Notes on the back story of this letter:

I sent this *13-page* letter to *Richard Nelson* in order to submit as many of my materials as possible before I left home for many months in a few weeks. After reminding him of my latest (and yet unpublished) contributions, I proceeded to describe the new ones attached to this letter, namely:

(1) A very short and fast *NxN Matrix Inversion* program for the *HP-41C*, able to invert square matrices from 1x1 up to 16x16 (256 elements) in ~10"-30 min., i.e. 1.5x-2x faster than the similar program in *HP*'s (dreadful) *Math Pac*, which furthermore was limited to 14x14 matrices (196 elements.)

(2) A *Fourier Series - Harmonic Analysis* program for the *HP-41C*, which is the much more capable version (up to 141 harmonics at a time and 2x-3x faster) of the same program for the *HP-67*, also included with the letter.

(3) A *Fourier Series - Harmonic Analysis* program for the *HP-67*, able to quickly compute and store up to 10 harmonics at a time, while also computing the sum of squared errors and allowing the computation of projections for any given *x*, plus an automatic sweep capability.

(3) A *Function Integration (FI)* subroutine & driver, submitted for its possible inclusion in the *PPC ROM* (needless to say, it wasn't). It's the shortest and fastest such routine, based on the 3-point *Gauss-Seidel* quadrature formula and thus providing *5th*-order accuracy using just 3 function evaluations per subinterval, greatly improving on *Simpson's Rule*'s mere 3rd-order accuracy. Several examples are featured, including a short program which programmatically calls this routine to quickly and accurately compute the volume of a given solid of revolution.

An extended discussion on the defeating of the *HP-41C*'s **PRIVATE** feature follows and I include in the letter proper my own method to defeat it based on using the *synthethic* pair **STO/RCL b**, with all pertinent details and comments, finally asking *Mr*. *Nelson* if he knew about this possibility, and also asking him to send me a note should he feel interested. Of course, no note was ever sent, as expected.

Valentin Albillo, 13-06-2022

Richard Nelson Editor, PPC Journal 2541 W. Camden Place Santa Ana, CA 92704 U.S.A.

Valentin Albillo (4747) Padre Rubio, 61 - 2º C Madrid 29 SPAIN

Dear Richard: First of all, congratulations for your excellent work every month. I hope you enjoyed the programs I submitted last month (410 programs about linear equations, eigenvalues, systems of differential equations), and I hope too to see them pu blished one of this years. Here are some more for you to enjoy them , as I don't want to see you bored, you see ! . They are two 41c programs about Matrix inversion (notice how short and fast) and Fourier Series, and one 67/97 program about Harmonic Analysis & Synthesis (useful for electrical engineers) . Sorry, I can't send you the 67/97 program recorded in a card, as I have no 67/97 to do it.

Notice too the subroutine "FI" (Function Integration), included as an input for the Custom ROM . It is the shortest, fastest, more accurate routine I could think of: only 102 bytes, including interactive prompting, etc. I hope you like it (and the rest of the membership, as well) . It is stored on a single side of the mag card.

Reading the V7 N3 issue, I found the "FEEDBACK" column most interesting: it is about the possibility of defeating the PRIVATE feature. I agree with DAVID R. KAPLAN (3678) about the fact that the methods of defeating the PRIVATE should be kept in secret, but only to the "outside" world. Among us, the members of PPC, all this -"mystery" is quite ridioulous: PRIVATE is almost useless, and it is high time to talk about it, so that members who really want to protect their programs stop thinking about the PRIVATE feature to do the work. You also mentioned in V7 N3 P-2,3 a couple of programs that clear PRIVATE. I don't think any fancy program is needed at all; there is a most simple, straightforward method that does the same, and I don't believe a simpler method to be possible:

-all that is required is to have STO b, RCL b assigned to keys. Use a status card or whatever.

-before loading the PRIVATE program, do the following: GTO ..., switch to PRGM , press SIN, GTO ..., switch to RUN mode.

-load the PRIVATE program. Do not switch to PRGM mode. It is essential that you don't ever see the PRIVATE message in the display. Should you ever see it, go to another place of program memory where you can freely "see" program memory, see it actually (switch to PRGM mode, then back to RUN mode) and return to the top of the PRIVATE program using CATALOG 1 for instance.

-once you are at the top of the PRIVATE program (that is just the case if you have just loaded the program), in RUN mode, press RCL b .

-then, go to the part of program memory just before the PRIVATE program (where you loaded the SIN), and delete the SIN (but don't delete the END). PACK, and switch to RUN mode. The contents of Rb remain in X. Press STO b , switch to PRGM , and there you are, you are viewing the top of the PRIVATE program . You may see it all using SST . Using BST, GTO .nnn, inserting or deleting anything, causes the program to become PRIVATE once more. Using SST , you may reach its END, then wrap-around to the beginning without trouble. Very important : if you pass a card thru the card reader, the program will be recorded onto the card, but this time, it will not be private, so you can record it, clear the PRIVATE version, load the UNPRIVATED version, then make any desired changes, . If you press BST while seeing the PRIVATE program, it will turn PRIVATE. Simply go to another place where PRIVATE is not active (use CAT 1), then re-store the number in X in STO b, and switch to PRGM. You should be able to see the program again.

This procedure basically consist in position yourself a single byte ahead the PRIVATE program. This "splits" its label, so the PRIVATE is not seen. Be careful not to insert any instruction while seeing a PRIVATE program: the program becomes PRIVATE, but the instruction is inserted (or deleted, if you pressed backarrow).

Did you knew about it before ? It is really simple: only RCL b, STO b ! In fact, RCL b, STO b, are most useful. They allow the creation of any text using any characters standard or non-standard without any trouble. No "CODE", "DECODE" programs, only STO b, RCL b . It couldn't be simpler! I am writing now an article about applications of STO b, RCL b, but I don't know if the private defeat method should be published or not. It depends on you. Please, send me a note if you think it may be published.

Nothing to add, thank you for everything:

Best regards,

41C - MATRIX INVERSION

This program finds the inverse of a general NxN matrix, where N ranges from 1 to 16, both limits included, using a non-gaussian method. Program has been optimized to be short (40 registers) without loss of convenience, and fast (a 16x16 matrix takes about 36°).

The program is written so that a zero pivot will cause no trouble: it is skipped, and the following pivot is tested. All zero pivots are remembered, (its location) and its corresponding interchange is performed later. This avoids most problems when dealing with unconvenient matrices. There is one insoluble case, however: if all the pivots in the main diagonal are zero, the program stops, showing a message of error (program generated). This is a very rare case, but may occur. See examples.

The method used is the interchange method : consider the system $A_{x=b}$, which has the same matrix A we are trying to invert. The vector <u>b</u> has n components, the same number that the solution vector <u>x</u>. The purpose of the method is to interchange a component of <u>b</u> by a component of <u>x</u> at a time. After <u>n</u> independents interchanges have - been performed, the papers of <u>b</u> and <u>x</u> are reversed, and the system is now $A^{-1}b = x$, where the matrix is the inverse of A.

The algorithm is as follows:

FOR k=1 to N LET $a_{kk} = 1/a_{kk}$ LET $a_{ik} = a_{ik} \cdot a_{kk}$, $i = 1, 2, \dots, n$, $i \neq k$ LET $a_{kj} = a_{kj} \cdot (-a_{kk}), j = 1, 2, \dots, n$, $j \neq k$ LET $a_{ij} = a_{ij} - a_{ik} \cdot a_{kj} \cdot a_{kk}$, $i = 1, 2, \dots, n$, $i \neq k$ NEXT k $j = 1, 2, \dots, n$, $j \neq k$

a special procedure takes place if $a_{kk}=0$. k is incremented by one, and flagged, so that it will be remembered as an interchange that needs already to be done. After a successful interchange has been performed, a search is done for the minimum k which remains undone. If no k is found, the work is done. If no interchange is succesful, an error condition is generated. That only happens if all remaining pivots in the main diagonal are zero, a very infrequent case.

PROGRAM CHARACTERISTICS

The program has 170 lines, fits into 40 registers (let the final END of program memory be the END of the program), and requires SIZE N²+7, where N is the order of the matrix. It is much faster than the MATH 1A module program "MATRIX". Comparative times are given below:

MI:::	4 1	20**	1-16	9-12	30*	361	
MATRIX :	10	56**	2-49	15-32	(45°)	(541)	
order N:	1	3	5	10	15	16	

-the times on brackets are extrapolations, as the MATRIX - program cannot solve more than 14x14 matrices .

-if you have: no RAM : up to 4x4 , 3 RAMs : up to 14x14 1 RAM : id. 8x8 , 4 RAMS : id. 16x16 2 RAMs : id. 12x12

-The program uses the flags 0 thru N-1, but this is notapparent to the user, as the status of all flags is stored and recalled again before the program stops, using synthetic functions STO & RCL d, so the user has all flags except flag 19 for his use.

-Synthetic functions using registers M,N,O,d are used to save 3 registers (so that no RAMs allows up to 4x4) and to restore the status of all flags after running. -it includes fully alpha input & output prompts, including the error message. A detector of insufficient SIZE is also built-in. The flags annunciators of the display indicate which interchanges have been already performed.
 <u>INSTRUCTIONS</u> : load the program
 (1) XEQ "MI" → N=?, key in the order of the matrix

N R/S > A1,1=?, (if SIZE nnn appears, the present size is insufficient to invert your matrix. XEQ SIZE nnn, then R/S) input a₁₁

 a_{11} R/S \rightarrow A1,2=?, keep on introducing all matrix - elements up to a_{nn}

ann R/S > the program will begin to invert the ma trix. The flag annunciators will turn on

as the associated interchange is performed. Once all interchanges have been done,

 $\begin{array}{c} \Rightarrow A11=its \ value \\ R/S \\ \Rightarrow A12=its \ value \\ \cdots \\ R/S \\ \Rightarrow ANN=its \ value \\ R/S \\ \Rightarrow \ program \ stops \end{array} the inverted matrix repla$ $ces the original one in \\ storage. \\ \end{array}$

- (2) to reinvert the inverse (to test accuracy, for instance), simply press R/S, and you'll get the original matrix.
- (3) for another case, goto step (1)
- <u>WARNINGS</u>: program uses the following synthetic functions: RCL d, STO d, RCL M, STO M, STO N, ST+ N, ST- N ST+ O, STO O, RCL IND N, RCL IND O

they are used to save 3 registers, and to restore all flags

-if all pivots are zero along the main diagonal, the program stops with "ERRCR" in the display; after restoring all flags. (The matrix may be singular, but it is not neccessary). This is quite unfrequent.

-the program is not adapted to run with a printer. It uses PROMPT instead of AVIEW, so R/S is neccesary in order to output the elements of the inverse. This may be easily changed if required, but remember that the printer slows down the execution speed significantly.

-flag 19 is used (not restored) to control INPUT/OUTPUT, so don't turn off the machine while I/O is taking place.

EXAMPLE : Invert this matrix :

	$\begin{bmatrix} 2 & 2 & 3 & 2 \end{bmatrix}$	XEQ "MI" \rightarrow N=?, this is a 4x4 matrix
	2 2 3 1	4 R/S \rightarrow A1, 1=?, 2 R/S \rightarrow A1, 2=?
A	$= \begin{vmatrix} 2 & 2 & 3 & 1 \\ 11 & 5 & 4 & 6 \end{vmatrix}$	$2 \text{ R/S} \rightarrow \text{A1},3=?$, $3 \text{ R/S} \rightarrow \text{A1},4=?$
	$\begin{bmatrix} 2 & 1 & 1 & -9 \end{bmatrix}$	$2 \text{ R/S} \rightarrow A2, 1=?, 2 \text{ R/S} \rightarrow A2, 2=?$
	•	$2 \text{ R/S} \rightarrow A2,3=?$, $3 \text{ R/S} \rightarrow A2,4=?$
1	$R/S \rightarrow A3, 1=?$,	11 R/S \rightarrow A3,2=?, 5 R/S \rightarrow A3,3=?
4	R/S > A3,4=? ,	$6 \text{ R/S} \rightarrow A4, 1=?, 2 \text{ R/S} \rightarrow A4, 2=?$
1	$R/S \rightarrow A4, 3=?$,	1 R/S → A4,4=?,-9 R/S →

the program starts to execute. Watch the flags annunciators. The <u>0</u> is on, as the first pivot is $a_{11}=2\neq 0$, so the interchange is done. However, the next annunciator that turns on is the <u>2</u>. This is because the new a_{22} is 0, so it is skipped, and the next a_{kk} , which is a_{33} is not 0, and the interchange is performed. AFTER THAT, the a_{22} is tested again, and it remains to be 0, so the a_{44} is tried, and as it is $\neq 0$, the interchange takes place, so the <u>3</u> turns on. Then, the a_{22} is tested once more, it is found $\neq 0$, and the last interchange is done, the <u>1</u> is on, and as no interchange remains, the work is done finally. The flags are restored, and the inverse is output:

→ A1,1=70.0000 , R/S → A1,2=-71.0000 , R/S → A1,3=-1.0000 , R/S → A1,4=7.0000 , R/S →

→ A2, 1=-252.0000 , R/S → A2, 2=255.0000 , R/S → → A2, 3=4.0000 , R/S → A2, 4=-25.0000 , R/S → → A3, 1=121.0000 , R/S → A3, 2=-122.0000, R/S → → A3, 3=-2.0000 , R/S → A3, 4=12.0000 , R/S → → A4, 1=1.0000 , R/S → A4, 2=-1.0000 , R/S → → A4, 3=0.0000 , R/S → A4, 4=2.0000E-11 so, the inverse is: $A^{-1} = \begin{bmatrix} 70 & -71 & -1 & 7\\ -252 & 255 & 4 & -25\\ 121 & -122 & -2 & 12\\ 1 & -1 & 0 & 0 \end{bmatrix}$ MATRIX INVERSION
C) LBL "MI" 44 FC? 19 87 STO Ø3 130 x C2 FTX Ø 45 STO IND Ø4 88 STO Ø2 131 + 03 CF 29 46 ISC Ø4 89 + 04 CF 19 47 X()Y 90 STO N 133 ST+ Ø6 C5 "N=?" 48 ISC Ø3 91 LBL Ø4 134 + 06 PROMPT 49 CTO 1Ø 92 RCL Ø2 135 STO Ø2 07 STO Ø5 50 RCL ØØ 93 RCL Ø1 136 LBL ØØ 08 X ² 51 STO Ø3 94 X=Y? 137 RCL Ø1 09 6 52 ISG Ø2 95 GTO Ø7 138 RCL Ø3 10 + 53 GTO 1Ø 96 RCL Ø3 139 X=Y? 11 SF 25 54 FS?C 19 97 X=Y? 140 GTO ØØ 12 RCL IND X 55 HTN 98 GTO Ø6 141 RCL Ø4 13 FS?C 25 56 I.0Ø1 99 RCL IND N 142 ST x IND Ø6 14 GTO 99 57 - 100 RCL IND N 142 ST x IND Ø6 14 GTO 99 57 - 100 RCL IND N 142 ST x IND Ø6 17 "SIZE" 60 RCL Ø1 103 x 144 ST x IND Ø2 16 + 59 STO Ø1 102 RCL Ø4 145 LBL ØØ 17 "SIZE" 60 RCL Ø1 103 x 146 RCL Ø5 18 ARCL X 61 STO M 104 ST- IND Ø6 147 ST+ Ø6 19 PROMPT 62 Ø 105 LBL Ø6 147 ST+ Ø6 19 PROMPT 62 Ø 105 LBL Ø 10 45 STO Ø1 102 RCL Ø4 14 SISC Ø2 20 LBL 99 63 STO d 106 1 14 GTO 99 22 STO Ø4 65 FS? IND Ø1 108 ST+ N 151 GTO ØØ 23 RCL Ø5 66 GTO 9Ø 109 ISG Ø3 152 SF IND Ø1 24 1 E3 67 RCL Ø1 111 RCL Ø5 154 STO Ø1 25 / 68 RCL Ø1 111 RCL Ø5 154 STO Ø1 26 1 69 RCL Ø5 112 ST- N 155 LBL 13 27 + 70 x 113 LBL Ø2 156 FC? IND Ø1 28 STO ØØ 71 + 114 STr 0 57 GTO 91 29 STO Ø2 72 7 115 RCL Ø0 158 ISG Ø1 31 LBL 19 74 KTO 0 117 ISG Ø2 160 RCL M 32 FIX Ø 75 + 118 GTO Ø3 159 GTO 13 31 LBL 10 74 STO 0 117 ISG Ø2 160 RCL M 32 FIX Ø 75 + 118 GTO Ø3 159 GTO 13 31 LBL 10 74 STO 0 117 ISG Ø2 160 RCL M 32 FIX Ø 75 + 118 GTO Ø4 161 STO d 33 "A" 76 RCL MID X 119 GTO 14 162 SF 19 34 ARCL Ø2 77 X=Ø? 120 LEL Ø7 163 GTO 99 35 "L," 77 X=Ø? 120 LEL Ø7 163 GTO 99 36 FIX 4 81 STO Ø4 124 LBL 41 167 RCL M 39 FS? 19 82 X()Y 125 STO Ø6 168 STO d 40 ACLIND Ø4 83 RCL Ø1 126 RCL Ø5 169 "ERRGR" 41 FC? 19 84 ST+ 0 127 ST x Ø6 170 FROMFT 42 "L,"" 85 - 128 RCL Ø1 171 END. 43 PROMPT 86 RCL Ø4 PROSETS / SIZE N ² +7 / FIX 4
Registers: $OO= 0.00(N-1)$, $O1=k$, $O2=i$, $O3=j$
04= pivot , 05= N , 06= aux., 07= a_{11} , $N^{2}+6=a_{nn}$, M = flags, N = aux. O = auxiliar
Speed: $t = 3.37 - 0.08 N + 0.33 N^2 + 0.52 N^3$ in seconds N=5, 1 m 16 s; N=10, 9 m 12 s; N=16, 36 m
N=2, T m to s; N=10, G m to s; N=10, G m Valent TN ALBILLO (4747)

The purpose of this program is to determine - 2N+1 constants a_p (p=0,1,...,N) and b_p (p=1,2,...,N) in - such a way that the equations

$$f_n = \frac{1}{2}a_0 + SIGMA(p=1,N) (a_p \cos \frac{2PInp}{2N+1} + b_p \sin \frac{2PInp}{2N+1})$$

where $n = 0, 1, \dots, 2N$

are satisfied, where f_n are given numbers. The f_n may be thought of as the values of a function f(x) at the points

$$r_n = \frac{2P_{1n}}{2N+1}$$
 (n = 0,1,...,2N)

In other words, this program performs the Fourier analysis of a given set of N data points: finds all required harmonics (a_k, b_k) and, optionally, prints them without the user's presence being ever required.

The coefficients
$$a_k, b_k$$
 are given by:
 $a_p = \frac{2}{2N+1}$ SIGMA(n=0,2N) ($f_n \cos \frac{2PInp}{2N+1}$)
 $b_p = \frac{2}{2N+1}$ SIGMA(n=1,2N) ($f_n \sin \frac{2PInp}{2N+1}$)

The method used by this program, evaluates a_p, b_p using a single trigonometric function calculation, namely for the values $\sin \frac{2PI}{2N+1}$ and $\cos \frac{2PI}{2N+1}$

no other values are computed, which results in faster execution times. All other trigonometric values are computed using a recursive procedure. The algorithm is as follows:

INPUT N ,
$$f_n$$
 FOR N = 0,1,...,2N
 $C_1 = \cos 2PI/(2N+1)$, $S_1 = \sin 2PI/(2N+1)$
(1) p = 0 , $C_p = 1$, $S_0 = 0$
(2) then, calculate for each p
 $U_{2N+2} = U_{2N+1} = 0$
 $U_n = f_n + 2C_pU_{n+1} - U_{n+2}$ (n=1,2,...,2N)
 $a_p = \frac{2}{2N+1}$ ($f_0 + C_pU_1 - U_2$) , $b_p = \frac{2}{2N+1}$ Sp U₁

OUTPUT a_p , b_p IF p = N , stop. Else, $C_{p+1} = C_1C_p - S_1S_p$ $S_{p+1} = C_1S_p + S_1C_p$ replace p by p+1 and repeat step (2)

PROGRAM CHARACTERISTICS

This program is 133 lines long, it is about 28 registers long, and requires SIZE N+8, where N is the number of function values which will be used by the -Fourier analysis. Using all 4 m.modules, a maximum of 283 data points may be analyzed at once, to yield automatica lly as many as 141 harmonics.

The program has a built-in SIZE detector that prompts you if the present SIZE is insufficient to run successfully your problem.

The program is both short and <u>fast</u>: due to the method used (only <u>one</u> evaluation of sin, <u>cos</u>), it is significantly faster than other programs. For instance, to find a pair of harmonics of 5 given data, it takes 3 sec. and to find the same pair for 50 data, only takes 21 seconds One important fact about the program is

that, if you have a printer, you may go away while program computes the harmonics. All required harmonics (user's selec table number of harmonics) will be printed, labeled and spaced. This is because <u>all data</u> are introduced at once before any computation is carried away. This allows the user to input all N data, press R/S and go to have a meal, while the machine computes and prints all required harmonics. On the other hand, the MATH 1A pack program "FOUR" required the user to be present throughout the whole process, to feed the data continuously, as the data were not stored -(but the computed harmonics were), while this program sto res all data (but the computed harmonics are not). Besi des, <u>all data remain unaltered</u> by the program calculations, so they can be used for any other purpose (such as other kind of curve fitting or integration).

INSTRUCTIONS : Load the program (a single mag card)

(If SIZE nnn appears, your present SIZE is insufficient to run the problem. XEQ SIZE nnn, then R/S)

K R/S \rightarrow Y1=?, key in the value of the 1st data point y_1 R/S \rightarrow Y2=?, keep on introducing y_2, \dots, y_n

Уn	$R/S \rightarrow aO=its value$	- i	f you have a printer, all va-
-	$R/S \rightarrow bO=its value$	1	ues will be automatically -
	$R/S \rightarrow a1=its$ value	р	rinted and spaced. No R/S -
	$R/S \rightarrow a2=its value$	a	re needed. Otherwise, press
		R	/S to go on after writing -
	$R/S \rightarrow ak=its value$	d	own each value. If you chose
	$R/S \rightarrow bk=its value$	K	harmonics, and after seeing
	$R/S \rightarrow program stops$	t	he k-th harmonic you feel -
		t	hat you need more, simply

press R/S to proceed to the computation of the k+1-th harmonic pair. This may be repeated up to a maximum of INT(N/2) harmonics. The <u>x</u> values of the function are - not needed, as the harmonics do not depend on them, as - long as they are equally spaced.

EXAMPLES : Given the following data, find harmonics up to the second. XEQ "FR" \rightarrow N=? , 7 data 7 R/S \rightarrow K=?, up to 2nd 2 R/S \rightarrow Y1=?, the 1st val. 1 R/S + Y2=? , 3 R/S + Y3=? , 4 R/S + Y4=? , 2 R/S + Y5=? $O R/S \rightarrow Y6=?$, $G R/S \rightarrow Y7=?$, $S R/S \rightarrow a0=6.0000$ $R/S \rightarrow b0=0.0000$ $R/S \Rightarrow a1=0.5602$, $R/S \Rightarrow b1=-0.7559$ $R/S \Rightarrow a2=-2.4408$, $R/S \Rightarrow b2=-0.7559$, $R/S \Rightarrow -0.7559$ $a_0 = 6.0000$, $b_0 = 0.0000$ $a_1 = 0.5602$, $b_1 = -0.7559$ $a_2 = -2.4408$, $b_2 = -0.7559$ so, we have : if we want now another harmonic, the 3rd order one: R/S \Rightarrow a3=-0.1194 , R/S \Rightarrow b3=0.7559 , R/S \Rightarrow 0.7559 $a_3 = -0.1194$, $b_3 = 0.7559$ so that: WARNING : remember that the x should be equally spaced, and that Y1 is always the y-value corresponding to the first x-value, nominally x = 0. If the first x is not equal to 0, a simple reordering of the y-values is needed, based on the periodic properties of y.

01 LBL "FR" 35 6 9 LBL 03 103 - 02 RAD 36 INT 70 RCL IND X 104 GTO 03 CF 29 37 X)Y? 71 RCL 07 105 LBL 04 SF 21 38 X()Y 72 - 106 RCL 05 FIX 0 39 1 E3 73 RCL 06 107 x 06 "N=?" 40 / 74 STO 07 108 LBL 07 PROMPT 41 STO 05 75 RCL 03 109 ST+ 1 08 STO 00 42 RCL 00 76 x 110 RCL 09 7 43 LAST X 77 ST+ X 111 // RCL 10 + 44 / 78 + 112 ARCL 11 ST 25 45 ST+ 06 79 STO 06 113 AVIEN 12 RCL IND X 46 0 80	654 6 0 x 5751 1341 32 42 2
Status : 133 lines / 28 registers / SIZE N+8	
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	
$\frac{Max. data}{1 RAM} : O RAM = up to 27 , 3 RAMs = up to 1 RAM = id. 91 , 4 RAMs = id. 2 RAMs = id 155 ,$	219 283
<u>Running time</u> : $t = 0.98 + 0.40 \text{ N per}(a_k, b_k)$ (see	
N=5, 3 sec.; $N=10$, 5 sec.; $N=30$, 14 sec;	

67 - FOURIER SERIES - HARMONIC ANALYSIS - DISCRETE DOMAIN

Given N equally spaced data points -(x,y) that are samples of a periodic function, this pro gram calculates and stores up to 10 harmonics (a_k, b_k) at one time. Any error during data input may be corrected , projections of y based on k harmonics can manually or auto matically be performed over a given interval (linear sweep) The sum of squared errors for each value of k (no. of har monics used to make projections of y) is also available. This is very useful to decide the number of harmonics which are needed to achieve a given accuracy. The RMS (root mean squares) may be computed from these data. All computed harmonics may be viewed at any time. The program is relatively fast: it takes about 2 seconds per harmonic per point in calcula tion, and 3 seconds per harmonic in evaluation. Theory : We have N data points (x_i, y_i) , where the x_i are equally spaced: xi = 0,h,2h,... A linear substitution is applied to the x to yield x=0,1,2,... • Then: $\frac{2}{16 \text{ N} \text{ is odd} = 2L+1} : a_{k} = \frac{2}{2L+1} \text{ SIGMA}(x=0,2L) (y(x)\cos\frac{2PL}{N}kx)$ $b_k = \frac{2}{2L+1}$ SIGMA(x=0,2L) (y(x)sin $\frac{2PL}{N}$ cx) (k=0,1,...L) $\hat{y}(x) = \frac{1}{2}a_0 + SIGMA(k=1,L) \left(a_k \cos \frac{2PI}{N}kx + b_k \sin \frac{2PI}{N}kx\right)$ $\frac{\text{if N is even=2L}}{(k=0,1,\ldots,L)} : a_{k} = \frac{1}{L} \text{SIGMA}(x=0,2L-1) (y(x)\cos\frac{PI}{L}kx)$ $b_{k} = \frac{1}{L} \text{SIGMA}(x=0,2L-1) (y(x)\sin\frac{PI}{L}kx)$ $\hat{y}(x) = \frac{1}{2}a_0 + SIGMA(k=1,L-1) \left(a_k \cos \frac{PL}{L}kx + b_k \sin \frac{PL}{L}kx\right) + \frac{1}{2}C$ where C=atcos PIx The sum of squared errors, if N is odd is: $S_{MIN k} = SIGMA(x=0,Nh) (y(x)-\hat{y}_{k}(x))^{2} =$ = $\frac{1}{2}(2L+1) SIGMA(k=M+1,L) (a_{k}^{2} + b_{\nu}^{2})$ and very similarly is N is even. INSTRUCTIONS : load program (1 card) (1) Enter h (first nonzero value of x) & N (no. of data): h ENTER N, $A \rightarrow x_{N-1}$ (prompting for the y_{N-1}) (2) Enter $y_{i=y}(x_{i})$ values : $y_{i} R/S \rightarrow x_{i-1}$ (3) repeat (2) until all y values have been entered. After entering y(0): $y(0) R/S \neq a_0$ $\rightarrow (1) \Rightarrow a_1 \Rightarrow b_1$ $\rightarrow (2) \Rightarrow a_2 \Rightarrow b_2$ the i is paused, then the a_i , \overline{b}_i are printed or paused \rightarrow (L) \rightarrow a_L \rightarrow b_L for you to copy them down. > 0.0000 A maximum of INT(N/2) harmonics will be computed. (4) optional: to redisplay harmonics: press $B \rightarrow a_0$, etc (5) to make projections of y : -with the maximum number of harmonics: enter x: $x \to \hat{y}(x)$ -with k harmonics: enter k: k fE \rightarrow k ; enter x: x E \rightarrow y_k(x) (for another x, k need not be entered again) - if automatic sweep is desired: enter no. of harmonics desired (if not the maximum) : $k \in A$ enter initial x (= x_0) & increment: x_0 ENTER inc D \rightarrow \rightarrow (x_i) \rightarrow $\hat{y}_k(x_i) \rightarrow$ etc. This is, the x are paused, and the y are printed. Then, another a & y , (6) to delete a mistake while introducing the y values,

assume the recently introduced $y(x_i)$ was an error:

then, press $fA \rightarrow last x$ value

the correct $y(x_i) R/S \rightarrow x_{i-1}$, etc

- (8) To compute the sum of squared errors:
 -if fE has been previously used: press first fC to restore the maximum number of harmonics.
 -then, C → (k) → S_{MTN k} → ··· → (0) → S_{MIN 0} → 0.0000
- (9) to reset the number of harmonics to its maximum, for projections or otherwise, press fC → max. no.

(10) for another case, goto (1)

WARNINGS : - N may be any integer greater than 1 - h must not be O

- -if N is less than or equal to 19, program calculates INT(N/2) harmonics, which ensures exact fit. If N is greater than 19, a maximum of 9 harmonics (up to a9,b9 in cluded) will be calculated, due to storage limitations
- -a_o is 2 times the mean value of y(x) over the period -The subroutine to delete a mistake corrects any value any number of times, except y(0)
- -the harmonics are displayed rounded to 4 decimals, but retain its full value in their respective registers. -All computed harmonics will be displayed.
- -The $S_{MIN~k}$ is valid only if N is less than 20. Otherwise, some unknown constant should be added to each S_{MIN} . Of course, if N is less than 20, L=INT(N/2), then $S_{MIN~L}$ is zero, because it is an exact fit, no error at all, so $S_{MIN~L}$ =0 is not displayed. To achieve correct values, the stored number of harmonics must be the maximum L. This is always the case, except if you used fE. If in doubt, press fC to restore this number to the maximum. The values of S_{MIN} are useful to decide which minimum no. of harmonics give a certain accuracy. The RMS error is

RMS error =
$$SQRT(S_{MTN k}/N)$$

-If N is less than 20, $\hat{y}(x)$ is an exact fit. Otherwise, it is a 9-order least-squares trigonometric approximation.

EXAMPLE : Given the following data, find its mean value, all required harmonics to fit the x 0 5 10 15 20 25 30 data, and chose the number of har Y 1 3 4 2065 monics needed to compute y(x) to an RMS error not greater than 0.6. Predict y (12) -load the program: there are 7 data spaced by 5's : 5 ENTER 7 A \rightarrow 30; 5 R/S \rightarrow 25; 6 R/S \rightarrow 20; 0 R/S \rightarrow 15 $2 \text{ R/S} \rightarrow 10$; $4 \text{ R/S} \rightarrow 5$; $3 \text{ R/S} \rightarrow 0$; $1 \text{ R/S} \rightarrow$ → 6.0000 (a_0) → (1) → 0.5602 (a_1) → -0.7559 (b_1) → (2) → -2.4408 (a_2) → -0.7559 (b_2) → (3) → -0.1194 (a_3) → 0.7559 (b_3) → 0.0000 so, the mean value is $\frac{1}{2}a_0 = 3.0000$. To chose the no. of harmonics required to fit the data, we compute the S_{MTN} : press C: C \rightarrow (2) \rightarrow 2.0499 \rightarrow (1) \rightarrow 24.9015 \rightarrow (0) \rightarrow 28.0000 → 0.0000 the RMS errors are: (2)=0.5411; (1)=1.8861; (0)=2.0000so using harmonics up to 2nd order, we have RMS less than 0.6 • To predict y(12) :

-using all 3 harm.: $12 \to 3.7324$ (= $\hat{y}(12)$) -using 2 harm: 2 fE \rightarrow 2.0000, 12 E \rightarrow 3.7149 ($\hat{y}_2(12)$)

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001 LBLA 31 25 11 061 GTO B	22 12 121 RCL D	34 14
002 CF 0 35 61 00 062 1	01 122 x	71 41
003 CF 2 35 61 02 063 F? 0 004 RAD 35 42 064 CLX	35 71 00 123 ENTER 44 124 COS	
005 CLREG 31 43 065 F? 0	35 71 00 125 RCL (i)	34 24
OO6 P()S 31 42 066 CF 0 OO7 CLREG 31 43 067 STO- 0	35 61 00 126 x 33 51 00 127 X()Y	71 35 52
008 STO E 33 15 068 GTO 0	22 00 128 SIN	31 62
009 STO 0 33 00 069 LBL B 010 DSZ (i) 32 33 070 P()S	31 25 12 129 P()S 31 42 130 RCL (i)	31 42 34 24
011 2 02 071 RCL 0	34 00 131 P()S	31 42
012 x() y 35 52 072 P()S 013 / 81 073 DSP 4	31 42 132 x 23 04 133 +	71 61
014 PI 35 73 074 RND	31 24 1 34 +	61
015 x 71 075 -X- 016 STO D 33 14 076 1	31 84 135 DSZ 01 136 GTO 5	
017 R down 35 53 077 ST I	35 33 137 P()S	31 42
018 SFO C 33 13 078 LBL 3 019 GSB c 32 22 13 079 DSP 0		
020 LBL 0 31 25 00 080 PSE	35 72 140 2	02
021 RCL 0 34 00 081 DSP 4 022 X=0? 31 51 082 RCL (i)	23 00 139 P()S 35 72 140 2 23 04 141 / 34 24 142 +	81 61
023 SF 2 35 51 02 083 RND	21 21 1/2 22 1 25	71 01
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	31 84 144 RTN	35 22 34 15
026 F? 0 35 71 00 086 RCL (i)	34 24 146 2	02
	31 42 145 RCL E 34 24 146 2 31 42 147 RCL B 31 24 14 ⁸ x	34 1 2 71
-Y- 080 70 020 7 080 -Y-	31 04 149 X=1 ?	32 51
030 RCL C 34 13 090 ISZ	31 34 150 GTO 8 34 12 151 R up	22 08 35 54
$031 \times$ 71 091 RCL B $032 R/S$ 84 092 RC I $033 RCL E$ 34 15 093 X(=Y? $034 /$ 81 094 GTO 3	35 34 152 RTN	35 22
033 RCL E 34 15 093 X(=Y?	32 71 153 LBL 8 31 22 03 154 LASTX	25 08
035 2 02 095 CLX	44 155 ST I	35 82 35 33
0.36 x 71 096 RTN	35 22 156 R up 31 25 14 157 RCL 0	35 54 34 00
037 LBL 7 31 25 07 097 LBL D 038 STO A 33 11 098 STO A	33 11 15 ⁸ PI	35 73
O39 RCL B 34 12 O99 X()Y O40 ST I 35 33 100 LBL 4	35 52 159 x	71
041 LBL 1 31 25 01 101 PSE	35 72 161 RCL (i)	34 24
042 RCL 0 34 00 102 GSB E 043 RCL D 34 14 103 -X-	31 22 15 162 x 31 84 163 2	7 1 02
043 RCL D 34 14 103 -X- 044 x 71 104 RCL 0	34 00 164 /	81
$044 \ x$ $71 \ 104 \ RCL \ 0$ $044 \ x$ $71 \ 104 \ RCL \ 0$ $045 \ RC \ I$ $35 \ 34 \ 105 \ RCL \ C$ $046 \ x$ $71 \ 106 \ x$ $047 \ RCL \ A$ $34 \ 11 \ 107 \ RCL \ A$ $048 \ P \Rightarrow R$ $31 \ 72 \ 108 \ +$ $049 \ STO+(i) \ 33 \ 61 \ 24 \ 109 \ GTO \ 4$	34 13 165 - 71 166 RTN	5 1 35 22
047 RCL A 34 11 107 RCL A	34 11 167 IBL C 31	25 13
048 P→R 31 72 108 + 049 STO+(i) 33 61 24 109 GTO 4	61 168 SF 3 35 22 04 169 F? 1 35	51 03 71 01
عال 10 x() x 35 52 110 عال 10 x	31 25 15 170 CF 3 35	61 03
051 P()S 31 42 111 RCL C	34 13 171 RCL B 81 172 ST I	34 12 35 33
053 P()S 31 42 113 STO O	33 00 173 0	00
		25 06
055 GTO 1 22 01 115 ST I 056 RCL A 34 11 116 0	00 176 1	35 34 01
057 P()S 31 42 117 LBL 5	31 25 05 177 - 35 34 178 DSP 0	51
058 STO+ 0 33 61 CO 118 RC I 059 P()S 31 42 119 RCL 0	34 00 179 PSE	23 00 35 72
060 F? 2 35 71 02 120 x		23 04

	R down		35	53	196	-X-					CF 1	35	61	01
182	RCL(i)		34	24	197	DSZ		31	33	212	RCL E		34	15
	x2		32	54	198	GTO 6					2			
184	P()S		31	42	199	CIX			44	214				81
185	RCL(i)		34	24	200	RIN		35	22	215	ENTER			41
186	P()S		31	42	201	LBL a	32	25	11	216	INT		31	
187	P()s'		32	54	202	CF 2	35	61	02	217	X Y?		32	
188	+					SF O				218		35	51	01
189	RCL E		34	15	204	1			01	219	9		-	09
190	x			71	205	$STO_{+} O$	33	61	00	220	X()Y			52
191	2			02	206	GTO O		22	∞	221	X)Y?		32	-
192	F? 3	35	71	03	207	LBL e	32	25	15	222	X()Y			52
193	x ²		32	54	208	STO B		33	12	223			33	-
194	1					RTN		35	22	224	RTN			22
195				61	210	LBL c	32	25	13					

status : 224 steps / CF 0,1,2,3 / RAD / FIX 4

<u>registers</u>: O=used, 1=a1, 2=a2, 3=a3, ..., 9=a9 SO=a0, S1=b1, S2=b2, S3=b3, ..., S9=b9 A=inc, B=#/hr, C=h, D=2PI, E=N, I=index N

LABELS : f	DELETE	RESET		!	HARM
	h N-INPUT	REVIEW SMINK		AUTOEV.	$X - \hat{Y}$
	A	B	С	D	E

- the following lines are to be considered as an input to your column "ROM PROGRESS" .

Reading past issues of PPCJ I noticed your request for some integration routine to be included in the PPC Custom Rom. As I am very fond of numerical analysis, I have tried many integration methods : Newton-Côtes, Simpson's rule, and gaussian methods of all types. The result of this research may be resumed as follows:

- a) An integration formula should have numerical coefficients as simple as possible: this saves storage registers, running time, or both.
- b) It is far more convenient a simple formula which is appli ed to many subintervals than a , say, 20-degree formula applied once to the whole interval.
- c) Very low order formulas are not convenient, as they yield a poor accuracy for reasonable amounts of running time.

After searching for a suitable method to be implemented in the PPC Custom Rom, I selected the 3-point gaussian method applied to a certain number of subintervals. The method is as follows:

as follows: we seek $\int_{a}^{b} f(x) dx$; the change of variable $x = \frac{1}{2}(b+a) + \frac{1}{2}(b-a)t$, $dx = \frac{1}{2}(b-a)dt$ transforms the interval (a,b) to (-1,1). The 3-point formula gives now: $\int_{-1}^{+1} y(x) dx = \frac{8}{9} y(0) + \frac{5}{9} (y(SQRT(0.6)) + y(-SQRT(0.6)))$

don't be fooled by its very simple aspect: this method is an exact one if y(x) is a polynomial of degree 5 or less. If y(x) may be approximated by such a polynomial, this method will give a fairly good approximation to the integral.

Notice the very important fact that the numeric constants are very simple (5, SQR(0.6), 8,9) and that only 3 evaluations of y(x) are needed to yield 5-order accuracy. On the other hand, the Simpson's rule has also simple coefficients, and perform 3 evaluations of y(x) too, but it gives only 3-order accuracy, so the present method is nearly double exact.

The included routine, labeled "FI" (function integration) should be considered for its inclusion in the PPC Custom Rom.

01	IBL "FI"	15	RCL 01	29	RCL	M		43	XEΩ	IND	00
02	"NAME?"			30				44	8	~~~~~	••
03	AON	17	sto o	31	XEQ	IND	00	45			
04	PROMPT	18	2	32	5				ST-	02	
05	AOFF	19	/	33	X.				RCL		
06	ASTO OO		ST+N						ST+		
07	"N?"		•6						DSE		
08	PROMPT	22	SQRT	36	RCL	M			GTO		
09	STO 01	23	ž	37	-				RCL		
10	"a/b?"	24	sto m	38	XEQ	IND	00	52		• -	
11	PROMPT			39				53			
12	IBL "FIP"	26	STO 02					54	-		
13	STO N	27	LBL 00	41	ST-	02			CLA		
14		28	RCL N	42	RCL	N			END		

It is 56 lines, 102 bytes long . It requires SIZE 003 only. It uses synthetic functions: registers N, N, O are used as auxiliar ones, to help save 3 registers. They are cleared before the program termination, to avoid "garbage" in the ALPHA register. The reason to use M,N,O is two-fold: to save 3 normal registers, and to increase speed. If synthetic functions can't be tolerated, simply change address M by 03, N by 04 and 0 by 05. Minimum size will be 006 ins tead of 003. The line 55, CLA could be deleted then, and 9 additional bytes would be saved.

The routine uses no flags, and does not change angular

mode, status or whatever, except the ALPHA register, which is used, then cleared. The routine may be called in two different ways:

-an interactive way: call "FI", and the program will prompt for the name of the function to be integrated, the required number of subintervals, and the inte gration limits, a,b. Then, proceed to compute the integral and return its value to the display.

-a non-interactive, programmable way: call FIP (FI programmable), which assumes the following: NAME is stored in OO (name of function)

n, number subintervals is stored in 01 (no. of subinterv.) lower limit, a, is in Y upper limit, b, is in X (n should be integer >1)

then, proceeds to compute the integral, and returns control to your own program, with the integral value in the X register, (NAME remains unchanged, n is lost). No subroutine levels (apart from your IBL name) are used.

The routine is both, short and very fast. Some comparative examples are given: (the accuracy depends on n)

 $\int_{0}^{1} \sin(x^{2}) dx , using IBL "FF" , x^{2} , SIN , END set RAD mode, if n=1 , I=0.310276885 (3'') error=8 E-6 (3'') error=8 E-6 (3'') error=8 E-6 (3'') error=3 E-9 (13'') error=2 E-8 (13'') error= 2 E-8 (13'') error= 2 E-8 (13'') error= 2 E-8 (13'') error= 2 E-8 (13'') error= 32 (vs. 15) evaluations of f(x) to yield only 6 places.$

As a final remark, this routine may be applicated for many purposes: - Fourier series, elliptic (or whatever) inte grals & functions, Normal distribution, Areas, lengths, volumes of solids, least-squares curve fitting for continuous data, etc.

As an example, a program to compute the volume of the solid of revolution generated by a user's specified curve is included. It is not for consideration to be included in the ROM, but only to show a possible aplication: (2 subinterv.)

	IBL"VOLUME"	07	"AUX"	13	XEQ"FIP"	19	AVIEW
02	"NAME?"	08	ASTO OO	14	PI	20	RTN
							IBL"AUX"
	PROMPT	10	STO 01	16	FIX 4	22	XEQ IND 03
05	AOFF				"VOLUME="		
06	ASTO 03	12	PROMPT	18	ARCL X	24	END

for example, compute the volume of the solid of revolution obtained by the turn of the catenary $y=\frac{1}{2}(3EXP(x/3)+3EXP(-x/3))$ around the x axis, between x=0, x=1.2:

-load the curve:	01 <u>IBL''CATEN''</u> 02 <u>3</u> 03 /
$XEQ"VOLUME" \rightarrow NAME?$ CATEN, R/S $\rightarrow X1/X2?$	04 E/X 05 ENTER
O ENTER 1.2 R/S → → VOLUME=35.7976 (8 seconds)	06 1/X 07 + 08 1•5
(the volume is also in X, and to FIX 9, it is 35.79755410, exact to almost 9 places)	09 x 10 END
	ENTIN AIBILLO (4747)