

APPENDIX - 2.1

COMPUTER PROGRAM FOR D S C - POWELL ALGORITHM

\$DEBUG

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C =====
C      AREAOPT      : A General Purpose Optimiser Program
C      BASED ON THE DSC-POWELL COMBINATION ALGORITHM
C      Programmed by : R.SENGUPTA
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C      FACULTY OF TECHNOLOGY AND ENGINEERING , KALABHAVAN
C      BARODA.
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C =====
C      NOTICE TO USER
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C -----
C      AREAOPT is a general purpose multivariate optimization
C      program. In its present form it is able to optimize
C      upto six variables. Though in a number of cases its
C      convergence has been proved, it can not be guaranteed
C      as it depends upon the system equations. Most important
C      restriction at present is that all the variables must
C      positive values, any -ve sign should be taken care of
C      in the ERROR subroutine which is effectively the
C      application specific part of the program.
C      ERROR subroutine must be written and included at the
C      place shown below by the user. ERROR should calculate
C      and return error corresponding to the current values of
C      variables K,K2, etc.
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C -----
C      THE FOLLOWING NOTATION IS USED :
C      K,K2
C      T1,T21
C      T2,T22  these are six variables for which optimization will
C              be done, in two steps : K,T1,T2 and K2,T21,T22.
C      N = always zero here
C      INUM = NUMBER OF INPUT-OUTPUT POINTS
C      U(I) = PROCESS INPUT
C      X(I) = PROCESS OUTPUT
C      T= always 1.0
C      THE PROGRAM CALLS A DATA FILE of initial values NAMED
C      'xxxxx.ini'. ITEMS IN THE FILES ARE SET UP IN THE FOLLOWING ORDER
C      ENTRY 1   K,K2      (INITIAL GUESS)
C      ENTRY 2   T1,T21    (INITIAL GUESS)
C      ENTRY 3   T2,T22    (INITIAL GUESS)
C      ENTRY 4   INUM
C      ENTRIES 6 TO INUM+6  U(I) FOR I = 1 TO INUM+1
C      LAST ENTRIES        X(I) FOR I = 1 TO INUM+1
C      PROGRAM CALLS A DATA BANK TO BE OPTIMISED NAMED xxxxxx.DAT
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REAL K,K2
COMMON X(350),U1(350),U2(350),U3(350),U4(350),XP(350),F(350)
COMMON INUM, T, N, J, HGHT ,U5(350),ERR(350),U6(350),U7(350)
COMMON XAOPT (6) , XBOPT (6) , XCOPT (6) , XSOPT(6)
COMMON FAOPT (6) , FBOPT (6) , FCOPT (6) , FSOPT(6)
COMMON XMM2, XMM1, XM, XMP1, FMM2, FMM1, FM
COMMON FMP1, DK,K,T1,T2 ,K2, T21,T22
COMMON PREOPT ,FREDPT
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      OPEN (UNIT = 5, FILE = 'INKLA.INI ')
      READ (5,50) K ,K2,T1,T21,T2,T22
50  FORMAT ( 2F12.5)
      READ (5,60 ) INUM
60  FORMAT (I3)
      CLOSE (5)
      OPEN (UNIT = 6, FILE = 'KLA200.DAT')
      DO 100 I = 1,INUM
      READ (6 ,80) U1(I),U2(I),U3(I),U4(I),U5(I),U6(I),X(I)
80  FORMAT (E12.4,6(E13.4))
100  CONTINUE
      WRITE (*, 110)
110  FORMAT ('COMPUTATION IN PROGRESS DO NOT DISTURB')
C    IC IS CYCLE NUMBER
      N=0
      T=1.0
      IC=1
      WRITE(*, 160)
160  FORMAT ('OSTARTING VALUES')
      WRITE(*,165)
165  FORMAT (10X,'K',14X,'T1',13X,'T2')
C
C    IN THE NEXT SECTION OF THE PROGRAM, K,T1,T2,K2,T21 AND T22 ARE
C    OPTIMIZED SEPARATELY USING A DSC-POWELL SEARCH.
C    A PART OF THE DSC SEARCH IS IN A SUBROUTINE.
C    THE POWELL SEARCH IS AT THE END OF THE MAIN PROGRAM.
171  FORMAT( 3(F15.6))
170  P1=K
      P2=T1
      P3=T2
      P21 =K2
      P22 = T21
      P23 = T22
      WRITE(*,175) IC
      WRITE(*,171) K,T1,T2
      WRITE (*,171) K2,T21,T22
      WRITE(*,175) IC
175  FORMAT(' CYCLE',I3)
      Z=ERROR(1,K,T1,T2)
      WRITE(*,*)Z
      CALL ITER(1,K,T1,T2)
      WRITE (*,178)
178  FORMAT ('01 ITER OVER')
      WRITE (*,*) K ,T1 ,T2
      CALL ITER(2,K2,T21,T22)
      WRITE (*,180)
180  FORMAT ('02 ITER OVER')
      WRITE (*,*) K2 ,T21 ,T22
C    THIS SECTION OF THE PROGRAM DETERMINES IF ALL 6 OF
C    THE VARIABLES ARE WITHIN THE PRESCRIBED ACCURACY
C    (YACCUR) OF THE PREVIOUS CYCLE VALUES. IF THEY
C    ARE NOT THEN THE OPTIMIZATION IS REPEATED.
480  IC=IC+1
      YACCUR=.001
      IF(ABS(K-P1).GT.YACCUR) GO TO 170
      IF(ABS(K2-P21).GT.YACCUR) GO TO 170

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YACCUR=YACCUR*2.
IF(ABS(T1-P2).GT.YACCUR) GO TO 170
IF(ABS(T2-P3).GT.YACCUR) GO TO 170
IF(ABS(T21-P22).GT.YACCUR) GO TO 170
IF(ABS(T22-P23).GT.YACCUR) GO TO 170
WRITE(*,490)
490  FORMAT('OOPTIMUM VALUES')
      WRITE(*,500) K,T1,T2
      WRITE(*,500) K2,T21,T22
      Z=ERROR(1,K,T1,T2)
      WRITE(*,*)Z
500  FORMAT( 3(E15.6))
      STOP
      END

C -----
SUBROUTINE ITER(IN,SK,ST1,ST2)
REAL K,K2
COMMON X(350),U1(350),U2(350),U3(350),U4(350),XP(350),F(350)
COMMON INUM, T, N, J, HGHT, U5(350),ERR(350),U6(350),U7(350)
COMMON XAOPT (6) , XBOPT (6) , XCOPT (6) , XSOPT(6)
COMMON FAOPT (6) , FBOPT (6) , FCOPT (6) , FSOPT(6)
COMMON XMM2, XMM1, XM, XMP1, FMM2, FMM1, FM
COMMON FMP1, DK,K,T1,T2 ,K2, T21,T22
COMMON PREOPT ,FREOPT

C  OPTIMIZATION OF K

C  DBC SEARCH

      WRITE (*,190 )
190  FORMAT ('OK OPTIMIZATION')
      L=1
      DK=.001
      J=1
      PREOPT=SK
      F(J)=ERROR(IN,SK,ST1,ST2)
      IW1=J+1
      F(J+1)=ERROR (IN,SK+DK,ST1,ST2)
      IF(F(J+1).GE.F(J)) DK=-DK
      IF(SK+DK.LE.0.) GO TO 212
200  IW1=J+1
      F(J+1)=ERROR(IN,SK+DK,ST1,ST2)
      IF(F(J+1).GT.F(J)) GOTO 210
      OLDDK=DK
      SK=SK+DK
      PREOPT=SK
      FREOPT=F(J+1)
      DK=2.*DK
      IF(DK.GT.0.5) DK=.5
      IF(DK.LT.-0.5) DK=-.5
      IF(SK+DK.LT.0.) GO TO 205
      J=J+1
      GO TO 200
205  DK=OLDDK
      SK=SK-DK

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210  XM=SK+DK
      XMM1=SK
      XMM2=SK-.5*DK
      XMP1=SK+.5*DK
      FM=F(J+1)
      FMM1=F(J)
      FMM2=ERROR (IN,XMM2,ST1,ST2)
      FMP1=ERROR (IN,XMP1,ST1,ST2)
      CALL DSC(IN,1)
      SK=XSOPT(L)
      GO TO 248

C      OPTIMIZATION OF T1
C      DSC SEARCH
212  WRITE (*,215 )
215  FORMAT ('OT1 OPTIMIZATION')
218  L=2
      DK=.001
      J=1
      PREOPT=ST1
      F(J)=ERROR(IN,SK,ST1,ST2)
      IW1=J+1
      F(J+1)=ERROR(IN,SK,ST1+DK,ST2)
      IF(F(J+1).GE.F(J)) DK=-DK
      IF((ST1+DK)/T.LT.0.001) GO TO 231
225  IW1=J+1
      F(J+1)=ERROR(IN,SK,ST1+DK,ST2)
      IF(F(J+1).GT.F(J)) GO TO 230
      DLDDK=DK
      ST1=ST1+DK
      PREOPT=ST1
      FREOPT=F(J+1)
      DK=2.*DK
      IF(DK.LT.-0.5) DK=-.5
      IF(ST1+DK.LT.0.) GO TO 227
      IF((ST1+DK)/T.LT.0.001) GO TO 227
      J=J+1
      GO TO 225
227  DK=DLDDK
      ST1=ST1-DK
230  XM=ST1+DK
      XMM1=ST1
      XMM2=ST1-.5*DK
      XMP1=ST1+.5*DK
      FM=F(J+1)
      FMM1=F(J)
      FMM2=ERROR(IN,SK,XMM2,ST2)
      FMP1=ERROR(IN,SK,XMP1,ST2)
      CALL DSC(IN,2)
      ST1=XSOPT(L)
      GO TO 248

C      OPTIMIZATION OF T2
231  WRITE (*,232 )
232  FORMAT ('OT2 OPTIMIZATION')
235  L=3
      DK=.001

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      J=1
      PREOPT=ST2
      F(J)=ERROR(IN,SK,ST1,ST2)
      IW1=J+1
      F(J+1)=ERROR(IN,SK,ST1,ST2+DK)
      IF(F(J+1).GE.F(J)) DK=-DK
      IF((ST2+DK)/T.LT.0.001) GO TO 480
245   IW1=J+1
      F(J+1)=ERROR(IN,SK,ST1,ST2+DK)
      IF(F(J+1).GE.F(J)) GO TO 247
      OLDDK=DK
      ST2=ST2+DK
      PREOPT=ST2
      DK=2.*DK
      FREQPT=F(J+1)
      IF(DK.GT.0.5) DK=.5
      IF(DK.LT.-0.5) DK=-.5
      IF(ST2+DK.LT.0.0) GO TO 246
      IF((ST2+DK)/T.LT.0.001) GO TO 246
      J=J+1
      GO TO 245
246   DK=OLDDK
      ST2=ST2-DK
247   XM=ST2+DK
      XMM1=ST2
      XMM2=ST2-.5*DK
      XMP1=ST2+.5*DK
      FM=F(J+1)
      FMM1=F(J)
      FMM2=ERROR(IN,SK,ST1,XMM2)
      FMP1=ERROR(IN,SK,ST1,XMP1)
      CALL DSC(N,3)
      ST2=XSOPT(L)

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C POWELL SEARCH

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C      THIS SECTION OF THE PROGRAM CALCULATES "XSTAR" WHICH
C      IS THE OPTIMUM VALUE OF ONE OF THE VARIABLES.
248   WRITE (*,249)
249   FORMAT ('OPOWELL SEARCH')
250   IF(XSOPT(L).EQ.PREOPT) GO TO 470
      PREOPT=XSOPT(L)
      FREQPT=FSOPT(L)
      XA=XAOPT(L)
      XB=XBOPT(L)
      XC=XCOPT(L)
      XSTAR=XSOPT(L)
      FA=FAOPT(L)
      FB=FBOPT(L)
      FC=FCOPT(L)
      FSTAR=FSOPT(L)
255   XACCUR=.0005
      I1=INT(FA*1.E4+.5)
      I2=INT(FB*1.E4+.5)
      I3=INT(FC*1.E4+.5)
      I4=INT(FSTAR*1.E4+.5)
      IF(I1.EQ.I2.AND.I2.EQ.I3.AND.I3.EQ.I4) GO TO 470

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290  IF(FA.GE.FB.AND.FA.GE.FC) GO TO 300
      IF(FB.GE.FA.AND.FB.GE.FC) GO TO 310
      IF(FC.GE.FA.AND.FC.GE.FB) GO TO 320
300  FBIG=FA
      XBIG=XA
      IF(FB.LE.FC) GO TO 307
305  FSMALL=FC
      XSMALL=XC
      GO TO 330
307  FSMALL=FB
      XSMALL=XB
      GO TO 330
310  FBIG=FB
      XBIG=XB
      IF(FA.GT.FC) GO TO 305
315  FSMALL=FA
      XSMALL=XA
      GO TO 330
320  FBIG=FC
      XBIG=XC
      IF(FA.LE.FB) GO TO 315
      GO TO 307
330  ABEROR=ABS(XSTAR-XSMALL)
      IF(ABEROR.LE.XACCUR) GO TO 470
      IF(FSTAR.LT.FBIG) GO TO 350
      XSTAR=XSMALL
      GO TO 470
350  IF(FBIG.NE.FB) GO TO 370
      GO TO 470
370  IF(FBIG.EQ.FC) GO TO 380
      AB1=ABS(XC-XB)-ABS(XC-XSTAR)
      IF(AB1) 390,400,400
380  AB1=ABS(XA-XB)-ABS(XA-XSTAR)
      IF(AB1) 400,390,390
390  XC=XB
      FC=FB
      XB=XSTAR
      FB=FSTAR
      GO TO 410
400  XA=XB
      FA=FB
      XB=XSTAR
      FB=FSTAR
410  ANUM=(XB**2-XC**2)*FA+(XC**2-XA**2)*FB+(XA**2-XB**2)*FC
      DENOM=(XB-XC)*FA+(XC-XA)*FB+(XA-XB)*FC
      XSTAR=(ANUM/DENOM)/2.
      IF(XSTAR.LT.0.) XSTAR=PREOPT
      IF(L-2.GE.0.AND.XSTAR/T.LT.0.001) XSTAR=PREOPT
      IF(L-2) 430,440,450
430  FSTAR=ERROR(IN,XSTAR,ST1,ST2)
      SK=XSTAR
      IF(FSTAR.GE.FREOPT) SK=PREOPT
      GO TO 460
440  FSTAR=ERROR(IN,SK,XSTAR,ST2)
      ST1=XSTAR
      IF(FSTAR.GE.FREOPT) ST1=PREOPT
      GO TO 460

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450  FSTAR=ERROR(IN,SK,ST1,XSTAR)
      ST2=XSTAR
      IF(FSTAR.GE.FREOPT) ST2=PREOPT
460  IF(SK.EQ.PREOPT) GO TO 470
      IF(ST1.EQ.PREOPT) GO TO 470
      IF(ST2.EQ.PREOPT) GO TO 470
      GO TO 255
470  IF(L-2) 212,231,480
480  RETURN
      END

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C      THIS SUBPROGRAM CALCULATES "ERROR" WHICH IS A MEASURE OF
C      HOW WELL THE VALUES OF K,T1, AND T2 FIT THE DATA.
C      XP(I)= THE PREDICTED PROCESS OUTPUT
      FUNCTION ERROR(IN,SK,ST1,ST2)
      REAL K,K2
      COMMON X(350),U1(350),U2(350),U3(350),U4(350),XP(350),F(350)
      COMMON INUM, T, N, J, HGHT, U5(350),ERR(350),U6(350),U7(350)
      COMMON XAOPT (6) , XBOPT (6) , XCOPT (6) , XSOPT(6)
      COMMON FAOPT (6) , FBOPT (6) , FCOPT (6) , FSOPT(6)
      COMMON XMM2, XMM1, XM, XMP1, FMM2, FMM1, FM
      COMMON FMP1, DK,K,T1,T2 ,K2, T21,T22
      COMMON PREOPT ,FREOPT
C      Calculate the ERROR for the current values of K,K2, ...
C      as per your system equations. Here we are working out a
C      example for illustration . ERROR will depend upon input data,
C      current values of K,K2 etc. and your system equations.
C      ERROR=0.0
      SUM = 0.0
      IF (IN-1) 510 ,510 ,560
510    DO 550 I = 1,INUM
C      -----
      XP(I) = T22*(U1(I)**SK)*((1/U4(I))**ST1)*(U2(I)**ST2)*
1      ((1/U5(I))**K2)*(U3(I)**T21)*U6(I)
C      -----
      ERR(I) = ABS ((X(I) - XP(I))/X(I))
C      ERR IS USER SPECIFIC AND CAN BE DEFINED IN VARIOUS WAYS.
      SUM = SUM + ERR(I)
550    CONTINUE
      GO TO 590
560    DO 580 I = 1,INUM
C      -----
      XP(I) = ST2*(U1(I)**K)*((1/U4(I))**T1)*(U2(I)**T2)*
1      ((1/U5(I))**SK)*(U3(I)**ST1)*U6(I)
C      -----
      ERR(I) = ABS ((X(I) - XP(I))/X(I))
      SUM = SUM + ERR(I)
580    CONTINUE
      GO TO 590
590    ERROR = SUM
      WRITE(*,*)ERROR
      RETURN
      END

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C      DSC SEARCH (CONTINUED)

C      THIS SUBROUTINE FINDS "XSOPT(L)" WHICH IS THE PSEUDO-OPTIMUM
C      VALUE OF THE PARTICULAR VARIABLE BEING SEARCHED.
C      L=1  K(SEARCHED VARIABLE)
C      L=2  T1(SEARCHED VARIABLE)
C      L=3  T2(SEARCHED VARIABLE)

      SUBROUTINE DSC(IN,L)
      REAL K,K2
      COMMON X(350),U1(350),U2(350),U3(350),U4(350),XP(350),F(350)
      COMMON INUM, T, N, J, HGHT, U5(350),ERR(350),U6(350),U7(350)
      COMMON XAOPT (6) , XBOPT (6) , XCOPT (6) , XSOPT(6)
      COMMON FAOPT (6) , FBOPT (6) , FCOPT (6) , FSOPT(6)
      COMMON XMM2, XMM1, XM, XMP1, FMM2, FMM1, FM
      COMMON FMP1, DK,K,T1,T2 ,K2, T21,T22
      COMMON PREOPT ,FREOPT

      IF(FMM1.GE.FMP1) GO TO 600
      XAOPT(L)=XMM2
      XBOPT(L)=XMM1
      XCOPT(L)=XMP1
      FAOPT(L)=FMM2
      FBOPT(L)=FMM1
      FCOPT(L)=FMP1
      GO TO 610
600    XAOPT(L)=XMM1
      XBOPT(L)=XMP1
      XCOPT(L)=XM
      FAOPT(L)=FMM1
      FBOPT(L)=FMP1
      FCOPT(L)=FM
610    ANUM=(DK/2.)*(FAOPT(L)-FCOPT(L))
      WRITE (*,612)
612    FORMAT ('OANUM =')
      WRITE (*,*) ANUM
      DENOM=2.*(FAOPT(L)-2.*FBOPT(L)+FCOPT(L))
      WRITE (*,614)
614    FORMAT ('ODENOM = ')
      WRITE (*,*) DENOM
      IF(DENOM.EQ.0.0)DENOM=1E-8
      XSOPT(L)=XBOPT(L)+(ANUM/DENOM)
      WRITE (*,616)
616    FORMAT ('OXSOPT =')
      WRITE (*,*) XSOPT(L)
      IF(XSOPT(L).LE.0.) GO TO 670
      IF(L-2.GE.0.AND.XSOPT(L)/T.LT.0.001) GO TO 670
      IF(L-2) 630,640,650
630    IF(IN-1)631,631,632
631    FSOPT(L)=ERROR(IN,XSOPT(L),T1,T2)
      GO TO 660
632    FSOPT(L)=ERROR(IN,XSOPT(L),T21,T22)
      GO TO 660
640    IF(IN-1)641,641,642
      WRITE (*,616)
641    FSOPT(L)=ERROR(IN,K,XSOPT(L),T2)
      GO TO 660

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642  FSOPT(L)=ERROR(IN,K2,XSOPT(L),T22)
      GO TO 660
650  IF(IN-1)651,651,652
651  FSOPT(L)=ERROR(IN,K,T1,XSOPT(L))
      GO TO 660
652  FSOPT(L)=ERROR(IN,K2,T21,XSOPT(L))
660  IF(FSOPT(L).LE.FREOPT) GO TO 690
670  XSOPT(L)=PREOPT
690  RETURN
      END
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APPENDIX - 2.2

COMPUTER PROGRAM FOR MODIFIED SIMPLEX

ALGORITHM OF NELDER AND MEAD.

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05  REM -----
10  REM  OPTIMIZATION BY THE MODIFIED SIMPLEX METHOD OF NELDER & MEAD
20  REM      Adopted from Valko,.P and Vajda,.S, Ref (143).
30  REM  MODIFIED FOR RANDOM AND SEQUENTIAL GENERATION OF VERTICES
35  REM                                     by
40  REM                                     R.SENGUPTA
50  REM  CHEMICAL ENGINEERING-DEPARTMENT , FACULTY OF TECH. & ENGG.
60  REM      M.S. UNIVERSITY OF BARODA, BARODA.
65  REM -----

67  REM  The main body of the program starts from subroutine 3400
68  REM  Function evaluation is done in subroutine 900
69  REM  Centroid calculations are highlighted in subroutine 1200

70  REM  NOTATION

80  REM  INPUT
81  REM  N      Number of Variables
82  REM  S (N+N, N)  Initial Simplex Coordinates
83  REM  EP  Threshold of Norm of the Centroid correction
84  REM  IM  Maximum Number of Iterations

85  REM  OUTPUT
86  REM  ER  STATUS  FLAG
87  REM           0      SUCCESSFUL SEARCH
88  REM           1      Unadmissible Point in Initial Simplex
89  REM           2      Threshold not attained
90  REM  X(N)  Estimate of the minimum point
95  REM  F      Function value of Final Estimate

100 REM FUNCTION MINIMISATION BY SIMPLEX METHOD
110 REM  PROBLEM SIZE

120 INPUT "PROBLEM SIZE N=";N : LPRINT "N = "; N
130 DIM X(N), S(N+N, N), R(3,N+N)

140 REM CONTROL PARAMETERS
150 EP = 0.0005 : INPUT "IM = ";IM : LPRINT "IM = "; IM

160 DIM RE(200),WE(200),FR(200),DST(200),EAR(200),DAR(200),AE(200)
170 DIM DIFF(200),SUMF(200),F(200)

180 INPUT "NAME OF THE INPUT DATA FILE (XXXXXXXXNNNN)";ID$
190 LPRINT "INPUT DATA FILE IS "; ID$
200 OPEN ID$ FOR INPUT AS #1
210 INPUT "CALCULATIONS BEGIN FROM B=";B
220 INPUT "CALCULATIONS UPTO E =" ;E

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230   FOR I = B TO E
240   INPUT #1,RE(I),WE(I),FR(I),DST(I),DAR(I)
250   NEXT I
260   CLOSE 1
270   REM INITIAL SIMPLEX
280   PRINT "ENTER INITIAL GUESS VALUES OF COEFFICIENTS IN THE DESIRED
      DATA FILE"
290   PRINT " X2 TO X5 ARE INDICES FOR NUMBERS & X1 IS CONSTANT"
300   FOR J = 1 TO N+N
310   INPUT " X(1),X(2),X(3),X(4),X(5) ";X(1),X(2),X(3),X(4),X(5)
320   FOR I = 1 TO N
330   S(J,I) = X(I)
340   NEXT I
350   NEXT J
360   P$ = " #.#####~"
370   V$ = STRING$(75, "-")

380   LPRINT "SIMPLEX METHOD OF NELDER AND MEAD" :LPRINT
390   LPRINT V$
400   GOSUB 3400
410   LPRINT : LPRINT "MINIMUM";
420   LPRINT TAB(10);"X(1)="X(1);TAB(25);"X(2)="X(2);TAB(40);
      "X(3)="X(3);TAB(55);"X(4)="X(4); TAB(70);"X(5)="X(5)
430   LPRINT : LPRINT V$ :LPRINT
440   STOP

900   REM SUBROUTINE FOR FUNCTION EVALUATION
905   M = 0 :F =0
910   FOR I = B TO E
920   AE(I) = X(5)*((RE(I)^X(1))*(WE(I)^X(2))*(FR(I)^X(3))*
      ((1/DST(I))^X(4)))
930   DIFF(I) = ABS((DAR(I) - AE(I))/DAR(I))*100
940   M = M + DIFF(I)
950   NEXT I
952   F = (M/ E)
953   PRINT USING P$ ; X(1),X(2),X(3),X(4),F
960   RETURN

1200  REM SUBROUTINE PRINTS CENTROID F
1220  PRINT CENTROID : LPRINT "CENTROID CALCULATIONS"
1225  gosub 900
1226  PRINT "IT = "; IT
1250  RETURN

3400  REM MINIMISATION OF A FUNCTION OF SEVERAL VARIABLES
3420  REM          BY NELDER AND MEAD METHOD
3440  REM INITIAL SIMPLEX EVALUATION
3442  ER = 0
3444  FOR JN = 1 TO N+N
3446  FOR I = 1 TO N : X(I) = S(JN,I) : NEXT I
3448  GOSUB 900 : IF ER <> 0 THEN ER = 1 :GOTO 3562
3450  R(3,JN) = F
3452  LPRINT USING P$; X(1),X(2),X(3),X(4),F
3453  NEXT JN

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3454 REM ITERATION (BEST:KN,WORST: N1,NEXT WORST: N2)
3456 FOR IT = 1 TO IM
3458 F=R(3,N+N): FK=F: KN=N+N: F1=F: N1=N+N: F2=-1E+20
3460 FOR J = 1 TO (N+N-1)
3462 F = R(3,J)
3464 IF F<FK THEN FK = F: KN=J: GOTO 3470
3466 IF F>F2 AND F<=F1 THEN F2 = F: N2 = J: GOTO 3470
3468 IF F>F2 THEN F2 = F1 :N2 = N1 :F1 = F: N1 = J
3470 NEXT J : PRINT "N1 = "; N1

3472 REM CENTROID
3473 PRINT "CENTROID"

3474 FOR I = 1 TO N
3476 R(2,I) = R(1,I) : R(1,I) = 0
3478 FOR J = 1 TO N+N
3480 IF J <> N1 THEN R(1,I) = R(1,I)+(S(J,I)/(N+N-1))
3482 NEXT J
3483 PRINT "R(1,I) = "; R(1,I)
3484 NEXT I
3485 FOR I = 1 TO N : X(I) = R(1,I) : NEXT I : GOSUB 1200

3486 REM REFLECTION
3487 PRINT "REFLECTION"

3488 FOR I = 1 TO N : X(I) = 2*R(1,I)- S(N1,I) : NEXT I
3490 ER = 0 : GOSUB 900 : IF ER <> 0 THEN 3528
3492 IF F>FK THEN 3508
3494 REM SUCESSFUL STEP
3495 PRINT "SUCESSFUL STEP"
3496 FOR I = 1 TO N : S(N1,I) = X(I) : NEXT I : R(3,N1) = F
3497 FK = F : KN = N1

3498 REM EXPANSION
3499 PRINT "EXPANSION"

3500 FOR I = 1 TO N : X(I)= 2 * X(I)-R(1,I) : NEXT I
3502 ER = 0 : GOSUB 900 : IF ER <> 0 THEN 3528
3504 IF F <= FK THEN FOR I = 1 TO N: S(N1,I) = X(I)
3505 NEXT I : R(3,N1) = F
3506 GOTO 3548

3508 REM NEUTRAL
3509 PRINT "NEUTRAL"

3510 IF F>= F2 THEN 3514
3512 FOR I = 1 TO N : S(N1,I) = X(I) : NEXT I
3513 R(3,N1) = F : GOTO 3548

3514 REM UNSUCCESSFUL STEP
3515 PRINT "UNSUCCESSFUL STEP"

3516 IF F < F1 THEN FOR I = 1 TO N : S(N1,I) = X(I)
3517 NEXT I : R(3,N1) = F : F

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3518 REM CONTRACTION
3519 PRINT "CONTRACTION"

3520 FOR I = 1 TO N : X(I) = (R(1,I)+S(N1,I))/2 : NEXT I
3522 ER = 0 : GOSUB 900 : IF ER <> 0 THEN 3528
3524 IF F < FK THEN KN = N1 : FK = F
3526 IF F < F1 THEN FOR I = 1 TO N : S(N1,I) = X(I) : NEXT I
3527 R(3,N1)=F : GOTO 3548

3528 REM REDUCING SIMPLEX SIZE :LPRINT "REDUCTION"
3529 PRINT "REDUCTION"

3530 FOR J = 1 TO N+N
3532 IF J<>KN THEN FOR I = 1 TO N : S(J,I) = (S(J,I) + S(KN,I))/2
3533 NEXT I
3534 NEXT J
3536 FOR J = 1 TO N+N
3538 IF J = KN THEN 3546
3540 FOR I = 1 TO N : X(I) = S(J,I) : NEXT I
3542 GOSUB 900 : IF ER <> 0 THEN ER = 2 : GOTO 3562
3544 R(3,J) = F : IF F < FK THEN FK = F :KN = J
3546 NEXT J
3548 SX = 0 : SK = 0 : F = FK
3550 FOR I = 1 TO N
3552 D = R(1,I)-R(2,I) : SX = SX + D*D : X(I) = S(KN,I)
3553 D = X(I) - R(1,I) : SK = SK + D*D
3554 NEXT I
3556 IF SQR(SX) <= EP AND SQR(SK) < EP THEN 3562
3558 NEXT I
3560 ER = 2
3562 RETURN

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