ADAS Subroutine Imdif1_all

subroutine lmdif1(fcn,m,n,x,fvec,tol,info,iwa,wa,lwa) C----subroutine lmdif1 С С PURPOSE: minimize the sum of the squares of m nonlinear С functions in n variables by a modification of the С levenberg-marguardt algorithm. С С this is done by using the more general least-squares solver С lmdif. the user must provide a subroutine which calculates С the functions. the jacobian is then calculated by a С С forward-difference approximation. С С the subroutine statement is С subroutine lmdif1(fcn,m,n,x,fvec,tol,info,iwa,wa,lwa) С С С where С fcn is the name of the user-supplied subroutine which С calculates the functions. fcn must be declared С in an external statement in the user calling С program, and should be written as follows. С С С subroutine fcn(m,n,x,fvec,iflag) integer m, n, iflag С double precision x(n), fvec(m) С _____ С calculate the functions at x and С return this vector in fvec. С _____ С return С С end С the value of iflag should not be changed by fcn unless С the user wants to terminate execution of lmdif1. С in this case set iflag to a negative integer. С С m is a positive integer input variable set to the number С of functions. С С n is a positive integer input variable set to the number С of variables. n must not exceed m. С С x is an array of length n. on input x must contain С an initial estimate of the solution vector. on output x С contains the final estimate of the solution vector. С С fvec is an output array of length m which contains С the functions evaluated at the output x. С С tol is a nonnegative input variable. termination occurs С

when the algorithm estimates either that the relative С error in the sum of squares is at most tol or that С the relative error between x and the solution is at С most tol. С С info is an integer output variable. if the user has С С terminated execution, info is set to the (negative) value of iflag. see description of fcn. otherwise, С info is set as follows. С С info = 0improper input parameters. С С info = 1 algorithm estimates that the relative error С in the sum of squares is at most tol. С С info = 2algorithm estimates that the relative error С between x and the solution is at most tol. С С info = 3 conditions for info = 1 and info = 2 both hold. С С info = 4 fvec is orthogonal to the columns of the С jacobian to machine precision. С C info = 5 number of calls to fcn has reached or С exceeded $200 \star (n+1)$. С С info = 6 tol is too small. no further reduction in С С the sum of squares is possible. С tol is too small. no further improvement in С info = 7С the approximate solution x is possible. С iwa is an integer work array of length n. С С wa is a work array of length lwa. С С lwa is a positive integer input variable not less than С m*n+5*n+m. С С subprograms called С С user-supplied fcn С С minpack-supplied ... lmdif С С argonne national laboratory. minpack project. march 1980. С С burton s. garbow, kenneth e. hillstrom, jorge j. more С C PUT INTO ADAS BY: WILLIAM OSBORN, TESSELLA SUPPORT SERVICES PLC. С С 25TH APRIL 1996 C DATE: С

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C VERSION: 1.1 DATE: 25-04-96
C MODIFIED: WILLIAM OSBORN
   - FOUND AT WWW.NETLIB.ORG/MINPACK/ .
С
С
           REPLACES NAG ROUTINE E04FDF .
С
C VERSION: 1.2 DATE: 21-05-96
C MODIFIED: WILLIAM OSBORN
          - CHANGED TOLERANCE CALCULATION IN ORDER TO USE SMALLER
С
С
            VALUES
С
C VERSION: 1.3 DATE: 22-09-99
C MODIFIED: RICHARD MARTIN
C - RENAMED FROM 1mdif1 all.f to 1mdif1 all.for
С
C VERSION: 1.4 DATE: 16-05-07
C MODIFIED: Allan Whiteford
    - Updated comments as part of subroutine documentation
С
С
            procedure.
С
C-----
     DOUBLE PRECISION FVEC(M), TOL,
                                               WA(LWA),
                                                           X (N)
     INTEGER
                      INFO,
                                  IWA(N), LWA,
                                                           М
     INTEGER
                       Ν
     DOUBLE PRECISION X(N)
     INTEGER
                       Ν
     DOUBLE PRECISIONEPSFCN,DOUBLE PRECISIONWA(M),
                                  FJAC(LDFJAC,N),
                                                           FVEC (M)
                                   X(N)
                                   LDFJAC,
     INTEGER
                       IFLAG,
                                               Μ,
                                                            Ν
     DOUBLE PRECISION DIAG(N), EPSFCN,
                                               FACTOR
     DOUBLE PRECISION FJAC(LDFJAC, N),
                                               FTOL,
                                                           FVEC (M)
     DOUBLE PRECISIONGTOL,QTF(N),DOUBLE PRECISIONWA3(N),WA4(M),DUEDDUEDDUED
                                               WA1(N),
                                                           WA2(N)
                                               X(N),
                                  WA4(M),
                                                           XTOL
                                   IPVT(N),
                                              LDFJAC,
     INTEGER
                       INFO,
                                                           М
     INTEGER
                                  MODE,
                      MAXFEV,
                                                           NFEV
                                               Ν,
                      NPRINT
     INTEGER
     DOUBLE PRECISIONDELTA,DIAG(N),PAR,DOUBLE PRECISIONR(LDR,N),SDIAG(N),WA1(N),
                                                           QTB(N)
                                                           WA2(N)
     DOUBLE PRECISION X(N)
     INTEGER
                       IPVT(N),
                                  LDR,
                                               Ν
     DOUBLE PRECISIONA(LDA,N),ACNORMINTEGERIPVT(LIPVT),LDA,
                                   ACNORM(N), RDIAG(N),
                                                          WA(N)
                                               LIPVT,
                                                           М
     INTEGER
                       Ν
     LOGICAL
                       PIVOT
     DOUBLE PRECISION DIAG(N), QTB(N),
                                              R(LDR,N)
                                  ∞
WA(N),
     DOUBLE PRECISION SDIAG(N),
                                               X (N)
                       IPVT(N),
     INTEGER
                                   LDR,
                                               Ν
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