x} + B \vec{u} + G \vec{w} \\ \vec{y} &= C \vec{x} + \vec{v} \end{aligned} \tag{12}$$

where \vec{x} is the n-dimensional state vector, \vec{u} is a p-dimensional known input, \vec{w} is an l -dimensional zero mean white noise, \vec{v} is an m-dimensional zero mean white noise, \vec{y} is an m-dimensional measurement vector and A, B, C and G are compatible matrices. The stochastic LMFBR equation (10) is in the form (12). Furthermore the white noises have spectral density

$$\langle \vec{w}\vec{w}^{\dagger} \rangle = Q \qquad \langle \vec{v}\vec{v}^{\dagger} \rangle = R \tag{13}$$

where Q is an $l \times l$ symmetric nonnegative definite matrix, R is an $m \times m$ symmetric positive definite matrix, and the superscript \dagger denotes transpose. This corresponds to equation (11) for the LMFBR.

The Kalman filter computes $\hat{\vec{x}}(t)$, the conditional mean of $\vec{x}(t)$ given the measurement time history $\hat{\vec{y}}(\tau)$ for $t_0 \leq \tau \leq t$. The vector $\hat{\vec{x}}(t)$ is the optimal estimate for $\vec{x}(t)$ in the sense that it minimizes any convex function of the error $\tilde{\vec{x}}(t) = \vec{x}(t) - \hat{\vec{x}}(t)$. To compute $\hat{\vec{x}}(t)$, an analog or digital computer finds the solution to

$$\frac{d\hat{\vec{x}}}{dt} = A \hat{\vec{x}} + B \vec{u} + K (\vec{y} - C \hat{\vec{x}}) \tag{14}$$

where K is a precomputed gain matrix.

$$K = PC^{\dagger}R^{-1} \tag{15}$$

where P is the variance of \hat{x} that obeys the matrix Riccati equation

$$\frac{dP}{dt} = AP + PA^\dagger + GQG^\dagger - PC^\dagger R^{-1}CP \quad (16)$$

In the case of the LMFBR only the steady state solution P_{ss} to this equation is sought, i.e.

$$0 = AP_{ss} + P_{ss}A^\dagger + GQG^\dagger - P_{ss}C^\dagger R^{-1}CP_{ss} \quad (17)$$

Only the steady state solution is needed because the state equation (10) is time-invariant over the time intervals considered, because the initial conditions are of no consequence, and mainly because only steady state solutions have the desired numerical accuracy when dealing with so many state variables as necessitated by the general model of equation (5).

Because P_{ss} is the error variance, it is a measure of how good an estimate of the state is obtained by the Kalman filter. Furthermore the type, number, and position of sensors can be optimized by computing a corresponding P_{ss} for each type, number, and position and then examining the effects. Thus P_{ss} becomes an indication of the feasibility of using a Kalman filter for LMFBR coolant boiling detection.

Numerical Procedures and Results

The solution of the steady state Riccati equation (17) was found for the three-dimensional model (10) and (11). The results are given in Table 2. The numerical values contained therein were found using the subroutine RIC SS6 obtained from Macdonnell-Douglas Corporation Western Division, Huntington Beach, Calif. A listing of the routine is given in Appendix I.

The RIC SS6 program was tested with both a 2 and an 8 dimensional test subroutine and was found to be accurate to 0.5%. Unfortunately this accuracy is problem dependent, and the routine did not work for LMFBR models of more than 3 state variables. Because an accurate model must have more than 30 state variables, the numerical procedures need more refinement. A more detailed description of the problems and attempted solutions is given in Appendix I.

Table 2. Results

3 State Variable Model (P in MW, T_f in $^{\circ}\text{C}$, T_c in $^{\circ}\text{C}$)

Good Thermocouples and Flux Meter

TC read $\pm .05 \text{ }^{\circ}\text{C}$ *

Flux Meter Efficiency $W = 10^{-9}$

Standard deviations:

$P = 0.037 \text{ MW}$

$T_f = 0.013 \text{ }^{\circ}\text{C}$

$T_c = 0.019 \text{ }^{\circ}\text{C}$

$$P_{ss} = 10^{-4} \times \begin{pmatrix} 14.1 & .05 & -.04 \\ .05 & 1.7 & 1.7 \\ -.04 & 1.7 & 3.6 \end{pmatrix}$$

Bad Thermocouples and Flux Meter

TC read $\pm 1 \text{ }^{\circ}\text{C}$ *

$W = 10^{-9}$

Standard deviations:

$P = 0.037 \text{ MW}$

$T_f = 0.16 \text{ }^{\circ}\text{C}$

$T_c = 0.32 \text{ }^{\circ}\text{C}$

$$P_{ss} = 10^{-4} \times \begin{pmatrix} 14.4 & -7.3 & -9.0 \\ -7.3 & 261 & 335 \\ -9.0 & 335 & 1017 \end{pmatrix}$$

Bad Thermocouples and No Flux Meter

TC read $\pm 1 \text{ }^{\circ}\text{C}$ *

$W = 0$

Standard deviations:

$P = 0.76 \text{ MW}$

$T_f = 0.27 \text{ }^{\circ}\text{C}$

$T_c = 0.35 \text{ }^{\circ}\text{C}$

$$P_{ss} = 10^{-4} \times \begin{pmatrix} 5287 & 363 & -72 \\ 363 & 732 & 656 \\ -72 & 656 & 1253 \end{pmatrix}$$

Good Thermocouples and No Flux Meter

TC read $\pm .05^\circ\text{C}$ *

$W = 0$

Standard deviations

$P = 0.26 \text{ MW}$
 $T_f = 0.063^\circ\text{C}$
 $T_c = 0.044^\circ\text{C}$

$$P_{ss} = 10^{-4} \times \begin{pmatrix} 676 & 134 & 68 \\ 134 & 40 & 25 \\ 68 & 25 & 19 \end{pmatrix}$$

* Really $\langle m_T^2 \rangle = .003$ and 1.0 respectively.

The Kalman filter corresponding to the three dimensional model (10) with good thermocouples and a flux meter is pictured in Fig. 5.

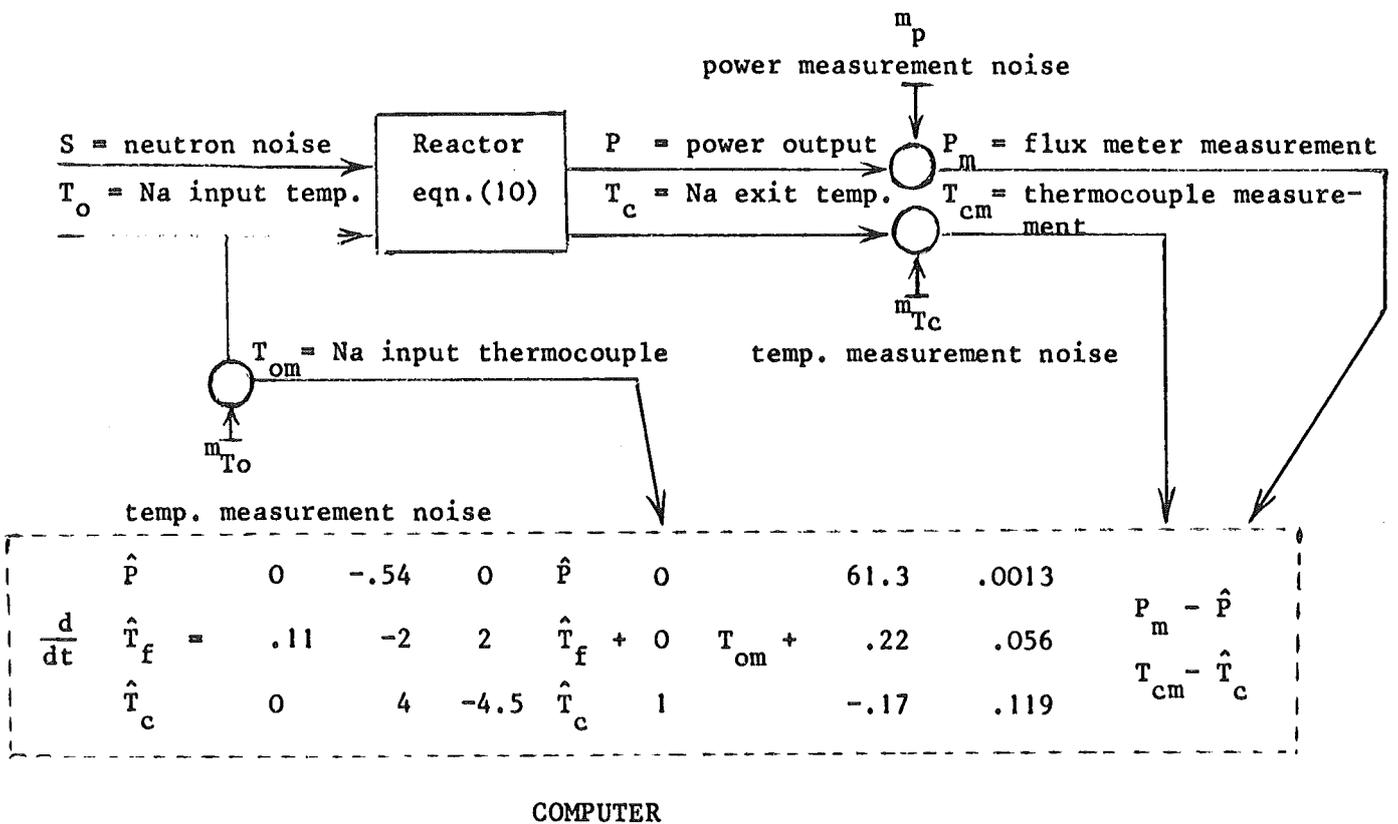


Fig. 5 Mechanization of the Kalman filter.

The equations pictured within the dotted lines are the Kalman filter, whose solutions \hat{P} , \hat{T}_f , and \hat{T}_c are available to the reactor operators and the scram system in general.

Table 2 shows that the Kalman filter can estimate the unmeasurable components of the state vector with approximately the same variance as the measured components, and significantly decreases the variance of the measured components beyond the accuracy of the measuring instruments. This can be done for all ranges of instrument accuracy, even for commercial as opposed to laboratory instruments. Therefore it is reasonable to proceed with further experiments to ascertain whether incipient sodium boiling can be indicated.

Because no results are available yet for higher dimensional LMFBR models, physical reasoning must be used to predict what will happen as model dimension increases. Adding more channels, i.e. $N=151$, makes the per channel contribution of the flux meter negligible. Therefore results for the temperature accuracies should tend to those of the bottom half of Table 2. Adding more axial zones, $M=11$, increases the sensitivity to changes in parameters of the state equation, and decreases the variance from the physical model. This relationship must be explored via experiment with reasonable physical models. Of course, more results are expected soon, when the numerical difficulties of higher dimension have been cleared up. With increased dimension, the spatial resolution will be much finer. Then the reactor operators can tell where boiling occurred in the event of a scram. Thus the difficulty can quickly be located and the system brought back on to line faster.

The mechanization in Fig. 5 shows how the reactor state can be displayed to the reactor operators. Given some unforeseen occurrence, this picture can help the operator assess the danger and the measures that must be taken to combat it. Thus a Kalman filter is useful for other occurrences than sodium coolant boiling. From an overall point of view, this might be the most compelling reason for the installation of a Kalman filter on an operating LMFBR.

The numerical values shown within the dotted lines of Fig. 5 are the parametric values of the reactor equations. Due to fuel burn up, changes in the

heat transfer coefficient with scale build-up, etc., these parameters are not constant as assumed. They vary slowly, over a period of days. Perhaps once a day the Kalman filter needs to be "tuned" to obtain new parameter values. The accuracies indicated by Table 2 are so good that it seems probable methods such as those used by Olsson, et al., on the Halden reactor [7] will give new parameter values to a high degree of accuracy. This can be done off-line on a large digital computer to obtain the most accuracy possible. Having estimates for these parameters on a daily basis will then enable reactor operators to evaluate fuel burn-up, crud build-up, etc. Thus further efficiencies can be made by adjusting the loading schedules, etc. according to fuel burn up. Slow acting dangers such as crud build-up can also be assessed without inspecting reactor core components.

Thus Table 2 and Fig. 5 indicate the following reasons a Kalman filter should be installed on an LMFBR.

1. a Kalman filter indicates incipient sodium boiling
2. a Kalman filter tells where sodium boiling has occurred in the event of a scram
3. "tuning" of a Kalman filter indicates crud build-up and fuel burn-up distribution
4. a Kalman filter gives the operators a picture of overall reactor dynamic operation.

It must be remembered that the results of Table 2 were obtained for a very simple mathematical model. Thus P_{ss} represents the error variance only between the mathematical model and the Kalman filter. There is an additional error between the physical system and the mathematical model. Therefore the results of Table 2 must be smaller than for a Kalman filter applied to the physical LMFBR system. It is mainly this fact that necessitates further experiments using hardware as close as possible to that encountered in practice. It is by no means claimed that one should use a Kalman filter on an LMFBR. The claim is that further investigation appears justified.

Future Work

Given the encouraging nature of these preliminary results, a four pronged attack seems justified on the development of a Kalman filter for application to LMFBRs. The first prong is the use of preliminary and subsequently developed Kalman filters directly on existing LMFBRs, such as EBR-2 and KNK. The second prong is the development of a Kalman filter for a single subassembly to be tested on a sodium loop such as at UCLA, Santa Susanna, and Karlsruhe. The third prong is computer simulation, and the fourth is further theoretical development. To speed development, all four prongs should be pressed forward simultaneously.

Operating experience on an LMFBR is of prime importance, and should be obtained as early as possible. It is in actual application where the main difficulties can be found and worked upon. Because hardware takes a long time to set up, this prong of the attack has the longest lead time and should be worked on first to speed development.

Sodium loop testing is also of importance. The stochastic modelling of thermocouple accuracy and of the coolant turbulence should be based on further experiments done in a sodium loop. An investigation of the thermal coupling between subassemblies can best be done experimentally on a sodium loop. But perhaps most important is the construction of a Kalman filter to estimate the temperature in one subassembly immersed in a sodium loop. A number of thermocouples distributed throughout the test subassembly can check the accuracy of the states estimated by the Kalman filter that uses only the exit temperature measurement.

Computer simulation of the Kalman filter can give insight into the effect of changes in parameters. A Kalman filter derived using the linear deviation equation (5) should be used to estimate the state of a nonlinear model. Perhaps some nonlinearities need to be incorporated into the Kalman filter itself, and computer simulation should determine the answer. In fact, a boiling occurrence (where the state equations are different) can be simulated and the response of the Kalman filter observed. Other effects than boiling can be simulated, such as reactivity insertion, to see if the Kalman filter will

indicate danger. Also the quantization can be determined that is necessary to adapt a Kalman filter to a data acquisition and safety control system such as MISS (see Appendix II). Finally, the sensitivity of the Kalman filter must be determined by computer simulation, i.e. the effect of mismodelling the physical reactor by the assumed mathematical equations.

A very large area for study, mainly on a computer, is to determine a good method for "tuning" the parameters of the Kalman filter. Tuning, perhaps daily, will minimize sensitivity effects and provide burn up and crud accumulation data. There exists much literature [22-25] in the tuning area of identification, and a number of methods should be compared for application to an LMFBR.

One other reason for the development of a Kalman filter for an LMFBR is the stimulus it will give to theoretical matters. In Appendix I the need is demonstrated for a better numerical method to determine the eigenvalues of a nonsymmetric matrix. The application of modern identification techniques (such as [26]) in the tuning problem will lead to their refinement. But most welcome will be further progress in the stochastic modelling of a nuclear reactor. The assumption of a Wiener process to drive the formal stochastic equation (1) is dissatisfying. The application of a Kalman filter to a branching process [27] must be put on firm theoretical ground. Indeed, there appears to be no analytical stochastic model of a nuclear reactor that reduces to a Markov process with space dependence, which is needed for theoretical development of the identification theory. This has implications for the better theoretical understanding of stochastic processes in distributed systems, i.e. the basic processes of nature.

Appendix I

Computational Problems

The solution P_{ss} to the matrix Riccati equation (16) was sought using the subroutine RICSS6. It can be shown [28] that $P_{ss} = GF^{-1}$, where

$$\begin{pmatrix} A & -C^{\dagger}R^{-1}C \\ -GQG^{\dagger} & -A^{\dagger} \end{pmatrix} \begin{pmatrix} F \\ G \end{pmatrix} = \Lambda \begin{pmatrix} F \\ G \end{pmatrix}$$

where Λ is the $n \times n$ matrix of stable eigenvalues. The solution thus depends on the accuracy to which the eigenvalues can be found. For the 2x2 and 8x8 test cases, the eigenvalues were found to five significant digits. Unfortunately, for the 7x7 LMFBR model with $N=1$ and $M=3$, the eigenvalues could be found to only one significant digit. Changing from CHARD subroutine to an eigenvalue routine from the IBM scientific subroutine package called ATEIG, in conjunction with HSBG, yielded an increase in accuracy of only a factor of two. The subsequent calculations were therefore inaccurate and not kept.

It is possible the trouble stems from the almost singularity of the 2x2 diagonal blocks of A . An attempt to gain computational accuracy will be made by reducing the matrix to tridiagonal form. Then in double precision the following algorithm to compute the principle minors can be used:

$$\begin{aligned} P(0) &= 1 \\ P(1) &= a_{11} - \lambda \\ P(2) &= \lambda^2 - (a_{11} + a_{12})\lambda + a_{22}(a_{11} - a_{12}) - a_{12}(a_{21} - a_{22}) \\ P(i) &= \left[\lambda^2 - (a_{ii} + a_{i-1,i-1})\lambda + a_{ii}(a_{i-1,i-1} - a_{i-1,i}) - a_{i-1,i}(a_{i,i-1} - a_{ii}) \right] P(i-2) - \\ &\quad a_{i-2,i-1} a_{i-1,i-2} (a_{ii} - \lambda) P(i-3) \quad i=3,4,\dots \end{aligned}$$

From $P(n)$ is obtained the characteristic polynomial, which is factored to obtain the eigenvalues.

Appendix II

Computer Implementation

The Kalman filter can be implemented on either an analog or a digital computer. To achieve the most accuracy an analog computer could be used. Then the partial differential equations inherent in reactor models can be most accurately simulated. However, the cost for this separate system would be in excess of \$ 100,000. This is not much when compared with possible savings of shut down time and ruined equipment. It is much when compared with the possibility of implementing the Kalman filter on existing digital computers at practically no cost.

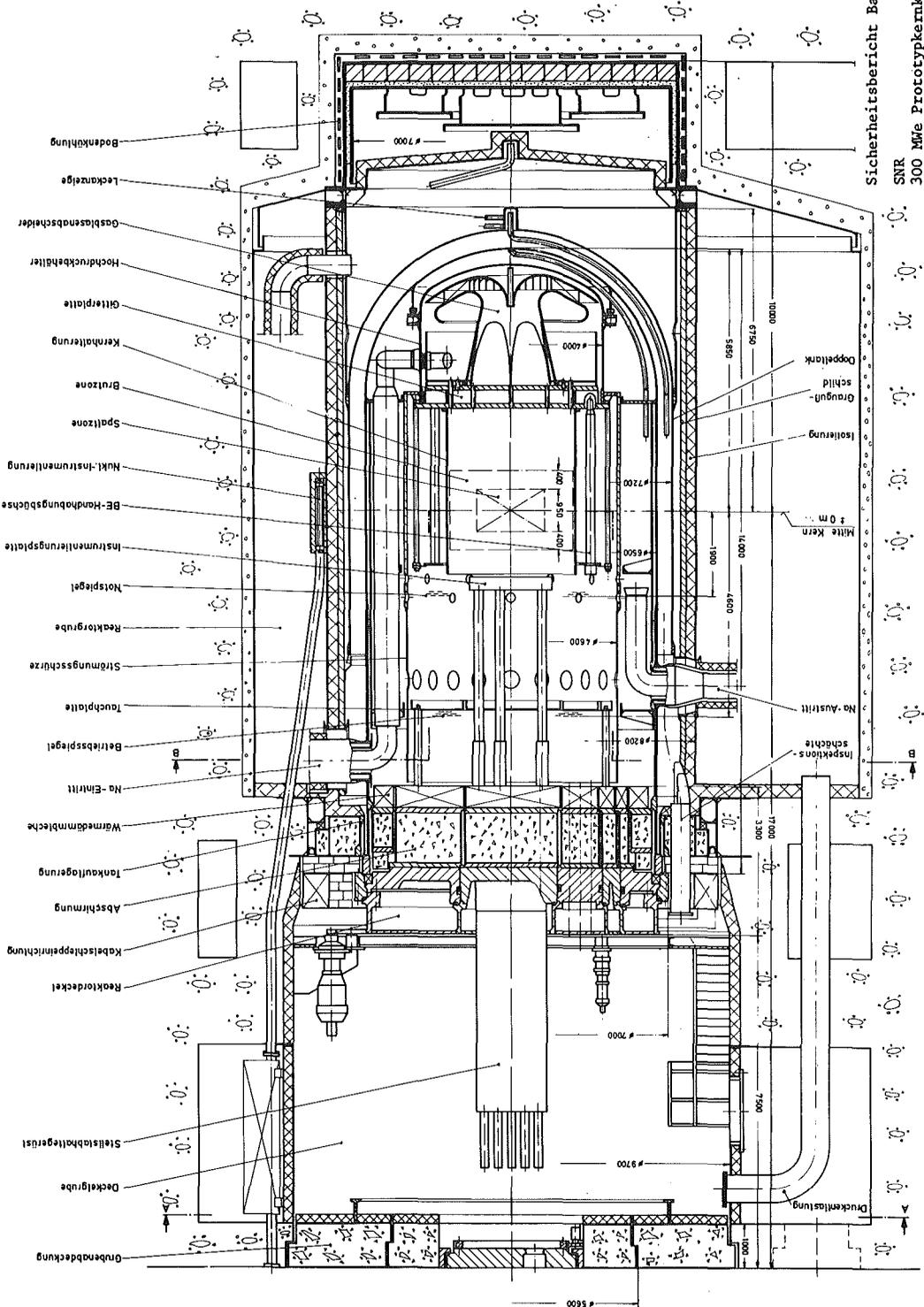
The SNR-300 has two computers, called the safety computer and the process computer. The safety computer is a simple, redundant computer dealing directly with signals from the reactor to form scram criteria. It should not be touched. The process computer is a time sharing computer taking accurate signals from the reactor to perform such tasks as burn-up calculations, etc. It appears that the process computer is quite suitable for implementation of the Kalman filter. It could send signals to the safety computer if desired to form scram criteria with other detection methods. There appears to be only a small loss in accuracy from the analog computer because a fine spatial mesh can be used.

Thus it is proposed to do the experimental investigations leading to the development of the Kalman filter using analog computers. This retains the accuracy. However, final development will be on the digital process computer that would be part of the reactor system even if the Kalman filter were not present.

References

1. D.M. Wiberg, "Period meter design via identification techniques", to appear
2. Hughes Aircraft report, Kalman filtering of missiles.
3. G. Lind, UCLA M.S. comprehensive exam, June 1973.
4. D.R. Vaughan and T. Blackburn, Saturn autopilot design, AIAA Journal.
5. J. Seinfeld, Work on smog control, California Institute of Technology
6. G. Swanson, Ph.D.-Thesis, Stanford, 1972.
7. G. Olsson, "Maximum Likelihood Identification of Some Loops of the Halden Boiling Water Reactor", Halden Project Report, 1973.
8. G. Olsson, "Modelling and Identification of Nuclear Power Reactor Dynamics from Multivariable Experiments", 2nd Proc. IFAC Congress on Identification, The Hague, June, 1973.
9. I. Gustavsson, "Maximum Likelihood Identification of the Agesta Reactor and Comparison with Results of Spectral Analysis", Div. of Auto. Control, Lund Report 6903, 1969.
10. Venerus, Bullock "Estimation of the Dynamic Reactivity Using Digital Kalman Filtering", NSE 40, 199-205 (1970).
11. L.J. Habegger, and R.E. Bailey, "Minimum Variance Estimation of Parameters and States in Nuclear Power Systems", Proc. 4th IFAC Congress, Warsaw (1969), paper 12.2, also ANS Transactions Vol.II,1, Toronto, June 10-13, 1968, p. 237.
12. W. Häfele, G. Kessler, "SNR: The German-Benelux Fast Breeder", Nuclear News, March 1972.
13. F.R. Farmer, An appreciation of fast reactor safety, 1970.
14. K. Gast: Die Ausbreitung örtlicher Störungen im Kern schneller natrium-gekühlter Reaktoren und ihre Bedeutung für die Reaktorsicherheit, KFK-1380, Mai 1971.
15. D. Kirsch: Untersuchung zur Strömungs- und Temperaturverteilung im Bereich lokaler Kühlkanal in Stabbündel-Brennelementen, KFK-1794, Feb. 1973.
16. L.Krebs, G. Weinkötz, "Measurements of Temperature Fluctuations" English Review Meeting, Karlsruhe, 14 June, 1973.
17. M. Edelmann, J. Ehrhardt, H. Massier, K. Vogel, "Experiments for Development of Methods and Systems to Detect Sodium Boiling in an LMFBR". IAEA Symposium on Nuclear Power Plant Control and Instrumentation, Prague, 22-26 January, 1973.

18. R.D. Smith, "Protective Instrumentation for Fast Reactors", Conf. on the Engineering of Fast Reactors for Safe and Reliable Operation, Oct. 1972, Karlsruhe.
19. G. Heusener, G. Kessler, F. Dunn, J. Jackson, G. Fischer, et.al. "Analysis of Hypothetical Accidents for SNR-300", KFK-report to be published.
20. H. Borgwaldt, "Neutron Noise in a Reactor with an External Control Loop", Nukleonik, 11. Bd., Heft 2, 1968 pp. 76-84.
21. K.J. Åström, "Introduction to Stochastic Control Theory", Academic Press, New York, 1970.
22. K.J. Åström and P. Eykhoff, "System Identification, a Survey", Automatica, Vol. 7, pp. 123-162, Pergamon Press 1971.
23. A.V. Balakrishnan and V. Peterka, "Identification in automatic control systems", Proc. 4th IFAC Congress, Warsaw, survey paper, also Automatica, 5, 817-829, 1969.
24. P. Eykhoff, "Process Parameter and State Estimation", Automatica, Vol. 4, pp. 205 - 233, 1968.
25. M. Cuenod and A.P. Sage, "Comparison of Some Methods Used for Process Identification", Automatica, Vol. 4, pp. 235-269, 1968.
26. A.V. Balakrishnan Springer Verlag red series, approx 86 (his second book in this series).
27. T.E. Harris, The Theory of Branching Processes, Springer, Berlin, 1963.
28. D.M. Wiberg, State Space and Linear Systems, Schaum's Outline Div. McGraw-Hill, 1971.

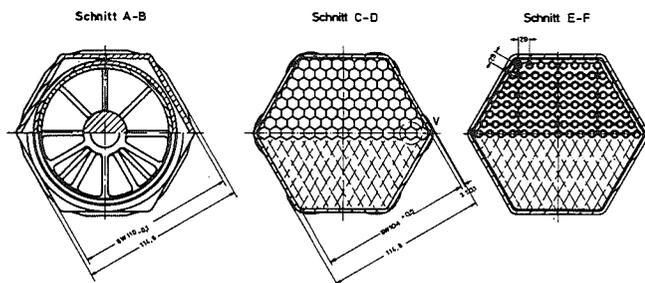
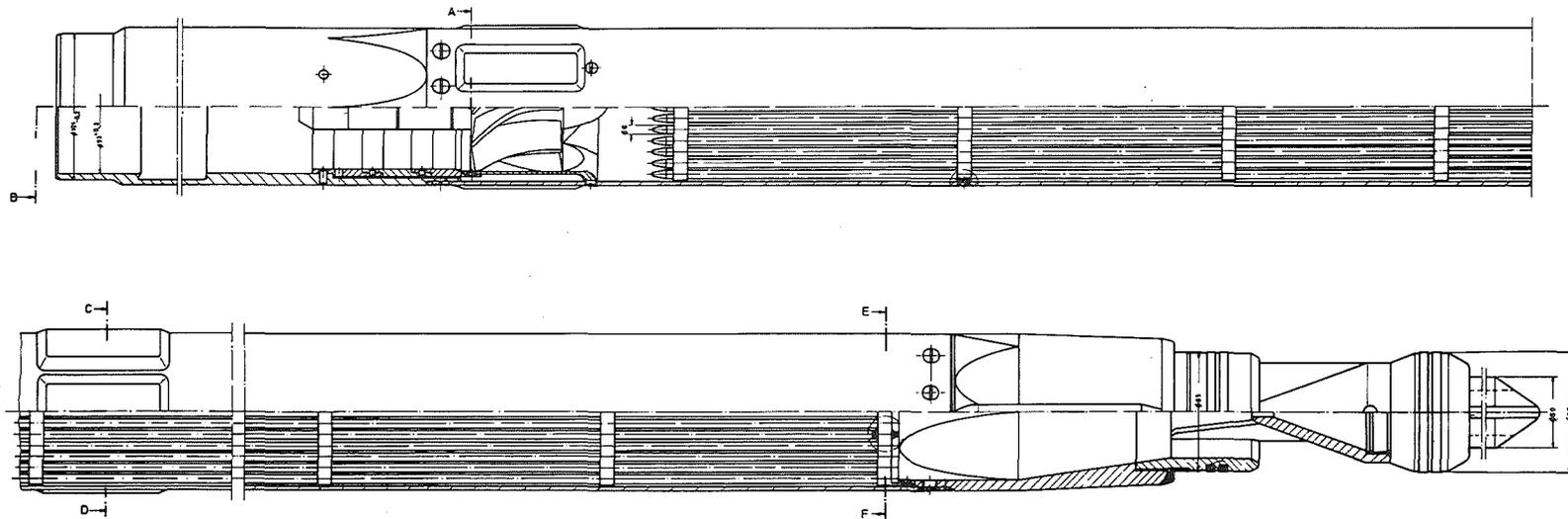


Sicherheitsbericht Band 3, INTAF-84a
 SNR
 300 MWe Prototypkernkraftwerk mit
 Schnelltem Natriumgekühltem Reaktor

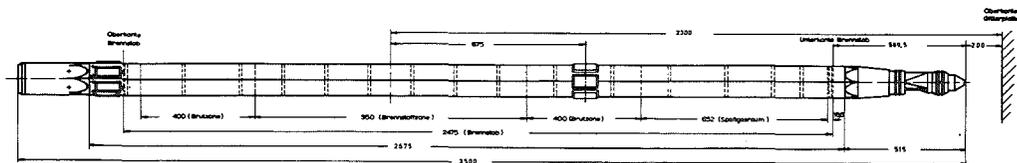
300 MWe PROTOTYPKERNKRAFTWERK SNR

REAKTOR LÄNGSSCHNITT

Fig. 1



Maßskizze M1:5



Sicherheitsbericht Band 3, INTAT-84a
 SNR
 300 MWe Prototypkernkraftwerk mit
 Schnellem Natriumgekühltem Reaktor

300MWe PROTOTYPKERNKRAFTWERK SNR

BRENNELEMENT I

Fig. 2

```
0001      DIMENSION A(3,3),G(3,3),Q(3,3),P(3,3)
0002      COMMON/WORK/DUMMY(15450)
0003      ND = 3
0004      DO 348 I=1,ND
0005      DO 348 J=1,ND
0006      G(I,J)=0
0007      Q(I,J)=0
0008      348 A(I,J) = 0
0009      A(1,2) = 0.5
0010      A(2,1) = -2
0011      A(2,2) = -2.
0012      A(2,3) = 4.
0013      A(3,2) = 2.
0014      A(3,3) = -6.

C
C      GOOD THERMOC AND FLUX METER
C

0015      Q(1,1) = 0.1
0016      Q(3,3) = 0.003
0017      G(1,1) = 50000
0018      G(3,3) = 300
0019      CALL RICSS6(A,G,Q,P,ND,ND)
0020      CALL PRMAT(P,ND,ND,ND,ND)
0021      TRP=0.0
0022      DO 345 L=1,ND
0023      345 TRP=TRP+P(L,L)
0024      344 FORMAT(E16.8)
0025      WRITE(6,344) TRP

C
C      BAD THERMOC AND FLUX METER
C

0026      Q(3,3) = 1
0027      G(3,3) = 1
0028      CALL RICSS6(A,G,Q,P,ND,ND)
0029      CALL PRMAT(P,ND,ND,ND,ND)

C
C      BAD THERMOC AND NO FLUX METER
C

0030      G(1,1) = 0
0031      CALL RICSS6(A,G,Q,P,ND,ND)
0032      CALL PRMAT(P,ND,ND,ND,ND)

C
C      GOOD THERMOC AND NO FLUX METER
C

0033      Q(3,3) = 0.003
0034      G(3,3) = 300
0035      CALL RICSS6(A,G,Q,P,ND,ND)
0036      CALL PRMAT(P,ND,ND,ND,ND)
0037      STOP
0038      END
```

```

0001      SUBROUTINE RICSS6 (A,G,Q,P,NS,NAR)
0002      DIMENSION RTM(25,3), ITM(25,3), SCL(25)
0003      DIMENSION SSS(5000), SR(50,50), SI(50,50),
1          SRS(2500), SIS(2500), AR(25,25), AI(25,25),
2          ALPHA(25,25), BETA(25,25), GAM(25,25), DELTA(25,25),
3          SRR(25,25), SII(25,25), AA(50,50), VR(50), VI(50)
0004      DIMENSION A(NAR,NAR), G(NAR,NAR), Q(NAR,NAR), P(NAR,NAR)
0005      DIMENSION RR(50), RI(50), H(50,50)
0006      DIMENSION IANA(50)
0007      COMMON /WORK/SSS,H
0008      EQUIVALENCE (AA,SRS,SSS), (SIS,SSS(2501))
0009      EQUIVALENCE (SRS,SR), (SIS,SI), (SRS(1251),ALPHA), (SRS(1876),BETA),
1          (SIS(1251),GAM), (SIS(1876),DELTA),
2          (SRS(626),SRR), (SIS(626),SII),
3          (SRS,AR), (SIS,AI)
0010      EQUIVALENCE (H,RTM), (H(1,3),ITM), (H(1,5),SCL)
C
C      HAMILTONIAN COMPUTATION (H)
C
0011      NSTP = 50
0012      DO 10I=1,NS
0013      I2=NS+I
0014      DO 10 J=1,NS
0015      J2=NS+J
0016      H(I,J) = -A(I,J)
0017      H(I2,J) = Q(I,J)
0018      H(I,J2) = G(I,J)
0019      10 H(I2,J2) = A(J,I)
0020      WRITE (6,1010)
0021      1010 FORMAT(1H0,25X,18HHAMILTONIAN MATRIX//)
C
C      DETERMINATION OF EIGENVALUES AND EIGENVECTORS OF H
C
0022      N2=2*NS
0023      CALL PRMAT(H,N2,N2,50,50)
C
C      SELECTION OF UNSTABLE EIGENVALUES AND THEIR VECTORS
C
0024      DO 20 I = 1,N2
0025      DO 20J = 1,N2
0026      20 AA(I,J) = H(I,J)
0027      CALL CHARD (AA,N2,RR,RI,0.0,1,NSTP)
0028      KREG = 0
0029      NOIMAG = 0
0030      NPASS = 0
0031      DO 50 L = 1,N2
0032      IF (RR(L)) 50,25,30
0033      25 WRITE (6,180)
0034      180 FOPMAT (1H0,71HTHE HAMILTONIAN HAS AN IMAGINAPY ROOT, NO STEADY-ST
*ATE SOLUTION EXISTS )
0035      RETURN
0036      30 CONTINUE
0037      IF (RI(L).GT.0.0) NOIMAG = 1
0038      IF (RI(L).LT.0.0) GO TO 50
0039      KREG = KREG + 1
0040      ROOTR = RR(L)
0041      ROOTI = RI(L)
0042      CALL IGVEC5( H,ROOTR,ROOTI,N2,NSTP,VR,VI,NPASS)

```

```

0043          DO 32 I=1,N2
0044          32 SR(I,KREG) = VR(I)
0045             IF(ABS(RI(L)/RR(L)).LT.0.000001) GO TO 50
0046             KREG = KREG + 1
0047             DO 38 I=1,N2
0048             38 SR(I,KREG) = VI(I)
0049             50 CONTINUE
0050             IF(KREG.EQ.NS) GO TO 60
0051             WRITE (6,190)KREG,NS
0052          190 FORMAT (1H0,27HTHE RICS2 SUBROUTINE FOUND ,I3,38H STABLE ROOTS INS
             *TEAD OF THE REQUIRED ,I3 )
0053             RETURN
0054             60 CONTINUE
C
C          COMPUTATION OF P FROM T11 AND T21
C
0055          DO 70 I=1,NS
0056          DO 70 J=1,NS
0057             J2 = NS + J
0058             AR(I,J) = SR(J,I)
0059          70 AI(I,J) = SR(J2,I)
0060             CALL SID (AR,NS,25,25,AI,NS,25,SIG,IER,RTM,ITM,SCL)
0061             DO95I=1,NS
0062             DO95J=1,NS
0063             95 P(I,J) = AI(I,J)
C
C          CHECK SOLUTION
C
0064          DO100I=1,NS
0065          DO100J=1,NS
0066             H(I,J)=0.0
0067             DO100K=1,NS
0068          100 H(I,J)=H(I,J)+P(I,K)*G(K,J)
0069             DO110I=1,NS
0070             DO110J=1,NS
0071             SR(I,J)=Q(I,J)
0072             DO110K=1,NS
0073          110 SR(I,J)=SR(I,J)+P(I,K)*A(K,J)+A(K,I)*P(K,J)-H(I,K)*P(K,J)
0074             WRITE(6,120)
0075          120 FORMAT(1H0,28HRICSS2 CHECK SOLTUICN, P-DOT )
0076             CALL PRMAT (SR, NS, NS, NSTP, NSTP)
0077             RETURN
0078             END

```

```

0001      SUBROUTINE IGVEC5 (H,RR,RI,N,NDIM,VR,VI,NPASS)
      C
      C      THIS IS A GENERAL EIGENVECTOR SOLVER WHERE H IS A REAL MATRIX AND
      C      THE EIGENVALUE IS REAL OR COMPLEX. IT SOLVES FOR V IN
      C      HV = LV WHERE L IS THE INPUT EIGENVALUE
      C
      C      INPUTS
      C      H      - N ORDER SINGE PREC. MATRIX DIMENSIONED NDIM X NDIM
      C      RR,RI  - REAL AND IMAG. PARTS OF EIGENVALUES. DOUBLE PREC.
      C      N      - ORDER OF MATRIX AND VECTORS
      C      NDIM   - FIXED DIMENSION LIMITS OF H,VR,AND VI.
      C      OUTPUTS
      C      VR,VI  - REAL AND IMAG. EIGENVECTOR ARRAYS - DOUBLE PREC.
      C      IN - OUT
      C      NPASS  - PASS FLAG IF SET 0 ON INPUT WILL ALWAYS CALCULATE
      C      H**2 FOR COMPLEX ROOT. SET BY IGVEC5 TO 1 IF
      C      A**2 CALCULATED.
      C
0002      DIMENSION H(NDIM,NDIM)
0003      DIMENSION A(50,50), VR(NDIM), VI(NDIM), NCOL(50)
0004      COMMON/WORK/DUMMY(12900),NCOL,A
0005      T = RI
0006      IF (T.EQ.0.0) GO TO 35
0007      IF (NPASS.GT.0) GO TO 10
      C
      C      A = H**2
      C
0008      CALL MATMSP (H, H, A, N, NDIM, NDIM, 50)
0009      REWIND 4
0010      WRITE (4) A
0011      REWIND 4
0012      NPASS = 1
0013      GO TO 15
0014 10 CONTINUE
0015      READ (4) A
0016      REWIND 4
0017 15 CONTINUE
      C
      C      A = H**2 - 2.0*RR*H(I,J) + RR**2 + RI**2 FOR RI NOT 0.
      C
0018      DO 20 I = 1,N
0019      DO 20 J = 1,N
0020 20 A(I,J) = A(I,J) - 2.0*RR*H(I,J)
0021      DO 30 I = 1,N
0022 30 A(I,I) = A(I,I) + RR*RR + RI*RI
0023      GO TO 55
0024 35 CONTINUE
      C
      C      A = H - RR FOR RI = 0.0
      C
0025      DO 40 I = 1,N
0026      DO 40 J = 1,N
0027 40 A(I,J) = H(I,J)
0028      DO 50 I = 1,N
0029 50 A(I,I) = A(I,I) - RR
      C
0030      55 CONTINUE
      C

```

```

C          NORMALIZE MATRIX BY MAKING MAX. ELEMENT  1.0
C
0031      BIG = 10.0E-25
0032      IBIG = 0
0033      JBIG = 0
0034      DO 70 I = 1,N
0035      DO 70 J = 1,N
0036      X = ABS(A(I,J))
0037      IF (X.LT.BIG) GO TO 70
0038      BIG = X
0039      IBIG = I
0040      JBIG = J
0041      70 CONTINUE
0042      TEMP = A(IBIG,JBIG)
0043      DTEMP = 1.0 / TEMP
0044      DO 80 I = 1,N
0045      DO 80 J = 1,N
0046      80 A(I,J) = A(I,J) * DTEMP
0047      DO 90 I = 1,N
0048      90 NCOL(I) = I
C
C          SOLVE FOR X USING CROUT METHOD MAXIMIZING ALONG DIAGONAL
C          STOPPING WHEN DIAGONAL ELEMENTS REMAINING BECOME SMALL
C
0049      N1 = N - 1
0050      ICOLX = 0
0051      DO 200 K = 1,N
0052      K1 = K - 1
0053      BIG = 10.0E-26
0054      IBIG = 0
0055      DO 115 I = K,N
0056      VI(I) = A(I,I)
0057      IF (K.EQ.1) GO TO 115
0058      DO 110 L = 1,K1
0059      110 VI(I) = VI(I) - A(I,L)*A(L,I)
0060      115 CONTINUE
0061      IF (K.EQ.N) GO TO 220
0062      IF (T.EQ.0.0) GO TO 118
0063      IF (K.LT.N1) GO TO 118
0064      X = VI(N) - VI(N1)
0065      X = ABS(X)
0066      IF (X.LT.10.E-30) GO TO 185
0067      118 CONTINUE
0068      DO 120 I = K,N
0069      X = ABS(VI(I))
0070      IF (X.LT.BIG) GO TO 120
0071      IBIG = I
0072      BIG = X
0073      120 CONTINUE
0074      IF (IBIG.EQ.0) GO TO 185
0075      IF (IBIG.EQ.K) GO TO 140
C
C          MAKE SIMILABILITY TRANSFORMATION BY INTERCHANGING
C          COLS K AND IBIG AND ROWS K AND IBIG
C
0076      I = NCOL(IBIG)
0077      NCOL(IBIG) = NCOL(K)
0078      NCOL(K) = I
0079      DO 125 I = 1,N

```

```

0080          TEMP = A(I,K)
0081          A(I,K) = A(I,IBIG)
0082          125 A(I,IBIG) = TEMP
0083             DO 130 J = 1,N
0084                TEMP = A(K,J)
0085                A(K,J) = A(IBIG,J)
0086          130 A(IBIG,J) = TEMP
0087          140 CONTINUE
0088             IF (K.EQ.1) GO TO 165
0089             DO 150 I = K,N
0090                DO 145 L = 1,K1
0091          145 A(I,K) = A(I,K) - A(I,L)*A(L,K)
0092          150 CONTINUE
0093          165 CONTINUE
0094             KP1 = K + 1
0095             DO 180 J = KP1,N
0096                IF (K.EQ.1) GO TO 175
0097                DO 170 L = 1,K1
0098          170 A(K,J) = A(K,J) - A(K,L)*A(L,J)
0099          175 A(K,J) = A(K,J)/A(K,K)
0100          180 CONTINUE
0101             GO TO 190
0102          185 CONTINUE
0103             ICOLX = K
0104             GO TO 210
0105          190 CONTINUE
0106          200 CONTINUE
0107          210 CONTINUE
0108             IF (ICOLX.LT.N1) GO TO 900
0109             IF (ICOLX.GT.N1) GO TO 220
0110             A(N1,N1) = VI(N1)
0111             N2 = N-2
0112             DO 215 I = 1,N2
0113                A(N,N1) = A(N,N1) - A(N,I)*A(I,N1)
0114          215 A(N1,N) = A(N1,N) - A(N1,I)*A(I,N)
0115          220 CONTINUE
0116             A(N,N) = VI(N)
0117             X = ABS(VI(N))
0118             IF (X.LT.10.0E-12) GO TO 230
0119             WRITE(6,1225) X,RR,RI
0120          1225 FORMAT(1H0, //20X,18HIGVEC5 - X,RR,RI ,3E18.8)
0121          230 CONTINUE
0122             VI(N) = 1.0
0123             DO 250 K = 1,N1
0124                I = N - K
0125                VI(I) = 0.0
0126                I1 = I + 1
0127                DO 240 L = I1,N
0128          240 VI(I) = VI(I) - A(I,L)*VI(L)
0129          250 CONTINUE
0130             DO 260 I = 1,N
0131                J = NCOL(I)
0132          260 VR(J) = VI(I)
0133          C          CALCULATE VI = - 1/RI*(H - RR*I)*VR
0134             IF (I.EQ.0) GO TO 335
0135             DO 300 I = 1,N
0136                VI(I) = - RR*VR(I)
0137             DO 290 J = 1,N

```

```
0137          290 VI(I) = VI(I) + H(I,J)*VR(J)
0138          300 VI(I) = - VI(I)/RI
0139          RETURN
0140          335 CONTINUE
0141          DO 350 I = 1,N
0142          350 VI(I) = 0.0
0143          RETURN
0144          900 CONTINUE
0145          WRITE (6,1900) ICOLX,(VI(I),I=1,N)
0146          1900 FORMAT(1H0, //20X,22HIGVEC5 ERROR - ICOLX =,I10/(6X,10E12.4))
0147          RETURN
0148          END
```

```
0001      SUBROUTINE MATMSP (A, B, C, N, NA, NB, NC)
0002      DIMENSION A(NA,NA), B(NB,NB), C(NC,NC)
0003      DO 20 I = 1,N
0004      DO 20 J = 1,N
0005      SUM = 0.0
0006      DO 10 K = 1,N
0007      SUM = SUM + A(I,K)*B(K,J)
0008      10 CONTINUE
0009      C(I,J) = SUM
0010      20 CONTINUE
0011      RETURN
0012      END
```

```
0001      SUBROUTINE PRMAT (ARAY,MS,NS,MAR,NAR)
0002      DIMENSION ARAY(MAR,NAR)
0003      500 FORMAT (1H ,E12.5,6(4X,E12.5))
0004      501 FORMAT (1H0,E12.5,6(4X,E12.5))
0005      DO10J2=1,NS,7
0006      WRITE(6,501)
0007      NJ=NS-J2
0008      IF(NJ.LT.7) GO TO 3
0009      J3=J2+6
0010      GOTO 5
0011      3 J3=NS
0012      5 DO10I=1,MS
0013      10 WRITE(6,500)(ARAY(I,J),J=J2,J3)
0014      RETURN
0015      END
```

```

0001      SUBROUTINE SID (A, N, NDRW, NDCOLA, B, M, NDCOLB, SIGDIG, IERRDR,
          * PIVOT, INDEX, SCALEB )
          C
          C      STD - A SINGLE PRECISION SIMULTANEOUS EQUATION SOLVER, INVERSE
          C      FINDER, AND DETERMINANT SUBROUTINE
          C
0002      DIMENSION A(NDRW,NDCOLA), B(NDRW,NDCOLB), PIVOT(N,3),
          * SCALEB(M), INDEX(N,3)
0003      DOUBLE PRECISION DBIGP2
0004      DATA      DBIGP2
          * / 7378697629483829.D4      /

          C
0005      EPS = 1.E-3
0006      712 EPS = EPS/2.
0007      EPSP15= EPS + 1.5
0008      IF (EPSP15 .NE. 1.5) GO TO 712
0009      SIGMCH = ALOG10(1.522/EPS)
0010      BIGPW2 = DBIGP2
0011      PIVOT(1,1) = 0.

          C
          C      SCALE ROWS
          C
0012      DO 38 I=1,N
0013      ROWMX = 0.
0014      DO 28 J=1,N
0015      IF ((ABS(A(I,J))) .GT. ROWMX) ROWMX = ABS(A(I,J))
0016      28 CONTINUE
0017      IF ( ROWMX) 29, 750, 29
0018      29 CONTINUE
0019      ROWMXI = 1. / ROWMX
0020      DO 32 J=1,N
0021      AIJ = A(I,J)
0022      A(I,J) = (A(I,J) * ROWMXI ) * BIGPW2
0023      IF (A(I,J) .EQ. 0.) A(I,J) = (AIJ * BIGPW2) * ROWMXI
0024      32 CONTINUE
0025      IF (M) 34, 38, 34
0026      34 DO 36 J=1,M
0027      BIJ = B(I,J)
0028      B(I,J) = (B(I,J) * ROWMXI ) * BIGPW2
0029      IF (B(I,J) .EQ. 0.) B(I,J) = (BIJ * BIGPW2) * ROWMXI
0030      36 CONTINUE
0031      38 PIVOT(I,2) = ROWMXI

          C
          C      SCALE COLUMNS
          C
0032      DO 10 J=1,N
0033      COLMX = 0.
0034      DO 4 I=1,N
0035      IF (ABS(A(I,J)).GT. COLMX) COLMX = ABS(A(I,J))
0036      4 CONTINUE
0037      IF ( COLMX ) 5, 750, 5
0038      5 CONTINUE
0039      COLMXI = 1./COLMX
0040      DO 8 I=1,N
0041      AIJ = A(I,J)
0042      A(I,J) = (A(I,J) * COLMXI)* BIGPW2
0043      IF (A(I,J) .EQ. 0.) A(I,J) = (AIJ * BIGPW2) * COLMXI
0044      8 CONTINUE
    
```

10a

```

0045      10 PIVOT(J,3) = BIGPW2 * COLMXI
0046      IF (M) 14,24,14
0047      14 DO 22 J=1,M
0048      COLMX = 0.
0049      DO 16 I=1,N
0050      IF (ABS(B(I,J)).GT. COLMX ) COLMX = ABS(B(I,J))
0051      16 CONTINUE
0052      IF (COLMX ) 17, 22, 17
0053      17 CONTINUE
0054      SCALEB(J) = COLMX / BIGPW2
0055      COLMXI = 1./COLMX
0056      DO 20 I=1,N
0057      BIJ = B(I,J)
0058      B(I,J) = (B(I,J) * COLMXI) * BIGPW2
0059      IF (B(I,J) .EQ. 0.) B(I,J) = (BIJ * BIGPW2) * COLMXI
0060      20 CONTINUE
0061      22 CONTINUE
0062      24 CONTINUE

C
C      INITIALIZATION
C
0063      PMONE=1.
0064      DO 42 J=1,N
0065      PIVOT(J,1) = 0.
0066      42 INDEX(J,3) =0
0067      DO 550 I=1,N

C
C      SEARCH FOR PIVOT ELEMENT
C
0068      ABPIVI=0.
0069      45 DO 105 J=1,N
0070      50 IF (INDEX(J,3)-1) 60,105,60
0071      60 DO 100 K=1,N
0072      70 IF (INDEX(K,3)-1) 80,100,80
0073      80 IF (ABS(A(J,K)) - ABPIVI) 100,100,85
0074      85 IROW=J
0075      90 ICOLUM=K
0076      ABPIVI=ABS(A(J,K))
0077      100 CONTINUE
0078      105 CONTINUE
0079      IF (I-1) 115,120,115
0080      115 IF ( ABPIVI .GE. PIVMIN ) GO TO 123
0081      120 PIVMIN=ABPIVI
0082      IF (ABPIVI) 123,750,123
0083      123 CONTINUE
0084      INDEX(ICOLUM,3)=1
0085      PIVOTI=A(IROW,ICOLUM)
0086      PIVOT(I,1) = PIVOTI

C
C      INTERCHANGE ROWS TO PUT PIVOT ELEMENT ON DIAGONAL
C
0087      130 IF (IROW-ICOLUM) 140, 260, 140
0088      140 PMONE=-PMONE
0089      150 DO 200 L=1,N
0090      160 SWAP=A(IROW,L)
0091      170 A(IROW,L)=A(ICOLUM,L)
0092      200 A(ICOLUM,L)=SWAP
0093      205 IF (M) 260, 260, 210

```

```

0094      210 DO 250 L=1, M
0095      220 SWAP = B(IROW,L)
0096      230 R(IROW,L) = B(ICOLUM,L)
0097      250 B(ICOLUM,L) = SWAP
0098      260 INDEX(I,1)=IROW
0099      270 INDEX(I,2)=ICOLUM
      C
      C      DIVIDE PIVOT ROW BY PIVOT ELEMENT
      C
0100      PIVINV=1.0/PIVOTI
0101      330 A(ICOLUM,ICOLUM) = BIGPW2
0102      340 DO 350 L=1,N
0103      350 A(ICOLUM,L)= A(ICOLUM,L)*PIVINV
0104      355 IF (M) 380, 380, 360
0105      360 DO 370 L=1,M
0106      370 B(ICOLUM,L) = B(ICOLUM,L)*PIVINV
      C
      C      REDUCE NON-PIVOT ROWS
      C
0107      380 DO 550 L1=1,N
0108      390 IF(L1-ICOLUM) 400, 550, 400
0109      400 T=A(L1,ICOLUM)
0110      IF (T) 420,550,420
0111      420 A(L1,ICOLUM)=0.0
0112      430 DO 450 L=1,N
0113      450 A(L1,L)=A(L1,L)-A(ICOLUM,L)*T
0114      455 IF(M) 550, 550, 460
0115      460 DO 500 L=1,M
0116      500 B(L1,L) = B(L1,L) - B(ICOLUM,L)*T
0117      550 CONTINUE
      C
      C      INTERCHANGE COLUMNS
      C
0118      600 DO 710 I=1,N
0119      610 L=N+1-I
0120      620 IF (INDEX(L,1)-INDEX(L,2)) 630, 710, 630
0121      630 JROW=INDEX(L,1)
0122      640 JCOLUM=INDEX(L,2)
0123      650 DO 705 K=1,N
0124      660 SWAP=A(K,JROW)
0125      670 A(K,JROW)=A(K,JCOLUM)
0126      700 A(K,JCOLUM)=SWAP
0127      705 CONTINUE
0128      710 CONTINUE
      C
0129      PIVOT(1,1) = PIVOT(1,1) * PMONE
      C
0130      SIGDIG = SIGMCH - ALOG10(BIGPW2/PIVMIN)
0131      IF (SIGDIG .LT. .85) SIGDIG = 0.
      C
      C      UNSCALE INVERSE AND SOLUTION(S)
      C
0132      DO 720 J=1,N
0133      ROWMXI = PIVOT(J,2)
0134      DO 720 I=1,N
0135      IF (ROWMXI .LT. 1.) GO TO 715
0136      A(I,J) = (A(I,J) * PIVOT(I,3)) * ROWMXI
0137      GO TO 720

```

```
0138       715 A(I,J) = A(I,J) * (PIVOT(I,3) * ROWMXI)
0139       720 CONTINUE
0140       IF (M) 725, 735, 725
0141       725 DO 730 J=1,M
0142           ROWMXI = SCALEB(J)
0143           DO 730 I=1,N
0144               IF (ROWMXI .LT. 1.) GO TO 728
0145               B(I,J) = (B(I,J) * PIVOT(I,3)) * ROWMXI
0146               GO TO 730
0147       728 B(I,J) = B(I,J) * (PIVOT(I,3) * ROWMXI)
0148       730 CONTINUE
0149       735 CONTINUE

C
0150           IERROR = 1
0151           RETURN
0152       750 IERROR = -1
0153           SIGDIG = 0.
0154           RETURN
0155           END
```

```
0001      SUBROUTINE POLYEV
0002      COMMON /COEFER/PR(51),M,X,Y,AP,PP,RI,IERRP
0003      U = PR(1)
0004      V = 0.0
0005      DO 20 I = 2,M
0006      US = U
0007      U = X*U - Y*V + PR(I)
0008 20    V = X*V + Y*US
0009      AP = ABS(U) + ABS(V)
0010      RETURN
0011      END
```

```
0001      SUBROUTINE LEMBRT
          C      THIS ROUTINE SYSTEMATICALLY FINDS A ROOT OF A POLYNOMIAL
          C      USING A SIMPLE GAGING SCHEME BASED ON D-ALEMBERTS LEMMA
0002      COMMON /COEFER/PR(51),M,X,Y,AP,RR,RI,IEPRR
0003      DIMENSION NFLAG(5),U(5),V(5),P(5)
0004      EQUIVALENCE (P,P1),(P(2),P2),(P(3),P3),(P(4),P4),(P(5),P5)
0005      L = 1
0006      RR = 0.0
0007      RI = 0.0
0008      SIGN = 1.0
0009      IFLAG = 0
0010      JFLAG = 0
0011      KFLAG = 0
0012      DEL = 0.5
0013      DDEL = 8.0
0014      DO 5 I = 1,5
0015      5 NFLAG(I)=0
0016      10 IF (IFLAG.LT.5) GO TO 25
0017      IF (JFLAG.GT.0) GO TO 25
0018      20 IFLAG = 0
0019      IF (KFLAG.LT.3) GO TO 22
0020      RR = RR + SIGN/19.0
0021      RI = RI + SIGN/13.0
0022      SIGN = -2.0*SIGN
0023      21 CONTINUE
0024      IF (ABS(RI).LE.1.0) GO TO 22
0025      SIGN = SIGN/97.0
0026      RR = SIGN/3.0
0027      RI = -SIGN
0028      GO TO 21
0029      22 KFLAG = KFLAG + 1
0030      DEL = DDEL*DEL
0031      DDEL = DDEL + 1.3
0032      24 NFLAG(L) = 0
0033      GO TO 30
0034      25 IFLAG = IFLAG + 1
0035      30 CONTINUE
0036      DO 40 I = 1,5
0037      IF (NFLAG(I).NE.0) GO TO 38
0038      X = RR
0039      Y = RI
0040      IF (I.EQ.1) GO TO 35
0041      IF (I.EQ.2) X = X + DEL
0042      IF (I.EQ.3) X = X - DEL
0043      IF (I.EQ.4) Y = Y + DEL
0044      IF (I.EQ.5) Y = Y - DEL
0045      35 U(I) = X
0046      V(I) = Y
0047      CALL POLYEV
0048      P(I) = AP
0049      38 NFLAG(I) = 0
0050      40 CONTINUE
0051      IF (JFLAG.GT.27) GO TO 60
0052      DO 45 I = 1,5
0053      IF (P(I).GT. 1.0E-07) GO TO 48
0054      45 CONTINUE
0055      GO TO 60
0056      48 DIFI = AMAX1(P1,P2,P3,P4,P5)
```

```
0057         DIF2 = AMINI(P1,P2,P3,P4,P5)
0058         DIF = DIF1 - DIF2
0059         IF (( DIF.GE.1.0).AND.(P1.LT.1.0)) GO TO 55
0060         IF (P1.EQ.0.0) GO TO 60
0061         DIF = DIF/P1
0062         IF (DIF.LT.0.001)GO TO 20
0063     55 CONTINUE
0064     60 CONTINUE
0065         DO 70 J = 1,5
0066         I = J
0067         IF (P(J).EQ.0.0) GO TO 100
0068     70 CONTINUE
0069         DIF2 = AMINI(P2,P3,P4,P5)
0070         IF (P1.GT.DIF2) GO TO 80
0071         IF (DEL.LT.10.0E-30) RETURN
0072         DEL = 0.5*DEL
0073         XX = RR + DEL
0074         YY = RI + DEL
0075         IF ((XX.EQ.RR).AND.(YY.EQ.RI)) RETURN
0076         IF ((XX.EQ.RR).AND.(RI.EQ.0.0)) RETURN
0077         IF ((RR.EQ.0.0).AND.(RI.EQ.YY)) RETURN
0078         IF (JFLAG.GT.100) GO TO 220
0079         JFLAG = JFLAG + 1
0080         NFLAG(1) = 1
0081         GO TO 30
0082     80 AMINY = P2
0083         N = 2
0084         DO 85 I=3,5
0085         IF (P(I).GT.AMINY) GO TO 85
0086         N = I
0087         AMINY = P(I)
0088     85 CONTINUE
0089         L = 3
0090         IF (N.EQ.3) L = 2
0091         IF (N.EQ.4) L = 5
0092         IF (N.EQ.5) L = 4
0093         NFLAG(1) = 1
0094         NFLAG(L) = 1
0095         U(L) = U(1)
0096         U(1) = U(N)
0097         V(L) = V(1)
0098         V(1) = V(N)
0099         P(L) = P1
0100         P1 = P(N)
0101         RR = U(1)
0102         RI = V(1)
0103         GO TO 10
0104     100 RR = U(I)
0105         RI = V(I)
0106         RETURN
0107     220 IERRR= 2
0108         RETURN
0109         END
```

0001 SUBROUTINE VERIFY(ROOTP,ROOTI,L,ASUB,APRIME,COLVEC)

C
C
C
C
C
C
C
C

THIS SUBROUTINE VERIFIES THE ROOTS OF AN NTH DEGREE POLYNOMIAL.
THE METHOD USES THE WARRING FORMULAE TO REPRODUCE THE COEFFICIENTS
OF THE POLYNOMIAL. THIS SUBROUTINE ASSUMES ONLY REAL COEFFICIENTS.

THE POLYNOMIAL WILL BE NORMALIZED

0002 REAL NEG
0003 COMPLEX SUM,COLVEC,APRIME
0004 DIMENSIONROOTI(1),COLVEC(1),APRIME(1),ASUB(1),ROOTR(1)

C
C
C
C
C
C

0005 DO 3333 IAPAR=1,1
0006 IF (IAPAR .EQ. 2) GO TO 3333
0007 LL=1
0008 SUM = (0.0,0.0)

C

0009 CNE = 1.0
0010 NEG = -1.0
0011 ASUB(LL)=CNE
0012 IF(L.EQ.0)GO TO 99
0013 LL=LL+1
0014 DO 20 I = 1,L
0015 APRIME(I) = CMLPX(ROOTR(I), ROOTI(I))
0016 SUM = APRIME(I) + SUM
0017 20 CONTINUE

C
C
C
C
C

STORE COFFICIENT WITH SIGN

0018 21 ONE=NEG*ONE
0019 ASUB(LL) = ONE * REAL(SUM)
0020 IF(LL.GT.L)GO TO 99
0021 SUM = (0.0,0.0)
0022 LL=LL+1
0023 IF(LL .EQ. 0)GO TO 99

C
C
C
C
C

FORM COLUMN VECTOR

0024 DO 30 I = 1,L
0025 COLVEC(I) = APRIME(I)
0026 APRIME(I) = (0.0,0.0)
0027 30 CONTINUE

C
C
C
C
C

CALCULATE NEW COLUMN VECTOR

0028 DO 41 I = 1,L

```
0029         DO 40 K = 1,L
0030             IF(K.GE.I)GO TO 40
0031             APRIME(I) = CMPLX(ROOTR(I), ROOTI(I)) * COLVEC(K) + APRIME(I)
0032         40 CONTINUE
0033             SUM = APRIME(I) + SUM
0034         41 CONTINUE
0035             GO TO 21
0036         99 RETURN
0037     3333 CONTINUE
0038         RETURN
0039     END
```

```

0001      SUBROUTINE CHARD(A,N,RP,RI,CRIT,IPPNT,NVAR)
          C           WHERE -
          C           A IS A DOUBLE PREC. NVAR BY NVAR DIMENSIONED MATRIX
          C           N IS ORDER OF MATRIX USED
          C           RP,RI STORAGE ARRAYS FOR NROOTS
          C           CRIT IS DIVISOR CRITERIA (NORMALLY 0)
          C           IPPNT - IF NOT ZERO ROUTINE PRINTS ROOTS
          C           PLUS POLY COEFF. INPUT TO RF AND AS
          C           COMPUTED BY VERIFY - THERE MAY BE ONE OR MORE
          C           POLYS
          C           NVAR IS DIM OF MATRIX(MAX)
          C           CHARD VERSION OF MARCH 8,1967 - J.C. BIDWELL
          C           THIS SUBROUTINE COMPUTES THE EIGENVALUES OF A REAL MATRIX
          C           SYMMETRIC OR NONSYMMETRIC
          C           THE INPUT MATRIX IS TRANSFORMED BY SIMILARITY TRANSFORMATIONS
          C           INTO ONE OF THE FROBENIUS FORMS WHERE ROW 1 CONTAINS ALL BUT
          C           THE LEADING COEFFICIENT OF THE CHARACTERISTIC EQUATION -THE
          C           LEADING COEFF. IS OF COURSE 1.0
          C           ACCURACY IS INCREASED BY MAXIMIZING DIVISOR BY INTERCHANGING
          C           ROWS AND COLS.
          C           THE ROOTS OF THE CHARACTERISTIC EQ. ARE SOLVED USING
          C           A D-ALEMBERT LEMMA TECHNIQUE
          C           WHERE ALL VALUES IN A ROW TO THE LEFT OF THE DIAGONAL ARE LESS
          C           THAN INPUT CRITERIOR (CRIT) PROGRAM SUBDIVIDES PROBLEM USING
          C           RF TO OPERATE ON TWO OR MORE LOWER ORDER POLYNOMIALS.
          C           CHARD USES POLYRF,LEMBRT,POLYEV ROUTINES AND COEFER COMMON DATA
          C           CHARD USES VERIFY ROUTINE
          C           COMPLEX C, D
0002      DIMENSION A(NVAR,NVAR),RR(1),RI(1)
0003      DIMENSION XX(50),YY(50)
0004      DIMENSION ROOTR(50),ROOTI(50), B(51), C(52), D(52),
0005      1 COEP(51), ROW(50), COL(50)
0006      CALL OVERFL(JACK)
          C           THE CODING USING THE 3000 NUMBERS HAVE TO DO WITH A CUSTOM
          C           MATRIX NORMALIZATION FOR A SPECIAL CLASS OF PROBLEMS
          C           IF N GE 20 DIVIDE ALL MATRIX ELEMENTS BY 10.0
0007      DO 3050 I = 1,N
0008      DO 3050 J = 1,N
0009      3050 A(I,J) = A(I,J)/10.0
0010      3100 CONTINUE
0011      JACK=0
0012      M=N
0013      NR=0
0014      1 L=M
0015      2 K=L-1
0016      BIG=CRIT
0017      JJ=0
          C           FIND LARGEST ROW ELEMENT TO LEFT OF DIAGONAL
0018      DO 10 J=1,K
0019      AA = ABS(A(L,J))
0020      IF (AA.LE.BIG) GO TO 10
0021      BIG = AA
0022      JJ=J
0023      10 CONTINUE
          C           IF ALL ELEMENTS LEFT OF DIAGONAL ARE LE CRITERIA GO TO COMPUTE
          C           EIGENVALUES OF REDUCED MATRIX
0024      IF (JJ.EQ.0) GO TO 70
          C           SHIFT ROWS AND COLS IF NECESSARY

```

```

0025         IF (J.J.EQ.K) GO TO 40
0026         DO 20 J=1,M
0027         X = A(J,J)
0028         A(J,J) = A(K,J)
0029         20 A(K,J)=X
0030         DO 30 I=1,L
0031         X= A(I,JJ)
0032         A(I,JJ)=A(I,K)
0033         30 A(I,K)=X
0034         40 CONTINUE
C           MAKE SIMILARITY TRANSFORMATION ON MATRIX
0035         DI = 1.0 / A(L,K)
C           ROW IN EFFECT IS THE LEFT OR INVERSE SIMILARITY MATRIX
C           COL IN EFFECT IS THE RIGHT SIMILARITY MATRIX
0036         DO 42 J=1,M
0037         ROW(J)=A(L,J)
0038         42 COL(J) = - ROW(J) * DI
0039         COL(K) = DI
C           (ROW + I) * A WHERE ROW IS KTH ROW,I THE IDENTITY MA
0040         DO 50 J=1,M
0041         SUM = 0.0
0042         DO 45 I=1,M
0043         45 SUM=SUM+A(I,J)*ROW(I)
0044         50 A(K,J)=SUM
C           A * (COL + I) WHERE COL IS KTH ROW,I THE IDENTITY MA
C           FIRST K ROWS LESS KTH COL.
0045         DO 60 I=1,K
0046         DO 60 J=1,M
0047         IF (J.EQ.K) GO TO 60
0048         A(I,J)=A(I,J)+A(I,K)*COL(J)
0049         60 CONTINUE
C           LTH ROW
0050         DO 65 J=1,M
0051         65 A(L,J) = 0.0
C           KTH COL
0052         A(L,K) = 1.0
0053         DO 68 I=1,K
0054         68 A(I,K)=A(I,K)*COL(K)
0055         L=L-1
0056         IF (L.EQ.1) GO TO 70
0057         GO TO 2
C           SET UP TO COMPUTE ROOTS OF REDUCED OR FULL MATRIX
0058         70 CONTINUE
0059         IF (L.EQ.M) GO TO 200
0060         COEP(1) = 1.0
0061         J=1
0062         DO 80 I=L,M
0063         J=J+1
0064         COEP(J)=-A(L,I)
0065         80 CONTINUE
C           J BECOMES DEGREE OF POLYNOMIAL
0066         J=J-1
0067         CALL OVERFL(JACK)
0068         IF (JACK.EQ.1) WRITE (6,1082)
0069         1082 FORMAT(1H0,15X,17H0VERFLOW IN CHARD)
0070         CALL POLYRF(COEP,J,XX,YY,IERR)
0071         IF (IERR.NE.0) WRITE (6,1085) IERR
0072         1085 FORMAT(1H0,10X,13HPOLRF IERR =,I8)

```

```

      C   STORE J ROOTS
0073      DO 90 I=1,J
0074      NR=NR+1
0075      ROOTR(I) = XX(I)
0076      ROOTI(I) = YY(I)
0077      RR(NR)=XX(I)
0078      90 RI(NR)=YY(I)
0079      IF (IPRNT.EQ.0) GO TO 100
      C   PRINT COEFF FOR J ROOTS
0080      CALL VERIFY(ROOTR,ROOTI,J,B,C,D)
0081      WRITE (6,1092) J
0082      1092 FORMAT(1H0,15X,23HPOLYNOMIAL COEFFICIENTS//21X,14,3X,5HROOTS//
      118X,5HINPUT,13X,6HOUTPUT)
0083      JJ=J+1
0084      DO 95 I=1,JJ
0085      95 WRITE (6,1095) COEP(I),B(I)
0086      1095 FORMAT(1H ,12X,E15.7,4X,E15.7)
0087      100 CONTINUE
0088      IF (NR.GE.N) GO TO 500
0089      M=N-NR
0090      IF (M.EQ.1) GO TO 220
0091      GO TO 1
      C   ONE EIGENVALUE IS A DIAGONAL ELEMENT
0092      200 NR=NR+1
0093      RR(NR)=A(L,L)
0094      RI(NR)=0.0
0095      210 IF (IPRNT.EQ.2) WRITE (6,1210) NR,RR(NR)
0096      1210 FORMAT (1H0,10X,9HREAL ROOT,I6,4X,E15.8)
0097      IF(NR.EQ.N) GO TO 500
0098      IF(L.EQ.2) GO TO 220
0099      M=N-NR
0100      GO TO 1
0101      220 NP=NR+1
0102      PR(NR)=A(1,1)
0103      PI(NR)=0.0
0104      GO TO 210
      C   PRINT OUT N ROOTS IF CALLED FOR
0105      500 CALL OVERFL(JACK)
0106      IF (JACK.EQ.1) WRITE (6,1510)
0107      1510 FORMAT(1H0,15X,15HOVERFLOW IN RF )
      C   IF N GE 20 MULT. ALL ROOTS BY 4.0
0108      DO 3150 I = 1,N
0109      RR(I) =10.0*RR(I)
0110      3150 RI(I) =10.0*RI(I)
0111      3200 CONTINUE
0112      IF (IPRNT.EQ.0) RETURN
0113      WRITE (6,1520)
0114      1520 FORMAT(1H0,25X,5HROOTS//10X,4HREAL,12X,4HIMAG)
0115      DO 540 I=1,N
0116      540 WRITE (6,1540) I,RR(I),RI(I)
0117      1540 FORMAT(1H ,2X,I4,4X,E15.8,4X,E15.8)
0118      RETURN
0119      END

```

```

0001          SUBROUTINE POLYRF(P,N,X,Y,IERR)
          C      VERSION OF JUNE 28,1967 BY JC BIDWELL - A1,A2 - PARTS UNKNOWN
0002          DIMENSION X(1), Y(1), P(1)
0003          COMMON /CDEFER/PR(51),M,A,E,AP,RR,RI,IERRR
0004          IF ((N.LT.1).OR.(N.GT.50)) GO TO 200
0005          IERR = 0
0006          IERRR= 0
0007          J = 1
0008          M = N+1
0009          DO 10 I = 1,M
0010             PR(I) = P(I)
0011          10 CONTINUE
0012             IF (N.EQ.1) GO TO 100
0013          15 CONTINUE
0014             CALL LEMBRT
0015             IF (RI.EQ.0.0) GO TO 40
0016             IF (RR.EQ.0.0) GO TO 16
0017             TEST = RI/RR
0018             IF (ABS(TEST).LT.0.000001) GO TO 40
0019          16 CONTINUE
0020             X(J) = RR
0021             Y(J) = RI
0022             IF (IERRR.NE.0) GO TO 220
0023             IF(J.EQ.N) RETURN
0024             J = J + 1
0025             X(J) = RR
0026             Y(J) = -RI
0027             IF(J.EQ.N) RETURN
0028             J = J + 1
0029             M = M - 2
0030             X2 = 2.0*RR
0031             XY = -(RR*RR + RI*RI)
0032             DO 20 I = 2,M
0033                PR(I) = PR(I) + X2*PR(I-1)
0034                PR(I+1) = PR(I+1) + XY*PR(I-1)
0035          20 CONTINUE
0036             IF (M.EQ.2) GO TO 100
0037             GO TO 15
0038          40 CONTINUE
0039             X(J) = RR
0040             Y(J) = 0.0
0041             IF (IERRR.NE.0) GO TO 220
0042             IF (J.EQ.N) RETURN
0043             J = J + 1
0044             M = M - 1
0045             DO 50 I = 2,M
0046                PR(I) = PR(I) + RR*PR(I-1)
0047             IF (M.EQ.2) GO TO 100
0048             GO TO 15
0049          100 D = PR(1)
0050             X(J) = -PR(2)/D
0051             Y(J) = 0.0
0052             RETURN
0053          200 WRITE (6,1200) N
0054          1200 FORMAT(1H0,10X, 3HN =,I4,21HOUTSIDE LIMITS POLYRF)
0055             IERR=1
0056             RETURN
0057          220 IERR = IERRR

```

FORTRAN IV GI RELEASE 1.1
0058 RETURN
0059 END

POLYRF

DATE = 73219

08/52/18

PAGE 0002