

ALGORITHM 51
ADJUST INVERSE OF A MATRIX WHEN AN
ELEMENT IS PERTURBED

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procedure ADJUST (n, d, i, j, A, B); value i, j, n, d;
      integer i, j, n; real d; real array A, B;
comment If the  $n \times n$  matrix  $A=M^{-1}$  and a change,  $d$ , is made
      in the  $i, j$ -th element of  $M$  this procedure will calculate the
      corrected matrix for  $M^{-1}$  by adjusting matrix  $A$ . The adjusted
      matrix is stored in  $B$ ;
begin      integer r, s;
      real t;
      t := d/(A[j, i]  $\times$  d+1);
      for r := 1 step 1 until n do
        begin for s := 1 step 1 until n do
          B[r, s] = A[r, s] - t  $\times$  A[r, i]  $\times$  A[j, s] end
        end
end ADJUST

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CERTIFICATION OF ALGORITHM 51
ADJUST INVERSE OF A MATRIX WHEN AN
ELEMENT IS PERTURBED [John R. Herndon,
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This procedure was programmed in FORTRAN and reduced to machine code mechanically. It was run on the Argonne-built computing machine, GEORGE. A floating-point routine was used which allows maximum accuracy to 31 bits.

The procedure was tested for matrices with n ranging from 2 to 10. For each value of n , there were 20 successive trials; each trial consisted of a random perturbation of a randomly selected element of the matrix M , followed by a use of ADJUST, followed by the matrix multiplication $N := B \cdot M$. For each trial, the adjustment was evaluated by computing

$$\text{sum} := \left\{ \sum_{i=1}^n \sum_{j=1}^n N[i, j] \right\} - n.$$

For random perturbations between -1.0 and $+1.0$, the value of sum never exceeded $2.0_{10} - 8$.

There are two typographical errors present:

B[r,s]=A[r,s]-t \times A[r,i] \times A[j,s] **end**

should be

B[r,s] := A[r,s]-t \times A[r,i] \times A[j,s] **end**

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