# **Algorithms**

ALGORITHM 41 EVALUATION OF DETERMINANT

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```
real procedure Determinant (A,n);
                A; integer n;
real array
comment This procedure evaluates a determinant by triangu-
 larization;
                 Product, Factor, Temp; array B[1:n,1:n],
begin real
                  C[1:n, 1:n];
integer
                 Count, Sign, i, j, r, y;
                 Sign := 1; Product := 1;
for
                i := 1 step 1 until n do for j := 1 step 1 until
begin
                 B[i,j] := A[i,j]; C[i,j] := A[i,j] end;
for
                 r := 1 step 1 until n-1 do
begin
                 Count := \mathbf{r} - 1;
     zerocheck: if B[r,r] \neq 0 then go to resume;
                 if Count < n-1 then Count := Count + 1
                 else go to zero;
for
                 y := r step 1 until n do
                 Temp := B[Count+1,y]; B[Count+1,y] :=
begin
                   B[Count,y]; B[Count,y] := Temp end;
                 Sign := - Sign; go to zerocheck;
          zero: Determinant := 0; go to return;
       resume: for i := r+1 step 1 until n do
begin
                 Factor := C[i,r] / C[r,r];
                 for j := r+1 step 1 until n do
                 B[i,j] := B[i,j] - Factor \times C[r,j] end end;
begin
for
                i := r+1 step 1 until n do
                 for j := r+1 step 1 until n do C[i,j] := B[i,j]
for
                 i := 1 step 1 until n do Product := Product
                   \times B[i,i]; Determinant := Sign \times Product;
        return: end
```

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```
INVERT
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procedure Invert (A) order: (n) Singular: (s) Inverse: (A1);
               array A, A1; integer n,s, value n;
comment This procedure inverts the square matrix A of order
  n by applying a series of elementary row operation to the matrix
  to reduce it to the identity matrix. These operations when
  applied to the identity matrix yield the inverse A1. The case
  of a singular matrix is indicated by the value s := 1;
             comment augment matrix A with identity matrix;
             array a[1:n, 1:2 \times n]; integer i,j;
             for i := 1 step 1 until n do
             for j := 1 step 1 until 2 \times n do
             if j \le n then a[i,j] := A[i,j] else
             if j = n+1 then a[i, j] := 1.0 else a[i,j] := 0.0;
             comment begin inversion;
             for i := 1 step 1 until n do
             integer k, \ell, ind; j := \ell := i; ind := s := 0;
begin
       L1: if a[\ell,j] = 0 then
             begin ind := 1; if \ell < n then begin \ell := \ell + 1;
             go to L1 end
                   else begin s := 1; go to L2 end
             if ind = 1 then for k := 1 step 1 until 2 \times n do
             begin real temp;
                   temp := a[\ell,k];
                   a[\ell,k] := a [i,k];
                   a[i,k] := temp end k loop;
             for k := j step 1 until 2 \times n do
                 a[i,k] := a[i,k] / a[i,j];
             for \ell := 1 step 1 until n do
             if \ell \neq i then for k := 1 step 1 until 2 \times n do
                 a[\ell,k] := a[\ell,k] - a[i,k] \times a[\ell,j];
             end i loop;
             for i := 1 step 1 until n do
             for j := 1 step 1 until n do
                 A1[i,j] := a[i,n+j];
       L2: end of procedure
```

ALGORITHM 43
CROUT WITH PIVOTING II
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**ALGORITHM 42** 

real procedure INNERPRODUCT (u,v) index : (k) start : (s)
finish : (f);

value s, f; integer k, s, f; real u, v;

comment INNERPRODUCT forms the sum of u(k) × v(k) for k = s, s+1, ..., f. If s > f, the value of INNERPRODUCT is zero. The substitution of a very accurate inner product procedure would make CROUT more accurate;

comment INNERPRODUCT may be declared in the head of any block which includes the block in which CROUT is declared. It may be used independently for forming the inner product of vectors;

```
begin
```

```
 \begin{array}{ll} \textbf{real } h; \\ h := 0; & \textbf{for } k := s \, \textbf{step } 1 \, \textbf{until } f \, \textbf{do } h := h + u \times v; \\ INNERPRODUCT := h \\ \textbf{end} & INNERPRODUCT; \end{array}
```

```
procedure CROUT II (A, b, n, y, pivot, det, repeat)
```

comment This procedure is a revision of Algorithm 16, Crout With Pivoting by George E. Forsythe, Comm. ACM 3, (1960) 507-8. In addition to modifications to improve the running of the program, and to conform to proper usage, it provides for the computation of the determinant, det, of the matrix A. The solution is obtained by Crout's method with row interchanges, as formulated in reference [1], for solving Ay = b and transforming the augmented matrix [A b] into its triangular decomposition LU with all L(k,k) = 1. If A is singular we exit to 'singular,' a nonlocal label. pivot (k) becomes the current row index of the pivot element in the k-th column. Thus enough information is preserved for the procedure to process a new right-hand side without repeating the triangularization, if the boolean parameter repeat is true. The accuracy obtainable from CROUT would be much increased by calling CROUT with a more accurate inner product procedure than INNERPRODUCT.

The contributions of Michael F. Lipp and George E. Forsythe by prepublication review and pointing out several errors are gratefully acknowledged;

comment Nonlocal identifiers appearing in this procedure are: (1) The nonlocal label 'singular', to which the procedure exits if det A=0, and (2) the real procedure 'INNERPRODUCT' given above;

> value n; array A, b, y; integer n; integer array pivot; real det; Boolean repeat;

```
begin
```

4:

6:

```
integer k, i, j, imax, p; real TEMP, quot;
       det := 1; if repeat then go to 6;
       for k := 1 step 1 until n do
1:
       begin
         TEMP := 0;
         for i := k step 1 until n do
2:
         A[i,k] := A[i,k] - INNERPRODUCT (A[i,p], A[p,k],
           p, 1, k-1);
         if abs(A[i,k]) > TEMP then
3:
         TEMP := abs(A[i, k]); imax := i
         end 3
       end 2;
       pivot [k] := imax;
```

comment We have found that A[imax, k] is the largest pivot in column k. Now we interchange rows k and imax;

begin det := - det; for j := 1 step 1 until n do

```
if imax \neq k then
```

```
5:
      begin
        TEMP := A[k,j]; A[k,j] := A[imax, j]; A[imax, j]
          := TEMP
       end 5;
       TEMP := b[k]; b[k] := b[imax]; b[imax] := TEMP
       end 4;
```

comment The row interchange is done. We proceed to the elimination;

```
if A[k,k] = 0 then go to singular;
quot := 1.0/A[k,k];
for i := k+1 step 1 until n do
A[i,k] := quot \times A[i,k];
```

for j := k+1 step 1 until n do

A[k,j] := A[k,j] - INNERPRODUCT (A[k,p],A[p,j], p, 1, k-1);b[k] := b[k] - INNERPRODUCT (A[k,p], b[p],

p, i, k-1)

end 1: go to 7:

**comment** The triangular decomposition is now finished, and we skip to the back substitution;

begin comment This section is used when the formal parameter repeat is true, indicating that the matrix A

has previously been decomposed into triangular form by CROUT II, with row interchanges specified by pivot, and that it is desired to solve the linear system with a new vector b, without repeating the triangularization;

```
for k := 1 step 1 until n do
            TEMP := b[pivot[k]]; b[pivot[k]] := b[k]; b[k] :=
              TEMP; b[k] := b[k] - INNERPRODUCT
              (A[k, p], b[p], p, 1, k-1) end;
       for k := n \text{ step } - 1 \text{ until } 1 \text{ do}
7:
        begin if \neg repeat then det := A[k,k] \times det;
       y[k] := (b[k] - INNERPRODUCT (A[k,p], y[p], p,
         k+1, n)/A[k,k]
        end 8;
end CROUT II;
```

#### Reference:

(1) J. H. Wilkinson, Theory and practice in linear systems. In John W. Carr III (editor), Application of Advanced Numerical Analysis to Digital Computers, pp. 43-100 (Lectures given at the University of Michigan, Summer 1958, College of Engineering, Engineering Summer Conferences, Ann Arbor, Michigan [1959]).

```
ALGORITHM 44
```

BESSEL FUNCTIONS COMPUTED RECURSIVELY Maria E. Wojcicki

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```
procedure Bessfr(N, FX, LX, Z) Result: (J, Y);
     value LX, FX, N;
            FX, LX, Z; real array J, Y; integer N;
     real
```

comment Bessel Functions of the first and second kind, J<sub>P</sub>(X) and Y<sub>P</sub>(X), integral order P, are computed by recursion for values of X,  $FX \leq X \leq LX$ , in steps of Z. The functions are computed for values of P,  $0 \le P \le N$ . M[SUB], the initial value of P being chosen according to formulae in Erdelyi's Asymptotic Expansions. The computed values of JP(X) and Y<sub>P</sub>(X) are stored as column vectors for constant argument in matrices J, Y of dimension (N+1) by entire ((LX - FX)/Z + 1);

begin real PI, X, GAMMA, PAR, LAMDA, SUM, SUM1;

```
integer P, SUB, MAXSUB;
              PI := 3.14159265;
              GAMMA := .57721566;
              PAR := 63.0 - 1.5 \times ln (2 \times PI);
              MAXSUB := entier ((LX - FX)/Z);
begin real array JHAT [0:N, 0:MAXSUB];
     integer array M[0:MAXSUB];
           SUB := 0;
```

for X := FX step Z until LX do begin if  $(X > 0) \land (X < 10)$  then M [SUB] :=  $2 \times$  entier (X) + 9else

begin real ALOG;

```
ALOG := (PAR - 1.5 \times ln (X))/X;
M [SUB] := entier (X \times (exp (ALOG) + exp))
  (-ALOG))/2 end;
if N > M [SUB] then
```

```
begin for P := M [SUB] + 1 step 1 until N do
        J[P, SUB] := 0 \text{ end};
        JHAT [M [SUB], SUB] := 10 \uparrow (-9);
```

**comment** Having set the uppermost  $\hat{J}_{P}(X)$  to a very small number we are now going to compute all the  $J_P(X)$  down to

<sup>\*</sup> Work supported by the U. S. Atomic Energy Commission.

```
P = 0;
      for P := M [SUB] step -1 until 1 do
      JHAT [P-1, SUB] := 2 \times P/X \times JHAT [P, SUB] - JHAT
        [P+1, SUB];
      SUM := SUM1 := 0;
      for P := 2 \text{ step } 2 \text{ until } (M \text{ [SUB]} \div 2) \text{ do}
      SUM := SUM + JHAT [P, SUB];
      LAMDA := JHAT [0, SUB] + 2 \times SUM;
      \quad \textbf{for} \ P := 0 \ \textbf{step} \ 1 \ \textbf{until} \ N \ \textbf{do}
      J[P, SUB] := JHAT[P, SUB]/LAMDA;
comment J_P(X) have been computed by use of \hat{J}_P(X);
      for P := 2 step 2 until (M [SUB] \div 2) do
      SUM1 := SUM1 + (-1) \times (-1) \uparrow P \div J [2 \times P, SUB]
        /2/P:
       Y [0, SUB] := 2/PI \times (J [0, SUB] \times (GAMMA + \ell_n(X/2))
         +4 \times SUM1);
       for P := 0 step 1 until (M|SUB]-1) do
      Y [P+1, SUB] := (-2/PI/P + J [P+1, SUB] \times Y [P,
         SUB])/J [P, SUB];
       SUB := SUB + 1 end end end
```

### ALGORITHM 45 INTEREST

Peter Z. Ingerman

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procedure monpay (i, B, L, t, k, m, tol, goof)

comment This procedure calculates the periodic payment necessary to retire a loan when the interest rate on the loan varies (possibly from period to period) as a function of the asyet-unpaid principal.

The formal parameters are: i, array identifier for the vector of interest rates; -B, array identifier for the minimum amounts at which the corresponding i applies; -L, the amount to be borrowed; -t, the number of periods for which the loan is to be taken out; -k, the number of different interest rates (and upper limit for vectors i and B); -m, the desired periodic payment; -tol, the allowable deviation of m from some ideal; and goof, the error exit to use if convergence fails. The only output parameter is m. For further discussion, see Comm. ACM 3 (Oct. 1960), 542;

```
begin array h, S [1:k, 1:t], M, X [1:k];
integer array T, a, b [1:k];
integer p, q, r, sa, sb, I, ib, mb, nb;
comment This section sets up the procedure;
for p := 1 step 1 until k do
begin for q := 1 step 1 until t do
     begin h_{p,q} := i_p^q;
     \begin{array}{l} S_{p,\,q} := (h_{p,\,q} - 1)/(i_p - 1) \text{ end;} \\ \text{if } p = 1 \text{ then } X_p := 0 \text{ else } X_p := B_p \times (i_{p-1} - i_p); \end{array}
      M_p := L \times (h_{p,t}/S_{p,t}) end;
sa := sb := ib := mb := 0; nb := t;
for p := 1 step 1 until k do
begin a_p := entier (B_{p+1}/M_{p+1} + 0.5) - sa;
          sa := sa + a_p;
          T_{\text{p}} \, := \, b_{\text{p}} \, := \, entier \, \left( B_{\text{p+1}} / M_{\text{p}} \, - \, 0.5 \right) \, - \, sb \, ; \label{eq:Tp}
          sb := sb + b_p;
          if b_{\nu} > mb then
          \mathbf{begin}\ \mathrm{ib}\ :=\ \mathrm{p};\ \ \mathrm{nb}\ :=\ \mathrm{nb}\ -\ \mathrm{mb};\ \ \mathrm{mb}\ :=\ \mathrm{bp}\ \mathbf{end}
           else nb := nb - b_p end;
 T_{ib} := nb;
 I := 1;
 for p := 1 step 1 until k do
       I := I \times (a_p - b_p + 1);
```

**comment** Having counted the number of possible iterations and established a set of trial values for the T<sub>n</sub>'s, a trial m is found;

```
D := 1; E := F := 0;
newm: for p := 1 step 1 until k do
        begin D := D \times h_{p,Tp};
                u := 1;
                if p \neq 1 then for q := 1 step 1 until p - 1
                   \mathbf{do} \ \mathbf{u} := \mathbf{u} \times \mathbf{h}_{\mathbf{q}, \mathbf{T}_{\mathbf{q}}};
                 E := E + S_{p,Tp} \times u;
                 \mathbf{v} := 0;
                 if p \neq 1 then for r := 1 step 1 until p
                   \mathbf{do} \mathbf{v} := \mathbf{v} + \mathbf{X}_{\mathbf{r}};
                 F := F + u \times v \text{ end};
         m := (L \times D + F)/E;
         comment Now find out whether m is good enough
         q := 1; F := D := 0;
         for p := 1 step 1 until t do
         begin get F: F := (D + m - E)/(1 + i_q);
                 if B_{q+1} \ge F then D := F else q := q + 1;
                 if D \neq F go to get F end;
                 if abs (D - L) \le \text{tol then go to exit};
         comment If not within tolerance, adjust Tn's and try
            again;
         p := 0;
         redo: p := p + 1;
              if p ≠ ib then
              begin if T_p \ge a_p then
                      \textbf{begin} \ T_{i\,b} := T_{i\,b} + T_p - b_p
                              T_p := b_p \text{ end end}
               else begin
                   T_p := T_p + 1;
                   T_{ib} := T_{ib} - 1;
                   p := k end;
               if p = k then I := I - 1 else go to redo;
               go to if I > 0 then newm else goof;
 exit: end monpay;
```

#### ALGORITHM 46

EXPONENTIAL OF A COMPLEX NUMBER

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```
procedure EXPC (a, b, c, d); value a, b; real a, b, c, d;
comment This procedure computes the number, c+di, which
is equal to e<sup>(a+bi)</sup>;
begin c := exp (a);
    d := c × sin (b);
    c := c × cos (b)
```

ALGORITHM 47

end EXPC;

ASSOCIATED LEGENDRE FUNCTIONS OF THE FIRST KIND FOR REAL OR IMAGINARY ARGUMENTS

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```
procedure LEGENDREA (m, n, x, r); value m, n, x, r;
    integer m, n; real x, r;
```

**comment** This procedure computes any  $P_n^{m}(x)$  or  $P_n^{m}(ix)$  for n an integer less than 20 and m an integer no larger than n. The upper limit of 20 was taken because (42)! is larger than  $10^{49}$ . Using a modification of this procedure values up to n=35 have been calculated. If  $P_n^{m}(x)$  is desired, r is set to zero. If r is nonzero,  $P_n^{m}(ix)$  is computed;

```
begin
                                                                ALGORITHM 49
            integer i, j; array Gamma [1:41];
                                                                SPHERICAL NEUMANN FUNCTION
            real p, z, w, y;
                                                                John R. Herndon
            if n = 0 then
                                                                Stanford Research Institute, Menlo Park, California
              begin p := 1;
              go to gate end;
                                                                real procedure SPHBEN (r,x); value r,x; real r,x;
            if n < m then
                                                                comment This procedure computes the spherical Neumann
              begin p := 0;
                                                                  function (\pi/2x)^{\frac{1}{4}}N_{r+1/2}(x). Infinity is represented by 10^{47};
              go to gate end;
                                                                begin real z, g, t;
            z := 1; w := z;
                                                                        if x=0 then
            if n=m then go to main;
                                                                         begin s := 10 \uparrow 47;
            for i := 1 step 1 until n-m do
                                                                           go to gate
             z := x \times z;
                                                                         end;
    main: Gamma[1] := 1;
                                                                        s := -\cos(x)/x;
            for i := 2 step 1 until n+n+1 do
                                                                        if r = 0 then
             begin Gamma [i] := w \times Gamma [i-1];
                                                                           go to gate;
              w := w+1 \text{ end};
                                                                        t := \sin(x)/x;
            w := 1; \quad y := w/(x \times x);
                                                                        for g := 1 step 1 until r do
            if r=0 then
                                                                         begin z := s;
              begin y := -y;
                                                                           s := s \times (g+g-1)/(x-t):
              w := -w \text{ end};
                                                                           t := z
            if x=0 then
                                                                         end:
              begin i := (n-m)/2;
                                                                gate: SPHBEN := s
              if (i+i) \neq (n-m) then
                                                                end SPHBEN;
               begin p := 0;
               go to gate end;
              p := Gamma [m+n+1]/(Gamma [i+1] \times Gamma
               [m+i+1];
              go to last end;
            j := 3; p := 0;
            for i := 1 step 1 until 12 do
              begin if (n-m+2)/2 < i then go to last end;
              p := p + Gamma [n+n-i-i+3] \times z/(Gamma
               ALGORITHM 50
               m+j]);
              z := z \times y \text{ end};
                                                                INVERSE OF A FINITE SEGMENT OF THE
      last: z := 1;
                                                                  HILBERT MATRIX
            for i := step 1 until n do
                                                                John R. Herndon
             z := z+z;
                                                                Stanford Research Institute, Menlo Park, California
            p := p/z;
            if r \neq 0 then
                                                                procedure INVHILBERT (n,S); value n; real n;
              begin i := n-n/4;
                                                                            real array S;
             if 1 < i then
                                                                comment This procedure computes the elements of the inverse
               p := -p \text{ end};
                                                                  of an n × n finite segment of the Hilbert matrix and stores them
            if m = 0 then go to gate;
                                                                  in the array S;
            j := m/2; z := abs(w+x \times x);
                                                                begin
                                                                            real i, j, k;
            if m \neq (j+j) then
                                                                            S[1, 1] = n \times n;
             begin z := sqrt(z);
                                                                            for i := 2 step 1 until n do
             j := m end;
            for i := step 1 until j do
                                                                                S[i, i] := (n+i-1) \times (n-i+1)/((i-1) \times (i-1));
              p := p \times z;
                                                                                S[i, i] := S[i-1, i-1] \times S[i, i] \times S[i, i]
     gate: LEGENDREA := p
                                                                              end:
end LEGENDREA;
                                                                            for i := 1 step 1 until n-1 do
                                                                              begin
                                                                                for j := i+1 step 1 until n do
ALGORITHM 48
                                                                                  begin
LOGARITHM OF A COMPLEX NUMBER
                                                                                    k := i-1:
John R. Herndon
                                                                                    S[i, j] := -S[i, k] \times (n+k) \times (n-k)/(k \times k)
                                                                                  end
Stanford Research Institute, Menlo Park, California
                                                                              end;
procedure LOGC(a, b, c, d); value a, b; real a, b, c, d;
                                                                            for i := 2 step 1 until n do
comment This procedure computes the number, c+di, which
                                                                              begin S[i, i] := S[i, i]/(i+i-1);
 is equal to \log_e(a+bi);
                                                                                for j := 1 step 1 until i-1 do
begin e := \operatorname{sqrt} (a \times a + b \times b);
                                                                              begin S[j, i] := S(j, 1]/(i+j-1);
       d := \arctan(b/a);
                                                                                    S[i, j] := S[j, i]
       c := log(c);
                                                                              end
       if a < 0 then d := d+3.1415927
                                                                            end
end LOGC;
                                                                end INVHILBERT;
```

```
ALGORITHM 51
                                                                             en := 1/n;
                                                                              if u=0 then
ADJUST INVERSE OF A MATRIX WHEN AN
                                                                               begin s := (abs(r)) \uparrow en;
  ELEMENT IS PERTURBED
                                                                               th := 0,
John R. Herndon
                                                                               go to main end;
Stanford Research Institute, Menlo Park, California
                                                                             if r=0 then
                                                                               begin s := (abs(u)) \uparrow en;
procedure ADJUST (n, d, i, j, A, B); value i, j, n, d;
                                                                               th := 1.5707963;
            integer i, j, n; real d; real array A, B;
                                                                               if u < 0 then
comment If the n × n matrix A=M<sup>-1</sup> and a change, d, is made
                                                                                 th := -th
  in the i, j-th element of M this procedure will calculate the
                                                                               go to main end;
  corrected matrix for M<sup>-1</sup> by adjusting matrix A. The adjusted
                                                                               s := (r \times r + u \times u) \uparrow (en/2);
  matrix is stored in B;
                                                                               th := \arctan(u/r);
begin
            integer r, s;
                                                                             if r < 0 then
                                                                 main:
            real t;
                                                                               th := th + 3.1415926;
            t := d/(A[j, i] \times d+1);
                                                                             th := en \times th;
            for r := 1 step 1 until n do
                                                                             th1 := 6.2831853 \times en;
              begin for s := 1 step 1 until n do
                                                                             for n2 := 1 step 1 until n do
                B[r, s] = A[r, s] - t \times A[r, i] \times Aj, s] end
                                                                               begin REAL [n2] := s \times \cos(th);
end ADJUST
                                                                               UNREAL [n2] := s \times \sin(th);
                                                                               th = th + th 1 end
                                                                 end NTHROOT;
ALGORITHM 52
A SET OF TEST MATRICES
                                                                 ALGORITHM 54
JOHN. R. HERNDON
Stanford Research Institute, Menlo Park, California
                                                                 GAMMA FUNCTION FOR RANGE 1 TO 2
                                                                 JOHN R. HERNDON
procedure TESTMATRIX (n,A); value n; integer n;
                                                                 Stanford Research Institute, Menlo Park, California
            real array A;
comment This procedure places in A an n X n matrix whose
                                                                 real procedure Q(x); value x; real x,
  inverse and eigenvalues are known. The n-th row and the n-th
                                                                 comment This procedure computes \Gamma(x) for 1 \le x \le 2. This is
  column of the inverse are the set: 1, 2, 3, ..., n. The matrix
                                                                   a reference procedure for the more general gamma function
 formed by deleting the n-th row and the n-th column of the
                                                                   procedure. \Gamma(x) = Q(x-1);
 inverse is the identity matrix of order n-1;
                                                                                  Q := ((((((((0.035868343 \times x - 0.19352782) \times x
                                                                 begin
begin
            integer i, j;
                                                                                    +\ 0.48219939)\ \times\ x\ -\ 0.75670408)\ \times\ x
            real t, c, d, f;
                                                                                    + 0.91820686) \times x - 0.89705694) \times x
            c := t \times (t+1) \times (t+t-5)/6;
                                                                                    + 0.98820589) \times x - 0.57719165) \times x + 1.0
            d := 1/c;
                                                                 end
                                                                                  \mathbf{Q};
            A[n, n] := -d;
            for i := 1 step 1 until n-1 do
              begin f := i;
                                                                 ALGORITHM 55
                A[i, n] := d \times f;
                                                                 COMPLETE ELLIPTIC INTEGRAL OF THE FIRST
                A[n, i] := A[i, n];
                A[i, i] := d \times (c-f \times f);
                                                                   KIND
                for j := 1 step 1 until i-1 do
                                                                 John R. Herndon
                 begin t := j;
                                                                 Stanford Research Institute, Menlo Park, California
                   A[i, j] := -d \times f \times t;
                   A[j, i] := A[i, j]
                                                                 real procedure ELLIPTIC 1(k); value k; real k;
                  end
                                                                 comment This procedure computes the elliptic integral of the
              end
                                                                   first kind K(k, \pi/2);
end TESTMATRIX;
                                                                 begin
                                                                                  real t;
                                                                                  t := 1 - k \times k;
                                                                                  ELLIPTIC 1 := (((0.032024666 \times t +
                                                                                     0.054555509) \times t
ALGORITHM 53
                                                                                    + 0.097932891) \times t + 1.3862944)
NTH ROOTS OF A COMPLEX NUMBER
                                                                                    -(((0.010944912 \times t + 0.060118519) \times t)
John R. Herndon
                                                                                    + 0.12475074) \times t + 0.5) \times \log(t)
Stanford Research Institute, Menlo Park, California
                                                                                  ELLIPTIC 1;
                                                                 end
procedure NTHROOT (n, r, u, REAL, UNREAL); value
            n, r, u; integer n;
                                                                 ALGORITHM 56
            real r, u; real array REAL, UNREAL;
                                                                 COMPLETE ELLIPTIC INTEGRAL OF
                                                                                                                        THE
comment This procedure computes the n roots of the equation
 x^n = r+ui. The real parts of the roots are stored in the vector
                                                                   SECOND KIND
 REAL [ ]. The imaginary parts are stored in the corresponding
                                                                 John R. Herndon
 locations in the vector UNREAL [ ];
                                                                 Stanford Research Institute, Menlo Park, California
begin
            integer n1, n2; real en, th, s, th 1;
```

real procedure ELLIPTIC 2(k); value k; real k;

REAL [n] := 0;

**comment** This procedure computes the elliptic integral of the second kind  $E(k, \pi/2)$ ;

begin real t;  $t := 1 - k \times k;$   $ELLIPTIC \ 2 := (((0.040905094 \times t + 0.085099193) \times t + 0.44479204) \times t + 1.0 - (((0.01382999 \times t + 0.08150224) \times t + 0.24969795) \times t) \times \log(t)$  end  $ELLIPTIC \ 2;$ 

ALGORITHM 57 BER OR BEI FUNCTION

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real procedure BERBEI (r, z); value r, z; real r, z;
comment This procedure computes ber(z) if r is set equal to
 zero. bei(z) is produced if r equals 1.0;
begin

```
real s, k, c, f, t;
                    if r = 0 then
                      s := 1
                    else
                      s := (z \times z)/4;
                    k := s;
                    f := z \times z;
                    f := f \times f;
                    for c := 2 step 2 until 100 do
                      begin
                        if s = s + k then
                          go to gate;
                        t := (c+r) \times (c+r-1);
                        k := -0.0625 \times k \times f/(t \times t);
                        s := s + k \text{ end};
gate: BERBEI := s
end BERBEI;
```

#### REMARK

# ON FREQUENTLY OCCURRING ERRORS IN ALGOL-60 PROGRAMS

W. Börsch-Supan

National Bureau of Standards, Washington 25, D. C.

There are some features in the syntax of Algol 60 which are often neglected by people writing algorithms. This fact may be due in part to the lack of redundance in the Algol 60 report, in part to some confusion with other languages like Algol 58 or Fortran. Therefore it may be worthwhile to mention these frequently occurring errors in order to avoid them in the future.

There is some confusion between specifications and declarations in procedures. Specifications are given for the formal parameters of a procedure, i.e. for the quantities that connect the procedure to the main program. Declarations are given for the variables local to the procedure body, i.e. for the subsidiary quantities not accessible to the main program. Specifications may be omitted in case of formal parameters called by name, but they may be helpful to the user of the procedure and to the compiler. Specifications of arrays must not contain information about the dimensionality and subscript bounds. Nevertheless this information often is needed by the user of the subroutine. Therefore it should be included in a comment, where a notation similar to declarations could be used.

When the delimiters "end" and ";" come together the fol-

lowing should be kept in mind: The ";" separates subsequent statements. The "begin" and "end" tie together a sequence of statements to form a compound statement. Therefore, as a rule, "end" or a string of several "end" must be followed by a ";", if another statement follows. In the string "; end" the ";" always can be dropped since it only introduces a dummy statement without label between ";" and "end".

An integer followed by a decimal point is no Algol-60 number. Write "1" or "1.0" instead of "1.".

According to the paragraph 2.3 of the Algol-60-report, the comment must not be given before the procedure heading. The reason is very formal: The report declares what "comment" preceded by ";" or "begin" means, but "comment" preceded by nothing is undefined.

There is no rule about what the comment of a procedure should include. But, I think that users of procedures would like writers of procedures to include all the information necessary to ensure a correct use of procedures without reading the procedure body.

Two other things may be helpful to the reader of algorithms: Using simple and multiple indentation in a systematic manner may clarify the nesting of statements quite a bit. In a similar way one may improve the readability by putting notes after the delimiter "end" which indicate the delimiter "begin" to which they belong.

CERTIFICATION OF ALGORITHM 3
SOLUTION OF POLYNOMIAL EQUATION BY
BARSTOW-HITCHCOCK (A. A. Grau, Comm. ACM
Feb. 1960)

John Herndon

Stanford Research Institute, Menlo Park, California

Bairstow was transliterated into BALGOL and tested on the Burroughs 220. The corrections supplied by Thatcher, Comm. ACM, June 1960, were incorporated. Results were correct for equations for which the method is suitable.  $x^4-16=0$  is one of those which gave nonsensical results. Seven-digit results were obtained for 12 test equations, one of which was  $x^6-2x^5+2x^4+x^3+6x^2-6x+8=0$ .

CERTIFICATION OF ALGORITHM 10 CHEBYSCHEV POLYNOMIAL T<sub>n</sub>(x) (Galler, Comm. ACM, June, 1960)

John Herndon

Stanford Research Institute, Menlo Park, California

When transliterated into BALGOL and tested on the Burroughs 220, Ch(n, x) gave better than 7-digit accuracy for n = 0, 1, 4, 8 and x = .01, .2, .7. It gave answers when x > 1 which corresponded to the value of the series with x substituted.

CERTIFICATION OF ALGORITHM 13 LEGENDRE POLYNOMIAL  $P_n(x)$  (Galler, Comm. ACM, June 1960)

John Herndon

Stanford Research Institute, Menlo Park, California

When transliterated into BALGOL and tested on the Burroughs 220, Le(n, x) gave 7-digit accuracy for n=0,1,4,9 and X=.01, .2, .7, 1.9, 5.0.

### CERTIFICATION OF ALGORITHM 20 REAL EXPONENTIAL INTEGRAL (S. Peavy, Comm. ACM, Oct. 1960)

WILLIAM J. ALEXANDER\* and HENRY C. THACHER, JR.\* Argonne National Laboratory, Argonne, Illinois

Expint (x) was programmed for the LGP-30 computer, using both a 7S floating-point compiler (ACT III) and an 8S floating-point interpretive code (24.2). Constants given to more than 7S (or to 8S for the 24.2 program) were rounded to 7S (or 8S).

After changing the constant .005519968 to .05519968, both programs gave acceptable accuracy over the range tested.

The 8S (24.2) program was compared with the 9D values given for  $-E_i(-x)$  in Mathematical Tables Project, Tables of Sine, Cosine, and Exponential Integrals, Volume II (1940) for the set of values x=0.1(0.1)1.0(1.0)10.0. The largest discrepancy found was  $-16\times 10^{-8}$  for x=0.1. For x greater than 1, all values tested were good to 8S.

For computing real values of the exponential integral, this algorithm is much faster than EKZ (Algorithm 13). For x < 1, the ratio of speeds was of the order of 20.

### CERTIFICATION OF ALGORITHM 43 CROUT II (Henry C. Thacher, Jr., Comm. ACM, 1960) HENRY C. THACHER, JR.\*

Argonne National Laboratory, Argonne, Illinois

CROUT II was coded by hand for the Royal Precision LGP-30 computer, using a 28-bit mantisa floating point interpretive system (24.2 modified).

The program was tested against the linear system:

$$\mathbf{A} = \begin{pmatrix} 12.1719 & 27.3941 & 1.9827 & 7.3757 \\ 8.1163 & 23.3385 & 9.8397 & 4.9474 \\ 3.0706 & 13.5434 & 15.5973 & 7.5172 \\ 3.0581 & 3.1510 & 6.9841 & 13.1984 \end{pmatrix} \quad \mathbf{b} = \begin{pmatrix} 6.6355 \\ 6.1304 \\ 4.6921 \\ 2.5393 \end{pmatrix}$$

with the following results:

$$\mathbf{A'} = \begin{bmatrix} 12.171900 & 27.394100 & 1.9827000 & 7.3756999 \\ 0.25226957 & 6.6327021 & 15.097125 & 5.6565352 \\ 0.25124262 & -0.56260107 & 14.979620 & 14.527683 \\ 0.66680633 & 0.76468695 & -0.20207132 & -1.3606142 \end{bmatrix}$$

$$\mathbf{b'} = \begin{pmatrix} 6.6354999 \\ 3.0181653 \\ 2.5702026 \\ -0.082780734 \end{pmatrix} \quad \text{pivot} = \begin{pmatrix} 1 \\ 3 \\ 4 \\ 4 \end{pmatrix} \quad \mathbf{y} = \begin{pmatrix} 0.15929120 \\ 0.14691771 \\ 0.11257482 \\ 0.060840712 \end{pmatrix}$$

det = -1645.4499. All elements of Ab - y were less than  $10^{-7}$  in magnitude. Identical results were obtained with the same b, and repeat **true**. With the same b and the last row vector of A replaced by (19.1927, 33.4409, 25.1298, 5.2811), i.e. A 4, j = A 1 j,

+ 2A 2, j - 3A 3, j, the results were:

 $\det = 0.10924352 \times 10^{-3},$ 

y =  $(0.29214425 \times 10^8, -0.12131172 \times 10^8, 0.72411923 \times 10^7, -0.51018392 \times 10^7)$ 

Failure to recognize this singular matrix is due to roundoff, either in the data input or in the calculation.

## **Standards**

### **Further Survey of Punched Card Codes**

H. McG. Ross, Ferranti Ltd., London

The valuable "Survey of Punched Card Codes" prepared by Smith and Williams (Comm. ACM 3, Dec. 1960, 638) unfortunately omits the card codes of European equipment, other than IBM. These are presented in the table on page 181. This information has been extracted from a Ferranti publication, "Collected Information on Punched Card Codes" (List CS 266) and has been set out in much the same way as the table by Smith and Williams.

A valuable step forward has been made by the British Standards Institution in publishing Standard 3174, "Alpha-Numeric Punching Codes for Data Processing Cards". As well as decimal numbers and letters, this Standard also gives single-column punching codes for pence, for shillings, for months, and for days within the month, etc.

In the table, the card rows are identified by 12, 11, 0,  $1, \dots, 9$ , from top to bottom; it should be noted, however, that modern practice in Britain prefers the top row to be numbered 10. Where nothing is punched in a zone or position the symbol b is used. The abbreviation Sp is used for the space obtained in a printer from an entirely blank column. Letter O is shown with a dot in it, to distinguish it from zero.

The table gives examples of the treatment of days, months, pence, etc., particularly when a single column is used, often with two holes in it. However, even within one type of code, 10 and 11 may be reversed.

The "old Hollerith" 4-zone code, which is widely used, is designed to "cycle" within the zones; this brings the letters into alphabetical order.

The asterisks refer to the Bull codes in which rows 7, 8, and 9 are used to punch the zones, in place of 12, 11, and 0 respectively. Another special optional feature is the "mechanical zero" punched in row 12; this is for left-hand zeros, and is treated as zero by the accounting machine but does not print.

<sup>\*</sup> Work supported by the U.S. Atomic Energy Commission.

<sup>\*</sup> Work supported by the U.S. Atomic Energy Commission.