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Completing Correlation Matrices of Arbitrary Order by Differential Evolution Method of Global Optimization: A Fortran Program

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Introduction: A product moment correlation matrix R of order n is a (square) symmetric positive semi-definite matrix such that $r_{ij} = r_{ji} \in R$ lies between -1 and 1 . Moreover, $r_{ii} = 1$. Each r_{ij} is the cosine of angle θ between two variates, say x_i and x_j ; $i, j \in \{1, 2, \dots, n\}$. Such matrices have many applications, particularly in marketing and financial economics as reflected in the works of Chesney and Scott (1989), Heston (1993), Schöbel and Zhu (1999), Tyagi and Das (1999), Xu and Evers (2003), etc. The need to forecast demand for a group of products in order to realize savings by properly managing inventories requires the use of correlation matrices (Budden et al. 2007).

In some cases, the matrix available to the analyst/decision-maker is complete, but it is an invalid (not positive semi-definite) correlation matrix. There could be many reasons that give rise to such invalid matrices (Mishra, 2004). In such cases, the problem is to obtain an approximate semi-definite correlation matrix, which, in some sense, is closest to the given invalid matrix. A number of methods have been developed to obtain such nearest correlation matrices. The works of Rebonato and Jäckel (1999), Higham (2002), Anjos et al. (2003), Pietersz and Groenen (2004), Grubisic and Pietersz (2004) and Mishra (2004) are some of them.

In many cases, however, due to paucity of data/information or dynamic nature of the problem at hand, it is not possible to obtain a complete correlation matrix. Some elements of R are unknown. In such cases, the question of validity (semi-definiteness) or otherwise (of an incomplete correlation matrix) does not arise. Instead, the problem is to obtain a valid complete correlation matrix. In absence of sufficient side conditions that are often impracticable to specify, this problem cannot be solved uniquely.

Several methods have been suggested to complete a correlation matrix - that is to obtain a valid complete correlation matrix from an incomplete correlation matrix (some of whose elements are unknown). Works of Johnson (1980), Barrett et al. (1989), Helton et al. (1989), Grone et al. (1984), Barrett et al. (1998), Laurent (2001), Kahl and Jäckel (2005), Kahl and Günther (2005), etc are notable.

In view of non-unique solutions admissible to the problem of completing the correlation matrix, some authors have suggested numerical methods that provide ranges to different unknown elements. Stanley and Wang (1969), Glass and Collins (1970) and Olkin (1981) have suggested very efficient methods to find such ranges for the unknown elements of very small correlation matrices (of order $n < 4$). Budden (2007) suggests a method to obtain the ranges of missing values of elements of a 4×4 incomplete correlation matrix whose first row elements are known. With the known elements in the

first row, the method sets the range for r_{23} and one has to specify its value in that range. Once the value of r_{23} is chosen (within the specified range set for it), the method yields the range in which r_{24} would lie. One has to specify the value of r_{24} within the given range, which yields the range for r_{34} . Thus the matrix is completed. In this procedure it is obvious that the ranges on latter elements are contingent upon the choice of values of former elements. Further, Budden's method is limited to a 4×4 correlation matrix.

Objective of the Present Paper: Our objective in this paper is to suggest a method (and provide a Fortran program) that completes a given incomplete correlation matrix of an arbitrary order. The resulting complete matrices are many in number, but all of them are valid (positive semi-definite – with all non-negative eigenvalues). Additionally, the suggested method does not require any pre-assigned pattern as in case of Budden's method. It allows for holes (unknown elements) in any row and any column. The program that works out such complete matrices does not require any interaction with the user either.

The Method: The method proposed here is based on the Differential Evolution (DE) procedure of global optimization (Storn and Price, 1995). It generates a random population of elements that fit the holes (m in number) in the given incomplete correlation matrix, yielding valid correlation matrices whose eigenvalues are all non-negative summing up to the order of the matrix, which is also the trace of the matrix.

The differential Evolution method is perhaps the fastest evolutionary computational procedure yielding most accurate solutions to continuous global optimization problems. It consists of three basic steps: (i) generation of (large enough) population with individuals in the m -dimensional space, randomly distributed over the entire domain of the function in question and evaluation of the individuals of the so generated by finding $f(x)$, where x is the decision variable; (ii) replacement of this current population by a better fit new population, and (iii) repetition of this replacement until satisfactory results are obtained or certain criteria of termination are met.

The strength of DE lays on replacement of the current population by a new population that is better fit. Here the meaning of 'better' is in the Pareto improvement sense. A set S_a is better than another set S_b *iff* : (i) *no* $x_i \in S_a$ is inferior to the corresponding member of $x_i \in S_b$; *and* (ii) *at least one* member $x_k \in S_a$ is better than the corresponding member $x_k \in S_b$. Thus, every new population is an improvement over the earlier one. To accomplish this, the DE method generates a candidate individual to replace each current individual in the population. A crossover of the current individual and three other randomly selected individuals obtains the candidate individual from the current population. The crossover itself is probabilistic in nature. Further, if the candidate individual is better fit than the current individual, it takes the place of the current individual else the current individual passes into the next iteration (Mishra, 2006).

In the present application of DE, the 'complete correlation problem' is cast into a minimization problem. It may be noted that the problem has innumerably many minima

and we need multiple solutions. Such problems cannot be solved satisfactorily by conventional optimization procedures. A stochastic population method such as DE or PSO (Particle Swarm Optimization) may, therefore, be a suitable choice. In the scheme of DE, a population of N individuals (each represented by a m -dimensional vector, of which each element lies between -1 and 1) is generated by using uniformly distributed random numbers whose each vector provides the candidate values filling in the m number of holes (unknown elements) of the given incomplete matrix. The eigenvalues of the resulting matrices are computed and positive penalties are set if any of them is negative. Minimization of this formulation results into zero penalty, and the solution so obtained yields a valid correlation matrix. Since each individual in the population has gravitational pull to the global optimum, it corresponds to a valid correlation matrix. Thus, we obtain N number of valid correlation matrices.

The Structure of Computer Program and Hints on its Use: The main program (in Fortran) to complete a correlation matrix has eight subroutines. The main program reads the input matrix from a file specified by the user. This file stores the main diagonal and upper diagonal elements of the given matrix. Thus the first row has n elements beginning with 1.0; the second row has $n-1$ elements beginning with 1.0 and so on such that the last (n^{th}) row has only one element (=1.0). In making the input matrix file one has to indicate the known and the unknown elements differently. While the known elements naturally lie *between* -1 and 1 they are put as they really are. However, a number lying *beyond* the range $[-1, 1]$ represents an unknown element. The value could be any number such as 2, -3, 1.5, etc that cannot be a correlation coefficient. For example, if r_{ij} is known to be 0.73, say, it will be put as 0.73, but if r_{ij} is unknown it may be represented by a number, say 2.0 or -1.9 and so on. A number outside the range $[-1,1]$ indicates that it is a hole or an unknown correlation coefficient. When the program runs, it asks for the order of input matrix (morder) and the name of input data file in which the input matrix is already stored. The user has to specify them. The program also asks to name the output file in which the final results (valid correlation matrices) would be stored. The user should specify it. Then the program asks for a random number seed. Any 4-digit odd number (say 1271) can be fed as a seed. Subsequently, the program asks for the number of unknown elements (m) in the input matrix. This also has to be given by the user. The main program calls subroutine DE (differential Evolution optimizer). It asks for inputs from the user; the population size (N) and the number of iteration to be performed. The population size determines the number of valid matrices to be obtained as output. It should be normally 100 or so, but for larger problems, this number should be larger. The number of iterations should be specified at 1000 or larger. Then the program needs another random number seed that could be any 4-digit odd number. Once these inputs are given, DE starts running.

Other subroutines in the program are: Normal (generates normally distributed random numbers), Random (generates uniformly distributed random numbers between 0 and 1), Fselect (chooses a function), Func (organizes function calls), Eigen (computes eigenvalues and vectors), Concor (constructs correlation matrices for optimization) and Ncorx (constructs valid correlation matrices and stores them in the output file specified by the user). The output file may be opened in notepad or by any editor program (edit or

Microsoft Word of Microsoft Windows) to obtain the results. The source codes (Fortran programs) are appended here. Directly usable source codes that may be cut and pasted in an editor may be downloaded from <http://www1.webng.com/economics/complete-cormat.txt> or http://www.freewebs.com/nehu_economics/complete-cormat.txt. A Fortran compiler may be obtained from <http://www.thefreecountry.com/compilers/fortran.shtml> or http://www.download.com/Force/3000-2069_4-10233344.html freely. The source codes may be pasted in the Force editor directly. Presently, the dimensions in the program are set to deal with the matrices of order 10 or less. If needed, they may be increased suitably for larger matrices.

An Example: An incomplete matrix of order 7 (=morder =n) given in table-1 is used as an example to illustrate an application of the method and program given in this paper. It has 12 (=m) holes or unknown elements (colored red). They have been assigned an invalid number (5), outside the permissible rang [-1, 1]. Other numbers in the range [-1, 1] are known elements of the matrix. The program is run for population size N=100 and it gives N valid correlation matrices. Two sample matrices from the output are given in table-2 and table-3. The program also gives the eigenvectors for each valid correlation matrix, but they are not presented here.

1.00	-0.50	0.50	-0.50	0.56	0.21	0.34
	1.00	5.00	5.00	5.00	0.30	0.16
		1.00	5.00	5.00	5.00	0.89
			1.00	5.00	5.00	5.00
				1.00	5.00	5.00
					1.00	5.00
						1.00

1.0000000	-0.5000000	0.5000000	-0.5000000	0.5600000	0.2100000	0.3400000
-0.5000000	1.0000000	-0.0285722	0.1840863	-0.0967958	0.3000000	0.1600000
0.5000000	-0.0285722	1.0000000	-0.0249011	0.3674891	0.1476330	0.8900000
-0.5000000	0.1840863	-0.0249011	1.0000000	0.0894851	-0.0430459	-0.0959958
0.5600000	-0.0967958	0.3674891	0.0894851	1.0000000	0.2641564	0.2404028
0.2100000	0.3000000	0.1476330	-0.0430459	0.2641564	1.0000000	0.0415002
0.3400000	0.1600000	0.8900000	-0.0959958	0.2404028	0.0415002	1.0000000
EIGENVALUES, SUM AND PRODUCT OF EIGENVALUES						
2.6161856	1.5874846	1.1577154	1.0120181	0.4686504	0.0975220	0.0604239
7.0000000	0.0134378					

1.0000000	-0.5000000	0.5000000	-0.5000000	0.5600000	0.2100000	0.3400000
-0.5000000	1.0000000	0.0784965	-0.0162682	-0.3235212	0.3000000	0.1600000
0.5000000	0.0784965	1.0000000	-0.1237942	0.1573758	0.0478572	0.8900000
-0.5000000	-0.0162682	-0.1237942	1.0000000	-0.0030405	0.0628510	-0.0986661
0.5600000	-0.3235212	0.1573758	-0.0030405	1.0000000	0.0528261	0.0727079
0.2100000	0.3000000	0.0478572	0.0628510	0.0528261	1.0000000	-0.0683791
0.3400000	0.1600000	0.8900000	-0.0986661	0.0727079	-0.0683791	1.0000000
EIGENVALUES, SUM AND PRODUCT OF EIGENVALUES						
2.4707041	1.6609468	1.1648713	1.0422329	0.5538390	0.0926969	0.0147091
7.0000000	0.0037623					

Conclusion: The method (and the program) given here has an advantage over other algorithms due to its ability to present a scenario of valid correlation matrices that might be obtained from a given incomplete matrix of an arbitrary order. The analyst may choose some particular matrices, most suitable to his purpose, from among those output matrices. Further, unlike other methods, it has no restriction on the distribution of holes over the entire matrix, nor the analyst has to interactively feed elements of the matrix sequentially (as in Budden's scheme) which might be quite inconvenient for larger matrices. It is flexible and by merely choosing larger population size (N) one might obtain a more exhaustive scenario of valid matrices. As the number of holes increases, the program takes longer time no doubt, but for smaller number of holes it takes a small time even if the input matrix is quite large. This is a special advantage of this method.

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1: C      MAIN PROGRAM : GENERATE A SEMIPOSITIVE CORRELATION MATRIX FROM
2: C      A GIVEN CORRELATION MATRIX WITH SOME KNOWN ELEMENTS
3: C      -----
4: C      METHOD:DIFFERENTIAL EVOLUTION
5: C      -----
6: C      ADJUST THE PARAMETERS SUITABLY IN SUBROUTINES DE
7: C      WHEN THE PROGRAM ASKS FOR PARAMETERS, FEED THEM SUITABLY
8: C      ===== MAIN PROGRAM =====
9:
10:      IMPLICIT DOUBLE PRECISION (A-H, O-Z)
11:      COMMON /KFF/KF,NFCALL,FTIT ! FUNCTION CODE, NO. OF CALLS & TITLE
12:      CHARACTER *30 METHOD(1),MATFILE
13:      CHARACTER *1 PROCEED
14:      CHARACTER *70 FTIT,INFILE,OUTFIL
15:      COMMON /XBASE/XBAS
16:      COMMON /RNDM/IU,IV ! RANDOM NUMBER GENERATION (IU = 4-DIGIT SEED)
17:      COMMON /NEAREST/Z,MORDER
18:      DIMENSION Z(10,10) ! THE INPUT CORRELATION MATRIX
19:      INTEGER IU,IV
20:      DIMENSION XX(3,50),KKF(3),MM(3),FMINN(3),XBAS(500,50)
21:      DIMENSION X(50)! X IS THE DECISION VARIABLE X IN F(X) TO MINIMIZE
22: C      M IS THE DIMENSION OF THE PROBLEM, KF IS TEST FUNCTION CODE AND
23: C      FMIN IS THE MIN VALUE OF F(X) OBTAINED FROM DE
24: C      -----
25:      WRITE(*,*) '===== CONSTRUCTION OF VALID CORRELATION MATRIX ====='
26:      WRITE(*,*) '===== OPTIMIZATION BY DIFFERENTIAL EVOLUTION ====='
27: C      -----
28:      WRITE(*,*) 'ORDER OF INPUT MATRIX (MORDER)& NAME OF INPUT FILE ?'
29:      READ(*,*) MORDER,INFILE
30:      WRITE(*,*) 'SPECIFY THE OUTPUT FILE TO STORE VALID OUTPUT MATRICES'
31:      READ(*,*) OUTFIL
32: C      READ THE GIVEN CORRELATION MATRIX (UPPER DIAGONAL ONLY)
33:      OPEN(7,FILE=INFILE) ! OPEN INPUT FILE AND READ THE MATRIX
34:      DO I=1,MORDER
35:      READ(7,*) (Z(I,J),J=I,MORDER)
36:      ENDDO
37:      CLOSE(7)
38: C      -----
39: C      WRITE(*,*) '===== WARNING ===== '
40: C      WRITE(*,*) 'ADJUST PARAMETERS IN SUBROUTINES DE SUBROUTINE '
41: C      WRITE(*,*) '===== WARNING ===== '
42:      METHOD(1)=' : DIFFERENTIAL EVOLUTION'
43: C      INITIALIZATION. THIS XBAS WILL BE USED IN PROGRAMS TO
44: C      INITIALIZE THE POPULATION.
45:      WRITE(*,*) ' '
46:      WRITE(*,*) 'FEED RANDOM NUMBER SEED [4-DIGIT ODD INTEGER] TO BEGIN'
47:      READ(*,*) IU
48: C      THIS XBAS WILL BE USED IN ALL THE THREE METHODS AS INITIAL X
49:      DO I=1,500
50:      DO J=1,50
51:      CALL RANDOM(RAND)
52:      XBAS(I,J)=(RAND-0.5D00)*2 ! RANDOM NUMBER BETWEEN (-1, 1)
53:      ENDDO
54:      ENDDO
55:      WRITE(*,*) ' ***** '
56: C      -----
57:
58: C      WRITE(*,*) 'TO PROCEED TYPE ANY CHARACTER AND STRIKE ENTER'
59: C      READ(*,*) PROCEED
60:      CALL DE(M,X,FMINDE,Q0,Q1) ! CALLS DE AND RETURNS OPTIMAL X AND FMIN
61:      FMIN=FMINDE
62: C      -----
63:      CALL NCORX(X,M,OUTFIL)
64:      WRITE(*,*) 'PROGRAM ENDED, FOR RESULTS OPEN OUTPUT FILE ',OUTFIL
65:      WRITE(*,*) ' ***** '
66:      END
67: C      -----

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68:      SUBROUTINE DE(M,A,FBEST,G0,G1)
69: C      PROGRAM: "DIFFERENTIAL EVOLUTION ALGORITHM" OF GLOBAL OPTIMIZATION
70: C      THIS METHOD WAS PROPOSED BY R. STORN AND K. PRICE IN 1995. REF --
71: C      "DIFFERENTIAL EVOLUTION - A SIMPLE AND EFFICIENT ADAPTIVE SCHEME
72: C      FOR GLOBAL OPTIMIZATION OVER CONTINUOUS SPACES" : TECHNICAL REPORT
73: C      INTERNATIONAL COMPUTER SCIENCE INSTITUTE, BERKLEY, 1995.
74: C      PROGRAM BY SK MISHRA, DEPT. OF ECONOMICS, NEHU, SHILLONG (INDIA)
75: C      -----
76: C      PROGRAM DE
77:      IMPLICIT DOUBLE PRECISION (A-H, O-Z) ! TYPE DECLARATION
78:      PARAMETER(NMAX=500,MMAX=50) ! MAXIMUM DIMENSION PARAMETERS
79:      PARAMETER(RX1=1.0, RX2=0.0) ! TO BE ADJUSTED SUITABLY, IF NEEDED
80: C      RX1 AND RX2 CONTROL THE SCHEME OF CROSSOVER. (0 <= RX1 <= RX2) <=1
81: C      RX1 DETERMINES THE UPPER LIMIT OF SCHEME 1 (AND LOWER LIMIT OF
82: C      SCHEME 2; RX2 IS THE UPPER LIMIT OF SCHEME 2 AND LOWER LIMIT OF
83: C      SCHEME 3. THUS RX1 = .2 AND RX2 = .8 MEANS 0-20% SCHEME1, 20 TO 80
84: C      PERCENT SCHEME 2 AND THE REST (80 TO 100 %) SCHEME 3.
85: C      PARAMETER(NCROSS=2) ! CROSS-OVER SCHEME (NCROSS <=0 OR =1 OR =>2)
86:      PARAMETER(IPRINT=500,EPS=1.D-08) !FOR WATCHING INTERMEDIATE RESULTS
87: C      IT PRINTS THE INTERMEDIATE RESULTS AFTER EACH IPRINT ITERATION AND
88: C      EPS DETERMINES ACCURACY FOR TERMINATION. IF EPS= 0, ALL ITERATIONS
89: C      WOULD BE UNDERGONE EVEN IF NO IMPROVEMENT IN RESULTS IS THERE.
90: C      ULTIMATELY "DID NOT CONVERGE" IS REOPORTED.
91:      COMMON /RNDM/IU,IV ! RANDOM NUMBER GENERATION (IU = 4-DIGIT SEED)
92:      INTEGER IU,IV ! FOR RANDOM NUMBER GENERATION
93:      COMMON /KFF/KF,NFCALL,FTIT ! FUNCTION CODE, NO. OF CALLS * TITLE
94:      COMMON /XBASE/XBAS
95:      CHARACTER *70 FTIT ! TITLE OF THE FUNCTION
96:      CHARACTER *15 CFIL !OUTPUT FILE
97: C      -----
98: C      THE PROGRAM REQUIRES INPUTS FROM THE USER ON THE FOLLOWING -----
99: C      (1) FUNCTION CODE (KF), (2) NO. OF VARIABLES IN THE FUNCTION (M);
100: C      (3) N=POPULATION SIZE (SUGGESTED 10 TIMES OF NO. OF VARIABLES, M,
101: C      FOR SMALLER PROBLEMS N=100 WORKS VERY WELL);
102: C      (4) PCROS = PROB. OF CROSS-OVER (SUGGESTED : ABOUT 0.85 TO .99);
103: C      (5) FACT = SCALE (SUGGESTED 0.5 TO .95 OR 1, ETC);
104: C      (6) ITER = MAXIMUM NUMBER OF ITERATIONS PERMITTED (5000 OR MORE)
105: C      (7) RANDOM NUMBER SEED (4 DIGITS INTEGER)
106: C      -----
107:      DIMENSION X(NMAX,MMAX),Y(NMAX,MMAX),A(MMAX),FV(NMAX)
108:      DIMENSION IR(3),XBAS(500,50)
109: C      -----
110: C      ----- SELECT THE FUNCTION TO MINIMIZE AND ITS DIMENSION -----
111:      CALL FSELECT(KF,M,FTIT)
112:      CFIL='CORRESULTS' ! IT IS AN INTERMEDIATE FILE
113: C      SPECIFY OTHER PARAMETERS -----
114:      WRITE(*,*) 'POPULATION SIZE [N] AND NO. OF ITERATIONS [ITER] ?'
115:      WRITE(*,*) 'SUGGESTED: N=>100 OR =>10.M; ITERATION 500 OR LARGER'
116:      READ(*,*) N,ITER
117: C      WRITE(*,*) 'CROSSOVER PROBABILITY [PCROS] AND SCALE [FACT] ?'
118: C      WRITE(*,*) 'SUGGESTED : PCROS ABOUT 0.9; FACT=.5 OR LARGER BUT <=1'
119: C      READ(*,*) PCROS,FACT
120:      PCROS=0.9
121:      FACT=0.5
122:      WRITE(*,*) 'RANDOM NUMBER SEED ?'
123:      WRITE(*,*) 'A FOUR-DIGIT POSITIVE ODD INTEGER, SAY, 1171'
124:      READ(*,*) IU
125:
126:      NFCALL=0 ! INITIALIZE COUNTER FOR FUNCTION CALLS
127:      GBEST=1.D30 ! TO BE USED FOR TERMINATION CRITERION
128: C      INITIALIZATION : GENERATE X(N,M) RANDOMLY
129:      DO I=1,N
130:      DO J=1,M
131: C      CALL RANDOM(RAND) ! GENERATES INITION X WITHIN
132: C      X(I,J)=(RAND-.5D00)*2000 ! GENERATES INITION X WITHIN
133: C      RANDOM NUMBERS BETWEEN -RRANGE AND +RRANGE (BOTH EXCLUSIVE)
134:      X(I,J)=XBAS(I,J) ! TAKES THESE NUMBERS FROM THE MAIN PROGRAM

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135:      ENDDO
136:      ENDDO
137:      WRITE (*,*) 'COMPUTING --- PLEASE WAIT '
138:      IPCOUNT=0
139:      DO 100 ITR=1, ITER      ! ITERATION BEGINS
140:  C -----
141:  C  EVALUATE ALL X FOR THE GIVEN FUNCTION
142:      DO I=1,N
143:      DO J=1,M
144:      A(J)=X(I,J)
145:      ENDDO
146:      CALL FUNC(A,M,F)
147:  C  STORE FUNCTION VALUES IN FV VECTOR
148:      FV(I)=F
149:      ENDDO
150:
151:  C -----
152:  C  FIND THE FITTEST (BEST) INDIVIDUAL AT THIS ITERATION
153:      FBEST=FV(1)
154:      KB=1
155:      DO IB=2,N
156:          IF(FV(IB) .LT. FBEST) THEN
157:              FBEST=FV(IB)
158:              KB=IB
159:          ENDIF
160:      ENDDO
161:  C  BEST FITNESS VALUE = FBEST : INDIVIDUAL X(KB)
162:  C -----
163:  C  GENERATE OFFSPRINGS
164:      DO I=1,N      ! I LOOP BEGINS
165:  C  INITIALIZE CHILDREN IDENTICAL TO PARENTS; THEY WILL CHANGE LATER
166:          DO J=1,M
167:          Y(I,J)=X(I,J)
168:          ENDDO
169:  C  SELECT RANDOMLY THREE OTHER INDIVIDUALS
170:  20      DO IRI=1,3      ! IRI LOOP BEGINS
171:          IR(IRI)=0
172:
173:          CALL RANDOM(RAND)
174:          IRJ=INT(RAND*N)+1
175:  C  CHECK THAT THESE THREE INDIVIDUALS ARE DISTICT AND OTHER THAN I
176:          IF(IRI.EQ.1.AND.IRJ.NE.I) THEN
177:              IR(IRI)=IRJ
178:          ENDIF
179:          IF(IRI.EQ.2.AND.IRJ.NE.I.AND.IRJ.NE.IR(1)) THEN
180:              IR(IRI)=IRJ
181:          ENDIF
182:          IF(IRI.EQ.3.AND.IRJ.NE.I.AND.IRJ.NE.IR(1).AND.IRJ.NE.IR(2)) THEN
183:              IR(IRI)=IRJ
184:          ENDIF
185:          ENDDO      ! IRI LOOP ENDS
186:  C  CHECK IF ALL THE THREE IR ARE POSITIVE (INTEGERS)
187:          DO IX=1,3
188:              IF(IR(IX) .LE.0) THEN
189:                  GOTO 20      ! IF NOT THEN REGENERATE
190:              ENDIF
191:          ENDDO
192:  C  THREE RANDOMLY CHOSEN INDIVIDUALS DIFFERENT FROM I AND DIFFERENT
193:  C  FROM EACH OTHER ARE IR(1),IR(2) AND IR(3)
194:  C  ===== RANDOMIZATION OF NCROSS =====
195:  C  RANDOMIZES NCROSS
196:      NCROSS=0
197:      CALL RANDOM(RAND)
198:      IF(RAND.GT.RX1) NCROSS=1 ! IF RX1=>1, SCHEME 2 NEVER IMPLEMENTED
199:      IF(RAND.GT.RX2) NCROSS=2 ! IF RX2=>1, SCHEME 3 NEVER IMPLEMENTED
200:
201:  C ----- SCHEME 1 -----

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202: C      NO CROSS OVER, ONLY REPLACEMENT THAT IS PROBABILISTIC
203:      IF (NCROSS.LE.0) THEN
204:          DO J=1,M          ! J LOOP BEGINS
205:          CALL RANDOM(RAND)
206:          IF (RAND.LE.PCROS) THEN ! REPLACE IF RAND < PCROS
207:              A(J)=X(IR(1),J)+(X(IR(2),J)-X(IR(3),J))*FACT ! CANDIDATE CHILD
208:          ENDF
209:          ENDDO ! J LOOP ENDS
210:      ENDF
211:
212: C      ----- SCHEME 2 -----
213: C      THE STANDARD CROSSOVER SCHEME
214: C      CROSSOVER SCHEME (EXPONENTIAL) SUGGESTED BY KENNETH PRICE IN HIS
215: C      PERSONAL LETTER TO THE AUTHOR (DATED SEPTEMBER 29, 2006)
216:      IF (NCROSS.EQ.1) THEN
217:          CALL RANDOM(RAND)
218:          1  JR=INT(RAND*M)+1
219:             J=JR
220:          2  A(J)=X(IR(1),J)+FACT*(X(IR(2),J)-X(IR(3),J))
221:          3  J=J+1
222:          IF (J.GT.M) J=1
223:          4  IF (J.EQ.JR) GOTO 10
224:          5  CALL RANDOM(RAND)
225:          IF (PCROS.LE.RAND) GOTO 2
226:          6  A(J)=X(I,J)
227:          7  J=J+1
228:          IF (J.GT.M) J=1
229:          8  IF (J.EQ.JR) GOTO 10
230:          9  GOTO 6
231:         10 CONTINUE
232:      ENDF
233: C      ----- SCHEME 3 -----
234: C      ESPECIALLY SUITABLE TO NON-DECOMPOSABLE (NON-SEPERABLE) FUNCTIONS
235: C      CROSSOVER SCHEME (NEW) SUGGESTED BY KENNETH PRICE IN HIS
236: C      PERSONAL LETTER TO THE AUTHOR (DATED OCTOBER 18, 2006)
237:      IF (NCROSS.GE.2) THEN
238:          CALL RANDOM(RAND)
239:          IF (RAND.LE.PCROS) THEN
240:              CALL NORMAL(RN)
241:              DO J=1,M
242:                  A(J)=X(I,J)+(X(IR(1),J)+ X(IR(2),J)-2*X(I,J))*RN
243:              ENDDO
244:          ELSE
245:              DO J=1,M
246:                  A(J)=X(I,J)+(X(IR(1),J)- X(IR(2),J)) ! FACT ASSUMED TO BE 1
247:              ENDDO
248:          ENDF
249:      ENDF
250: C      -----
251:          CALL FUNC(A,M,F) ! EVALUATE THE OFFSPRING
252:          IF (F.LT.FV(I)) THEN ! IF BETTER, REPLACE PARENTS BY THE CHILD
253:              FV(I)=F
254:              DO J=1,M
255:                  Y(I,J)=A(J)
256:              ENDDO
257:          ENDF
258:          ENDDO ! I LOOP ENDS
259:          DO I=1,N
260:              DO J=1,M
261:                  X(I,J)=Y(I,J) ! NEW GENERATION IS A MIX OF BETTER PARENTS AND
262: C                  BETTER CHILDREN
263:              ENDDO
264:          ENDDO
265:          IPCOUNT=IPCOUNT+1
266:          IF (IPCOUNT.EQ.IPRINT) THEN
267:              DO J=1,M
268:                  A(J)=X(KB,J)

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269:      ENDDO
270:      WRITE (*, *) (X(KB, J), J=1, M), '  FBEST UPTO NOW = ', FBEST
271:      WRITE (*, *) 'TOTAL NUMBER OF FUNCTION CALLS =', NFCALL
272:      IF (DABS (FBEST-GBEST) .LT. EPS) THEN
273:        WRITE (*, *) FTIT
274:        WRITE (*, *) 'COMPUTATION OVER'
275:        GOTO 999
276:      ELSE
277:        GBEST=FBEST
278:      ENDIF
279:      IPCOUNT=0
280:      ENDIF
281: C
282: 100 ENDDO      ! ITERATION ENDS : GO FOR NEXT ITERATION, IF APPLICABLE
283: C
284:      WRITE (*, *) 'DID NOT CONVERGE. REDUCE EPS OR RAISE ITER OR DO BOTH'
285:      WRITE (*, *) 'INCREASE N, PCROS, OR SCALE FACTOR (FACT)'
286: 999 OPEN (7, FILE=CFIL)
287:      WRITE (7, *) N
288:      DO I=1, N
289:        WRITE (7, *) (X(I, J), J=1, M), FV(I)
290:      ENDDO
291:      CLOSE (7)
292:      RETURN
293:      END
294: C
295:      SUBROUTINE NORMAL (R)
296: C      PROGRAM TO GENERATE N(0,1) FROM RECTANGULAR RANDOM NUMBERS
297: C      IT USES BOX-MULLER VARIATE TRANSFORMATION FOR THIS PURPOSE.
298: C
299: C      ----- BOX-MULLER METHOD BY GEP BOX AND ME MULLER (1958) -----
300: C      BOX, G. E. P. AND MULLER, M. E. "A NOTE ON THE GENERATION OF
301: C      RANDOM NORMAL DEVIATES." ANN. MATH. STAT. 29, 610-611, 1958.
302: C      IF U1 AND U2 ARE UNIFORMLY DISTRIBUTED RANDOM NUMBERS (0,1),
303: C      THEN X=[(-2*LN(U1))**.5]*(COS(2*PI*U2) IS N(0,1)
304: C      ALSO,  X=[(-2*LN(U1))**.5]*(SIN(2*PI*U2) IS N(0,1)
305: C      PI = 4*ARCTAN(1.0) = 3.1415926535897932384626433832795
306: C      2*PI = 6.283185307179586476925286766559
307: C
308:      IMPLICIT DOUBLE PRECISION (A-H, O-Z)
309:      COMMON /RNDM/IU, IV
310:      INTEGER IU, IV
311: C
312:      CALL RANDOM(RAND) ! INVOKES RANDOM TO GENERATE UNIFORM RAND [0, 1]
313:      U1=RAND ! U1 IS UNIFORMLY DISTRIBUTED [0, 1]
314:      CALL RANDOM(RAND) ! INVOKES RANDOM TO GENERATE UNIFORM RAND [0, 1]
315:      U2=RAND ! U2 IS UNIFORMLY DISTRIBUTED [0, 1]
316:      R=DSQRT(-2.0*DLG(U1))
317:      R=R*DCOS(U2*6.283185307179586476925286766559D00)
318: C      R=R*DCOS(U2*6.28318530718D00)
319:      RETURN
320:      END
321: C
322: C      RANDOM NUMBER GENERATOR (UNIFORM BETWEEN 0 AND 1 - BOTH EXCLUSIVE)
323:      SUBROUTINE RANDOM(RAND1)
324:        DOUBLE PRECISION RAND1
325:        COMMON /RNDM/IU, IV
326:        INTEGER IU, IV
327:        RAND=REAL(RAND1)
328:        IV=IU*65539
329:        IF (IV.LT.0) THEN
330:          IV=IV+2147483647+1
331:        ENDIF
332:        RAND=IV
333:        IU=IV
334:        RAND=RAND*0.4656613E-09
335:        RAND1= RAND

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336:      RETURN
337:      END
338: C -----C -----
-----
339:      SUBROUTINE FSELECT(KF,M,FTIT)
340: C      PARAMETER (NFUNCT=1) ! NO. OF FUNCTIONS IN THE LIST
341: C      THE PROGRAM REQUIRES INPUTS FROM THE USER ON THE FOLLOWING -----
342: C      (1) FUNCTION CODE (KF), (2) NO. OF VARIABLES IN THE FUNCTION (M);
343:      CHARACTER *70 TIT(100),FTIT
344: C      WRITE(*,*)'-----'
345:      KF=1 ! NO. OF FUNCTIONS
346:      DATA TIT(1)/'KF=1 CONSTRUCT CORRELATION MATRIX:M-VARIABLES M=?'/
347: C -----
348: C      DO I=1,NFUNCT
349: C      WRITE(*,*)TIT(I)
350: C      ENDDO
351:      WRITE(*,*)'*****'
352:      WRITE(*,*)'NO. OF VARIABLES=UNKNOWN CORRELATION COEFFICIENTS [M]?'
353:      READ(*,*) M
354:      FTIT=TIT(KF) ! STORE THE NAME OF THE CHOSEN FUNCTION IN FTIT
355:      RETURN
356:      END
357: C -----
358:      SUBROUTINE FUNC(X,M,F)
359: C      TEST FUNCTIONS FOR GLOBAL OPTIMIZATION PROGRAM
360:      IMPLICIT DOUBLE PRECISION (A-H,O-Z)
361:      COMMON /RNDM/IU,IV
362:      COMMON /KFF/KF,NFCALL,FTIT
363:      INTEGER IU,IV
364:      DIMENSION X(*)
365:      CHARACTER *70 FTIT
366:      NFCALL=NFCALL+1 ! INCREMENT TO NUMBER OF FUNCTION CALLS
367: C      KF IS THE CODE OF THE TEST FUNCTION
368: C -----
369:      IF(KF.EQ.1) THEN
370: C      CONSTRUCT CORRELATION MATRIX
371:      CALL CONCOR(M,X,F)
372:      RETURN
373:      ENDIF
374: C -----
375:      WRITE(*,*)'FUNCTION NOT DEFINED. PROGRAM ABORTED'
376:      STOP
377:      END
378: C -----
379:      SUBROUTINE EIGEN(A,N,V,W)
380: C      COMPUTES EIGENVALUES AND VECTORS OF A REAL SYMMETRIC MATRIX
381: C      A(N,N) =GIVEN REAL SYMMETRIC MATRIX WHOSE EIGENVALUES AND VECTORS
382: C      ARE BE FOUND. ITS ORDER IS N X N
383: C      W(N,N) CONTAINS EIGENVALUES IN ITS MAIN DIAGONAL. OTHER ELEMENTS=0
384: C      V(N,N) CONTAINS EIGENVECTORS
385:
386:      DOUBLE PRECISION A(10,10),V(10,10),W(10,10),P(10)
387:      DOUBLE PRECISION PMAX,EPLN,TAN,SIN,COS,AI,TT,TA,TB
388:      DIMENSION MM(10)
389: C ----- INITIALISATION -----
390:      DO I=1,N
391:      DO J=1,N
392:      V(I,J)=0.0
393:      W(I,J)=A(I,J)
394:      ENDDO
395:      P(I)=0.0
396:      ENDDO
397:      PMAX=0
398:      EPLN=0
399:      TAN=0
400:      SIN=0
401:      COS=0

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402:      AI=0
403:      TT=0
404:      NN=1
405:      EPLN=1.0D-100
406: C -----
407:      IF (NN.NE.0) THEN
408:      DO I=1,N
409:      DO J=1,N
410:      V(I,J)=0.0
411:      IF (I.EQ.J) V(I,J)=1.0
412:      ENDDO
413:      ENDDO
414:      ENDIF
415:      2 NR=0
416:      5 MI=N-1
417:      DO I=1,MI
418:      P(I)=0.0
419:      MJ=I+1
420:      DO J=MJ,N
421:      IF (P(I).LE.DABS(A(I,J))) THEN
422:      P(I)=DABS(A(I,J))
423:      MM(I)=J
424:      ENDIF
425:      ENDDO
426:      ENDDO
427:
428:      7 DO 8 I=1,MI
429:      IF (I.LE.1) GOTO 10
430:      IF (P(I).GT.P(I)) GOTO 8
431:      10 P(I)=P(I)
432:      IP=I
433:      JP=MM(I)
434:      8 CONTINUE
435: C EPLN=DABS(P(I))*1.0D-09
436:      IF (P(I).LE.EPLN) THEN
437: C WRITE(*,*) 'P(I) EPLN',P(I),EPLN
438: C PAUSE 'CONVERGENCE CRITERION IS MET'
439:      GO TO 12
440:      ENDIF
441:      NR=NR+1
442:      13 TA=2.0*A(IP,JP)
443:      TB=(DABS(A(IP,IP)-A(JP,JP))+
444:      1DSQRT((A(IP,IP)-A(JP,JP))**2+4.0*A(IP,JP)**2))
445:      TAN=TA/TB
446:      IF (A(IP,IP).LT.A(JP,JP)) TAN=-TAN
447:      14 COS=1.0/DSQRT(1.0+TAN**2)
448:      SIN=TAN*COS
449:      AI=A(IP,IP)
450:      A(IP,IP)=(COS**2)*(AI+TAN*(2.0*A(IP,JP)+TAN*A(JP,JP)))
451:      A(JP,JP)=(COS**2)*(A(JP,JP)-TAN*(2.0*A(IP,JP)-TAN*AI))
452:      A(IP,JP)=0.0
453:      IF (A(IP,IP).GE.A(JP,JP)) GO TO 15
454:      TT=A(IP,IP)
455:      A(IP,IP)=A(JP,JP)
456:      A(JP,JP)=TT
457:      IF (SIN.GE.0) GO TO 16
458:      TT=COS
459:      GO TO 17
460:      16 TT=-COS
461:      17 COS=DABS(SIN)
462:      SIN=TT
463:      15 DO 18 I=1,MI
464:      IF (I-IP) 19, 18, 20
465:      20 IF (I.EQ.JP) GO TO 18
466:      19 IF (MM(I).EQ.IP) GO TO 21
467:      IF (MM(I).NE.JP) GO TO 18
468:      21 K=MM(I)

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469:      TT=A(I,K)
470:      A(I,K)=0.0
471:      MJ=I+1
472:      P(I)=0.0
473:      DO 22 J=MJ,N
474:          IF(P(I).GT.DABS(A(I,J))) GO TO 22
475:          P(I)=DABS(A(I,J))
476:          MM(I)=J
477:      22 CONTINUE
478:      A(I,K)=TT
479:      18 CONTINUE
480:      P(IP)=0.0
481:      P(JP)=0.0
482:      DO 23 I=1,N
483:          IF(I-IP) 24, 23, 25
484:      24 TT=A(I,IP)
485:          A(I,IP)=COS*TT+SIN*A(I,JP)
486:          IF(P(I).GE.DABS(A(I,IP))) GO TO 26
487:          P(I)=DABS(A(I,IP))
488:          MM(I)=IP
489:      26 A(I,JP)=-SIN*TT+COS*A(I,JP)
490:          IF(P(I).GE.DABS(A(I,JP))) GO TO 23
491:      30 P(I)=DABS(A(I,JP))
492:          MM(I)=JP
493:          GO TO 23
494:      25 IF(I.LT.JP) GO TO 27
495:          IF(I.GT.JP) GO TO 28
496:          IF(I.EQ.JP) GO TO 23
497:      27 TT=A(IP,I)
498:          A(IP,I)=COS*TT+SIN*A(I,JP)
499:          IF(P(IP).GE.DABS(A(IP,I))) GO TO 29
500:          P(IP)=DABS(A(IP,I))
501:          MM(IP)=I
502:      29 A(I,JP)=-TT*SIN+COS*A(I,JP)
503:          IF(P(I).GE.DABS(A(I,JP))) GO TO 23
504:          GO TO 30
505:      28 TT=A(IP,I)
506:          A(IP,I)=TT*COS+SIN*A(JP,I)
507:          IF(P(IP).GE.DABS(A(IP,I))) GO TO 31
508:          P(IP)=DABS(A(IP,I))
509:          MM(IP)=I
510:      31 A(JP,I)=-TT*SIN+COS*A(JP,I)
511:          IF(P(JP).GE.DABS(A(JP,I))) GO TO 23
512:          P(JP)=DABS(A(JP,I))
513:          MM(JP)=I
514:      23 CONTINUE
515:          IF(NN.EQ.0) GOTO 7
516:          DO 32 I=1,N
517:              TT=V(I,IP)
518:              V(I,IP)=TT*COS+SIN*V(I,JP)
519:              V(I,JP)=-TT*SIN+COS*V(I,JP)
520:      32 CONTINUE
521:          GO TO 7
522:      12 DO I=1,N
523:          P(I)=A(I,I)
524:          ENDDO
525:          DO I=1,N
526:              DO J=1,N
527:                  A(I,J)=W(I,J)
528:                  W(I,J)=0.D0
529:              ENDDO
530:          W(I,I)=P(I)
531:          ENDDO
532:          RETURN
533:          END
534:
535:

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536:
537: C -----
538: SUBROUTINE CONCOR(M, X, F)
539: C CONSTRUCTING VALID CORRELATION MATRICES
540: IMPLICIT DOUBLE PRECISION (A-H, O-Z)
541: COMMON /RNDM/IU, IV
542: COMMON /NEAREST/Z, MORDER
543: DIMENSION Z(10,10), A(10,10)
544: INTEGER IU, IV
545: DIMENSION X(*), V(10,10), W(10,10), AA(10,10), P(10)
546: C =====
547: C CHECK THE NUMBER OF INVALID ELEMENTS
548: MINVAL=0
549: DO I=1, MORDER
550: DO J=I, MORDER
551: IF(DABS(Z(I, J)) .GT. 1.D0) MINVAL=MINVAL+1
552: ENDDO
553: ENDDO
554: IF(M.NE.MINVAL) THEN
555: WRITE(*,*) ' '
556: WRITE(*,*) '?????????????????????????????????????????????????????????????'
557: WRITE(*,*) 'PARAMETER DOES NOT MATCH.'
558: WRITE(*,*) 'THE VALUE OF M SHOULD BE=', MINVAL
559: WRITE(*,*) 'RERUN THE PROGRAM WITH M =', MINVAL
560: STOP
561: ENDF
562: C =====
563: DO I=1, M
564: IF(X(I) .LT. -1.D0 .OR. X(I) .GT. 1.D0) THEN
565: CALL RANDOM(RAND)
566: X(I)=(RAND-.5)*2
567: ENDF
568: ENDDO
569: C CONSTRUCT THE MATRIX(MM, MM)
570: ICOUNT=0
571: DO I=1, MORDER
572: A(I, I)=1.0
573: DO J=I+1, MORDER
574: IF(DABS(Z(I, J)) .GT. 1.D0) THEN
575: ICOUNT=ICOUNT+1
576: A(I, J)=X(ICOUNT)
577: ELSE
578: A(I, J)=Z(I, J)
579: ENDF
580: ENDDO
581: ENDDO
582: C FILLING THE LOWER DIAGONAL
583: DO I=1, MORDER
584: DO J=1, I
585: A(I, J)=A(J, I)
586: ENDDO
587: ENDDO
588: C WRITE(*,*) 'CONSTRUCTED MATRIX'
589: DO I=1, MORDER
590: DO J=1, MORDER
591: AA(I, J)=A(I, J) ! STORES THE MATRIX A IN AA
592: ENDDO
593: ENDDO
594: 1 FORMAT(10F8.4)
595: C FIND EIGENVALUES AND EIGENVECTORS OF MATRIX A
596: CALL EIGEN(A, MORDER, V, W)
597: C STORE EIGENVALUES (DIAGONAL OF RETURNING W) INTO P
598: F=0.D0
599: PSUM=0.D0 ! SUM OF MAGNITUDE OF EIGENVALUES
600: DO I=1, MORDER
601: P(I)=W(I, I)
602: IF(P(I) .LT. 0.D0) PSUM=PSUM+DABS(P(I))

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603:      ENDDO
604:      PROD=1.D0
605:      DO I=1,MORDER
606:      IF (P(I) .LT. 0.D0) THEN
607:      F=F+P(I)**2
608:      PROD=PROD*P(I)
609:      ENDIF
610:      ENDDO
611:      IF (PROD.LT.0.D0.OR.PROD.GT.1.D0) F=(F+PSUM+PROD**2)**2
612:      RETURN
613:      END
614: C -----
615:      SUBROUTINE NCORX(X,M,OUTFIL)
616: C      NEAREST CORRELATION MATRIX PROBLEM
617:      IMPLICIT DOUBLE PRECISION (A-H,O-Z)
618:      COMMON /RNDM/IU,IV
619:      COMMON /NEAREST/Z,MORDER
620:      DIMENSION Z(10,10),X(*)
621:      INTEGER IU,IV
622:      DIMENSION A(10,10),V(10,10),W(10,10)
623:      CHARACTER *70 OUTFIL
624:      CHARACTER *15 CFIL
625: C -----
626:      CFIL='CORRESULTS' ! IT IS AN INTERMEDIATE FILE
627: C -----
628:      OPEN (7, FILE=CFIL) ! OPENS INTERMEDIATE FILE FOR INPUT
629:      OPEN (8, FILE=OUTFIL) ! OPENS OUTPUT FILE TO STORE VALID MATRICES
630: C      CONSTRUCT THE CORRELATION MATRIX
631:      READ (7,*) N ! READS POPULATION SIZE FROM INTERMEDIATE FILE
632:      DO IC=1,N
633:      READ (7,*) (X(J),J=1,M),VALU ! READS VECTOR FROM INTERMEDIATE FILE
634:
635:      ICOUNT=0
636:      DO I=1,MORDER
637:      A(I,I)=1.0
638:      DO J=I+1,MORDER
639:      IF (DABS(Z(I,J)) .GT. 1.D0) THEN
640:      ICOUNT=ICOUNT+1
641:      A(I,J)=X(ICOUNT)
642:      ELSE
643:      A(I,J)=Z(I,J)
644:      ENDIF
645:      ENDDO
646:      ENDDO
647: C      FILLING THE LOWER DIAGONAL
648:      DO I=1,MORDER
649:      DO J=1,I
650:      A(I,J)=A(J,I)
651:      ENDDO
652:      ENDDO
653:      WRITE (*,*) ' '
654:      WRITE (8,*) '*****'
655:      WRITE (8,*) 'A VALID CORRELATION MATRIX'
656:      DO I=1,MORDER
657:      WRITE (8,1) (A(I,J),J=1,MORDER)
658:      ENDDO
659:      WRITE (*,*) ' '
660:      CALL EIGEN(A,MORDER,V,W)
661:      MSIGN=0
662:      SUMW=0.D0
663:      PROD=1.D0
664:      DO I=1,MORDER
665:      SUMW=SUMW+W(I,I)
666:      PROD=PROD*W(I,I)
667:      IF (W(I,I) .LT. 0) MSIGN=1
668:      ENDDO
669:      WRITE (8,*) 'EIGENVALUES, SUM AND PRODUCT OF EIGENVALUES'

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670:      WRITE (8, 1) (W(I, I), I=1, MORDER), SUMW, PROD
671:      WRITE (8, *) 'EIGENVECTORS '
672:      DO I=1, MORDER
673:      WRITE (8, 1) (V(I, J), J=1, MORDER)
674:      ENDDO
675:      1 FORMAT (8F10.7)
676:      IF (MSIGN.EQ.1) THEN
677:      WRITE (8, *) 'FAILURE OF THE METHOD'
678:      ELSE
679:      WRITE (8, *) 'SUCCESS OF THE METHOD'
680:      ENDF
681:      ENDDO
682:      CLOSE (7)
683:      CLOSE (8)
684:      RETURN
685:      END
```