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# **Ven der Giessen's reordering algorithm in the program for stochastic simulation of econometric models**

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**VAN DER GIESSEN'S REORDERING ALGORITHM IN THE PROGRAM  
FOR STOCHASTIC SIMULATION OF ECONOMETRIC MODELS**

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This paper describes the application of a reordering algorithm to the equations of econometric models. The algorithm was proposed in 1970 by Van der Giessen [5] and is here applied to the equation format required by the program for stochastic simulation developed at the IBM Scientific Center in Pisa [1], [2].



## CONTENTS

1. INTRODUCTION.....	p. 7
2. INPUT REQUIREMENTS AND EXECUTION PROCEDURE.....	p. 8
2.1. Input data set.....	p. 8
2.2. Execution procedure and example of input data set: the Klein-Goldberger model.....	p. 9
2.3. The output data set.....	p. 11
2.4. Example of output data set: the reordered Klein-Goldberger model.....	p. 12
3. PERFORMANCES.....	p. 14
4. THE PL/1 PROGRAM.....	p. 15
4.1. A simplified flow-chart.....	p. 16
4.2. Program listing.....	p. 18
REFERENCES.....	p. 26



## 1. INTRODUCTION

The program for stochastic simulation of econometric models proposed in [1] uses the Gauss-Seidel solution algorithm, but does not perform any reordering of the model's equations [2,p.8].

In this paper a program to reorder the equations is proposed. It must be used as a pre-processor; its input data set is the card deck (or disk file) containing the equations of the model, as described in [2,pp.8-9]; the output is a new card deck (or disk file) containing the same equations in a new order. The output data set must then be compiled and successively used as in [2].

The input requirements and the execution procedure are described in some details in section (2.), together with an example on the Klein-Goldberger model. A short comment on the performances of the algorithm is given in section (3.).

Details on the algorithm can be found in the paper by Van der Giessen [5]. In any case, several comment lines are inserted in the PL/1 program, whose listing is printed in section (4.2.), after a simplified flow-chart.



## 2. INPUT REQUIREMENTS AND EXECUTION PROCEDURE

### 2.1. Input data set

It is a card image file.

Cards must be written in a standard FORTRAN code; in particular:

- FORTRAN statements must be written one per card within columns 7 through 72.
- A statement may be continued on successive cards (up to 19) by placing any character other than blank in column 6 of each continuation card.
- On the first card of a statement column 6 must be blank.
- For comments, the character C is placed in column 1.

#### \*\* Statements allowed

- Statements of the form:

$Y(p)=F(Y(1),\dots,Y(n),\dots)$

From now on these statements will be called equations. The subscript of an equation is the first number in parentheses (here p).

The subscript of the variable  $Y(n)$  is n.

- IF statements

IF (test) followed by an equation

For example:

$IF(Y(7).GT.Y(10))Y(7)=Y(10)$

The subscript of the IF statement is the subscript of the equation.

#### \*\* Other requirements

- Variables to be ordered are always of the form  $Y(\dots)$ .  
Their subscripts form a sequence  $1,2,3,\dots,n$  with n up to 500.
- Other character strings including 'Y' in their expressions may be used in the

data.

- Blanks may be present everywhere in a card (except in column 7 for statements).
- There are no restrictions about the number of comment cards.
- Several equations and IF statements may have the same subscript.

## 2.2. Execution procedure and example of input data set:

### the Klein-Goldberger model

In this section the FORTRAN code for the Klein-Goldberger revised model [4] is displayed according to the format in [2, pp.8-9]. This card-image data set is the 12-th file on the tape whose contents are described in [2].

```

SUBROUTINE MODEL (Y,X,NEXO,IREAD,IC,YL,NEND,UMC,A)          KLE00010
IMPLICIT REAL*8 (A-H,O-Z)                                  KLE00020
DIMENSION Y(1),X(NEXO,IREAD),YL(NEND,IREAD),UMC(1),A(1)  KLE00030
C                                                           KLE00040
C MODEL KLEIN-GOLDBERGER ECONOMETRICA , 1969, APRIL      KLE00050
C                                                           KLE00060
C MEANING OF ENDOGENOUS VARIABLES Y(I)                   KLE00070
C                                                           KLE00080
C Y( 1) = CD                                              KLE00090
C Y( 2) = CN                                              KLE00100
C Y( 3) = RR                                              KLE00110
C Y( 4) = HB                                              KLE00120
C Y( 5) = IM                                              KLE00130
C Y( 6) = X                                               KLE00140
C Y( 7) = H                                               KLE00150
C Y( 8) = WW                                              KLE00160
C Y( 9) = W                                               KLE00170
C Y(10) = R                                               KLE00180
C Y(11) = I                                               KLE00190
C Y(12) = D                                               KLE00200
C Y(13) = RS                                              KLE00210
C Y(14) = PC                                              KLE00220
C Y(15) = NW                                              KLE00230
C Y(16) = Y                                               KLE00240
C Y(17) = P                                               KLE00250
C Y(18) = SC                                              KLE00260
C Y(19) = PGR                                             KLE00270
C Y(20) = PGRR                                            KLE00280
C                                                           KLE00290
C MEANING OF EXOGENOUS VARIABLES X(I,IC)                 KLE00300
C                                                           KLE00310
C X(1,IC) = WG                                            KLE00320
C X(2,IC) = PM                                            KLE00330
C X(3,IC) = NG                                            KLE00340
C X(4,IC) = NS                                            KLE00350
C X(5,IC) = NL                                            KLE00360
C X(6,IC) = TC                                            KLE00370
C X(7,IC) = DU                                            KLE00380
C X(8,IC) = RD                                            KLE00390
C X(9,IC) = RE-1 (ONLY LAGGED IN THE MODEL)             KLE00400
C X(10,IC) = G+E                                          KLE00410
C X(11,IC) = TI                                           KLE00420

```

```

C X(12,IC) = T KLE00430
C X(13,IC) = SUM KLE00440
C X(14,IC) = CONSTANT KLE00450
C KLE00460
C INVESTMENT FUNCTION (NONRESIDENTIAL) 3.14 KLE00470
  Y(11)=.95*YL(11,IC-1)+A(44)*(YL(6,IC-1)-X(1,IC-1))+ KLE00480
  -A(45)*YL(10,IC-1)+A(46)*YL(11,IC-1)+A(47)*X(14,IC)+UMC(14) KLE00490
C DEPRECIATION EQUATION 3.15 KLE00500
  Y(12)=A(48)*X(13,IC)+A(49)*X(7,IC)+A(50)*X(14,IC)+UMC(15) KLE00510
C INTEREST RATE DETERMINATION EQUATION 3.16 KLE00520
  Y(13)=A(51)*X(8,IC)+A(52)*X(9,IC)+A(53)*X(7,IC)+ KLE00530
  -A(54)*X(14,IC)+UMC(16) KLE00540
C INTEREST RATE STRUCTURE EQUATION 3.10 KLE00550
  Y(10)=A(31)*Y(13)+A(32)*YL(10,IC-1)+A(33)*X(14,IC)+UMC(10) KLE00560
C NATIONAL INCOME NATIONAL PRODUCT IDENTITY 3.18. EXPLIC IN Y KLE00570
  Y(16)=(Y(17)*Y(6)-Y(12)-X(11,IC)-Y(17)*Y(18)- KLE00580
  -X(6,IC)-X(12,IC))/Y(17) KLE00590
C CONSUMPTION FUNCTION (DURABLES) 3.1 KLE00600
  Y(1)=A(1)*(Y(16)-.7*YL(16,IC-1))+(.7+A(2))*YL(1,IC-1)+A(3) KLE00610
  -X(14,IC)+UMC(1) KLE00620
C CONSUMPTION FUNCTION (NONDURABLES) 3.2 KLE00630
  Y(2)=A(4)*Y(16)+A(5)*YL(2,IC-1)+A(6)*X(14,IC)+UMC(2) KLE00640
C INVESTMENT FUNCTION (RESIDENTIAL) 3.3 KLE00650
  Y(3)=A(7)*Y(16)+A(8)*YL(10,IC-1)+A(9)*YL(3,IC-1)+A(10)*X(14,IC) KLE00660
  +UMC(3) KLE00670
C INVESTMENT FUNCTION (INVENTORIES) SCALED BY 10. NORMALIZED FOR H 3.4 KLE00680
  Y(4)=(A(11)/10.*(Y(6)-10.*(-YL(4,IC-1)))+A(12)*YL(4,IC-1) KLE00690
  -A(13)/10*X(14,IC)+UMC(4)/10.)/(1.+A(11)) KLE00700
C IMPORT DEMAND FUNCTION 3.5 KLE00710
  Y(5)=A(14)*Y(6)+A(15)*(X(2,IC)-Y(17))+A(16)*YL(5,IC-1)+ KLE00720
  -A(17)*X(14,IC)+UMC(5) KLE00730
C DEFINITION OF REAL GNP 3.17 KLE00740
  Y(6)=(Y(1)+Y(2)+Y(11)+Y(3) KLE00750
  +10.*(Y(4)-YL(4,IC-1)) KLE00760
  -X(10,IC)-Y(5)) KLE00770
C PRODUCTION FUNCTION WITH SCALING BY 100 IN H. EXPLIC. FOR NW 3.6 KLE00780
C (THE FACTOR 0.230 HAS BEEN EMPIRICALLY CHOSEN FOR CONVERGENCE). KLE00790
  Y(15)=Y(15)+0.230* KLE00800
  -Y(6)-(X(1,IC)+.95*(YL(6,IC-1)-X(1,IC-1))+A(18)*(Y(11)+Y(3)) KLE00810
  -A(19)*((Y(15)-X(3,IC)+X(4,IC))- .95*(YL(15,IC-1)-X(3,IC-1) KLE00820
  -X(4,IC-1)))+A(20)/100.*(Y(7)-.95*YL(7,IC-1))+A(21)*X(14,IC)+ KLE00830
  -UMC(6)) KLE00840
C HOURS WORKED FUNCTION SCALED BY 100. 3.7 KLE00850
  Y(7)=A(22)*100.*(Y(9)-YL(9,IC-1))+A(23)*100.*(X(5,IC)-Y(15)-X(4,IC) KLE00860
  -Y(17))+A(24)*100.*X(14,IC)+UMC(7)*100. KLE00870
C LABOR DEMAND FUNCTION (WAGE SHARE) 3.8 KLE00880
  Y(8)=X(1,IC)+A(25)*(Y(6)-X(1,IC))+A(26)*(YL(8,IC-1)-X(1,IC-1)) KLE00890
  +A(27)*X(14,IC)+UMC(8) KLE00900
C WAGE RATE DETERMINATION EQUATION 3.9 KLE00910
  Y(9)=YL(9,IC-1)+A(28)*(X(5,IC)-Y(15)-X(4,IC))+ KLE00920
  -A(29)*(YL(17,IC-1)-YL(17,IC-2))+A(30)*X(14,IC)+UMC(9) KLE00930
C WAGE IDENTITY NORMALIZED FOR P 3.20 KLE00940
  Y(17)=Y(7)*Y(9)*Y(15)/Y(8)/100. KLE00950
C CORPORATE SAVINGS FUNCTION SCALED BY 10. 3.11. EXPLIC. IN SC KLE00960
  Y(18)=(A(34)*(Y(17)*Y(14)-X(6,IC))+A(35)*(YL(17,IC-1)*YL(14,IC-1) KLE00970
  -X(6,IC-1)-YL(17,IC-1)*YL(18,IC-1))+A(36)*X(14,IC)+UMC(11))/ KLE00980
  -Y(17) KLE00990
C RENTIER INCOME EQUATION 3.13. EXPLIC IN PGRR KLE01000
  Y(20)=(A(40)*Y(17)*(Y(11)+Y(3))+A(41)*(Y(10)-YL(10,IC-1)) KLE01010
  -A(42)*YL(20,IC-1)*YL(17,IC-1)+A(43)*X(14,IC)+UMC(13))/Y(17) KLE01020
C DEFINITION OF PROFIT 3.19. EXPLIC. IN PGR KLE01030
  Y(19)=(Y(17)*Y(6)-Y(12)-X(11,IC)-Y(17)*Y(8)-Y(20)*Y(17))/Y(17) KLE01040
C NONCORPORATE INCOME EQUATION 3.12. EXPLIC. IN PC KLE01050
  Y(14)=Y(19)-10./Y(17)* KLE01060
  -A(37)/10.*Y(17)*Y(6)+A(38)*(YL(19,IC-1)-YL(14,IC-1))*YL(17,IC-1)/ KLE01070
  -10. KLE01080
  -A(39)/10.*X(14,IC)+UMC(12)/10.) KLE01090
C***** KLE01100
  RETURN KLE01110
  END KLE01120

```

To process the reordering algorithm, first of all the first 46 cards of the data set must be dropped, stored into a separate file, as well as the RETURN and END statements. The comment card

```
C*****
```

is mandatory at the end of the data set and must appear nowhere else.

After these preliminary operations, INPUT FORTRAN A1 must be the CMS identifier of the data set [3]; the following VANDERG EXEC procedure

```
FILEDEF ONE DISK INPUT FORTRAN A1 (RECFM F LRECL 80 BLOCK 80)
FILEDEF TWO DISK OUTPUT FORTRAN A1 (RECFM F LRECL 80 BLOCK 80)
GLOBAL TXTLIB PLILIB
LOAD VANDERG
START
```

can now be used issuing the CMS command:

```
vanderg
```

### 2.3. The output data set

The output processing is performed by the subroutines ECRIT and IMPRIM (see section 4.). The equations are written following the sequence (put in SEQ) found by Van der Giessen's method.

All the comments preceding a statement in the input file are present in the output file immediately before the statement itself.

Several statements may have the same subscript. In the output file they are written in a block (inserted at the place indicated by SEQ). Inside the block they have the same sequence as their relative order in the input file.

The comment 'END OF RECURSIVE PART' is written after the end of the recursive equations (determined in subroutine RNG), if any.

The comment 'END OF SIMULTANEOUS PART' is put just before the beginning of the post-recursive part (if any).

For further details see the program listing (MAIN and subroutine RNG, section 4.2.).

## 2.4. Example of output data set:

the reordered Klein-Goldberger model

The result of the execution of the VANDERG EXEC procedure is the creation of the file whose CMS identifier is OUTPUT FORTRAN, containing the reordered equations and the corresponding comment lines as follows:

```

C INVESTMENT FUNCTION (NONRESIDENTIAL) 3.14 OUT00010
  Y(11)=.95*YL(11,IC-1)+A(44)*(YL(6,IC-1)-X(1,IC-1))+
  +A(45)*YL(10,IC-1)+A(46)*YL(11,IC-1)+A(47)*X(14,IC)+UMC(14) OUT00020
C DEPRECIATION EQUATION 3.15 OUT00030
  Y(12)=A(48)*X(13,IC)+A(49)*X(7,IC)+A(50)*X(14,IC)+UMC(15) OUT00040
C INTEREST RATE DETERMINATION EQUATION 3.16 OUT00050
  Y(13)=A(51)*X(8,IC)+A(52)*X(9,IC)+A(53)*X(7,IC)+
  +A(54)*X(14,IC)+UMC(16) OUT00060
C INTEREST RATE STRUCTURE EQUATION 3.10 OUT00070
  Y(10)=A(31)*Y(13)+A(32)*YL(10,IC-1)+A(33)*X(14,IC)+UMC(10) OUT00080
C**** END OF RECURSIVE PART ***** OUT00090
C WAGE RATE DETERMINATION EQUATION 3.9 OUT00100
  Y(9)=YL(9,IC-1)+A(28)*(X(5,IC)-Y(15)-X(4,IC))+
  +A(29)*(YL(17,IC-1)-YL(17,IC-2))+A(30)*X(14,IC)+UMC(9) OUT00110
C HOURS WORKED FUNCTION SCALED BY 100. 3.7 OUT00120
  Y(7)=A(22)*100.*(Y(9)-YL(9,IC-1))+A(23)*100.*(X(5,IC)-Y(15)-X(4,IC)+
  +) +A(24)*100.*X(14,IC)+UMC(7)*100. OUT00130
C INVESTMENT FUNCTION (INVENTORIES) SCALED BY 10. NORMALIZED FOR H 3.4 OUT00140
  Y(4)=(A(11)/10.*(Y(6)-10.*(-YL(4,IC-1)))+A(12)*YL(4,IC-1)
  ++A(13)/10*X(14,IC)+UMC(4)/10.)/(1.+A(11)) OUT00150
C LABOR DEMAND FUNCTION (WAGE SHARE) 3.8 OUT00160
  Y(8)=X(1,IC)+A(25)*(Y(6)-X(1,IC))+A(26)*(YL(8,IC-1)-X(1,IC-1))
  +A(27)*X(14,IC)+UMC(8) OUT00170
C WAGE IDENTITY NORMALIZED FOR P 3.20 OUT00180
  Y(17)=Y(7)*Y(9)*Y(15)/Y(8)/100. OUT00190
C IMPORT DEMAND FUNCTION 3.5 OUT00200
  Y(5)=A(14)*Y(6)+A(15)*(X(2,IC)-Y(17))+A(16)*YL(5,IC-1)+
  +A(17)*X(14,IC)+UMC(5) OUT00210
C DEFINITION OF PROFIT 3.19. EXPLIC. IN PGR OUT00220
  Y(19)=(Y(17)*Y(6)-Y(12)-X(11,IC)-Y(17)*Y(8)-Y(20)*Y(17))/Y(17) OUT00230
C NONCORPORATE INCOME EQUATION 3.12. EXPLIC. IN PC OUT00240
  Y(14)=Y(19)-10./Y(17)*
  +(A(37)/10.*Y(17)*Y(6)+A(38)*(YL(19,IC-1)-YL(14,IC-1))*YL(17,IC-1)/
  +10. OUT00250
  ++A(39)/10.*X(14,IC)+UMC(12)/10.) OUT00260
C CORPORATE SAVINGS FUNCTION SCALED BY 10. 3.11. EXPLIC. IN SC OUT00270
  Y(18)=(A(34)*(Y(17)*Y(14)-X(6,IC))+A(35)*(YL(17,IC-1)*YL(14,IC-1)
  +-X(6,IC-1)-YL(17,IC-1)*YL(18,IC-1))+A(36)*X(14,IC)+UMC(11))/
  +Y(17) OUT00280
C NATIONAL INCOME NATIONAL PRODUCT IDENTITY 3.18. EXPLIC IN Y OUT00290
  Y(16)=(Y(17)*Y(6)-Y(12)-X(11,IC)-Y(17)*Y(18)-
  +X(6,IC)-X(12,IC))/Y(17) OUT00300
C CONSUMPTION FUNCTION (DURABLES) 3.1 OUT00310
  Y(1)=A(1)*(Y(16)-.7*YL(16,IC-1))+(.7+A(2))*YL(1,IC-1)+A(3)
  +*X(14,IC)+UMC(1) OUT00320
C CONSUMPTION FUNCTION (NONDURABLES) 3.2 OUT00330
  Y(2)=A(4)*Y(16)+A(5)*YL(2,IC-1)+A(6)*X(14,IC)+UMC(2) OUT00340
C INVESTMENT FUNCTION (RESIDENTIAL) 3.3 OUT00350
  Y(3)=A(7)*Y(16)+A(8)*YL(10,IC-1)+A(9)*YL(3,IC-1)+A(10)*X(14,IC)
  ++UMC(3) OUT00360
C DEFINITION OF REAL GNP 3.17 OUT00370
  Y(6)=(Y(1)+Y(2)+Y(11)+Y(3)
  ++10.*(Y(4)-YL(4,IC-1))
  ++X(10,IC)-Y(5)) OUT00380
C PRODUCTION FUNCTION WITH SCALING BY 100 IN H. EXPLIC. FOR NW 3.6 OUT00390
C (THE FACTOR 0.230 HAS BEEN EMPIRICALLY CHOSEN FOR CONVERGENCE). OUT00400

```

```

      Y(15)=Y(15)+0.230*                                OUT00570
      +(Y(6)-(X(1,IC)+.95*(YL(6,IC-1)-X(1,IC-1))+A(18)*(Y(11)+Y(3))  OUT00580
      ++A(19)*((Y(15)-X(3,IC)+X(4,IC))-.95*(YL(15,IC-1)-X(3,IC-1)  OUT00590
      ++X(4,IC-1))+A(20)/100.*(Y(7)-.95*YL(7,IC-1))+A(21)*X(14,IC)+  OUT00600
      +UMC(6))                                           OUT00610
C RENTIER INCOME EQUATION 3.13. EXPLIC IN PGRR        OUT00620
      Y(20)=(A(40)*Y(17)*(Y(11)+Y(3))+A(41)*(Y(10)-YL(10,IC-1))  OUT00630
      ++A(42)*YL(20,IC-1)*YL(17,IC-1)+A(43)*X(14,IC)+UMC(13))/Y(17)  OUT00640

```

The heading statements previously dropped, as well as the RETURN and END statements, must be reinserted.

The data set so obtained (OUTPUT FORTRAN) must be renamed KLEINGOL FORTRAN and compiled; simulation can then be performed as in {2,p.29}.

### 3. PERFORMANCES

The solution of the non-reordered Klein-Goldberger model for one year (for example 1965), with a relative tolerance  $0.1E-06$  and assuming the historical values of the endogenous variables as starting values of the Gauss-Seidel procedure, requires 42 iterations.

The solution of the model, reordered as in section (2.4.), requires 18 iterations.

The solution of the Klein-I model, as in [2,pp.8-9], at 1941 requires 25 iterations. After reordering, the same model requires 18 iterations.

The reordering of the Klein-Goldberger model requires about 8 seconds of CPU time on a computer IBM/370 model 168.

---

#### 4. THE PL/1 PROGRAM

Whenever possible, within the program listing and in the flow-charts the same variables names as in Van der Giessen's paper [5] are maintained.

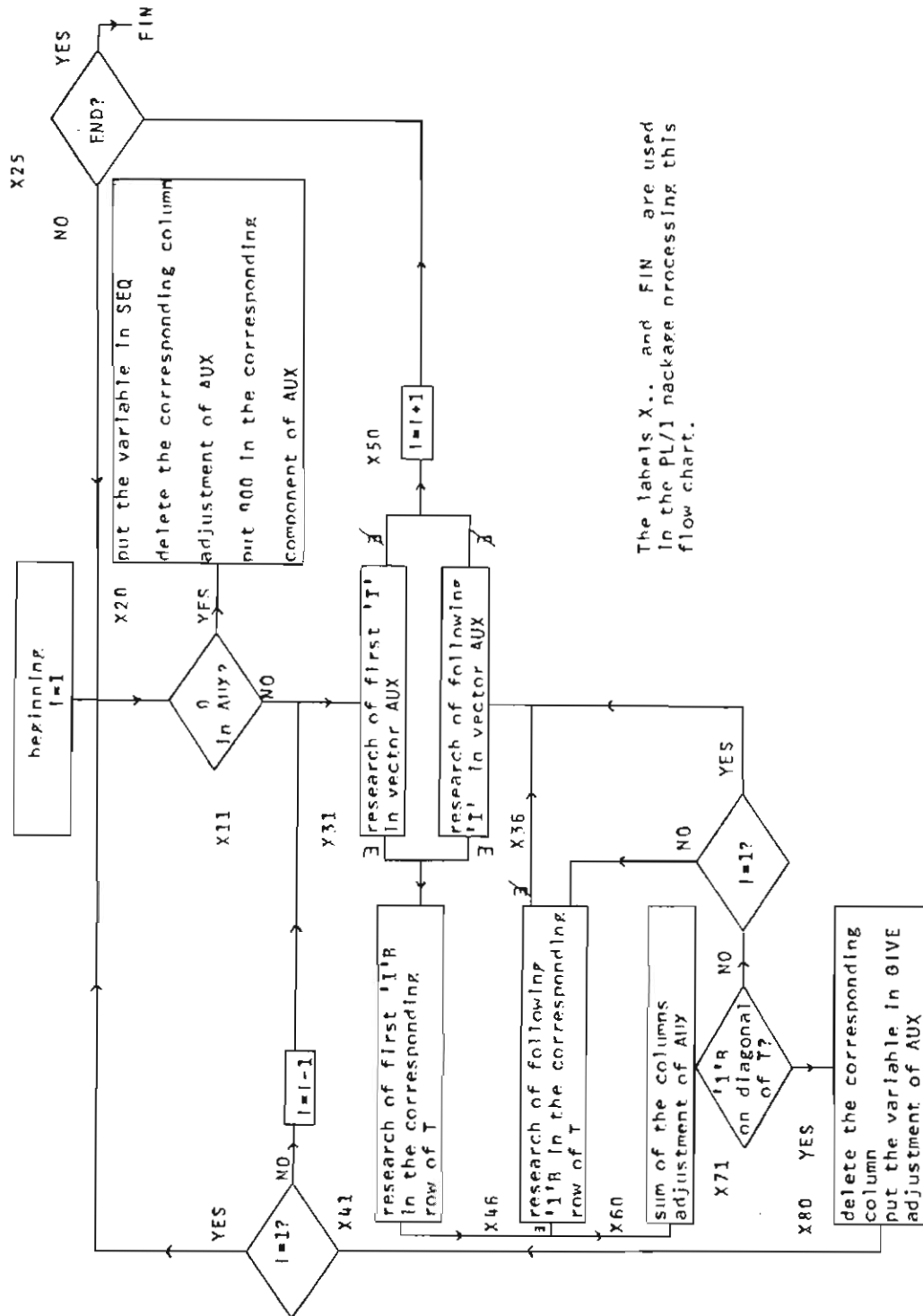
The program:

- reads the data set,
- fills the structure matrix T after a syntactic analysis (research of the sequence Y(...)) of each equation,
- stores the cards in a lists structure (see later in this paragraph),
- processes the Van der Giessen's algorithm,
- fills the output file with the new sequence.

Details about each subroutine are given in the listing of the program (see 4.2.).

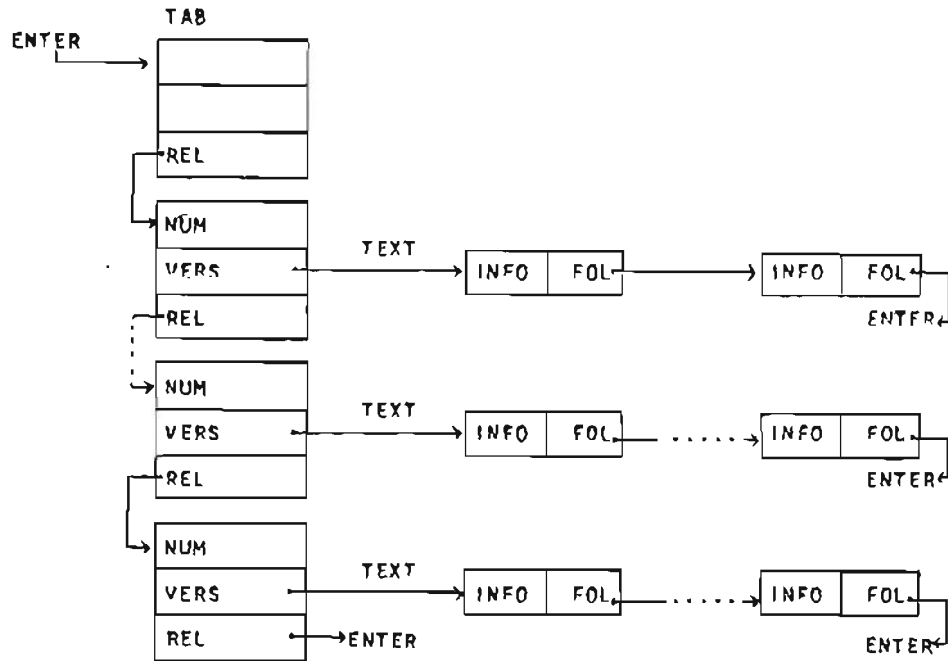


4.1. A simplified flow-chart



The labels X... and FIN are used in the PL/I package processing this flow chart.

In order to have a simple output processing, the cards are stored in this way (a list of lists is used):



The first element of TAB is just created to begin the main list.

In each list TEXT we have a statement (equation or IF statement) with the comment cards coming just before this statement. Each INFO contains one card of the statement. NUM is the subscript of the equation or IF statement.

If several statements have the same subscript, the corresponding row in T depends on all the variables found in all the statements.

## 4.2. Program listing

```

/* PROPRIETA' DELLA IBM ITALIA */
/* CENTRO SCIENTIFICO DI PISA */
VANDERG: PROC OPTIONS(MAIN);
/*****
/*****
/*      DECLARATIONS      */
/*****
/*****
DCL RANGI POINTER;
DCL (AUX,GIVE,SEQ)(500)PIC'999';
DCL REC (500) PIC'999'; /* USED TO WRITE 'RECURSIVE PART' */
DCL R1 PIC'999' ; /* POINTER IN VECTOR 'REC' */
/* THESE ARRAYS ARE USED IN SUBROUTINE RNG
/* AUX(I) IS FILLED WITH THE NUMBER OF '1'S IN ROW I OF MATRIX T
/* AT THE END OF VDG ALGORITHM, 'GIVE' IS FILLED WITH THE
/* VARIABLES TO BE GIVEN
/* 'SEQ' IS FILLED WITH THE NEW ORDER OF THE EQUATIONS
DCL ONE FILE RECORD INPUT;
/* FILE ONE CONTAINS DATA I.E. THE SET OF EQUATIONS AND COMMENTS
DCL TWO FILE RECORD OUTPUT;
/* AFTER PROCESSING FILE TWO CONTAINS THE RESULTS OF REORDERING
DCL COM BIT(1); /* LOGICAL USED FOR THE PRINTING OF COMMENTS */
DCL N PIC'999', /* NUMBER OF EQUATIONS */
I PIC'99', /* POINTER IN LENG
CARD CHAR(80); /* CARD USED TO READ DATA */
DCL Z1 PIC'999', EQU CHAR(7000) VARYING ;
/* BEFORE EACH 'CALL STUD' EQU CONTAINS ONE EQUATION */
DCL ROW PIC'999', LENG(99) PIC'999', J PIC'9999';
/* ROW IS THE INDEX OF ROW IN MATRIX T
/* LENG IS AN ARRAY USED IN SUBROUTINE CREATE
DCL T (500,500 ) BIT; /* STRUCTURE ARRAY
/* THE TWO FOLLOWING STRUCTURES FORM LISTS TO STORE EQUATIONS
DCL I TAB BASED (Q),
2 NUM PIC'999', /* NUM ROW OF AN EQUATION Y(2)=...->NUM=2
2 VERS POINTER, /* USED TO RECOVER THE FIRST ELEMENT OF TEXT
2 REL POINTER; /* POINT ON THE FOLLOWING ELEMENT OF TAB
DCL I TEXT BASED(P),
2 INFO CHAR(80), /* INFO IS FILLED WITH 'A LINE OF AN EQUATION'
2 FOL POINTER; /* POINT ON THE FOLLOWING ELEMENT OF TEXT
DCL (Q,P) POINTER ;
DCL COUR1 POINTER ; /* CURRENT POINTER IN LIST TAB
DCL COUR2 POINTER ; /* CURRENT POINTER IN LIST TEXT
DCL ENTER POINTER ; /* BEGINNING OF THE LIST TAB
/*****
/*****
/*      SUBROUTINES      */
/*****
/*****
/*****
/* AS IN THE DATA AN EQUATION MAY BE GIVEN ON SEVERAL CARDS
/* THIS PROCEDURE PUTS ALL THE CARDS COMPOSING AN EQUATION OR IF
/* STATEMENT IN THE CHARACTER STRING CALLED 'EQU'
/* THE ARRAY 'LENG'
/* LENG(1) CONTAINS THE ROW OF THE EQUATION Y(4)=...->LENG(1)=4
/* LENG(1) CONTAINS THE LENGTH (AFTER CANCELLING THE BLANKS)
/* OF THE I-1 CARD OF AN EQUATION OR OF AN IF STATEMENT
/*****
/*****
CREATE: PROC;
/*****
DCL K PIC'99';
LENG=0;I=2;K=72;

```

```

VAN00010
VAN00020
VAN00030
VAN00040
VAN00050
VAN00060
VAN00070
VAN00080
VAN00090
VAN00100
VAN00110
VAN00120
VAN00130
VAN00140
*/ VAN00150
*/ VAN00160
*/ VAN00170
*/ VAN00180
*/ VAN00190
VAN00200
*/ VAN00210
VAN00220
*/ VAN00230
VAN00240
VAN00250
VAN00260
VAN00270
VAN00280
VAN00290
VAN00300
VAN00310
VAN00320
VAN00330
VAN00340
VAN00350
VAN00360
VAN00370
VAN00380
VAN00390
*/ VAN00400
*/ VAN00410
VAN00420
VAN00430
VAN00440
VAN00450
VAN00460
VAN00470
VAN00480
VAN00490
VAN00500
VAN00510
VAN00520
VAN00530
VAN00540
VAN00550
VAN00560
VAN00570
VAN00580
VAN00590
VAN00600
VAN00610
VAN00620
VAN00630
VAN00640
VAN00650
VAN00660

```

```

      /* AFTER CANCELLING THE BLANKS 'K' IS ON THE LAST NONBLANK */
      /* CHARACTER OF A CARD */
      DO WHILE(SUBSTR(CARD,K,1)=' ');K=K-1;END;
      /* WE PUT THE FIRST CARD OF THE EQUATION IN 'EQU' */
      EQU=SUBSTR(CARD,7,K-6);
      LENG(2)=K-6;J=K-6;
      READ FILE(ONE) INTO (CARD);
      I=3;
      /* THE FOLLOWING LOOP FINDS THE REST OF CARDS COMPOSING AN */
      /* EQUATION AND PUT THEM IN 'EQU' */
      DO WHILE((SUBSTR(CARD,1,1)~='C')&(SUBSTR(CARD,6,1)~=' '));
      K=72;
      DO WHILE(SUBSTR(CARD,K,1)=' ');K=K-1;END;
      EQU=SUBSTR(EQU,1,J)||SUBSTR(CARD,7,K-6);
      LENG(1)=K-6;
      I=I+1;J=J+K-6;
      READ FILE(ONE) INTO (CARD);
      END;
      END CREATE;

      /*-----*/
      /* WHEN WE HAVE FOUND A STRING 'Y(...)', 'COD' LOOKS FOR */
      /* THE INDEX BETWEEN PARENTHESES AND PUT IT IN 'Z1' */
      /*-----*/
      COD: PROC(L);
      /*-----*/
      DCL Z4 CHAR(2);
      DCL (L,K) PIC'9999';
      K=L;
      /* WE LOOK FOR RIGHT PARENTHESIS OF Y( ) */
      DO WHILE(SUBSTR(EQU,K,1)~=' ');K=K+1;END;
      K=K-1;
      /* WE ARE BETWEEN THE PARENTHESES OF Y( ) AND WE LOOK FOR */
      /* THE FIRST DIGIT OF THE INDEX STARTING FROM THE RIGHT */
      DO WHILE(SUBSTR(EQU,K,1)=' ');K=K-1;END;
      /* WE EXAMINE IF THERE ARE ONE OR TWO DIGITS IN INDEX */
      /* AND FILL 'Z1' CONSEQUENTLY */
      IF((SUBSTR(EQU,K-1,1)=' ')|(SUBSTR(EQU,K-1,1)='('))
      THEN Z1='00'||SUBSTR(EQU,K,1);
      ELSE IF((SUBSTR(EQU,K-2,1)=' ')|(SUBSTR(EQU,K-2,1)='('))
      THEN Z1='0'||SUBSTR(EQU,K-1,2);
      ELSE Z1=SUBSTR(EQU,K-2,3);
      END COD;

      /*-----*/
      /* THIS SUBROUTINE FILLS A ROW OF STRUCTURE ARRAY 'T' */
      /* THE EQUATION TO DEAL WITH IS IN 'EQU' */
      /*-----*/
      STUD: PROC(M3);
      /*-----*/
      DCL(M1,M2,M3)PIC'9999',Z2 CHAR(1),
      COL PIC'999';
      /* COD(M3) GIVES US THE ROW TO FILL IN MATRIX 'T' */
      CALL COD(M3);ROW=Z1;LENG(1)=ROW;M1=M3+3;
      DO WHILE(M1<J); /* J INDICATES THE END OF 'EQU' */
      IF(SUBSTR(EQU,M1,1)='Y') THEN
      /* WE HAVE FOUND THE CHARACTER 'Y', WE LOOK IF THERE IS */
      /* THE FOLLOWING SEQUENCE : Y(....) */
      DO;M2=M1+1;
      DO WHILE (SUBSTR(EQU,M2,1)=' ');M2=M2+1;END;
      IF( SUBSTR(EQU,M2,1) = '(' ) THEN
      DO ;
      Z2=SUBSTR(EQU,M1-1,1);
      IF((Z2 = ' ')|(Z2 = '*')|(Z2 = '+')|(Z2 = '-')|(Z2 = '(')
      |(Z2 = '/')|(Z2 = '=') THEN
      /* WE HAVE FOUND A STRING 'Y(...)' IN EQU. 'COD' GIVES THE */
      /* COLUMN INDEX 'COL' AND WE DO T(ROW,COL)='1'B */
      DO ;

```

VAN00670  
 VAN00680  
 VAN00690  
 VAN00700  
 VAN00710  
 VAN00720  
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 VAN00990  
 VAN01000  
 VAN01010  
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 VAN01100  
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 VAN01160  
 VAN01170  
 VAN01180  
 VAN01190  
 VAN01200  
 VAN01210  
 VAN01220  
 VAN01230  
 VAN01240  
 VAN01250  
 VAN01260  
 VAN01270  
 VAN01280  
 VAN01290  
 VAN01300  
 VAN01310  
 VAN01320  
 VAN01330  
 VAN01340  
 VAN01350  
 VAN01360

```

CALL COD(M1);
COL=21;T(ROW,COL)='1'B;
M1=M1+3;
END;
END;
MI=M1+1;
END;
END STUD ;

/*****
/* ECRIT PRINTS THE EQUATION WHOSE INDEX IS ORD(Y(ORD)=...) */
/* IN THE SAME WAY AS IT WAS GIVEN IN DATA */
/*****
/-----*/
ECRIT:PROC(ORD,RANG);
/-----*/
DCL RANG POINTER ; /* USED TO PRINT SEVERAL LIST HAVING SAME INDEX */
DCL ORD PIC'999';
COUR1=RANG; /* RESEARCH OF INDEX ORD BEGINS AT ADDRESS RANG */
DO WHILE((COUR1->NUM=ORD)&(COUR1~ENTER));
COUR1=COUR1->REL;
END;
IF(COUR1=ENTER) THEN GOTO TERM;
COUR2=COUR1->VERS;
/* WE ARE ON THE RIGHT ADDRESS, WE WRITE THE FIRST CARD */
WRITE FILE(TWO) FROM(COUR2->INFO);
/* THE FOLLOWING LOOP WRITES THE REST OF TEXT */
DO WHILE(COUR2->FOL=ENTER);
COUR2=COUR2->FOL;
WRITE FILE(TWO) FROM(COUR2->INFO);
END;
TERM:END ECRIT;

/*****
/* THIS SUBROUTINE STORES AN EQUATION IN THE SAME WAY AS
/* IT WAS READ IN ORDER TO HAVE A SIMPLE PRINTING. THIS IS
/* DONE WITH A LIST STRUCTURE
/*****
/-----*/
ST:PROC;
/-----*/
DCL CARD1 CHAR(80),
POS PIC'9999', /* INDICATES POSITION IN STRING 'EQU' */
R PIC'99';
/* PROCESSING OF THE FIRST CARD OF AN EQUATION OR IF STATEMENT.
/* FIRSTLY WE EXAMINE IF COMMENTS HAVE BEEN ALREADY PUT
/* IN A LIST TEXT : IF COM='0'B (NO COMMENTS) WE CREATE A NEW
/* LIST TEXT(Y1) OTHERWISE WE CONTINUE THE LIST ALREADY BEGUN(Y2)*/
CARD1=' ' ;
CARD1=' ' || SUBSTR(EQU,1,LENG(2));
IF (COM='0'B ) THEN GOTO Y1;
ELSE GOTO Y2;
Y2: COUR1->NUM=LENG(1);
ALLOCATE TEXT SET (P);
COUR2->FOL=P;
P->INFO=CARD1;
P->FOL=ENTER;
COUR2=P;
POS=LENG(2)+1;
GOTO Y3;
Y1: ALLOCATE TAB SET (Q);
COUR1->REL=Q;
Q->REL=ENTER;
Q->NUM=LENG(1);
COUR1=Q;
ALLOCATE TEXT SET(P);
COUR2=P;
Q->VERS=P;
P->INFO=CARD1;

```

VANO1370  
VANO1380  
VANO1390  
VANO1400  
VANO1410  
VANO1420  
VANO1430  
VANO1440  
VANO1450  
VANO1460  
VANO1470  
VANO1480  
VANO1490  
VANO1500  
VANO1510  
VANO1520  
VANO1530  
VANO1540  
VANO1550  
VANO1560  
VANO1570  
VANO1580  
VANO1590  
VANO1600  
VANO1610  
VANO1620  
VANO1630  
VANO1640  
VANO1650  
VANO1660  
VANO1670  
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VANO1690  
VANO1700  
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VANO1770  
VANO1780  
VANO1790  
VANO1800  
VANO1810  
VANO1820  
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VANO1860  
VANO1870  
VANO1880  
VANO1890  
VANO1900  
VANO1910  
VANO1920  
VANO1930  
VANO1940  
VANO1950  
VANO1960  
VANO1970  
VANO1980  
VANO1990  
VANO2000  
VANO2010  
VANO2020  
VANO2030  
VANO2040  
VANO2050  
VANO2060

```

P->FOL=ENTER;
POS=LENG(2)+1;
Y3:R=3;
/* LOOP TO CONTINUE THE LIST 'TEXT' UNTIL THE END OF
/* THE EQUATION
DO WHILE (POS<J);
CARD1=' ';
CARD1=' ' || SUBSTR(EQU,POS,LENG(R));
ALLOCATE TEXT SET(P);
COUR2->FOL=P;
P->INFO=CARD1;
P->FOL=ENTER;
COUR2=P;
POS=POS + LENG(R);
R=R+1;
END;
END ST ;

/*****
/* THIS PROCEDURE RECOGNIZES IF WE ARE ON A STATEMENT
/* Y( )= OR AN 'IF STAT'( IF(.....) )..AFTER THERE
/* IS A SPECIAL TREATMENT FOR EACH KIND OF STATEMENT
*****/
/-----*/
TESTY:PROC ;
/-----*/
DCL PEQU PIC '9999', /* POINTER IN STRING EQU */
NPC PIC '999'; /* USED TO TEST A NUMBER OF PARENTHESIS */
IF (SUBSTR(EQU,1,1)='Y') THEN
/* WE ARE ON AN 'IF STAT' */
DO;
PEQU=1;
/* WE LOOK FOR THE LEFT PARENTHESIS OF Y( ) */
DO WHILE (SUBSTR(EQU,PEQU,1)='('); PEQU=PEQU+1; END;
/* PEQU IS ON THE FIRST PARENTHESIS */
NPC=1 ; PEQU = PEQU + 1;
DO WHILE (NPC<=0) ;
/* WE LOOK FOR THE END OF TEST IF BY COUNTING THE PARENTHSES */
/* WITH NPC */
IF (SUBSTR(EQU,PEQU,1)='(') THEN NPC = NPC +1;
ELSE IF (SUBSTR(EQU,PEQU,1)=')') THEN NPC = NPC -1;
PEQU=PEQU+1;
END;
PEQU = PEQU +1;
/* WE LOOK FOR THE FIRST CHAR '-' FOLLOWING THE END OF TEST */
DO WHILE (SUBSTR(EQU,PEQU,1)=' '); PEQU = PEQU +1; END;
IF ((SUBSTR(EQU,PEQU,2)='Y(')|(SUBSTR(EQU,PEQU,2)='Y ')) THEN
/* THE STAT FOLLOWING IF(..) IS Y( ).. WE HAVE TO TREAT
/* EQUATION IN STUD(PEQU) PEQU IS NOW ON 'Y' OF Y( )
CALL STUD(PEQU);
ELSE
/* THERE IS NOT Y( )= AFTER 'IF (..)' SO WE HAVE JUST TO
/* STORE THIS STATE WITH 999 IN 'NUM' OF LIST 'TAB'
/* WHICH MEANS THAT THIS STATE WILL BE PRINTED AT THE END
LENG(1)=999;
END;
ELSE DO;
/* THE STATEMENT IS 'Y(..)=.... ' WE TREAT IT IN STUD (1) */
CALL STUD(1) ; N=N+1 ; END ;
END TESTY ;

/*****
/* ORDERING OF THE EQUATIONS FOLLOWING 'VAN DER GIessen METHOD'
*****/
/-----*/
RNG:PROC;
/-----*/
DCL IT BIT(1);
DCL A PIC'999', /* POINTER IN VECTOR 'AUX' */
G PIC'999', /* POINTER IN VECTOR 'GIVE' */

```

VAN02070  
VAN02080  
VAN02090  
VAN02100  
VAN02110  
VAN02120  
VAN02130  
VAN02140  
VAN02150  
VAN02160  
VAN02170  
VAN02180  
VAN02190  
VAN02200  
VAN02210  
VAN02220  
VAN02230  
VAN02240  
VAN02250  
VAN02260  
VAN02270  
VAN02280  
VAN02290  
VAN02300  
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VAN02570  
VAN02580  
VAN02590  
VAN02600  
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VAN02640  
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VAN02660  
VAN02670  
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VAN02690  
VAN02700  
VAN02710  
VAN02720  
VAN02730  
VAN02740  
VAN02750  
VAN02760



```

AUX(B)=AUX(B)+1;
T(B,K)='1'B;
END;
END;
/* RESEARCH OF A '1'B IN THE DIAGONAL OF MATRIX 'T' */
X70:J=1;
X71:IF (T(J,J)='1'B) THEN GOTO X80;
J=J+1;
IF (J<=N) THEN GOTO X71;
IF (I=1) THEN GOTO X35;
/* WE HAVE ALREADY FOUND ONE OR MORE '1'B IN ROW A. THEIR
/* TREATMENT HAS BEEN DONE. WE RESEARCH THE FOLLOWING '1'B. */
X45:K=K+1;
X46:IF(T(A,K)='1'B) THEN GOTO X60;
K=K+1;
IF(K<=N) THEN GOTO X46;
/* WE HAVE ALREADY TREATED ONE OR MORE '1' IN VECTOR
/* AUX. WE RESEARCH THE FOLLOWING '1'
X35:A=A+1;
X36:IF (AUX(A)=1) THEN GOTO X40;
A=A+1;
IF(A<=N) THEN GOTO X36;
GOTO X50;
/* WE HAVE FOUND A VARIABLE TO BE GIVEN. SO WE DELETE THE
/* CORRESPONDING COLUMN J, WE PUT THIS VARIABLE IN 'GIVE'
/* AND ADJUST 'AUX'
X80:A=1;
X81:IF(T(A,J)='0'B) THEN GOTO X82;
T(A,J)='0'B;
AUX(A)=AUX(A)-1;
X82:A=A+1;
IF(A<=N) THEN GOTO X81;
GIVE(G)=J;
G=G+1;
IF (I=1) THEN GOTO X10;
I=I-1;
GOTO X30 ;
/* WE HAVE FOUND A ROW 'A' WITH AUX(A)=0. WE PUT THIS VARIABLE
/* IN VECTOR 'SEQ', WE DELETE THE CORRESPONDING COLUMN IN
/* MATRIX 'T' AND ADJUST 'AUX'
X20:SEQ(S)=A;
AUX(A)=900;
S=S+1;
J=1;
X21:IF (T(J,A)='0'B) THEN GOTO X22;
T(J,A)='0'B;
AUX(J)=AUX(J)-1;
X22:J=J+1;
IF(J<=M) THEN GOTO X21;
/* X25 TEST TO KNOW IF THE SEQUENCE IS FINISHED */
X25:IF(S=M+1) THEN GOTO FIN ;
ELSE GOTO X10;
FIN:END RNG;

/*****
/* THIS SUBROUTINE SEARCHS IF 'IN' IS ONE OF THE COMPONENTS OF
/* VECTOR 'REC'. IF YES TROUVE=1 ELSE TROUVE=0
/*****
/-----*/
COMP:PROC(IN);
/-----*/
DCL IN PIC'999',
R2 PIC'999',
TROUVE PIC'9';
TROUVE=0; R2=1;
DO WHILE (R2<R1);
IF (REC(R2)=IN) THEN DO; TROUVE=1; R2=R1; END;
ELSE R2=R2+1;
END;
RETURN(TROUVE);

```

VAN03470  
VAN03480  
VAN03490  
VAN03500  
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VAN03570  
VAN03580  
VAN03590  
VAN03600  
VAN03610  
VAN03620  
VAN03630  
VAN03640  
VAN03650  
VAN03660  
VAN03670  
VAN03680  
VAN03690  
\*/VAN03700  
\*/VAN03710  
\*/VAN03720  
VAN03730  
VAN03740  
VAN03750  
VAN03760  
VAN03770  
VAN03780  
VAN03790  
VAN03800  
VAN03810  
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\*/VAN03850  
\*/VAN03860  
VAN03870  
VAN03880  
VAN03890  
VAN03900  
VAN03910  
VAN03920  
VAN03930  
VAN03940  
VAN03950  
VAN03960  
VAN03970  
VAN03980  
VAN03990  
VAN04000  
VAN04010  
VAN04020  
VAN04030  
VAN04040  
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VAN04100  
VAN04110  
VAN04120  
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VAN04140  
VAN04150  
VAN04160



```

END COMP;
VAND4170
VAND4180
VAND4190
VAND4200
VAND4210
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VAND4230
VAND4240
VAND4250
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VAND4270
VAND4280
VAND4290
VAND4300
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VAND4370
VAND4380
VAND4390
VAND4400
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VAND4470
VAND4480
VAND4490
VAND4500
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VAND4580
VAND4590
VAND4600
VAND4610
VAND4620
VAND4630
VAND4640
VAND4650
VAND4660
VAND4670
VAND4680
VAND4690
VAND4700
VAND4710
VAND4720
VAND4730
VAND4740
VAND4750
VAND4760
VAND4770
VAND4780
VAND4790
VAND4800
VAND4810
VAND4820
VAND4830
VAND4840
VAND4850
VAND4860

/*****
/* THIS SUBROUTINE WRITES IN THE OUTPUT FILE ALL THE LISTS 'TEXT' */
/* HAVING THE SAME INDEX 'NUM' IN THE LIST 'TAB'. */
*****/
/-----*/
IMPRIM:PROC(INDIC);
VAND4170
VAND4180
VAND4190
VAND4200
VAND4210
VAND4220
VAND4230
VAND4240
VAND4250
VAND4260
VAND4270
VAND4280
VAND4290
VAND4300
VAND4310
VAND4320
VAND4330
VAND4340
VAND4350
VAND4360
VAND4370
VAND4380
VAND4390
VAND4400
VAND4410
VAND4420
VAND4430
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VAND4450
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VAND4690
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VAND4840
VAND4850
VAND4860

/-----*/
DCL INDIC PIC'999';
RANG1=ENTER->REL;
/* WE LOOK IF THERE IS MORE THAN ONE LIST WITH THE */
/* SAME 'NUM' AND WE CALL ECRIT AS MANY TIMES AS NECESSARY */
DO WHILE(RANG1=ENTER);
CALL ECRIT(INDIC,RANG1);
IF (COUR1=ENTER) THEN RANG1=COUR1->REL;
ELSE RANG1=ENTER;
END;
END IMPRIM;

/*****
/*          MAIN PROCEDURE          */
*****/

/* INITIATION */
ALLOCATE TAB SET(Q);
ENTER=Q;
COUR1=Q;
Q->REL=ENTER;
T='0'B;N=0;
COM='0'B;
OPEN FILE(ONE) INPUT;
OPEN FILE(TWO) OUTPUT;
READ FILE(ONE) INTO (CARD);
/* LOOP TO FIND THE EQUATIONS, STORE THEM AND FILL MATRIX 'T' */
ON ENDFILE(ONE) GOTO SUIT ;
LOOP:IF (SUBSTR(CARD,1,1)='C') THEN
DO;
/* WE ARE ON A COMMENT CARD.COM='0'B MEANS THAT */
/* THIS IS THE FIRST COMMENT CARD COMING AFTER */
/* AN EQUATION OR IF STATEMENT SO WE CREATE */
/* A NEW LIST TEXT AND BEGIN IT WITH THIS CARD */
IF (COM='0'B) THEN
DO;
ALLOCATE TAB SET(Q);
COUR1->REL=Q; Q->REL=ENTER;COUR1=Q; COM='1'B;
ALLOCATE TEXT SET(P);
COUR2=P; Q->VERS=P; P->INFO=CARD; P->FOL=ENTER;
END;
ELSE
/* WE CONTINUE THE 'COMMENT LIST ' ALREADY BEGUN */
DO;
ALLOCATE TEXT SET(P);
COUR2->FOL=P;
P->INFO=CARD;
P->FOL=ENTER;
COUR2=P;
END;
READ FILE(ONE) INTO (CARD) ;
END;
ELSE
/* WE ARE NOT ON A COMMENT SO WE HAVE TO DO THE WHOLE TREATMENT */
DO;
CALL CREATE;
CALL TESTY;
CALL ST;
COM='0'B;
END;

```

```

GOTO LOOP;
/* ORDERING OF EQUATIONS */
SUIT:CALL RNG;
/* WE DO SEQ(N+1)=999 TO PRINT IF STATEMENT WITHOUT */
/* EQUATION Y(..)=.. AFTER TEST IF */
SEQ(N+1)=999;
/* PRINTING OF VECTORS 'GIVE' AND 'SEQ' */
PUT SKIP LIST('GIVE','SEQUENCE');
PUT SKIP LIST(' ');
DO I=1 TO N;
PUT SKIP LIST(GIVE(I),SEQ(I));
END;
/* PRINTING OF THE EQUATIONS WITH NEW ORDERING */
DO I=1 TO N+1;
/* FIRST WE LOOK IF THE VARIABLE(SEQ(I)) BELONGS TO THE */
/* 'RECURSIVE PART' OF THE SYSTEM. IF YES(COM(SEQ(I))=1 */
/* IT WILL BE WRITTEN LATER, OTHERWISE(COM(SEQ(I))=0) IT */
/* IS WRITTEN AT ONCE. */
IF (COM(SEQ(I))=0) THEN
CALL IMPRIM(SEQ(I));
END;
/* R1>1 MEANS THAT THERE ARE SOME EQUATIONS IN 'RECURSIVE */
/* PART' OF THE SYSTEM. THESE EQUATIONS ARE IN VECTOR 'REC' */
/* WE PUT THEM IN THE OUTPUT FILE 'TWO' */
IF (R1>1) THEN
DO;
CARD=' ';
CARD='C** END OF SIMULTANEOUS PART **';
WRITE FILE(TWO) FRDM (CARD);
DO I=1 TO R1-1;
CALL IMPRIM(REC(I));
END;
END;
CLOSE FILE(ONE);
CLOSE FILE(TWO);
END VANDERG;
VAN04870
VAN04880
VAN04890
VAN04900
VAN04910
VAN04920
VAN04930
VAN04940
VAN04950
VAN04960
VAN04970
VAN04980
VAN04990
VAN05000
VAN05010
VAN05020
VAN05030
VAN05040
VAN05050
VAN05060
VAN05070
VAN05080
VAN05090
VAN05100
VAN05110
VAN05120
VAN05130
VAN05140
VAN05150
VAN05160
VAN05170
VAN05180
VAN05190
VAN05200
VAN05210
VAN05220

```

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