ALGORITHM 382

COMBINATIONS OF *M* OUT OF *N* OBJECTS [G6] PHILLIP J. CHASE (Recd. 18 Mar. 1969 and 31 Oct. 1969) Department of Defense, Fort Meade, MD 20755

KEY WORDS AND PHRASES: permutations and combinations, permutations
CR CATEGORIES: 5.39

```
procedure TWIDDLE (x, y, z, done, p); integer x, y, z;
Boolean done; integer array p;
```

comment TWIDDLE can be used (1) in generating all combinations of m out of n objects, or (2) in generating all n-length sequences containing m 1's and (n-m) 0's.

In the case (1), suppose the n objects are given by an array a[1:n], and let us successively store combinations in another array, say, c[1:m]. For the first combination, c[1] through c[m] are equated, respectively, to a[n-m+1] through a[n]. TWIDDLE (x, y, z, done, p) is called. If $done = \mathbf{true}$, then all combinations have been processed and we therefore stop. If not, a new combination is made available by setting c[z] equal to a[x]. TWIDDLE is called, and we continue on this loop until $done = \mathbf{true}$.

In the case (2), let the sequences of m 1's and (n-m) 0's be stored successively in an integer array, say, b[1:n]. The first sequence is obtained by setting b[1] through b[n-m] equal to 0, and b[n-m+1] through b[n] equal to 1. TWIDDLE (x, y, z, done, p) is called. If done = true, then all required sequences have been processed, and we therefore stop. If not, a new sequence is made available by setting b[x] equal to 1, and b[y] equal to 0. TWIDDLE is again called, and we continue on this loop until done = true.

m and n are used only in the initialization of the auxiliary integer array p[0:n+1], which is done in the main program as follows. (It is assumed that $0 \le m \le n$ and $1 \le n$.) p[0] is set equal to n+1, and p[n+1] is set equal to -2. p[1] through p[n-m] are set equal to 0. p[n-m+1] through p[n] are set equal, respectively, to 1 through m. If m=0, then set p[1] equal to 1. done is set equal to false.

The algorithm has several features which deserve mention. When used in generating combinations: (a) at each stage, only one combination number, namely c[z], is changed, (b) TWIDDLE is order preserving in the sense that at each stage c[1] through c[m] will equal, respectively, some $a[i_1]$ through $a[i_m]$ where i_1 through i_m are strictly increasing. When used in generating fixed-density 0-1 sequences: (c) at each stage, it is only necessary to change two numbers of the sequence, b[x] and b[y], and these are changed in a specific manner.

The algorithm underlying this procedure was discovered by Leo W. Lathroum in 1965. Another algorithm which accomplishes combinations by transpositions was discovered by Donald E. Knuth in 1964. The author has knowledge of the work of Lathroum and Knuth from private communications. He will include further detail in a mathematical paper, which will include justification of this procedure, to be published elsewhere;

begin integer i, j, k; j := 0; L1:

```
j:=j+1; \quad \text{if } p[j] \leq 0 \text{ then go to } L1;
if \ p[j-1]=0 \text{ then}
ext{begin}
for \ i:=j-1 \text{ step } -1 \text{ until } 2 \text{ do } p[i]:=-1; \quad p[j]=0;
ext{p[1]}:=x:=z:=1; \quad y:=j; \quad \text{go to } L4
end;
```

```
if j > 1 then p[j-1] := 0;

L2:
j := j + 1; if p[j] > 0 then go to L2;
i := k := j - 1;

L3:
i := i + 1; if p[i] = 0 then
begin p[i] := -1; go to L3 end;
if p[i] = -1 then
begin
p[i] := z := p[k]; x := i; y := k;
p[k] := -1; go to L4
end;
if i = p[0] then begin done_{i}^{2} := true; go to L4 end;
z := p[j] := p[i]; p[i] := 0; x := j; y := i;

L4:
end of TWIDDLE
```

ALGORITHM 383
PERMUTATIONS OF A SET WITH
REPETITIONS [G6]

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KEY WORDS AND PHRASES: permutations and combinations, permutations CR CATEGORIES: 5.39

```
procedure EXTENDED TWIDDLE (x, y, k, u, done, p);
value k, u; integer x, y, k, u; Boolean done; integer array
p:
```

comment EXTENDED TWIDDLE is a generalization both of TWIDDLE [2], which is used in generating combinations by transpositions, and of the Trotter-Johnson adjacent-transposition permutation algorithms [5, 3].

In the main program, to successively store all distinct permutations of C[I] numbers equal to N[I] (I=1 to J) in an array A, take, as the first permutation, that obtained by dividing $A[1:C[1]+\cdots+C[J]]$ into J intervals and setting the C[I] numbers of interval I equal to N[I] (I=1 to J). (We assume that $J \geq 2$ and that each $C[I] \geq 1$. For distinct permutations, we need $N[I'] \neq N[I'']$ whenever $I' \neq I''$. For somewhat better efficiency, it is desirable, but not necessary, that the sequence C[I] be non-increasing.)

EXTENDED TWIDDLE (x, y, k, u, done, p) is called. If done = true, then all permutations have been processed and we therefore stop. If not, a new permutation is made available by transposing A[x] and A[y], EXTENDED TWIDDLE is called, and we continue on this loop until done = true.

EXTENDED TWIDDLE is initialized in the main program. k is equated to J, u is equated to $C[1] + \cdots + C[J] + 1$, done is equated to false, and p[0] and p[u] are equated to J + 1. p[1:u-1] is initialized by setting the members of the Ith interval, of length C[I], equal to J - I + 1(I=1 to J);

That the procedure proceeds by transpositions (not necessarily adjacent, this being impossible in general) will introduce a special economy in some cases. If this feature is of no value in a particular application, then the algorithm of Bratley [1] or of Sagg [4] might be appropriate. For J=2, TWIDDLE [2], which also has the transposition feature, will be more efficient than $EXTENDED\ TWIDDLE$. If each C[I]=1, then Trotter's algorithm [5] for generating permutations by transpositions, is appropriate.

References:

```
    BRATLEY, P. Algorithm 306, Permutations with repetitions.
Comm. ACM 10 (July 1967), 450-451.
```

- CHASE, P. J. Algorithm 382, Combinations of M out of N objects. Comm. ACM 13 (June 1970), 368.
- 3. Johnson, S. M. Generation of permutations by adjacent transpositions. *Math. Comp.* 17 (1963), 282-285.
- SAGG, T. W. Algorithm 242, Permutations of a set with repetitions. Comm. ACM 7 (Oct. 1964), 585.
- TROTTER, H. F. Algorithm 115, PERM. Comm. ACM 5 (Aug. 1962), 434–435.;

```
begin integer s, i, j, b;
 j := b := s := 0;
L1:
 j := j + 1; if abs(p[j]) = k then
 begin if p[j] < 0 then s := j; go to L1 end;
 if p[j-1] = k then
 begin
   for i := j - s - 1 step -1 until 2 do p[s + i] := -k;
   if s > b then p[s] := k;
   p[s+1] := p[j]; p[j] := k; x := s + 1; y := j; go to L4
  end:
 if s > b then p[s] := k;
L2:
  j := j + 1; if abs (p[j]) < k then go to L2;
 if j = u then
  begin
   if k = 2 then begin done := true; go to L4 end;
   j := b := s; k := k - 1; go to L1
  end;
  i:=b:=j-1;
L3:
  i := i + 1; if p[i] = k then
  begin p[i] := -k; go to L3 end;
  if p[i] = -k then
  begin
    p[i] := p[b]; p[b] := -k; x := b; y := i; go to L4
  end;
  if i = u then
  begin
    if k = 2 then begin done := true; go to L4 end;
    u := j; \ j := b := s; \ k := k - 1; \ \mathbf{go} \ \mathbf{to} \ L1
  end;
  x := j; y := i; p[j] := p[i]; p[i] := k;
L4:
end EXTENDED TWIDDLE
```

The following algorithm by G. W. Stewart relates to the paper by the same author in the Numerical Mathematics department of this issue on pages 365-367. This concurrent publication in Communications follows a policy announced by the Editors of the two departments in the March 1967 issue.

ALGORITHM 384

EIGENVALUES AND EIGENVECTORS OF A REAL SYMMETRIC MATRIX [F2]

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KEY WORDS AND PHRASES: real symmetric matrix, eigenvalues, eigenvectors, QR algorithm CR CATEGORIES: 5.14

DESCRIPTION:

SYMQR finds the eigenvalues and, at the users option, the eigenvectors of a real symetric matrix. If the matrix is not initially tridiagonal, it is reduced to tridiagonal form by Householder's method [2, p. 290]. The eigenvalues of the tridiagonal matrix are calculated by a variant of the QR algorithm with origin shifts [1]. Eigenvectors are calculated by accumulating the products of the transformations used in the Householder transformations and the QR steps, a procedure which guarantees a nearly orthonormal set of approximate eigenvectors.

At each QR step the eigenvalues of the 2×2 submatrix in the lower right-hand corner are computed, and the one nearest the last diagonal element is distinguished. When these numbers settle down they are used as origin shifts.

The user may choose between absolute and relative convergence criteria. The former accepts the last diagonal element as an approximate eigenvalue when the last off-diagonal element is a small multiple (EPS) of the infinity norm of the matrix. The latter requires that the last off-diagonal be small compared to the last two diagonal elements. To avoid an excessive number of QR steps, an important consideration when eigenvectors are computed, the following guidelines should be followed. The convergence tolerance should not be smaller than the data warrants [2, p. 102]. The relative convergence criterion should be used only when there are eigenvalues, small compared to the elements of the matrix, that are nonetheless determined to high relative accuracy. Finally, when there is a wide disparity in the sizes of the elements of the matrix, the matrix should be arranged so that the smaller elements appear in the lower right hand corner.

The program will work with matrices whose elements very nearly underflow or overflow the range of a floating-point word. Some accuracy may be gained by accumulating inner products. The places where this should be done are signaled by the appearance of the variables SUM and SUM1.

REFERENCES:

- STEWART, G. W. Incorporating origin shifts into the symmetric QR algorithm for symmetric tridiagonal matrices. Comm. ACM 13 (June 1970), 365-367.
- WILKINSON, J. H. The Algebraic Eigenvalue Problem. Clarendon Press, Oxford, 1965.

ALGORITHM:

c

SUBROUTINE SYMOR(A.D.E.KO.N.NA.EPS.ABSCNV.VEC.TRD.FAIL)

EXPLANATION OF THE PARAMETERS IN THE CALLING SEQUENCE.

- A DOUBLE DIMENSIONED ARRAY. IF THE MATRIX IS NOT INITIALLY TRIDIAGONAL. IT IS CONTAINED IN THE LOWER TRIANGLE OF A. IF EIGENVECTORS ARE NOT REQUESTED THE LOWER TRIANGLE OF A IS DESTROYED WHILE THE ELEMENTS ABOVE THE DIAGONAL ARE LEFT UNDISTURBED. IF EIGENVECTORS ARE REQUESTED. THEY ARE RETURNED IN THE COLUMNS OF A.
- D A SINGLY SUBSCRIPTED ARRAY. IF THE MATRIX IS INITIALLY TRIDIAGONAL, D CONTAINS ITS DIAGONAL ELEMENTS. ON RETURN D CONTAINS THE EIGENVALUES OF THE MATRIX.
- E A SINGLY SUBSCRIPTED ARRAY. IF THE MATRIX IS
 INITIALLY TRIDIAGONAL. E CONTAINS ITS OFF-DIAGONAL
 ELEMENTS. UPON RETURN E(I) CONTAINS THE NUMBER OF
 ITERATIONS REQUIRED TO COMPUTE THE APPROXIMATE
 EIGENVALUE O(I).
- KO A REAL VARIABLE CONTAINING AN INITIAL ORIGIN SHIFT TO BE USED UNTIL THE COMPUTED SHIFTS SETTLE DOWN.
- N AN INTEGER VARIABLE CONTAINING THE ORDER OF THE MATRIX.
- NA AN INTEGER VARIABLE CONTAINING THE FIRST DIMENSION OF THE ARRAY A.
- EPS A REAL VARIABLE CONTAINING A CONVERGENCE TOLERANCE.
- ABSCNV A LOGICAL VARIABLE CONTAINING THE VALUE *TRUE* IF THE ARSOLUTE CONVERGENCE CRITERION IS TO BE USED OR THE VALUE *FALSE* IF THE RELATIVE CRITERION IS TO BE USED*
- /EC A LOGICAL VARIABLE CONTAINING THE VALUE •TRUE• IF EIGENVECTORS ARE TO BE COMPUTED AND RETURNED IN THE ARRAY A AND OTHERWISE CONTAINING THE VALUE •FALSE••

```
140 A(LL.I) = SUM/A(LL.LL)

DO 150 I=LL1.N

DO 150 J=LL1.N

150 A(1.J) = A(1.J) - A(I.LL)*A(LL.J)
                         TRD
                                         A LOGICAL VARIABLE CONTAINING THE VALUE •TRUE•
IF THE MATRIX IS TRIDIAGONAL AND LOCATED IN THE ARRAYS
D AND E AND OTHERWISE CONTAINING THE VALUE •FALSE••
                                                                                                                                                                                                       DO 160 I=LL1.N
                                         AN INTEGER VARIABLE CONTAINING AN ERROR SIGNAL.
ON RETURN THE EIGENVALUES IN D(FAIL+1)....D(N)
AND THEIR CORRESPONDING EIGENVECTORS MAY BE PRESUMED
                         FAIL
                                                                                                                                                                                             A(I,LL) = 0.
160 A(LL,I) = 0.
                                                                                                                                                                                            170 A(LL.LL) = 1.
                                                                                                                                                                                                      IF AN ABSOLUTE CONVERGENCE CRITERION IS REQUESTED (ABSCNV=.TRUE.). COMPUTE THE INFINITY NORM OF THE MATRIX.
            1A(NA+1)+D(1)+E(1)+K0+D1+D2+K+EPS+S2+CON+NINF+TEST+CB+CC+CD+
2C+S+TEMP+P+PP+Q+QQ+NQRM+R+TITTER+SUM+SUM1+MAX
INTEGER
1N+NM1+NM2+NA+FAIL+I+I1+J+L1+LL1+NL+NU+NUM1+SINCOS+RETURN
                                                                                                                                                                                            180 IF(*NOT*ABSCNV) GO TO 200
NINF = AMAX1(ABS(D(1))+ABS(E(1))*ABS(D(N))+ABS(E(NM1)))
IF(N**E0**2) GO TO 200
DO 190 I=2**NM1
190 NINF = AMAX1(NINF**ABS(D(I))+ABS(F(I))+ABS(E(I-1)))
            1ABSCNV.VEC.TRD.SHFT
TITTER = 50.
              NM1 = N-1
NM2 = N-2
NINF = 0.
                                                                                                                                                                                                       START THE OR ITERATION.
                                                                                                                                                                                             200 NU = N
                                                                                                                                                                                                     NU = N

NUM1 = N-1

SHFT = *FALSE*

K1 = K0

TEST = NINF*EPS

E(N) = 0*
              ASSIGN 500 TO SINCOS
              SIGNAL ERROR IF N IS NOT POSITIVE.
              IF (N. GT.O) GO TO 1
                                                                                                                                                                                                      CHECK FOR CONVERGENCE AND LOCATE THE SUBMATRIX IN WHICH THE OR STEP IS TO BE PERFORMED.
              SPECIAL TREATMENT FOR A MATRIX OF ORDER ONE.
                                                                                                                                                                                            210 DO 220 NNL=1.NUM1
    NL = NUM1-NNL+1
    IF(*NOT-ABS(D(NL) TEST = EPS*AMIN1(ABS(D(NL)),ABS(D(NL+1)))
    IF(ABS(E(NL)) **LE** TEST) GO TO 230
         1 IF(NoGTol) GO TO 5
    IF(*MOToTRD) D(1) = A(1,1)
    IF(VEC) A(1,1) = 1.
    FAIL = 0
                                                                                                                                                                                         IF(ABS(E(NL)) .LE. TEST) GO TO 230

220 CONTINUE
GO TO 240

230 E(NL) = 0.
NL = NL+1
IF(NL .NE. NU) GO TO 240
IF(NUM1 .EQ. 1) RETURN
IF(E(200).NE.0.) PRINT 2000.(D([]).E([]).I=1.NU)

2000 FORMAT(1H010E12.4/(1H 10E12.4))
с
с
              IF THE MATRIX IS TRIDIAGONAL, SKIP THE REDUCTION.
         5 IF(TRD) GO TO 100
IF(N.EQ.2) GO TO 80
              REDUCE THE MATRIX TO TRIDIAGONAL FORM BY HOUSEHOLDERS METHOD.
                                                                                                                                                                                            NU = NUM1

NUM1 = NU-1

GO TO 210

240 E(NU) = E(NU)+FLOAT(NUM1-NL)

IF(1. *E0. 1.) GO TO 250

FAIL = NU

SETURN
     DO 70 L=1,*M2
L1 = L+1
D(L) = A(L,L)
MAX = 0.

DO 10 I=L1*N

10 MAX = AMAX1(MAX*ABS(A(I*L)))
IF(MAX*NE.0*) GO TO 13
E(L) = 0.
A(L*L) = 1.
GO TO 70

13 SUM = 0.
DO 17 I=L1*N
A(I*L) = A(I*L)/MAX
17 SUM = SUM + A(I*L)**2
S2 = SUM
S2 = SUM
S2 = SORT(S2)
IF(A(L)*L) = A(L)*L) + S2
A(L*L) = S2*MAX
A(L*L) = S2*MAX
A(L*L) = S2*A(L1*L)
SUM1 = 0.
                                                                                                                                                                                                      RETURN
                                                                                                                                                                                                      CALCULATE THE SHIFT.
                                                                                                                                                                                          250 CB = (D(NUM])-D(NU))/2.

MAX = AMAX1(ABS(CB).ABS(E(NUM1)))

CB = CB/MAX

CC = (E(NUM1)/MAX)**2

CD = SGRT(CB**2 + CC)

IF(CB .NE. 0.) CD = SIGN(CD.CB)

K2 = D(NU) - MAX*CC/(CB+CD)

IF(SHFT) GO TO 270

IF(ABS(K2-K1) .LT. .5*ABS(K2)) GO TO 260

K1 = K2

K = K0

GO TO 300

260 SHFT = .TRUE.
             SUM1 = 0.
DO 50 I=L1.N
              SUM = 0.
      DO 20 J=L1.1

20 SUM = SUM + A(I.J)*A(J.L)

IF(I.EQ.N) GO TO 40
                                                                                                                                                                                       c
                                                                                                                                                                                                     PERFORM ONE OR STEP WITH SHIFT K ON ROWS AND COLUMNS
     11 = 1+1

DO 30 J=11+N

30 SUM = SUM + A(J+L)*A(J+I)

40 E(I) = SUM/A(L+L)

50 SUMI = SUMI + A(I+L)*E(I)

CON = *5*SUMI/A(L+L)
                                                                                                                                                                                            300 IF(E(200).NE.O. .AND. K.LE.1.E-14*ABS(D(NL))) K=0.
                                                                                                                                                                                           P = D(NL) - K
Q = E(NL)
ASSIGN 310 TO RETURN
GO TO SINCOS, (500)
310 DO 380 I=NL.NUM1
     CON = *5*SUMI/A(L,L)

DO 60 I=L1*N

E(I) = E(I) - CON*A(I*L)

DO 60 J=L1*I

60 A(I*J) = A(I*J) - A(I*L)*E(J) - A(J*L)*E(I)

70 CONTINUE

80 D(NMI) = A(NMI*NMI)

D(N) = A(N,N)

F(NMI) = A(N,NN)
                                                                                                                                                                                                     IF REQUIRED. ROTATE THE EIGENVECTORS.
                                                                                                                                                                                           IF(*NOT*VEC) GO TO 330
DO 320 J=1*N
   TEMP = C*A(J*I) + S*A(J*I*1)
A(J*I*1) = -S*A(J*I) + C*A(J*I*1)
320 A(J*I) = TEMP
              IF EIGENVECTORS ARE REQUIRED, INITIALIZE A.
                                                                                                                                                                                                      PERFORM THE SIMILARITY TRANSFORMATION AND CALCULATE THE NEXT
    100 IF( .NOT . VEC) GO TO 180
                                                                                                                                                                                           330 D(I) = C*D(I) + S*E(I)

TEMP = C*E(I) + S*D(I+1)

D(I+1) = -S*E(I) + C*D(I+1)

F(I) = -S*K

D(I) = C*D(I) + S*TEMP

IF(I *EQ* NUM1) GO TO 380

IF(ABS(S) *GT* ABS(C)) GO TO 350

R = S/C
              IF THE MATRIX WAS TRIDIAGONAL. SET A EQUAL TO THE IDENTITY MATRIX.
              IF(.NOT.TRD .AND. N.NE.2) GO TO 130
    DO 120 I=1.N

DO 110 J=1.N

110 A(I.J) = 0.

120 A(I.I) = 1.
                                                                                                                                                                                                     R = 5/C
D(I+1) = -S*E(I) + C*D(I+1)
P = D(I+1) - K
Q = C*F(I+1)
              IF THE MATRIX WAS NOT TRIDIAGONAL. MULTIPLY OUT THE TRANSFORMATIONS OBTAINED IN THE HOUSEHOLDER REDUCTION.
                                                                                                                                                                                            ASSIGN 340 TO RETURN
GO TO SINCOS (500)
340 E(I) = R*NORM
F(I+1) = 0
   130 A(N+N) = 1.

A(NM1+NM1) = 1.

A(NM1+N) = 0.

A(N+NM1) = 0.

DO 170 L=1+NM2

LL = NM2-L+1

LL = LL+1

DO 140 I=LL1+N

SUM = 0.

DO 135 J=LL1+N

135 SUM = SUM + A(J+LL)*A(J+I)
                                                                                                                                                                                           F(I+1) = 0

GO TO 380

350 P = C*E(I) + S*D(I+1)

Q = S*E(I+1)

D(I+1) = C*P/S + K

E(I+1) = C*E(I+1)

ASSIGN 360 TO RETURN

GO TO SINCOS*(500)

360 E(I) = NORM
```

CERTIFICATION OF ALGORITHM 245 [M1]
TREESORT 3 [Robert W. Floyd, Comm. ACM 7 (Dec. 1964), 701]: PROOF OF ALGORITHMS—A NEW KIND OF CERTIFICATION

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* This work was supported by NSF Grant GP-7069 and the Mathematics Research Center, US Army under Contract Number DA-31-124-ARO-D-462.

ABSTRACT: The certification of an algorithm can take the form of a proof that the algorithm is correct. As an illustrative but practical example, Algorithm 245, TREESORT 3 for sorting an array, is proved correct.

KEY WORDS AND PHRASES: proof of algorithms, debugging, certification, metatheory, sorting, in-place sorting CR CATEGORIES: 4.42, 4.49, 5.24, 5.31

Certification of algorithms by proof. Since suitable techniques now exist for proving the correctness of many algorithms [for example, 3-7], it is possible and appropriate to certify algorithms with a proof of correctness. This certification would be in addition to, or in many cases instead of, the usual certification. Certification by testing still is useful because it is easier and because it also provides, for example, timing data. Nevertheless the existence of a proof should be welcome additional certification of an algorithm. The proof shows that an algorithm is debuggged by showing conclusively that no bugs exist.

It does not matter whether all users of an algorithm will wish to, or be able to, verify a sometimes lengthy proof. One is not required to accept a proof before using the algorithm any more than one is expected to rerun the certification tests. In both cases one could depend, in part at least, upon the author and the referee.

As an example of a certification by proof, the algorithm TREESORT~3 [2] is proved to perform properly its claimed task of sorting an array M[1:n] into ascending order. This algorithm has been previously certified [1], but in that certification, for example, no arrays of odd length were tested. Since TREESORT~3

is a fast practical algorithm for in-place sorting and one with sufficient complexity so that its correctness is not immediately apparent, its use as the example is more than an abstract exercise. It is an example of considerable practical importance.

Outline of TREESORT 3 and method of proof. The algorithm is most easily followed if the array is viewed as a binary tree. M[k+2] is the parent of M[k], $2 \le k \le n$. In other words the children of M[j] are M[2j] and M[2j+1] provided one or both of the children exist.

The first part of the algorithm permutes the M array so that for a segment of the array, each parent is larger than both of the children (one child if the second does not exist). Each call of the auxiliary procedure siftup enlarges the segment by causing one more parent to dominate its children. The second part of the algorithm uses siftup to make the parents larger over the whole array, exchanges M[1] with the last element and repeats on an array one element shorter. The above statements are motivation and not part of the formal proof.

That TREESORT 3 is correct is proved in three parts. First the procedure siftup is shown to perform as it is formally defined below. Then the body of TREESORT 3, which uses siftup in two ways, is shown to sort the array into ascending order. (The proof of the procedure exchange is omitted.) The proofs are by a method described in [3, 4, 7]: assertions concerning the progress of the computation are made between lines of code, and the proof consists of demonstrating that each assertion is true each time control reaches that assertion, under the assumption that the previously encountered assertions are true. Finally termination of the algorithm is shown separately.

The lines of the original algorithm have been numbered and the assertions, in the form of program comments, are numbered correspondingly. The numbers are used only to refer to code and to assertions and have no other significance. One extra begin-end pair has been inserted into the body of TREESORT 3 in order that the control points of two assertions (3.1 and 4.1) could be distinguished. In siftup the assertions 10.1 and 10.2 express the correct result; in the body of TREESORT 3 the assertions 9.3 and 9.4 do likewise.

Definition of siftup and notation. We now define formally the procedure siftup(i,n), where n is a formal parameter and not the length of the array M. Let A(s) denote the set of inequalities $M[k \div 2] \ge M[k]$ for $2s \le k \le n$. (If $s > n \div 2$, then A(s) is a vacuous statement.) If A(i+1) holds before the call of siftup(i,n) and if $1 \le i \le n \le array$ size, then after siftup(i,n):

- (1) A(i) holds;
- (2) the segment of the array M[i] through M[n] is permuted; and
- (3) the segment outside M[i] through M[n] is unaltered.

In order to prove these properties of siftup, some notation is required. The formal parameter i will be changed inside siftup. Since i is called by value, that change will be invisible outside siftup. Nevertheless it is necessary to use the initial value of i as well as the current value of i in the proof of siftup. Let i_0 denote the value of i upon entry to siftup.

Similarly let M_0 denote the M array upon entry to siftup. The notation " $M = p(M_0)$ with M := copy" means "if M[i] := copy were done, M is some permutation of M_0 as described in (2) and (3) of the definition of siftup." " $M = p(M_0)$ " means the same without the reference to M[i] := copy being done.

```
Code and assertions for siftup.

procedure siftup(i, n); value i, n; integer i, n;

begin real copy; integer j;

comment

1.1: 1 \le i_0 = i \le n \le array \ size

1.2: A(i_0+1)

1.3: M = p(M_0);
```

```
6.8: If 4 is true and 5 is false, j = 2i = n (using 3.2) so the
       copy := M[i];
       loop: j := 2 \times i;
                                                                                   second clause of 6.8 holds. If 4 is true and 5 is true, then
       comment
                                                                                   at 6a, 2i = j < n (using 3.2) so M[j+1] = M[2i+1] is
         3.1\colon i \leq n
                                                                                   defined. Now at 6.8, j = 2i or j = 2i+1. In either case,
         3.2: 2i = j
                                                                                   by 6a and 6b, the first clause of 6.8 holds.
         3.3: i = i_0 \text{ or } i \geq 2i_0
                                                                           6.9: By 6.5 i \neq i_0 gives A(i_0). 2i_0 \leq 2i \leq j \leq n by 6.3 and 6.2.
        3.4: M = p(M_0) with M[i] := copy
                                                                                   Hence A(i_0) and 6.1 give M[i] = M[j \div 2] \ge M[j].
        3.5: A(i_0) or (i = i_0 \text{ and } A(i_0+1))
                                                                           8.1: 6.3.
        3.6: M[i \div 2] > copy \text{ or } i = i_0
                                                                           8.2: 6.2.
        3.7: M[i \div 2] \ge M[i] or i = i_0;
                                                                           8.3: i = j \div 2 by 6.1, M[i] = M[j] by 8a and M[j] > copy by 7.
      if j \leq n then
                                                                           8.4: 6.7 and 6.9.
5
      begin if j < n then
                                                                           8.5: 6.4 requires that M[i] be replaced by copy. Since M[i] =
6a
        begin if M[j+1] > M[j] then
                                                                                   M[j] by 8a, M[j] may equally well be replaced with copy.
6b
           j := j + 1 end;
                                                                                   8.1 and 8.2 give i_0 \leq i \leq n so that the change to M at 8a
         comment
                                                                                   is in the segment M[i_0] through M[n].
           6.1: i = j \div 2
                                                                           8.6: By 8a and if 6.8 (first clause) holds, M[i] \ge M[2i] and M[i] \ge
           6.2 \colon 2i \le j \le n
                                                                                   M[2i+1]. By 8a and if 6.8 (second clause) holds, M[i] =
           6.3: i = i_0 \text{ or } i \geq 2i_0
                                                                                   M[j] = M[n] = M[2i] and M[2i+1] does not exist for this
           6.4: M = p(M_0) with M[i] := copy
                                                                                   call of siftup. A(i_0+1) holds at 6.5 since A(i_0) implies
                                                                                   A(i_0+1). If i = i_0, A(i_0+1) and the relations above on
           6.5: A(i_0) or (i = i_0 \text{ and } A(i_0+1))
           6.6: M[i \div 2] > copy \text{ or } i = i_0
                                                                                   M[i] give A(i_0). If i \neq i_0, then 8a, 8.4, A(i_0) at 6.5 and
           6.7: M[i \div 2] \ge M[i] or i = i_0
                                                                                   the relations above on M[i] give A(i_0) at 8.6.
           6.8: (2i < n \text{ and } M[j] = \max(M[2i], M[2i+1])) or
                                                                           8.7: 8b, 8.1 and 8.2.
             (2i = n \text{ and } M[j] = M[n])
                                                                           8.8: 8b and 8.2.
           6.9: M[i] \ge M[j] or i = i_0;
                                                                           8.9: 8b and 8.3.
        if M[j] > copy then
7
                                                                           8.10: At 8.6, 2i_0 \le j \le n by 8.1 and 8.2. Hence by 8.6, M[j \div 2] \ge n
        begin M[i] := M[j];
8a
                                                                                   M[j]. Use 8b on M[j \div 2] \ge M[j].
           comment
                                                                           8.11: 8b and 8.5.
             8.1: i = i_0 \text{ or } i \ge 2i_0
                                                                           8.12: 8.6.
             8.2 \colon 2i \le j \le n
                                                                          9.1: 9.1 is reached only if 7 is false or if 4 is false. 2i = j by 3.2.
             8.3: M[j \div 2] = M[i] = M[j] > copy
                                                                           10.1-10.2: If reached from 7,
             8.4: M[i \div 2] \ge M[j] or i = i_0
                                                                                         10.1: 6.4 and 10. (6.2 and 6.3 give i_0 \le i \le n ensuring
             8.5: M = p(M_0) with M[j] := copy
                                                                                           the change to M at 10 is in the segment M[i_0]
             8.6: A(i_0);
                                                                                           through M[n].)
8b
           i := j;
                                                                                         10.2: By 10, 9.1, 6.2 and 6.8, M[i] = copy \ge M[j] \ge
           comment
                                                                                           M[2i] and, if M[2i+1] exists, M[j] \geq M[2i+1]. If
             8.7: i \geq 2i_0
                                                                                           i=i_0, 10.2 follows as in 8.6. If i\neq i_0, 6.6 and
             8.8: i = j \le n
                                                                                           10 give M[i \div 2] > copy = M[i]. A(i_0) at 6.5 now
             8.9: M[i \div 2] > copy
                                                                                           gives A(i_0) at 10.2.
             8.10: M[i \div 2] \ge M[i]
                                                                                       If reached from 4,
                                                                                         10.1: 3.4 and 10. (3.1 and 3.3 give i \in i \leq n.)
             8.11: M = p(M_0) with M[i] := copy
             8.12: A(i_0);
                                                                                         10.2: 2i > n means no relations in A(i) of the
8c
        go to loop end
                                                                                           form M[i] \geq \cdots. If i = i_0, 3.5 gives 10.2. If
                                                                                           i \neq i_0, 3.6 and 10 give M[i \div 2] > copy = M[i].
9
      end;
                                                                                           A(i_0) at 3.5 now gives 10.2.
      comment
        9.1: M[j] \leq copy if reached from 7 or
                                                                             Code and assertions for the body of TREESORT 3.
           2i = j > n if reached from 4;
                                                                               integer i;
10
      M[i] := copy;
                                                                               comment
      comment
                                                                                 0.1: A(n \div 2 + 1);
        10.1: M = p(M_0)
                                                                               for i := n \div 2 step -1 until 2 do
        10.2: A(i_0);
                                                                              begin
11 end siftup;
                                                                                 comment
   Verification of the assertions of siftup. Reasons for the truth of
                                                                                   2.1: A(i+1)
each assertion follow:
                                                                                   2.2: Assumptions of siftup satisfied;
1.1-1.2: Assumptions for using siftup.
                                                                          3
                                                                                 siftup(i,n);
1.3: p is the identity permutation.
                                                                                 comment
3.1-3.7: If reached from 2,
                                                                                   3.1: A(i);
            3.1: 1.1.
                                                                               end;
            3.2: 3.
                                                                               comment
                                                                                 4.1: M[p] \le M[p+1] for n+1 \le p \le n-1
            3.3, 3.5-3.7: i = i_0 by 1.1. 3.5 also requires 1.2.
                                                                                 4.2: A(2), i.e. M[k \div 2] \ge M[k] for 4 \le k \le n;
            3.4: 1.3 and 2.
          If reached from 8, respectively, 8.8, 3, 8.7, 8.11, 8.12,
                                                                               for i := n \text{ step } -1 \text{ until } 2 \text{ do}
            8.9 and 8.10.
                                                                               begin
6.1: At 3.2 j = 2i and by 6b, j might be 2i + 1. i = j \div 2 in either
                                                                                 comment
                                                                                   6.1: M[p] \le M[p+1] for i+1 \le p \le n-1
6.2: After 4, j \le n. j is altered from 3.1 to 6.2 only at 6b. Before
                                                                                   6.2: M[k \div 2] \ge M[k] for 4 \le k \le i
        6b, j < n by 5. Hence j \le n at 6.2. 2i \le j by 6.1.
                                                                                   6.3: M[i+1] \ge M[r] for 1 \le r \le i
6.3-6.7: 3.3-3.7, respectively.
                                                                                   6.4: Assumptions of siftup satisfied;
```

```
7
      siftup (1,i);
      comment
        7.1: M[p] \le M[p+1] for i + 1 \le p \le n - 1
        7.2: M[k \div 2] \ge M[k] for 2 \le k \le i
        7.3: M[1] \ge M[r] for 2 \le r \le i
        7.4: M[i+1] \geq M[1];
      exchange (M[1], M[i]);
8
      comment
        8.1: M[i] \ge M[r] for 1 \le r \le i - 1
        8.2: M[p] \le M[p+1] for i \le p \le n-1
        8.3: M[k \div 2] \ge M[k] for 4 \le k \le i - 1;
    end;
    comment
      9.1: M[p] \le M[p+1] for 2 \le p \le n-1
      9.2: M[2] \geq M[1]
      9.3: M[p] \le M[p+1] for 1 \le p \le n - 1, i.e. M is fully
        ordered
      9.4: M is a permutation of M_0;
```

Verification of the assertions for the body of TREESORT 3. Reasons for the truth of each assertion follow:

- 0.1: Vacuous statement since $2(n \div 2 + 1) > n$.
- 2.1: If reached from 0.1, by 1 substitute $i = n \div 2$ in 0.1. If reached from 3.1, by 1 substitute i = i + 1 in 3.1 to account for the change in i from 3.1 to 2.1.
- 2.2: 2.1, the bound on i implied by 1 and the array size being n.
- 3.1: 2.1 and the definition of siftup(i, n).
- 4.1: Vacuous statement.
- 4.2: If $n \ge 4$, 3 is executed; hence 3.1 with i = 2. If $n \le 3$, vacuous statement.
- 6.1-6.3: If reached from 4.1,

6.1-6.2: By 5 substitute i = n in 4.1 and 4.2.

6.3: Vacuous statement for i = n.

If reached from 8.1, by 5 substitute i = i + 1 in 8.2, 8.3 and 8.1, respectively.

- 6.4: 5 and 6.2, i.e. A(2) for the subarray M[1:i].
- 7.1: 6.1 and (3) of siftup.
- 7.2: 6.2 and (1) of siftup.
- 7.3: 7.2 noting that $M[1] = M[k \div 2]$ if k = 2 and using the transitivity of \geq .
- 7.4: Vacuous for i=n. Otherwise 6.3 for the appropriate r since by (2) of siftup, M[1] at 7.3 is one of the M[r], $1 \le r \le i$, at 6.3.
- 8.1: 7.3 with the changes caused by 8 (only M[1] and M[i] are altered by 8).
- 8.2: By 8 substitute M[i] for M[1] in 7.4; then 7.1 also holds for p = i.
- 8.3: 7.2 excluding only the one or two relations $M[1] \ge \cdots$, and the one relation $\cdots \ge M[i]$.
- 9.1-9.3: If $n \ge 2$, 8 is executed;

9.1: 8.2 with i = 2.

9.2: 8.1 with i = 2.

9.3: 9.1 and 9.2.

If $n \leq 1$, 9.1-9.3 are vacuous statements.

9.4: The only operations done to M are siftup and exchange all of which leave M as a permutation of M_0 .

Proof of termination of TREESORT 3. Provided siftup and exchange terminate, it is clear that TREESORT 3 terminates. Note that each parameter of siftup is called by value so that i is not changed in the body of the for loops.

The procedure exchange certainly terminates. In siftup the only possibility for an unending loop is from 3 to 8b and back to 3. Note that all changes to i (only at 8b) and to j (only at 3 and 6b) occur in this loop and that on each cycle of this loop both i and j are changed. By the test at 4, it is sufficient to show that j strictly increases in value. $i \ge 1$ means 2i > i. At 8b, j = i < 2i while at 3, j = 2i, i.e. j(at 3) = 2i > i = j(at 8b). Hence each setting to j

- at 3 strictly increases the value of j. The only other setting to j (at 6b), if made, similarly increases the value of j.

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REMARK ON ALGORITHM 201 [M1]

SHELLSORT [J. Boothroyd, Comm. ACM 6 (Aug. 1963), 445]

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KEY WORDS AND PHRASES: sorting, minimal storage sorting, digital computer sorting (CR CATEGORIES: 5.31

Hibbard [1] has coded this method in a way that increases the speed significantly. In SHELLSORT, each stage of each sift consists of successive pair swaps. The modification replaces each set of n pair swaps by one "save," n-1 moves, and one insertion.

Table I gives timing information for Algol, Fortran, and Compass (assembly language) versions of SHELLSORT and the

TABLE I. SORTING TIMES IN SECONDS FOR 10,000 RANDOMLY ORDERED NUMBERS ON THE CDC 6400 COMPUTER

Source Language								
ALGOL	FORTRAN	Compass						
53.40	7.18	2.38						
36.56	5.98	1.87						
	53.40	ALGOL FORTRAN 53.40 7.18						

modified version (called SHELLSORT2), for the CDC 6400 computer. The savings in time achieved by the modification are 32%, 17%, and 21%, respectively. The savings are greater than this when vectors of more than one word each are being sorted.

The comparative execution times of the Algol and Fortran versions, for these compilers, are quite interesting.

REFERENCES:

HIBBARD, T. N. An empirical study of minimal storage sorting. Comm. ACM 6 (May 1963), 206.

REMARK ON ALGORITHM 351 [D1] MODIFIED ROMBERG QUADRATURE

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KEY WORDS AND PHRASES: numerical integration, Romberg quadrature, modified Romberg quadrature, trapezoid values, rectangle values

CR CATEGORIES: 5.16

Algorithm 351 was compiled and run successfully in Fortran IV on a CDC 6400 computer. Computation times for equivalent orders were essentially the same as for a Fortran version of Algorithm 60 Romberg Integration [1]; storage requirements were approximately 20 percent greater.

Algorithm 351 incorporates two modifications to the standard Romberg algorithm, each designed to reduce roundoff: (1) the Krasun and Prager [3] replacement of the table of trapezoidal values T_{j}^{k} with a table of rectangular values R_{j}^{k} ; (2) the method proposed by Rutishauser [6] for the evaluation of the rectangular sums R_{0}^{k} . Since neither of these modifications has been properly evaluated we have chosen to compare integral values returned by five variants of the Romberg algorithm:

- 1. Conventional Romberg integration as described by Algorithm 60
- 2. A Krasun and Prager modification of Algorithm 60 (T_j* table replaced by R_j* table)
- 3. A Rutishauser modification of Algorithm 60 (T_{J}^{k} table extrapolation with improved evaluation of the R_{J}^{k})
- 4. Modified Romberg integration as described by Algorithm 351 (R_r^k table; improved R_0^k evaluation)
- 5. Algorithm 351 with the Rutishauser procedure replaced by the standard evaluation of the R_{σ}^{k} (R_{τ}^{k} table extrapolation)

The following test integrals were investigated.

A.
$$\int_{.01}^{1.1} x^{-\alpha} dx$$
, $\alpha = 3.0, 4.0, 5.0$

B.
$$\int_0^1 (1 + x^{\alpha})^{-1} dx$$
, $\alpha = 1.0, 4.0$

$$C. \quad \int_1^{10} \ln x \ dx$$

$$D. \int_0^5 e^{-x^2} dx$$

Integral A was suggested by Thacher [7], Integral B by Rabinowitz [5], Integral C by Hillstrom [2], and Integral D by Hillstrom

strom and by Kubik [4]. All computation was carried out in CDC 6400 single-precision floating-point arithmetic. Results were recorded to 14 decimal digits. (CDC 6400 word length corresponds to 14+ decimal digits.) The data obtained in this manner are summarized in Tables I-IV.

For a specified order of extrapolation m, Algorithm 60 variants require 2^m+1 function evaluations and return T_m^0 . Algorithm 351 requires $2^{(m+1)}+1$ function evaluations and returns T_{m^1} . Thus one cannot meaningfully compare integral values returned by the two algorithms for the same specified order. We have therefore chosen to compare integral values resulting from the same number of function evaluations and have tabulated these data in terms of the Algorithm 60 order m. The corresponding specified order for Algorithm 351 variants is m-1.

In each example considered, Algorithm 351 returns integral values for the optimum extrapolation order that are more accurate than the Algorithm 60 solutions by from one to two significant figures. There is, of course, no increase in the rate of convergence and little difference in solution accuracy for approximation orders less than that corresponding to the maximum attainable accuracy. If one were interested in, e.g. six or eight significant figure accuracy, either algorithm would be satisfactory. If accuracy requirements are not severe and one is satisfied with integral values correct to a number of significant figures less than half the computer word length, either algorithm may be used. If one seeks the maximum achievable accuracy, Algorithm 351 is clearly the proper choice.

Tables I-IV include data recorded when the order was overspecified, i.e. when m was greater than that required for optimum accuracy. For both algorithms the accuracy at first increases with increasing order. This continues until an optimum accuracy obtains. With Algorithm 60 a further increase in m results in a decline, at times rather rapid, in evaluation accuracy. With Algorithm 351 there is little loss in accuracy with increasing order. The accuracy decline rate is strongly retarded and in many cases practically eliminated. This is a very significant result.

In routine use of the algorithms, the unwary may overestimate the order required for optimum convergence (Algorithm 60 terminates only when a specified order has been obtained) or may specify an accuracy criterion for termination that cannot be satisfied. With Algorithm 351 the only loss is that of computer time; with Algorithm 60 solution accuracy may be impaired.

From the data presented in Tables I-IV we may determine the extent to which each of the procedural modifications contributes to the overall superiority of Algorithm 351. It is immediately evident that the Krasun and Prager modification has little effect either on the accuracy of the algorithms or on the loss of accuracy as the optimum order is exceeded. Results obtained using this modification differ from those returned by Algorithm 60 by at most 2 in the 14th figure. When the Rutishauser procedure is subtracted from Algorithm 351, the algorithm becomes, for all practical purposes, equivalent in accuracy to Algorithm 60. This conclusion has been further supported by results obtained in the evaluation of eight additional test integrals selected from the literature.

If, on the other hand, the Rutishauser procedure is added to Algorithm 60, the results obtained are essentially the same as those recorded for Algorithm 351. Clearly the Rutishauser modification is the dominant factor determining the superiority of Algorithm 351.

The success of the Rutishauser modification tempts one to expand the procedure to include an additional summation level. Experiments with such expansions indicate that they may be of value where slow Romberg convergence requires the use of orders m > 13.

The following changes are suggested as possible improvements in the algorithm. The integration interval (B-A) is now computed K+2 times where K is the order of approximation on exit

TABLES. Comparisons of Romberg Method Variations

(KP = Krasun-Prager Modification; RUT = Rutishauser Modification; NSF = Number of Significant Figures)

	Varia	ions R	Variations Returning Tm1						
Rom- berg Order	Algorithm	Algorithm 60 + KP		Algorithm 60 + RUT		Algorithm 351 (KP + RUT		Algorithm 351 (KP only)	
m	Digits 1-14	NSF	Digits 11-14	NSF	Digits 11-14	NSF	Digits 6-14	NSF	Digits 11–14 MSF

		<u>'</u>				<u> </u>		<u> </u>	<u> </u>	<u> </u>		<u> </u>	<u> </u>	
					VALU. 314 718								dx	
1.0	3	69314	74776	4482	6	4482	6	4482	1 6	79014	8123	5	181231	5
	4	1	71819			1673		1673		71830		_	7192	8
	5		71805		_	6228		6227		71805			6360	11
	6	69314	71805	5991	13	5992	13	5992	13	71805	5993	13	5992	13
	7	69314	71805	5987	12	5988	12	5991	13	71805	5992	13	5988	12
	8	69314	71805	5984	12	5984	12	5990	13	71805	5992	13	5984	12
	9	69314	71805	5971	12	5972	12	5989	12	71805	5990	13	5972	12
	10	69314	71805	5951	12	5951	12	5988	12	71805	5989	12	5951	12
	11	69314	71805	5 906	11	5906	11	5991	13	71805	5990	13	5906	11
	12	69314	71805	5822	11	5822	11	5987	12	71805	5989	12	5822	11
4.0	4	86697	29736	8070	7	8070	7	8070	7	30046	3711	7	3711	7
	5	86697	29872	2539	9	2539	9	2539	9	29872	1216	9	1216	9
	6	86697	29873	4006	12	4006	12	4007	12	29873	4005	12	4003	12
	7	86697	29873	3983	12	3984	12	3987	13	29873	3988	13	3984	12
	8	86697	29873	3977	12	3978	12	3986		29873	3987	13	3979	12
	9		29873			3964		3985		29873			3964	12
	10		2 9873			3940		3985		29873			3940	11
	11		29873			3890	ı	3984	1	29873		1 -	3890	11
	12	86697	29873	3787	11	3788	11	3983	12	29873	3985	12	3788	11

II. IN THE EVALUATION OF $I(\alpha) = \int_{.01}^{1.1} x^{-\alpha} dx$ I(3) = 0.49995 86776 85950 × 104; I(4) = 0.33333 30828 95086 × 106; I(5) = 0.24999 99982 9247 × 108

3.0	8	150280	45604	1940	2	12491	2	12551	2	49952	94751	2	194691	2
0.0	9		88217			4010		4037	3	88324		3	8128	3
j	10		05996		_	3755		3813	5	05997	. 1	5	5029	5
l	11		86888			2917	7	3041	7	86888	- 1	7	2962	7
	12	1				0553	10	0814	10	86777		10	0553	
į			86777					1						10
	13		86776			8070		8588	12	86776		12	8070	10
i	14	1	86776			7549	10	8585	12	86776		12	7549	10
	15	49995	86776	6495	10	6496	10	8581	12	86776	8583	12	6496	10
4.0	8	33918	76383	3713	1	3713	1	3717	1	83321	8573	1	8568	1
Į	9	33362	40891	0012	3	0011	3	0028	3	41103	2353	3	2337	3
- 1	10	33333	86458	8643	4	8642	4	8682	4	86461	5904	4	5865	4
	11	33333	31207	4466	7	4466	7	4547	7	31207	4679	7	4598	7
1	12	33333	30829	8056	9	8055	9	8220	9	30829	8220	9	8056	9
	13	33333	30828	9178	11	9178	11	9508	13	30828	9509	13	9178	11
	14	33333	30828	8842	10	8843	10	9500	12	30828	9501	12	8843	10
- 1	15	33333	30828	8163	10	8163	10	9497	12	30828	9499	12	8163	10
5.0	8	25979	73076	7608	1	7608	1	7611	1	82577	2026	1	2023	1
0.0	9	1	17539			3846	2	3857	2	17890		2	9300	2
- 1	10	1	31264		1	6257	4	6282	4	31270		4	0486	4
- 1	11		01021			0524	_	0576	6	01021		6	0835	6
		1			i .	6515	l .	6621	9	99985		9	6516	9
l	12	1	99985		l		1	١ ١	-				1 1	-
	13		99982		l	9053	11	9267	12	99982		12	9054	11
	14		99982		l	8818	11	9242	13	99982		13	8818	11
١	15	24999	99982	8379	10	8380	10	9241	12	99982	9242	13	8380	10

from the routine. We suggest an initial definition of a variable, e.g. SH = (B-A) and the replacement of (B-A) by SH in these statements where (B-A) appears. Initialization should also include a test to insure that the maximum extrapolation order MAXE permitted is less than or equal to 15 with a possible replacement MAXE = 15 if this condition is violated. Alternatively, one could replace the statement DO 11 K = 1, MAXE with DO 11 K = 1, 15 and test for K < MAXE prior to executing statement no. 11. The GO TO 3 statement following statement no. 1 should read GO TO 4. If $N \le 32$, N is also ≤ 512 .

Upon exit, the input parameter \overline{MAXE} is assigned either the value $\overline{MAXE} = K$, where K is the approximation order, or $\overline{MAXE} = 0$ if the accuracy criterion has not been satisfied. We

	İ	Varia	tions R	Variations Returning Tm ¹							
α	Rom- berg Order	1	50	Algor 60 + 1	0	-	rithm 60 RUT	Algorith (KP + 1	m 351 RUT)	3	rithm 51 only)
	m	Digits 1-14	NSF	Digits 11-14	NSF	Digits $II-I4$	NSF	Digit s 6–14	NSF	Digits 11-14	NSF
=		III. In thi	Eva 14.0				r = J 404 6	$\int_{1}^{10} \ln x$	dx =		 -
	4	14025 60234 7275	5	7275	5	7275	5	60498 3885	5	3885	5
	5	14025 84455 4627	6	4627	6	4627	6	84433 5675	6	5675	6

					14.0	120	0000	14 99	tot (,				
I	4	14025	60234	7275	5	7275	5	7275	5	60498	3885	5	3885	5
1	5	14025	84455	4627	6	4627	6	4627	6	84433	5675	6	5675	6
Ī	6	14025	85085	2042	8	2043	8	2043	8	85085	0505	8	0505	8
1	. 7	14025	85092	9556	11	9556	11	9556	11	85092	9552	11	9551	11
١	8	14025	85092	9938	13	9938	13	9939	13	85092	9939	13	9938	13
Į	9	14025	85092	9937	13	9937	13	9940	14	85092	9940	14	9937	13
ı	10	14025	85092	9934	12	9934	12	9939	13	85092	9940	14	9934	12
	11	14025	85092	9928	12	9929	12	9939	13	85092	9940	14	9929	12
ļ	12	14025	85092	9916	12	9916	12	9940	14	85092	9939	13	9916	12
						<u></u>		<u></u>		<u>'</u>				

	IV	. In	THE	Eva	LUAT	rion	or I	=	$\int_0^5 e^{-x}$	dx	; =		
				0.8	8622	69	254 5	1396	3				
5	88622	5 997 0	9402	5	9043	5	9042	5	59296	9073	5	9073	5
6	88622	69310	8538	7	8539	7	8541	7	69308 4	5739	7	5736	7
7	88622	69254	4529	10	4529	10	4535	10	69254	1570	10	4564	10
8	88622	69254	5117	12	5117	12	5134	12	69254	5135	13	5117	12
9	88622	69254	5093	12	5094	12	5131	12	69254 8	5134	12	5095	12
10	88622	69254	5053	11	5054	11	5135	13	69254	5134	12	5054	11
11	88622	69254	4974	11	4975	11	5130	12	69254 8	5133	12	4976	11
12	88622	69254	4801	11	4802	11	5129	12	69254	5131	12	4803	11
13	88622	69254	4463	10	4463	10	5128	12	69254	5129	12	4464	10
14	88622	69254	3801	10	3802	10	5125	12	69254	5127	12	3803	10

believe that it is poor programming practice to have a subroutine alter the value of an input parameter. We suggest the addition of an output parameter, e.g. MFIN = K which returns the order on exit. Where we now set MAXE = 0, we could set MFIN = 16. One can test as easily for $MFIN \leq 15$ as for MAXE = 0. This would eliminate the necessity for resetting MAXE each time the subroutine is entered. It is also useful to return the final value of the accuracy ERR. In the event that MAXE = 0, one could test ERR to determine whether or not the returned integral value falls within acceptable limits.

In practical applications we prefer to express the procedure as a function subprogram and to add the name of the generating function F to the argument list. We also consider a test for relative error rather than absolute error to be more useful in routine use of the algorithm.

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REMARK ON ALGORITHM 361 [G6]
                                                            L:
                                                              q:=q+1;
PERMANENT FUNCTION OF A SQUARE MATRIX
                                                              outinteger (1, q);
  I AND II [Bruce Shriver, P. J. Eberlein, and R. D.
                                                              for i := m - 1 step -1 until 0 do outinteger (1, c[m-i]);
  Dixon, Comm. ACM 12 (Nov. 1969), 634]
                                                              for i := n - 1 step -1 until 0 do outinteger (1, b[n-i]);
BRUCE SHRIVER, P. J. EBERLEIN, AND R. D. DIXON
                                                              TWIDDLE(x, y, z, done, p);
  (Recd. 22 Jan. 1970)
                                                              if ¬ done then
                                                              begin
State University of New York at Buffalo, Amherst, NY
                                                                c[z] := a[x]; b[x] := 1; b[y] := 0; go to L
  14226
                                                              end
                                                             end of driver program
KEY WORDS AND PHRASES: matrix, permanent, determi-
nant
CR CATEGORIES: 5.30
  The authors would like to cite the following misprints in the
above two algorithms:
                                                            REMARK ON ALGORITHM 383 [G6]
(A) In procedure perl(A, n)
                                                            PERMUTATIONS OF A SET WITH
    (1) in line 43, the variable name pira should be pera
                                                               REPETITIONS [Phillip J. Chase, Comm. ACM 13
    (2) in line 44, the variable name per should be per1.
(B) In procedure per2(A, n)
                                                               (June 1970), 368]
    (1) in line 47, the variable name per should be per2.
                                                             PHILLIP J. CHASE (Recd. 4 Aug. 1969 and 13 Feb. 1970)
                                                             Department of Defense, Fort Meade, MD 20755
                                                             KEY WORDS AND PHRASES: permutations and combina-
                                                             tions, permutations
                                                             CR CATEGORIES: 5.39
                                                              The following driver program illustrates the use of Algorithm
REMARK ON ALGORITHM 382 [G6]
                                                             begin integer x, y, k, u, J, Q, I, L; Boolean done;
COMBINATIONS OF M OUT OF N OBJECTS
                                                              integer array p[0:31], A, C, N[1:30];
  [Phillip J. Chase, Comm. ACM 13 (June 1970), 368]
                                                              procedure EXTENDED TWIDDLE (x, y, k, u, done, p);
PHILLIP J. CHASE (Recd. 18 Mar. 1969 and 31 Oct.
                                                              comment Body of EXTENDED TWIDDLE is to be inserted
  1969)
                                                               comment Program uses EXTENDED TWIDDLE in generat-
Department of Defense, Fort Meade, MD 20755
                                                                ing all permutations of C[I] numbers equal to N[I] (I=1 \text{ to } J).
KEY WORDS AND PHRASES: permutations and combina-
                                                                They are successively stored in A and output. The user must
  tions, permutations
                                                                supply: 1. J (indexing above requires J \le 30); 2. C[I] (I=1 to
CR CATEGORIES: 5.39
                                                                J), each \geq 1 (indexing above requires C[1]+\cdots+C[J]\leq 30);
                                                                3. N[I] (I=1 to J), distinct numbers (declarations above
 The following driver program illustrates the use of Algorithm
                                                                requires integer type);
                                                              ininteger (2, J);
382.
                                                              for I := 1 step 1 until J do
begin integer m, n, i, x, y, z, q, r; Boolean done;
                                                              begin ininteger (2, C[I]); ininteger (2, N[I]) end;
 integer array a, b, c[1:30], p[0:31];
 procedure TWIDDLE (x, y, z, done, p);
                                                              comment The array A is initialized;
  comment Body of TWIDDLE is to be inserted here;
                                                              for I := 1 step 1 until J do
  comment TWIDDLE is here used to generate: (1) all combi-
                                                              for Q := C[I] step -1 until 1 do
   nations c[1:m] of a[1:n]. Here we take a[i] equal to i, each i.
                                                              begin A[L] := N[I]; L := L + 1 end;
```

```
(2) all sequences b[1:n] consisting of m 1's and (n-m) 0's.
  The user must supply m and n such that 0 \le m \le n and 1 \le n.
  (Our declarations here require n \leq 30.);
ininteger (2, m); ininteger (2, n);
for i := n step -1 until 1 do a[i] := i;
comment We initialize the parameters p and done of
  TWIDDLE as follows;
r := n - m;
for i := r step -1 until 1 do p[i] := 0;
for i := m step -1 until 1 do p[r+i] := i;
p[0] := n + 1; p[n+1] := -2; done := false;
if m = 0 then p[1] := 1;
comment We initialize c[1:m];
for i := m step -1 until 1 do c[i] := a[r+i];
comment Next we initialize b[1:n];
for i := m \text{ step } -1 \text{ until } 1 \text{ do } b[r+i] := 1;
for i := r step -1 until 1 do b[i] := 0;
comment Now we generate and output our successive com-
  binations and sequences;
```

comment EXTENDED TWIDDLE is initialized;

comment Permutations are successively generated and

for I := u - 2 step -1 intil 0 do outinteger (1, A[L-I]);

begin p[L] := J - I + 1; L := L + 1 end;

 $EXTENDED\ TWIDDLE\ (x, y, k, u, done, p);$

I := A[x]; A[x] := A[y]; A[y] := I;

L := 1;

for I := 1 step 1 until J do

p[0] := p[L] := J + 1;done := false;

Q := 0; L := u - 1;

if ¬ done then go to L1 end of driver program

 $k := J; \quad u := L;$

output;

Q := Q + 1;outinteger (1, Q);

L1:

for Q := C[I] step -1 until 1 do

q := 0;