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THE COMPUTATION OF VERTICAL STRUCTURE

ASSOCIATED WITH
INTERNAL GRAVITY WAVES

by

L. R. MUIR* and P. F. HAMBLIN**

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ABSTRACT

Two numerical methods are presented for determining the vertical structure of an arbitrarily stratified water column in the presence of internal gravity waves. The development is entirely self-contained and contains listings for Fortran IV computer routines which incorporate the theory presented. The two methods were developed for very different specific applications although they produce identical answers. Method 1 allows the specification of the forcing frequency, but Method 2 assumes a very long period wave, in both cases an arbitrary stable density distribution is allowed to be specified at arbitrary depths.

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CHAPTER 1

1.0 Introduction

In the course of investigation into the properties of internal waves in the oceans and lakes, the authors found no specific references to numerical means of calculating vertical structures and phase speeds of internal waves from actual field data. This report is intended to provide the researcher in this field with a set of tested and documented computer programmes to calculate these vertical properties. Although the theory of internal gravity waves upon which our development is based and also the numerical methods that we have applied to the problems are not novel, we feel that the report will, nonetheless, be of use to those who are faced with the practical problem of calculating internal wave properties from field observations.

In this report, we offer two numerical methods which have been developed for determining the vertical velocity structure of a water column in the presence of internal gravity waves. Although the equations for the vertical velocity structure are developed elsewhere [Phillips, 1966; Roberts, 1975] and the physical interpretations are fairly well known, it was decided to make this report self-contained insofar as the mathematics are concerned. This ensures a consistent notation and allows the clear statement of the assumptions and the manipulations in the development of the equations.

The two methods were derived for very different applications although, from a number of analytical and observational test cases computed by the two methods, the answers produced are identical. Method 1 allows specification of the forcing frequency. Method 2 assumes a very long period wave in comparison to the Brunt-Vaisala period. Although Method 1 could be used to compute dispersion relationships, it should be noted that there exists a computer programme to do this specific task [Bell, 1971]. It should also be noted that Roberts [1975] contains a number of analytical solutions that can be used to test these programmes.

CHAPTER 2

2.0 The Equations of Motion

We assume a right-handed Cartesian coordinate system (x,y,z,t) with the z -axis positive downwards. The three components of instantaneous velocity are u^*, v^*, w^* , respectively, so that the total velocity is given by:

$$\vec{u} = u^* \hat{i} + v^* \hat{j} + w^* \hat{k}$$

where $\hat{i}, \hat{j}, \hat{k}$ are unit vectors. The pressure, P^* , and the density, ρ^* , are functions of x, y, z, t and so, in vector form, the continuity equation is:

$$\frac{D\rho^*}{Dt} + \rho^*(\nabla \cdot \vec{u}) = 0 \quad (2.1)$$

The momentum equation, or the Navier-Stokes equation, with Coriolis force and arbitrary body force, \vec{F} , is given by [Batchelor, 1967, p. 147]:

$$\rho^* \frac{D\vec{u}}{Dt} + 2\rho^*(\vec{\Omega} \times \vec{u}) + \nabla P^* - g\rho^* \hat{k} = \mu \nabla^2 \vec{u} + \frac{\mu}{3} \nabla(\nabla \cdot \vec{u}) + \vec{F} \quad (2.2)$$

where $\vec{\Omega}$ is the angular velocity of the earth and μ is a coefficient of viscosity.

If we exclude sound or compression waves from further consideration, then compressibility plays no part in the continuity equation, and hence:

$$\frac{D\rho^*}{Dt} = 0 \quad (2.3)$$

so that the continuity equation is:

$$\nabla \cdot \vec{u} = 0 \quad (2.4)$$

and hence the second term on the righthand side of (2.2) disappears.

We now assume that:

- (a) There is no mean flow in any direction, or equivalently,

that, if there is a mean flow, the coordinate system moves with this mean flow.

- (b) There are no arbitrary body forces such as friction acting on the fluid, so that $\vec{F} = 0$.
- (c) The fluid is inviscid so that $\mu = 0$. This is equivalent to an assumption that the Reynolds number is large.
- (d) Both the pressure and the density are composed of a mean value plus a fluctuating part so that:

$$P^* = \bar{P}(z) + P(x,y,z,t)$$

$$\rho^* = \bar{\rho}(z) + \rho(x,y,z,t)$$

Then the momentum equation becomes:

$$(\bar{\rho} + \rho) \frac{D\vec{u}}{Dt} + 2(\bar{\rho} + \rho) (\vec{\Omega} \times \vec{u}) + \nabla(\bar{P} + P) - g(\bar{\rho} + \rho) \hat{k} = 0$$

We make the further assumptions that:

- (a) We may neglect the fluctuation in density in all terms except the gravitational term. This is the Boussinesq approximation and has been discussed extensively in Long [1965] and elsewhere. This assumption if consistently made, eliminates the possibility of some solitary wave solutions.
- (b) We neglect all nonlinear terms of the form $\vec{u} \frac{\partial \vec{u}}{\partial x}$ and so any waves must be small-amplitude waves.
- (c) The horizontal components of the Coriolis force may be neglected and $2\vec{\Omega} = (0, 0, f)$.

Then the linear, inviscid, Boussinesq equations of motion in component form are:

$$\frac{\partial u}{\partial t} - fv + \frac{1}{\rho} \frac{\partial P}{\partial x} = 0 \tag{2.5}$$

$$\frac{\partial v}{\partial t} + fu + \frac{1}{\rho} \frac{\partial P}{\partial y} = 0 \tag{2.6}$$

$$\frac{\partial w}{\partial t} + \frac{1}{\rho} \frac{\partial P}{\partial z} - \frac{g\rho}{\rho} = 0 \quad (2.7)$$

$$\frac{\partial \rho}{\partial t} + w \frac{\partial \rho}{\partial z} = 0 \quad (2.8)$$

$$\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} + \frac{\partial w}{\partial z} = 0 \quad (2.9)$$

Two alternate methods will now be given for the derivation of an eigenvalue problem.

CHAPTER 3

3.0 Method 1

The development of the vertical structure equation uses classical arguments [Phillips, 1966] to derive the vertical velocity equation. The finite difference scheme and iteration process is initially from a hand written manuscript by P. Kovaala supplied by S.J. Prinsenberg although it is discussed in a more general fashion and made more rigorous here. The problem is also discussed in Keller [1968] in a more general form.

3.1 The Vertical Structure Equation

From the linearized, inviscid, Boussinesq equations, we first differentiate (2.5) and (2.6) with respect to z and add them to get:

$$\frac{\partial^2 u}{\partial z \partial t} + f \frac{\partial u}{\partial z} + \frac{1}{\rho} \frac{\partial^2 P}{\partial x \partial z} + \frac{\partial^2 v}{\partial z \partial t} - f \frac{\partial v}{\partial z} + \frac{1}{\rho} \frac{\partial^2 P}{\partial y \partial z} = 0 \quad (3.1)$$

Then, differentiating (2.7) with respect to x and (2.8) with respect to y and subtracting the two equations successively from (3.1), we have eliminated the pressure to get:

$$\begin{aligned} \frac{\partial^2 u}{\partial z \partial t} + \frac{\partial^2 v}{\partial z \partial t} - \frac{\partial^2 w}{\partial x \partial t} - \frac{\partial^2 w}{\partial y \partial t} + \frac{g}{\rho} \frac{\partial \rho}{\partial x} + \frac{g}{\rho} \frac{\partial \rho}{\partial y} - f \left(\frac{\partial v}{\partial z} - \frac{\partial u}{\partial z} \right) \\ = 0 \end{aligned} \quad (3.2)$$

We now differentiate this equation with respect to time, use equation (2.8) and take the horizontal divergence $\nabla_h = \frac{\partial}{\partial x} + \frac{\partial}{\partial y}$ of the resulting equation to get:

$$\begin{aligned} \frac{\partial^2}{\partial t^2} (\nabla^2 w) + N^2 \nabla_h^2 w + f \nabla_h \frac{\partial}{\partial t} \left(\frac{\partial v}{\partial z} - \frac{\partial u}{\partial z} \right) \\ = \frac{\partial^2}{\partial t^2} \nabla_h \left(\frac{\partial u}{\partial z} + \frac{\partial v}{\partial z} \right) \end{aligned}$$

where $N^2 = \frac{g}{\rho} \frac{\partial \rho}{\partial z}$ is the square of the Brunt-Vaisala frequency.

For small disturbances in the absence of a mean shear, the right side of this equation is zero since the term in brackets is the mean shear. In addition, the last term on the lefthand side

$$\frac{\partial}{\partial t} \left(\frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \right) = f \frac{\partial w}{\partial z}$$

from the vertical component of the vorticity equation if we assume that the fluid is irrotational except for vorticity produced by the Coriolis acceleration. Thus, we have our final equation:

$$\frac{\partial^2}{\partial t^2} \nabla^2 w + N^2 \nabla_h^2 w + f^2 \frac{\partial^2 w}{\partial z^2} = 0 \quad (3.3)$$

We assume a separable solution for (3.3) in the form:

$$w(x,y,z,t) = \phi(z)F(x,y)\exp(i\sigma t)$$

and substitute this into (3.3), then after neglecting the nonlinear terms, we get:

$$\frac{1}{\sigma^2 - f^2} \frac{\nabla_h \cdot F}{F} = \frac{1}{N^2 - \sigma^2} \frac{\phi_{zz}}{\phi} = \frac{-k_h^2}{\sigma^2 - f^2}$$

where the separation constant has been chosen from the recognition that the field equation is a non-homogeneous form of Laplace's equation, and hence the horizontal solutions will be wavelike. The constant, k_h , is a horizontal wave number. The vertical structure equation is, then:

$$\frac{d^2 \phi}{dz^2} + \left(\frac{N^2 - \sigma^2}{\sigma^2 - f^2} \right) k_h^2 \phi = 0 \quad (3.4)$$

For a sinusoidal surface disturbance with constant atmospheric pressure, and which has the same wave number as the internal solution, the surface boundary condition is; [Fjeldstad, 1933]

$$\frac{d\phi}{dz} + \left(\frac{k_h^2}{\sigma^2 - f^2} \right) g \phi = 0 \quad \text{at } z = 0 \quad (3.5)$$

At the bottom, we have:

$$\phi = 0 \qquad \text{at } z = H \qquad (3.6)$$

If the relative displacement of an isopycnal is given by $\xi(x,y,z,t)$, then by definition:

$$w(x,y,z,t) = \phi(z)F(x,y)\exp(i\sigma t) = \frac{\partial \xi}{\partial t} \approx \frac{d\xi}{dt}$$

so that $\xi = \frac{1}{i\sigma} F(x,y)\exp(i\sigma t)\phi(z)$; so that, at a given depth,

$$\xi(x,y,z_0,t) \text{ is proportional to } \phi(z_0)$$

If we can assume that in a small region about the origin there is no y-dependence in the motion, so that $F(x,y) = F(x)$ and, if we assume

$$w = F(x) \phi(z) \exp(i\sigma t)$$

$$u = G(x) U(z) \exp(i\sigma t)$$

Then, from the continuity equation $\frac{\partial u}{\partial x} = -\frac{\partial w}{\partial z}$, we have:

$$U(z) \int_0^x \frac{dG}{dx} dx = -\frac{d\phi}{dz} \int_0^x F(x) dx$$

Thus, at the point x_0 ,

$$U(z)G(x) \Big|_0^{x_0} = -\frac{d\phi}{dz} F(x) \Big|_0^{x_0}$$

and so the horizontal velocity is proportional to $\frac{d\phi}{dz}$.

3.2 The Eigenvalue Problem

The system of equations (3.4), (3.5), and (3.6) provide a description of the vertical structure of a water column with arbitrary density structure. The system may be non-dimensionalized by defining the following quantities:

$$\bar{z} = z/H$$

$$\bar{\phi}(\bar{z}) = \phi(z)$$

$$\bar{c}^2 = \frac{\sigma^2 - f^2}{K_f^2 gH}$$

Then we have:

$$\frac{d}{dz} = \frac{d}{d\bar{z}} \frac{d\bar{z}}{dz} = \frac{1}{H} \frac{d}{d\bar{z}}$$

$$\frac{d\phi}{dz} = \frac{1}{H} \frac{d\bar{\phi}(\bar{z})}{d\bar{z}}$$

$$\lambda = \frac{1}{c^2} = \frac{1}{gH\bar{c}^2} = \frac{\bar{\lambda}}{gH}$$

$$N^2 = \frac{g}{\rho_0} \frac{d\rho}{dz} = \frac{g}{H\rho_0} \frac{d\rho}{d\bar{z}} = \frac{g}{H} \bar{N}^2$$

$$\sigma^2 = \frac{g}{H} \bar{\sigma}^2$$

$$M = N^2 - \sigma^2 = \frac{g}{H} (\bar{N}^2 - \bar{\sigma}^2) = \frac{g}{H} \bar{M}$$

Then, by substituting these values into the vertical structure equation (3.4), we get:

$$\frac{d^2 \bar{\phi}}{d\bar{z}^2} + \bar{\lambda} \bar{M} \bar{\phi} = 0 \quad (3.7)$$

$$\frac{d\bar{\phi}}{d\bar{z}} + \bar{\lambda} \bar{\phi} = 0 \quad \text{at } \bar{z} = 0 \text{ (surface)} \quad (3.8)$$

$$\bar{\phi} = 0 \quad \text{at } \bar{z} = 1 \text{ (bottom)} \quad (3.9)$$

which is the equation for a non-homogeneous string with the bottom end rigidly attached and the top end elastically attached. If (3.8) were replaced by the "rigid lid" assumption that:

$$\bar{\phi} = 0 \quad \text{at } \bar{z} = 0 \quad (3.10)$$

We would then have a Sturm-Liouville system. However, Courant and Hilbert [1937, p. 410ff] prove two very important theorems which are:

- 1) If λ_n is the n^{th} eigenvalue of (3.7) under the rigid lid boundary conditions (3.9) and (3.10) and μ_n is the n^{th} eigenvalue of (3.7) under the free surface boundary conditions (3.8) and (3.9), then: $\mu_n \leq \lambda_n$.
- 2) The asymptotic behaviour of the eigenvalues of equation (3.7) is independent of the boundary conditions and, if n is large enough,

$$\lambda_{n+1} = \frac{(n+1)^2}{n^2} \lambda_n$$

By virtue of Theorem 1 and from the fact that the surface displacements are very small for internal waves, we would expect the system of equations (3.7), (3.8), and (3.9) to be "almost the same" as the Sturm-Liouville system, and we know that for the Sturm-Liouville system it may be proved that:

- 3) All the eigenvalues are real and positive.
- 4) The eigenfunctions form a complete, orthogonal set. That is, all possible motions can be produced by linear combinations of the eigenfunctions and, if ϕ_i and ϕ_j are two eigenfunctions, then,

$$\int_0^1 \phi_i \phi_j \, d\bar{z} = 0 \quad \text{if } i \neq j$$

So, from 1 and 3, we can have confidence that the eigenvalues of the system (3.7), (3.8), and (3.9) will be real and positive and, in addition, we see that by virtue of 2 it will only be necessary to calculate a small number of eigenvalues in order to get approximations to the rest. This last will be very important in Method 2.

3.3 First Approximation to the Eigenvalues

In practical problems, we must have the values of the density distribution at $p+1$ depths where the p sub-intervals are of equal length $h = 1/p$. If the densities are expressed as σ_t values and if $D\sigma_t$ is the difference between successive σ_t values, then:

$$\bar{M}(k) = H \left[\frac{D\sigma_t}{(1000 + \sigma_t)p} - \frac{\sigma^2}{g} \right] \quad 1 \leq k \leq p+1$$

where σ is the frequency of the forcing function and $\bar{M}(1)$ is at the surface and $\bar{M}(p+1)$ is at the bottom.

We can then replace equations (3.7), (3.8), and (3.9) by a corresponding set of finite-difference equations:

$$\frac{1}{h^2} (\bar{\phi}(k-1) - 2\bar{\phi}(k) + \bar{\phi}(k+1)) + \bar{\lambda}\bar{M}(k)\bar{\phi}(k) = 0$$

$$\frac{1}{h} (\bar{\phi}(2) - \bar{\phi}(1)) + \bar{\lambda}\bar{\phi}(1) = 0$$

$$\bar{\phi}(p+1) = 0$$

If we then write,

$$a(k) = 1/\bar{M}(k)$$

$$h = 1/p$$

$$\mu = h^2\bar{\lambda}$$

we then have the matrix equation:

$$[A - \mu I]\bar{\phi} = 0$$

where I is the identity matrix and $[A]$ is the matrix:

and then the bottom boundary condition becomes:

$$\bar{\phi}(1, \lambda_j^0 + \delta\lambda_j^0) = 0$$

Expanding this bottom boundary equation in a Taylor Series to first order, about the initial approximation we have:

$$\bar{\phi}(1, \lambda_j^0 + \delta\lambda_j^0) = \bar{\phi}(1, \lambda_j^0) + \psi(1, \lambda_j^0)\delta\lambda_j^0$$

and so, for a small enough value of $\delta\lambda_j^0$, we have, from the bottom boundary condition,

$$\delta\lambda_j^0 = -\frac{\bar{\phi}(1, \lambda_j^0)}{\psi(1, \lambda_j^0)} \quad \text{for } \psi(1, \lambda_j^0) \neq 0 \quad (3.12)$$

So that the second approximation to the eigenvalue can be obtained from (3.11). Since \bar{M} is independent of $\bar{\lambda}$, then we can differentiate (3.7) and (3.8) with respect to $\bar{\lambda}$ to obtain:

$$\frac{d^2\psi}{dz^2} + \bar{\lambda}\bar{M}\psi + \bar{M}\phi = 0 \quad (3.13)$$

$$\text{and} \quad \frac{d\psi}{dz} + \bar{\lambda}\psi + \bar{\phi} = 0 \quad \text{at } \bar{z} = 0 \quad (3.14)$$

If we fix the relative vertical displacement of the surface equal to a small constant, η , then the surface boundary condition becomes:

$$\bar{\phi}(0, \lambda) = \eta \neq 0$$

and all other values of the vertical displacement will be scaled to this value. So that (3.14) becomes:

$$\frac{d\psi}{dz} = -\eta \quad \text{at } \bar{z} = 0 \quad (3.15)$$

Hence, we can integrate (3.7) using the initial conditions of (3.8), and using the values of $\phi(\bar{z}, \lambda_j^0)$, we can integrate (3.13) using (3.15) as the initial

condition. Using the values of $\bar{\phi}(1, \lambda_j^0)$ and $\psi(1, \lambda_j^0)$, we can then use (3.11) and (3.12) to calculate the next approximation to the eigenvalue which is:

$$\lambda_j^1 = \lambda_j^0 - \frac{\bar{\phi}(1, \lambda_j^0)}{\psi(1, \lambda_j^0)}$$

This procedure may be iterated any number of times until the approximation converges to the required number of digits. Once a sufficiently accurate value is obtained for $\bar{\lambda}$, then equation (3.7) can be integrated using the initial condition (3.8).

It might be thought that an iteration of the solution is of no use since the first approximations are in finite-difference form in any case and so the first approximation should be quite accurate. However, there are two reasons for the iteration. In the first place, the finite-difference form is only accurate if the density distribution is linear between the specified points. This is very seldom the case unless a large number of points are used in the first approximation. It is much more economical of computer time to use only a limited number of points for the first approximation and then to use all of the available points for the integration. Secondly, the integration allows a relaxation of the requirement that the density be specified at equally-spaced depths. If the finite-difference method assumes that the points used are equally-spaced, even though this is not true, a reasonable first approximation may be obtained. The integration routine can then be used to refine this estimate by taking into consideration the actual spacing between the depths.

3.5 Normalization of the Solution

Since we have determined $\bar{\phi}(\bar{z})$ for a number of eigenvalues to within a multiplicative constant, it is natural to want to normalize these values in some systematic way. A very natural way is given by the calculus of variations [Lindsay and Margenau, 1963, pp 442]. For a minimum total energy, equation (3.7) should be substituted into the Euler-Lagrange equations to obtain the normalization equation:

$$\int_0^1 \bar{M} \bar{\phi}^2 d\bar{z} = 1$$

Hence, for the j^{th} eigenvalue, we set,

$$\phi_j(\bar{z}) = \gamma_j \bar{\phi}_j(\bar{z}) \quad \text{and} \quad \frac{d\phi_j}{d\bar{z}} = \gamma_j \frac{d\bar{\phi}_j(\bar{z})}{d\bar{z}}$$

where: $\gamma_j = 1 / \sqrt{\int_0^1 \bar{M} \bar{\phi}_j^2 d\bar{z}}$

There are, of course, numerous other ways of normalizing the solution. In method 2, $d\phi/dz$ is set to 1.0 at the surface. Another common normalization in the literature is to set the maximum value of $\phi = 1.0$.

3.6 Computer Program for Method 1

The theory developed in section 3 has been implemented in a single computer program, EIGEN, which is programmed in FORTRAN IV. This program has, as input parameters, the water depth, the number of eigenvalues and eigenfunctions to be calculated, and the period of the forcing function. In a separate input routine the density structure, expressed as σ_t , are read in along with the sampling depths, with the first value being the surface density and the last value being the bottom density. Provisions are made for plotting the Brunt-Vaisala frequency and density structure on one plot and various user-controlled combinations of the eigenvalues and derivatives of the eigenvalues on other plots. Integration of the differential equations is done by fourth-order Runge-Kutta technique. A complete listing, internally documented, is given as Appendix 1.

It has been found empirically that if the number of points in the vertical is fairly small and does not resolve the density structure adequately, the program will, in some cases, not converge to the proper mode. That is to say, for example, if the initial approximation to an

eigenvalue is not sufficiently close, then the integration routine will converge to a different mode. This sometimes results in the program skipping the computation of certain modes. Provision has been made in the program to make two additional passes to detect missing modes. If modes have been missed, then the program will attempt to recompute them, using as a first approximation, values obtained from neighbouring eigenvalues. If the program still skips the computation of certain modes, the only solution is to supply more points in the vertical density structure. As a rule of thumb, it has been found desirable to have at least three density values for each vertical wavelength, although this may occasionally be relaxed somewhat.

CHAPTER 4

4.0 Method 2

This second method is due to P.F. Hamblin. There are many carryovers from Method 1, since the equations being solved are virtually identical. The development of the vertical structure equation is quite different and no non-dimensionalization is done. The discussion of the eigenvalue problem and the theorems presented for Method 1 are directly applicable. The major differences in this second method lie in the separation of variables and in the computation of the particular eigenvalues. In this separation of variables, no frequency dependence is assumed for the vertical structure. This will lead to difficulties if the forcing frequency is near the Brunt-Vaisala frequency but for long waves is unimportant. The second major difference is that this second method assumes an empirical relationship between the eigenvalues and uses a result from two-layer theory to obtain the first approximation to the eigenvalues. The further approximation to the eigenvalues is calculated in a different way than in Method 1. Numerical experiments have shown the two methods to give virtually identical answers for sufficiently long period waves.

4.1 The Vertical Structure Equation

We assume the linearized, inviscid Boussinesq equations derived in Chapter 2, with the further assumption that we may neglect vertical acceleration so that the equations are:

$$\frac{\partial u}{\partial t} - fv + \frac{1}{\rho} \frac{\partial P}{\partial x} = 0 \quad (4.1)$$

$$\frac{\partial v}{\partial t} + fu + \frac{1}{\rho} \frac{\partial P}{\partial y} = 0 \quad (4.2)$$

$$\frac{\partial P}{\partial z} + g\rho = 0 \quad (4.3)$$

$$\frac{\partial \rho}{\partial t} + w \frac{\partial \rho}{\partial z} = 0 \quad (4.4)$$

$$\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} + \frac{\partial w}{\partial z} = 0 \quad (4.5)$$

with the boundary conditions:

$$w = 0 \quad \text{at } z = H \quad (4.6)$$

$$\text{and } \frac{\partial P}{\partial t} + w \frac{\partial P}{\partial z} = 0 \quad \text{at } z = 0 \quad (4.7)$$

We differentiate (4.1) and (4.2) with respect to z ; (4.3) with respect to x and then y , and substitute into (4.3) to obtain:

$$u_{tz} - fv_z + \frac{1}{\rho} g\rho_x = 0$$

$$v_{tz} + fu_z + \frac{1}{\rho} g\rho_y = 0$$

Then, differentiating these two with respect to t and substituting from (4.4), we obtain:

$$u_{ttz} - fv_{tz} - \frac{g}{\rho} \rho_z w_x = 0$$

$$\text{and } v_{ttz} + fu_{tz} - \frac{g}{\rho} \rho_z w_y = 0$$

Solving these two equations simultaneously, we obtain, after defining $N^2 = \frac{g}{\rho} \rho_z$:

$$\left(\frac{\partial}{\partial t^2} + f^2 \right) u_{zt} - N^2 (w_{xt} + fw_y) = 0 \quad (4.8)$$

$$\left(\frac{\partial}{\partial t^2} + f^2 \right) v_{zt} - N^2 (w_{yt} - fw_x) = 0 \quad (4.9)$$

Substituting these equations into equation (4.5), we have:

$$N^2 (w_{xx} + w_{yy}) + \left[\frac{\partial^2}{\partial t^2} + f^2 \right] w_{zz} = 0$$

We now look for a solution by setting the vertical velocity

$$w(x, y, z, t) = \phi(z)F(x, y, t) \quad (4.10)$$

so we have:

$$\frac{F_{xx} + F_{yy}}{(\frac{\partial^2}{\partial t^2} + f^2) F} = - \frac{\phi_{zz}}{N^2 \phi} = \frac{1}{c^2}$$

where c^2 is the constant of separation, which has the dimension of velocity. So, the vertical velocity equation is:

$$\frac{d^2 \phi}{dz^2} + \frac{N^2}{c^2} \phi = 0 \quad (4.11)$$

In this separation of variables, the boundary condition at the bottom is simply,

$$\phi(z) = 0 \quad \text{at } z = H \quad (4.12)$$

from (4.6), but the surface boundary condition cannot be simply written down since the separation of variables makes no assumption about the time dependence of the wave form. From (4.3), which makes the hydrostatic approximation,

$$\frac{\partial P}{\partial z} = - g \bar{\rho}$$

So (4.7) becomes:

$$\frac{\partial P}{\partial t} - w g \bar{\rho} = 0$$

Hence:

$$\frac{\partial^2 P}{\partial t \partial z} - g \bar{\rho} \frac{\partial w}{\partial z} = 0$$

but, differentiating (4.3) with respect to t , gives:

$$\frac{\partial P}{\partial t \partial z} + g \frac{\partial \rho}{\partial t} = 0$$

so,

$$\bar{\rho} \frac{\partial w}{\partial z} + \frac{\partial \bar{\rho}}{\partial t} = 0$$

and from (4.4):

$$\bar{\rho} \frac{\partial w}{\partial z} - w \frac{\partial \bar{\rho}}{\partial z} = 0$$

Substituting (4.10) and dividing by F , we have:

$$\frac{\partial \phi}{\partial z} - \frac{1}{\bar{\rho}} \frac{\partial \bar{\rho}}{\partial z} \phi = 0$$

so,

$$\frac{\partial \phi}{\partial z} - \frac{N^2}{g} \phi = 0$$

But, from (4.11), we get:

$$\frac{\partial^2 \phi}{\partial z^2} + \frac{g}{c^2} \frac{\partial \phi}{\partial z} = 0$$

and, integrating this expression,

$$\frac{\partial \phi}{\partial z} + \frac{g}{c^2} \phi + K = 0$$

However, since ϕ is proportional to the vertical velocity and there can be no net flow through the surface, the constant of integration, K , must be zero. The surface boundary condition is therefore:

$$\frac{\partial \phi}{\partial z} + \frac{g}{c^2} \phi = 0 \quad \text{at } z = 0 \quad (4.13)$$

Equations (4.11), (4.12), and (4.13) define an eigenvalue problem for the vertical velocity structure of an arbitrarily stratified water column. The form of the equations is the same as with the previous method, and so the comments and theorems stated there apply to this

problem also. The function ϕ is proportional to the vertical velocity and also to the vertical displacement of an isopycnal. The function $\frac{d\phi}{dz}$ is proportional to the horizontal velocity.

It is possible to calculate a wave-induced Richardson number, since if \vec{u} is the horizontal velocity, then:

$$R_1 = \frac{N^2}{\left(\frac{d\vec{u}}{dz}\right)^2} = \frac{N^2}{\left(\frac{d}{dz} \left(\frac{d\phi}{dz}\right)\right)^2}$$

and from the vertical structure equation:

$$R_1 = \frac{N^2}{\left(\frac{N^2}{c^2} \phi\right)^2} = \frac{c^4}{N^2 \phi^2}$$

4.2 First Approximation to the Eigenvalues

Method 2 uses a somewhat similar approach to the calculation of eigenvalues and eigenfunctions as Method 1 in that first approximations are obtained, and then these approximations are refined through the integration of the vertical structure equations. The details, however, differ considerably. Rather than using a finite-difference method for obtaining the first approximation, the first approximations are obtained from the restricted theory of shallow-water waves.

The phase speed of the barotropic mode, or zeroth eigenvalue, is given by:

$$c_0^o = \sqrt{gH}$$

The phase speed of the baroclinic mode for a two-layer system, whose layer depths are h_1 and h_2 and whose densities are ρ_1 and ρ_2 , is given by:

$$c = \sqrt{g \left(\frac{\rho_2 - \rho_1}{\rho_2} \right) \frac{h_1 h_2}{h_1 + h_2}}$$

So, if we assume a two-layered system where layers are equal to half the water depth and if we assume the surface density, ρ_s , is characteristic

of the upper layer and bottom density, ρ_b , is characteristic of the bottom layer, then the phase speed for the 1st baroclinic mode is given by:

$$c_1^0 = \sqrt{g \frac{\rho_b - \rho_s}{\rho_b} \frac{H}{4}}$$

We can then make use of the formula given in Method 1 for the asymptotic behaviour of the eigenvalues to calculate eigenvalues for the further modes as:

$$\begin{aligned} c_2^0 &= c_1^0/3 \\ c_3^0 &= c_1^0/5 \\ c_4^0 &= c_1^0/7 \end{aligned} \tag{4.14}$$

and, in fact, we have as n becomes large,

$$c_{n+1}^0 = \left(\frac{n}{n+1} \right)^2 c_n^0$$

4.3 Further Approximations to the Eigenvalues by the Shooting Method

The further approximations to the eigenvalues are obtained by integrating the vertical structure equations and iterating until convergence is achieved. We first divide the total depth into halves. From the surface, we integrate the vertical velocity equation:

$$\frac{d^2\phi}{dz^2} + \frac{N^2}{(c^0)^2} \phi = 0$$

using initial values at $z = 0$ of $\phi = -g/c^2$, and $\frac{d\phi}{dz} = 1$, which were obtained from the surface boundary condition to the midpoint at $H/2$.

We then integrate the vertical velocity equation from the bottom to the midpoint using initial values of $\phi = 0$ and $\frac{d\phi}{dz} = \frac{N(H)}{c^0}$. This initial value for the relative horizontal velocity is obtained from the fact that near the bottom the Brunt-Vaisala frequency, N , is usually very nearly constant, and so the solution should be approximately:

$$\phi(z) = A \sin \left(\frac{N(H)}{c^0} z \right)$$

So, if $A = 1$, then $\frac{d\phi}{dz} = \frac{N(H)}{c^0} \cos \left(\frac{N(H)}{c^0} z \right)$, but, if $\phi = 0$, then at the bottom, $\cos \left(\frac{N(H)}{c^0} z \right) = 1$; hence,

$$\left. \frac{d\phi}{dz} \right|_H = \frac{N(H)}{c^0}$$

If, in particular circumstances, $N(H) = 0$, then the first non-zero value above the bottom is used.

If we have calculated $\phi(c^0)$ and $\left. \frac{d\phi(c^0)}{dz} \right|$ at the midpoint, then clearly,

$$w(c^0) = \left. \frac{d\phi(c^0)}{dz} \phi(c^0) \right|_{\text{surface}} - \left. \frac{d\phi(c^0)}{dz} \phi(c^0) \right|_{\text{bottom}} = 0$$

where the term on the left is the result of integrating from the surface to the midpoint and the term on the right is the result of integrating from the bottom to the midpoint. By perturbing the value of c^0 somewhat, we get a second approximation to the eigenvalue as $c^1 = c^0 + \delta$. The third approximation can be calculated from the well-known Secant formula, which is:

$$c^2 = \frac{c^0 w(c^1) - c^1 w(c^0)}{w(c^1) - w(c^0)}$$

Further approximations may be generated, and the convergence will be slightly better than linear. Once a good approximation for the eigenvalues is calculated, the vertical structure equation may be integrated from the surface to the bottom.

A normalization for this method is provided by the initial conditions on the integration since we have set $\left. \frac{d\phi}{dz} \right| = 1$ at the surface.

4.4 Computer Program for Method 2

The theory developed in section 4 is embodied in three computer programs: PWAVE, QWAVE, and ESURF, which are written in FORTRAN IV.

Input to PWAVE consists of depth-temperature pairs from which $N^2(z)$ is calculated by a subroutine written by F.M. Boyce. Since the program has been applied only to fresh water, the gradient $N^2(z)$ is specialized to temperature only, and the depth contribution to the density field is removed in this calculation. PWAVE computes refined approximations to the eigenvalues up to the fifth mode, including the surface mode, starting with the crude approximations given by (4.14).

The second program QWAVE takes as input the approximations for the eigenvalues generated by PWAVE and computes further approximations by means of the Secant formula. The integration method used is a Predictor-Corrector method, which employs a variable step size depending on the error level specified. (i.e. IBM/360 Scientific Subroutine Package, 1966)

The third program ESURF uses the refined approximations to the eigenvalues and calculates the function ϕ and $d\phi/dz$ for each mode along with the wave-induced Richardson Number for a normalized unit surface velocity. The values N^2 , ϕ , $d\phi/dz$, R_1 are plotted on the line printer.

Listings of the programs and documentation for them are given in Appendix 2.

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A P P E N D I X 1

- Program EIGEN -

Programmed

by

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PROGRAM EIGEN

A PROGRAM TO COMPUTE A PRESCRIBED NUMBER OF EIGENVALUES AND THE RELATED EIGENFUNCTIONS AND DERIVATIVES OF THE EIGENFUNCTIONS FOR THE NORMALIZED VERTICAL STRUCTURE EQUATION FOR INTERNAL WAVES.

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```

200 FORMAT(1H0,*, I DEPTH SIGMA-T D(ST)/DZ BV FREQ BV PER N
1S*,/,1H0,30X,*(SEC/CYC) (CYC/SEC)*,/)
DO 20 I=1,NPTS
BV = SQRT((G/H)*NS(I) + SG)
BF(I) = BV/(2.0*PI)
BVP = 1./BF(I)
DEP = Z(I)*H
PRINT 201,I,DEP,ST(I),DST(I),BF(I),BVP,NS(I)
201 FORMAT(1H ,I3,1X,F5.1,3X,F5.2,4X,F5.4,2X,F8.7,2X,F9.3,3X,F9.6)
20 CONTINUE

```

DECIMATE FOR FIRST APPROXIMATION OF EIGENVALUES, AND FILL AM MATRIX.
USE NAPP POINTS FOR THIS APPROXIMATION. NAPP MUST BE GREATER THAN
NEIG AND MUST BE A PRIME FACTOR OF NPTS+1.
FOR THIS APPROXIMATION, THE DEPTHS ARE ASSUMED EQUALLY SPACED.

```

IF(NAPP.LT.NEIG) NAPP = NPTS
NPP1 = NPTS + 1
IREM = MOD(NPP1,NAPP)
IF(IREM.NE.0) NAPP = NPTS
FN = FLOAT(NAPP-1)
AM(1,1)=1.0/(NS(1)+FN)
AM(1,2)=-AM(1,1)
AM(NAPP,NAPP-1)=-1./NS(NPTS)
AM(NAPP,NAPP) = -AM(NAPP,NAPP-1)*2.
IDEC = NMIN1/(NAPP-1)
J=1
II=1+IDEC
IL = IDEC*(NAPP-2) + 1
DO 30 I=II,IL,IDEC
J= J+1
AI= 1./NS(I)
AM(J,J-1) = -AI
AM(J,J) = 2.*AI
AM(J,J+1) = -AI
30 CONTINUE

```

DIAGONALIZE AM MATRIX AND SORT EIGEVALUES INTO ASCENDING ORDER.

```

CALL QREIG(AM,26,NAPP,MUR,MUI)
CALL SORTA(MUR,NAPP)
FNZ = FN*FN
DO 40 I=1,NEIG
EV(I) = FNZ*MUR(I)
40 CONTINUE

PRINT FIRST APPROXIMATION TO EIGENVALUES.

PRINT 101,(IITIT(I),I=1,20)
PRINT 250,NPTS,NAPP,FNZ
250 FORMAT(1H0,*,FROM THE *,I5,*,POINTS READ IN,*,I5,*,WERE USED TO
1 COMPUTE THE EIGENVALUES*,/,1H ,*,MULTIPLICATIVE FACTOR IS *,F8.3)
PRINT 251
251 FORMAT(1H0,*,I*,9X,*,MUR(I)*,9X,*,EV(I)*,/)
PRINT 202,(I,MUR(I),EV(I),I=1,NEIG)
202 FORMAT(1H ,I2,4X,E10.5,5X,E10.5)

```

GET FURTHER APPROXIMATIONS TO THE EIGENVALUES BY INTEGRATING
FROM THE TOP TO THE BOTTOM AND ADJUSTING UNTIL CONVERGENCE.

COMPUTE - ONE PASS THROUGH FOR EACH MODE TO BE COMPUTED.

```

DO 60 K=1,NEIG
MODE = K-1
C = 0.01/FLCAT(K)
LAMBDA = EV(K)
60

```

```

CALL INTEG(NS,LAMBDA,C,F,FP,IT,Z)
CALL NMLZ(NS,F,FP,NPTS,QQ,Z)
CALL CHPR(MODE,F,FP,EC,LAMBDA,IT,QQ,PHI,DPHI,ITIT,Z,NMIN1)
60 CONTINUE

```

CCCCCCCC

RECOMPUTE FOR MODES MISSED. VARIOUS METHODS ARE USED FOR GETTING APPROXIMATIONS TO THE EIGENVALUES. THIS SECTION IS PASSED THROUGH T ONLY - IF THERE ARE STILL MISSING MODES, YOU ARE OUT OF LUCK AND NEED MORE DATA POINTS IN THE VERTICAL.

```

DO 64 II=1,2
DO 64 I=1,NEIG
IF(EC(I).GT.0.5) GO TO 64
IF(I.GT.1) GO TO 57
EC(1) = 1.0
GO TO 63
57 IF(EC(I-1).LT.0.5.OR.EC(I+1).LT.0.5) GO TO 58
EC(I) = (EC(I-1) + EC(I+1))/2.0
GO TO 63
58 IF(I.GT.2) GO TO 59
EC(2) = 8.0*(1000.-ST(NPTS))/(ST(NPTS)-ST(1))
GO TO 63
59 IF(EC(I-1).LT.0.5) GO TO 61
EC(I) = FLOAT(I*I)*EC(I-1)/FLOAT((I-1)*(I-1))
GO TO 63
61 IF(EC(I+1).LT.0.5) GO TO 62
EC(I) = FLOAT(I*I)*EC(I+1)/FLOAT((I+1)*(I+1))
GO TO 63
62 EC(I) = 0.0
GO TO 64
63 MODE = I-1
C = 0.01/FLCAT(I)
LAMBDA = EC(I)
CALL INTEG(NS,LAMBDA,C,F,FP,IT,Z)
CALL NMLZ(NS,F,FP,NPTS,QQ,Z)
CALL CHPR(MODE,F,FP,EC,LAMBDA,IT,QQ,PHI,DPHI,ITIT,Z,NMIN1)
64 CONTINUE

```

CC

```

PRINT OUT TABLES OF NORMALIZED VALUES
PRINT 500,(ITITLE(I),I=1,20)
500 FORMAT(1H1,20A4,/,1H0,* RELATIVE VERTICAL DISPLACEMENT*/)
PRINT 550,G,H,PER
550 FORMAT(1H0,*GRAVITATIONAL CONSTANT = *,F5.2,5X,*DEPTH = *,F5.0,
1 5X,* WAVE PERIOD = *,F10.5,/)
PRINT 502,(I,I=1,NEIG)
502 FORMAT(1H0,5X,*DEPTH*,5X,1H0,5X,10(4X,I2,5X),/)
DO 65 I=1,NPTS
PRINT 501,I,Z(I),(PHI(I,J),J=1,NEIG)
501 FORMAT(1H ,I2,3X,F5.3,11(3X,F8.3))
65 CONTINUE
PRINT 503,(ITITLE(I),I=1,20)
503 FORMAT(1H1,20A4,/,1H0,* RELATIVE HORIZONTAL VELOCITY *)
PRINT 550,G,H,PER
PRINT 502,(I,I=1,NEIG)
DO 66 I=1,NPTS
PRINT 501,I,Z(I),(DPHI(I,J),J=1,NEIG)
66 CONTINUE

```

CCCCCCCC

PRINT TABLES WITH WAVELENGTHS AND PHASE SPEEDS. WAVELENGTH IS CORRECTED FOR CORIOLIS IF LAT HAS BEEN ENTERED. NOTE THE ASSUMED DISPERSION RELATIONSHIP.....

```

PRINT 101,(ITIT(I),I=1,20)
PRINT 550,G,H,PER
PRINT 555
555 FORMAT(1H0,* MODE APPROX*,8X,*CALC*,6X,*PHAXE*,10X,*WAVE*,8X,

```

```

1*WAVE*,/,2H ,* NO EIGENVALUE*,4X,*EIGENVALUE  SPEED*,9X,*LENGTH*
2,5X,*NUMBER*,/,1H ,31X,*(M/SEC)*,7X,*(METRES) (RAD/METRE)*,/)
DO 70 I=1,NEIG
IF (EC(I).LT.0.5) GO TO 70
MDE = I-1
CEL = SQRT(G*H/EC(I))
FCOR = (1.46E-4)*SIN(LAT/57.2958)/(2.0*PI)
FMOD = SQRT(((1.0/(3600.*PER))**2) - (FCOR*FCOR))
WVL = CEL/FMOD
WVN = 2.0*PI/WVL
PRINT 505,MDE,EV(I),EC(I),CEL,WVL,WVN
505 FORMAT(1H0,I3,3X,F10.2,5X,F10.2,1X,F10.6,4X,F10.2,2X,F10.8)
70 CONTINUE

C
C
PUNCH OUT REL VERT DISP FOR PROGRAM IGWAMP

DO 67 II=2,NEIG
PUNCH 650,(PHI(KK,II),KK=2,NMIN1)
650 FORMAT(10F8.4)
67 CONTINUE

C
C
PLOT CONTROL

105 READ(60,700) KEY,ICARD
700 FORMAT(A4,19A4)

C
IF (KEY.EQ.4H9999) GO TO 01
IF (KEY.NE.4HPOEN) GO TO 115
CALL PDEN(NPTS,ST,BF,Z,ICARD,ITITLE,4)
GO TO 105
115 IF (KEY.NE.4HPEIF) GO TO 120
CALL PEIF(NPTS,Z,H,EV,PHI,DPHI,ICARD,ITITLE)
GO TO 105

C
120 IF (KEY.EQ.4H8888) GO TO 90
PRINT 750,KEY
750 FORMAT(1H0,* UNRECOGNIZABLE KEY WORD IN PLOT CONTROL IS *,A4,* --
1 PROGRAM TERMINATED---*)
STOP

C
TERMINATE PROGRAM

C
90 PRINT 600
600 FORMAT(1H0,*ALL COMPUTATIONS COMPLETED*)
CALL PLOT(0.0,0.0,999)
STOP
END

```

```

SUBROUTINE CHPR(MODE,F,FP,EC,LAMBDA,IT,QQ,PHI,DPHI,ITIT,Z,NMIN1)
DIMENSION F(51),FP(51),EC(11),PHI(51,11),DPHI(51,11),ITIT(20)
DIMENSION Z(51)
REAL LAMBDA

```

```

      TO CHECK ON MODE NUMBER ACTUALLY COMPUTED, TO PRINT OUT VALUES
      AND RESORT ARRAYS.

```

CCCC

```

MCOMP = 0
DO 55 I=2,NMIN1
IF(F(I).LT.F(I-1).AND.F(I).LT.F(I+1)) MCOMP = MCOMP+1
IF(F(I).GT.F(I-1).AND.F(I).GT.F(I+1)) MCOMP = MCOMP + 1
55 CONTINUE
IF(MODE.EQ.MCOMP) GO TO 56
PRINT 270,MODE,MCOMP
270 FORMAT(1H0,* INSTEAD OF MODE *,I5,* THE *,I5,*TH MODE WAS CALC.*)
IF(MCOMP.GT.11) MCOMP=11
56 MODE = MCOMP

```

CCCCC

```

      PRINT EIGENFUNCTIONS AND DERIVATIVES
      ONE PAGE FOR EACH EIGENVALUE.
      PLACE IN LARGE PLOTTING ARRAY.

```

```

PRINT 101, (ITIT(I), I=1,20)
101 FORMAT(1H1,20A4)
PRINT 300,MODE,LAMBDA,IT,QQ
300 FORMAT(/,1H0,5X,* MODE NUMBER*,I5,/,1H,* RECOMPUTED EIGENVALUE = *
1,E20.8,* OBTAINED AFTER *,I5,* ITERATIONS*,/,1H,* NORMALIZATION
2FACTOR = *,E14.2,/,*, NOR.DEP.*,10X,*F*,19X,*FP*,)
MODE = MODE+1
NPTS = NMIN1 + 1
EC(MODE) = LAMBDA
DO 60 I=1,NPTS
PHI(I,MODE) = F(I)
DPHI(I,MODE) = FP(I)
400 PRINT 400, Z(I),F(I),FP(I)
FORMAT(1H ,F5.4,2(5X,E15.3))
60 CONTINUE
RETURN
END

```



```

GO TO 177
50 IF (ABS (ABS (XNN/A(N,N-1))-1.0)-1.0E-6) 63,63,62
62 IF (ABS (ABS (XN2/A(N-1,N-2))-1.0)-1.0E-6) 63,63,700
63 VQ=ABS(A(N,N-1))-ABS(A(N-1,N-2))
IF (ITER-15) 53,164,64
164 IF (VQ) 165,165,166
165 R = A(N-1,N-2)**2
SIG = 2.0*A(N-1,N-2)
GO TO 60
166 R = A(N,N-1)**2
SIG = 2.0*A(N,N-1)
GO TO 60
64 IF (VQ) 87,87,85
700 IF (ITER .GT. 50) GO TO 53
IF (ITER .GT. 5) GO TO 53
701 Z1 = ((E-AA)**2+(F-B)**2)/(E*E+F*F)
Z2 = ((G-C)**2+(H-DD)**2)/(G*G+H*H)
IF (Z1-0.25) 51,51,52
IF (Z2-0.25) 53,53,54
51 R=E*G-F*H
53 SIG=E+G
GO TO 60
54 R=E*E
SIG=E+E
GO TO 60
52 IF (Z2-0.25) 55,55,601
55 R=G*G
SIG=2.*G
GO TO 60
601 R=0.0
SIG=0.0
60 XNN=A(N,N-1)
XN2=A(N-1,N-2)
CALL QRT(A,L,M,N,R,SIG,D)
AA=E
B=F
C=G
DD=H
GO TO 12
END

```

SUBROUTINE QRT(A,L,M,N,R,SIG,D)
 DIMENSION A(26,26)

C
C
C

CALL BY QREIG

```

N1 = N - 1
IA=N-2
IP=N-2
IF(N-3) 101,10,60
60 DO 12 J = 3,N1
    J1 = N - J
    IF(ABS(A(J1+1,J1))-0) 10,10,11
11 DEN = A(J1+1,J1+1)*(A(J1+1,J1+1)-SIG)+A(J1+1,J1+2)*A(J1+2,J1+1)+R
    IF(DEN) 61,12,61
61 IF(ABS(A(J1+1,J1)*A(J1+2,J1+1)*(ABS(A(J1+1,J1+1)+A(J1+2,J1+2)
1-SIG)+ABS(A(J1+3,J1+2))))/DEN)-0) 10,10,12
12 IP=J1
13 DO 14 J=1,IP
    J1=IP-J+1
    IF(ABS(A(J1+1,J1))-0) 13,13,14
14 IQ=J1
13 DO 100 I=IP,N1
    IF(I-IP) 15,15,16
15 G1=A(IP,IP)*(A(IP,IP)-SIG)+A(IP,IP+1)*A(IP+1,IP)+R
    G2=A(IP+1,IP)*(A(IP,IP)+A(IP+1,IP+1)-SIG)
    G3=A(IP+1,IP)*A(IP+2,IP+1)
    A(IP+2,IP)=0.0
    GO TO 19
16 G1=A(I,I-1)
    G2=A(I+1,I-1)
    IF(I-IA) 17,17,18
17 G3 = A(I+2,I-1)
    GO TO 19
18 G3 = 0.0
19 XK = SIGN(SQRT(G1*G1 + G2*G2 + G3*G3), G1)
22 IF(XK) 23,24,23
23 AL = G1/XK+1.0
    PSI1 = G2/(G1+XK)
    PSI2 = G3/(G1+XK)
    GO TO 25
24 AL=2.0
    PSI1=0.0
    PSI2=0.0
25 IF(I-IQ) 26,27,26
26 IF(I-IP) 29,28,29
28 A(I,I-1)=-A(I,I-1)
    GO TO 27
29 A(I,I-1)=-XK
27 DO 30 J=I,N
    IF(I-IA) 31,31,32
31 C = PSI2*A(I+2,J)
    GO TO 33
32 C=0.0
33 E=AL*(A(I,J)+PSI1*A(I+1,J)+C)
    A(I,J)=A(I,J)-E
    A(I+1,J)=A(I+1,J)-PSI1*E
    IF(I-IA) 34,34,30
34 A(I+2,J)=A(I+2,J)-PSI2*E
30 CONTINUE
    IF(I-IA) 35,35,36
35 JJ=I+2
    GO TO 37
36 JJ=N
37 DO 40 J=IQ,JJ
    IF(I-IA) 38,38,39
38 C = PSI2*A(J,I+2)
    GO TO 41
39 C=0.0
  
```



```

41  E=AL*(A(J,I)+PSI1*A(J,I+1)+C)
    A(J,I)=A(J,I)-E
    A(J,I+1)=A(J,I+1)-PSI1*E
    IF(I-IA) 42,42,40
42  A(J,I+2)=A(J,I+2)-PSI2*E
40  CONTINUE
    IF(I-N+3) 43,43,100
43  E = AL*PSI2*A(I+3,I+2)
    A(I+3,I)=-E
    A(I+3,I+1)=-PSI1*E
    A(I+3,I+2)=A(I+3,I+2)-PSI2*E
100 CONTINUE
101 RETURN
    END

```

SUBROUTINE SORTA(A,N)
SUBPROGRAM FOR SORTING AN ARRAY OF REAL NUMBERS INTO
ASCENDING ORDER.

UWMS-1171

UNIVERSITY OF WASHINGTON
DEPARTMENT OF OCEANOGRAPHY
SEATTLE, WASHINGTON, 98195

PROGRAMMED BY .. PAAVO KOVALA

AUGUST 1972

A = ARRAY OF THE NUMBERS
N = NUMBER OF ELEMENTS IN A
THE SORTED ARRAY OCCUPIES THE SAME LOCATIONS AS THE ORIGINAL ONE.

```
REAL A(N)
DO 2 I=2,N
  K = I - 1
  DO 1 J=I,N
    1 IF (A(K) .GT. A(J)) K = J
    IF (K .LT. I) GOTO 2
  Q = A(K)
  A(K) = A(I-1)
  A(I-1) = Q
  2 CONTINUE
  RETURN
END
```

SUBROUTINE INTEG(NPTS,NS,LAMBDA,C,X,XP,NI,Z)

THIS SUBROUTINE COMPUTES A FURTHER APPROXIMATION TO THE EIGENVALUE AND THEN USES IT TO COMPUTE THE EIGENFUNCTION AND ITS DERIVATIVES. THE FIRST INTEGRATION SOLVES THE EQUATION
 $FZZ + LAMBDA*AM*F = 0$
WITH THE END CONDITIONS $FZ + LAMBDA*C = 0$ FOR $Z=0$
 $F + C = 0$ FOR $Z=0$
THE SECOND INTEGRATION SOLVES THE EQUATION
 $GZZ + LAMBDA*AM*G + AM*F = 0$
WITH THE END CONDITIONS $GZ=0$ AND $G=0$ AT $Z=0$
THE REVISED EIGENVALUE IS COMPUTED AND THE WHOLE PROCESS IS ITERATED UNTIL CONVERGENCE.

DESCRIPTION OF VARIABLES....

NP = NUMBER OF INTEGRATION POINTS
AM = ARRAY OF NP VALUES OF THE FUNCTION M
LAMBDA = EIGENVALUE - APPROXIMATION IN INPUT, FINAL VALUE IN OUTPUT
C = CHOSEN INITIAL VALUE OF F AT $Z=0$
F = ARRAY OF NP COMPUTED VALUES OF THE EIGENFUNCTION
FP = ARRAY OF NP DERIVATIVES OF THE EIGENFUNCTION
NI = NUMBER OF ITERATIONS USED FOR CONVERGENCE
INSERT = NO. OF INTERPOLATED VALUES INSERTED BETWEEN EACH OF THE MEASURED VALUES IN ORDER TO REDUCE THE SIZE OF THE COMPUTATIONAL ST
FACT = A DIAGNOSTIC FOR THE ACCURACY OF THE INTEGRATION. IF FACT IS GREATER THAN A FEW HUNDREDTHS, THE STEP SIZE IS TOO LARGE.

DIMENSION X(51),XP(51)
DIMENSION F(2002),FP(2002),AM(2002)
DIMENSION Z(51)
REAL NS(51)
REAL K1,K2,K3,K4,LAMBDA
DATA MNI,ACCUR/15,1.E-5/

COMPUTE INITIAL STEP SIZE TO BE ABOUT 0.001. IF THIS IS NOT SMALL ENOUGH, THEN THE STEP SIZE IS REDUCED UNTIL THE REQUIRED ACCURACY IS OBTAINED. A MAXIMUM OF 2000 INTERPOLATED VALUES IS ALLOWED BETWEEN EACH OF THE MEASURED VALUES.

RMIN = Z(2) - Z(1)
DO 2 I=3,NPTS
DIF = Z(I) - Z(I-1)
RMIN = AMIN1(RMIN,DIF)
2 CONTINUE
INSERT = IFIX(1000*RMIN) - 1

1 CONTINUE

NP = INSERT + 1
NPP1 = NP + 1
STEP = (Z(2) - Z(1))/FLOAT(NP)
PRINT 1000,INSERT,STEP
1000 FORMAT(1H0,*INSERT = *,15,5X,*STEP SIZE FOR FIRST INTERVAL = *
1 F10.8)

DO 30 NI = 1,MNI
X(1) = C
XP(1) = -LAMBDA*C
G1 = 0.
GP1 = -C

DO 25 II = 2,NPTS
STEP = (Z(II) - Z(II-1))/FLOAT(NP)
DELN = NS(II) - NS(II-1)
DO 5 KK=1,NPP1

```

      AM(KK) = (FLOAT(KK-1)/FLOAT(NP))*DELN + NS(II-1)
5  CONTINUE
C
C  INTEGRATE THE FIRST DIFFERENTIAL EQUATION
      F(1) = X(II-1)
      FP(1) = XP(II-1)
      DO 10 I=2,NPP1
      R1 = FP(I-1)
      K1 = -LAMBDA*AM(I-1)*F(I-1)
      A = (AM(I-1) + AM(I))/2.
      K2 = -LAMBDA*A*(F(I-1) + 0.5*STEP*K1)
      K3 = -LAMBDA*A*(F(I-1) + 0.5*STEP*K2)
      K4 = -LAMBDA*AM(I)*(F(I-1) + STEP*K3)
      R2 = R1 + 0.16666667*(K1+2.0*K2+2.0*K3+K4)*STEP
      FP(I) = R2
      F(I) = F(I-1) + 0.5*STEP*(R1+R2)
10  CONTINUE
      X(II) = F(NPP1)
      XP(II) = FP(NPP1)
C
C  INTEGRATE THE AUXILLIARY DIFFERENTIAL EQUATION
      DO 20 I=2,NPP1
      R1 = GP1
      K1 = -LAMBDA*AM(I-1)*G1 - AM(I-1)*F(I-1)
      A1 = 0.5*(AM(I-1) + AM(I))
      A2 = 0.5*(F(I-1) + F(I))
      K2 = -LAMBDA*A1*(G1 + 0.5*STEP*K1) - A1*A2
      K3 = -LAMBDA*A1*(G1 + 0.5*STEP*K2) - A1*A2
      K4 = -LAMBDA*AM(I)*(G1 + STEP*K3) - AM(I)*F(I)
      R2 = R1 + 0.16666667*STEP*(K1+2.0*K2+2.0*K3+K4)
      GP1 = R2
      G1 = G1 + 0.5*STEP*(R1+R2)
20  CONTINUE
      FACT1 = (K3-K2)/(K2-K1)
      IF(ABS(FACT1).LT.0.05) GO TO 21
      IF(INSERT.EQ.2000) GO TO 50
      INSERT = 1 + 2*INSERT
      IF(INSERT.GT.2000) INSERT=2000
      GO TO 1
21  CONTINUE
25  CONTINUE
C
C  RECOMPUTE EIGENVALUE AND TEST FOR CONVERGENCE
      Q = X(NPTS)/G1
      QQ = Q/LAMBDA
      IF(ABS(QQ).LE.ACCUR) GO TO 40
      LAMBDA = LAMBDA - Q
C
      IF(NI.GE.MNI) PRINT 100,NI,LAMBDA,Q
100  FORMAT(1H0,*CONVERGENCE NOT ATTAINED AFTER*,I3,* ITERATIONS*,/,
1    * NEW EIGENVALUE = *,E12.5,* WAS CORRECTED BY *,E12.5)
30  CONTINUE
40  CONTINUE
      PRINT 1003,NI,LAMBDA,Q
1003  FORMAT(1H0,* CONVERGENCE ATTAINED AFTER*,I3,* ITERATIONS*,/,
1    * FINAL EIGENVALUE = *,E12.5,* WAS CORRECTED BY*, E12.5)
      GO TO 60
50  PRINT 1004
1004  FORMAT(1H0,*STEP SIZE TOO SMALL -ATTEMPT ABANDONED*)
      LAMBDA = 0.0
60  CONTINUE
C
      RETURN
      END

```

CCCCCCCC

SUBROUTINE NMLZ(AM,F,FP,NP,Q,Z)
SUBPROGRAM FOR NORMALIZING AN EIGENFUNCTION AND ITS DERIVATIVE
OF THE DIFFERENTIAL EQUATION ON INTERNAL WAVES
 $FP + LAMBOA * (N ** 2 - SIGMA ** 2) * F = 0$
WITH $FP + LAMBOA * F = 0$ FOR $Z = 0$ AND $F = 0$ FOR $Z = 1$
SO THAT THE INTEGRAL FROM 0 TO 1 OF $H * F ** 2$ WILL BE 1.
A SIMPLE TRAPAZOIDAL RULE IS USED FOR THE INTEGRATION.

AM = ARRAY OF NP VALUES OF FUNCTION M
F = ARRAY OF NP VALUES OF EIGENFUNCTION F
FP = ARRAY OF NP VALUES OF DERIVATIVE OF THE EIGENFUNCTION
NP = NUMBER OF EVENLY SPACED POINTS IN THE CLOSED INTERVAL (0,1)
Q = NCRMALIZATION FACTOR

```
DIMENSION Z(NP)
REAL AM(NP),F(NP),FP(NP)
S1 = 0.0
DO 1 I=2,NP
S1 = S1 + 0.5*(AM(I-1)*F(I-1)*F(I-1) + AM(I)*F(I)*F(I))*(Z(I) -
1 Z(I-1))
1 CONTINUE
Q = SQRT(1./S1)
DO 2 I=1,NP
F(I) = Q * F(I)
2 FP(I) = Q * FP(I)
RETURN
END
```

```

SUBROUTINE CORNS(NS,NPTS,H)
  TO CORRECT N**2 FOR SOUND VELOCITY.
  SOUND VELOCITY IS CALCULATED FROM WILSONS FORNULA.
  REAL NS(51),TEMP(51),SAL(51)
  READ IN TEMPERATURE AND SALINITY ARRAYS.
  READ 100,(TEMP(I),I=1,NPTS)
  100 FORMAT(5F10.5)
  READ 100,(SAL(K),K=1,NPTS)
  C
  DO 10 I=1,NPTS
  DEP = H*(FLCAT(I-1))/(NPTS-1)
  PRESS = DEP*0.980665
  SV = SNOVEL(PRESS,TEMP(I),SAL(I))
  NS(I) = NS(I) - H/(SV*SV)
  10 CONTINUE
  RETURN
  END

```

```

CCC *** FUNCTION SNOVEL(PREST,TEMP,SAL)
*** FUNCTION SNOVEL CALCULATE SOUND VELOCITY USING WILSONS EQ.
*** PRESSURE IS CHANGED FROM DB UNITS TO ABSOLUTE PRESSURE IN
*** KG/CM*2
PRESS=1.00323+0.1019716*PREST
P2=PRESS*PRESS
P3=P2*PRESS
S35=SAL-35.
T2=TEMP*TEMP
T3=T2*TEMP
VP=1.60272E-1*PRESS+1.0268E-5*P2+3.5216E-9*P3-3.3603E-12*P3*PRESS
VS=S35*(1.30799+1.69202E-3*S35)
VT=TEMP*(4.5721-4.4532E-2*TEMP-2.6045E-4*T2+7.9851E-6*T3)
VSTP=S35*(-1.1244E-2*TEMP+7.7711E-7*T2+7.7016E-5*PRESS-1.2943E-7
* +P2+3.1580E-8*PRESS*TEMP+1.5790E-9*PRESS*T2)
* +PRESS*(-1.8607E-4*TEMP+7.4812E-6*T2+4.5283E-8*T3)
* +P2*(-2.5294E-7*TEMP+1.8563E-9*T2)+P3*(-1.9646E-10*TEMP)
SNOVEL=1449.14+VP+VS+VT+VSTP
RETURN
END

```



```

SUBROUTINE PEIF(NPTS,Z,H,EV,PHI,DPHI,ICARD,ITITLE)
  TO PRODUCE PLOTS OF VARIOUS COMBINATIONS OF EIGENFUNCTIONS
  AND THEIR DERIVATIVES VERSUS DEPTH.
  NPTS = NUMBER OF POINTS IN THE VERTICAL.
  Z = ARRAY OF NORMALIZED DEPTH.
  H = ACTUAL WATER DEPTH.
  PHI = TWO DIMENSIONAL ARRAY CONTAINING EIGENFUNCTIONS.
  DPHI = ARRAY CONTAINING DERIVATIVES OF EIGENFUNCTIONS.
  ICARD = ARRAY OF CONTROL PARAMETERS FOR PLOT.
  ZAX = LENGTH OF DEPTH AXIS IN INCHES. - DEFAULT = 5.0
  XAX = LENGTH OF HORIZONTAL AXIS IN INCHES - DEFAULT = 4.0.
  NPL = NO. OF EIGENFUNCTIONS OR DERIVATIVES ON THIS PLOT. MAX=1
  IC,ICODE = SET OF NPL INTERGER PAIRS
  IC = 1,EIGENFUNCTION IS PLOTTED.
  IC = 2,DERIVATIVE OF EIGENFUNCTION IS PLOTTED.
  IMODE = MODE NUMBER TO T BE PLOTTED.

  DIMENSION Z(53),EV(10),PHI(51,11),DPHI(51,11),ICARD(19)
  DIMENSION ITITLE(20),IBCD(10),FCT(53),IC(10),IMODE(10)
  REAL H

  DECODE ICARD ARRAY AND SORT OUT PLOT PARAMETERS.

  DECODE(76,100,ICARD) ZAX,XAX,NPL,(IC(I),IMODE(I),I=1,10)
100 FORMAT(2F5.3,I5,5X,10(I2,I2,1X))
  IF(ZAX.EQ.0.) ZAX = 5.0
  IF(XAX.EQ.0.0) XAX = 4.0

  SCALE ZARRAY AND PLOT AXES

  DO 10 I=1,NPTS
10 Z(I) = -1.*ZAX*Z(I)
  CONTINUE
  YPAGE = ZAX + 2.0
  CALL PLOT(0.0,YPAGE,-3)
  DELTV = H/ZAX
  CALL AXIS(0.0,0.0,5HDEPTH,-5,ZAX,-90.0,0.0,DELTV)
  CALL AXIS(XAX,0.0,1H ,1,ZAX,-90.0,0.0,DELTV)
  DELTV = 2.0/XAX
  CALL AXIS(0.0,0.0,1H ,1,XAX,0.0,-1.0,DELTV)
  YPAGE = -ZAX
  CALL AXIS(0.0,YPAGE,1H , -1,XAX,0.0,-1.0,DELTV)

  PLOT TITLE

  ENCODE(40,200,IBCD) (ITITLE(I),I=1,10)
200 FORMAT(10A4)
  YPAGE = -ZAX-1.5
  CALL SYMBOL(0.0,YPAGE,0.14,IBCD,0.0,40)
  ENCODE(40,200,IBCD) (ITITLE(I),I=11,20)
  YPAGE = YPAGE - 0.5
  CALL SYMBOL(0.0,YPAGE,0.14,IBCD,0.0,40)

  PLACE ARRRAY TO BE PLOTTED INTO ARRAY FCT.

  DO 60 I =1,NPL
  J = IC(I)
  K = IMODE(I) + 1
  IF(J.EQ.1) GO TO 25
  IF(J.EQ.2) GO TO 35
  PRINT 300,I
300 FORMAT(1H0,* UNRECOGNIZABLE CODE WHILE TRYING TO PLOT THE*,I5,
1 *TH MODE*)
  GO TO 60
  25 DO 30 II = 1,NPTS
  30 FCT(II) = PHI(II,K)

```

```
35 GO TO 45
40 DO 40 II=1,NPTS
45 FCT(II) = DPHI(II,K)
45 CONTINUE
```

C
C
C

NORMALIZE FINCTION INTO INCHES.

```
RMAX = 0.0
DO 50 II = 1,NPTS
RMAX = AMAX1(RMAX,ABS(FCT(II)))
50 CONTINUE
IF(RMAX.LT.1.E-8) GO TO 60
DO 55 II =1,NPTS
FCT(II) = (1.0 + (FCT(II)/RMAX))*(XAX/2.0)
55 CONTINUE
```

C
C
C

PLOT ARRAY

```
IPEN = -1
DO 59 II = 1,NPTS
JJ = 17
CALL SYMBOL(FCT(II),Z(II),0.07,JJ,0.0,IPEN)
IPEN = -2
59 CONTINUE
60 CONTINUE
```

C
C
C
C

RESCALE ARRAYS
REPLACE PLOT ORIGIN AND RETURN

```
DO 65 I=1,NPTS
Z(I) = -Z(I)/ZAX
65 CONTINUE
YPAGE = -ZAX - 2.0
XPAGE = XAX + 3.0
CALL PLOT(XPAGE,YPAGE,-3)
RETURN
END
```

```

C      SUBROUTINE INPUT(NPTS,ST,Z,H)
C      DIMENSION ST(51),Z(51)
C      REAL H
C      READ IN DENSITIES FOR ST LAWRENCE TEST CASE
C      READ(60,100)(ST(K),K=1,NPTS)
100  FORMAT(15F5.3)
C      READ(60,106)(Z(I),I=1,NPTS)
106  FORMAT(16F5.1)
C      DO 50 I=1,NPTS
C      Z(I) = Z(I)/H
50  CONTINUE
C      *****
RETURN
END
      FINIS

```

STOP

A P P E N D I X 2

- Programs PWAVE, QWAVE, ESURF -

Programmed

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```

PROGRAM PWAVE
C
REAL Y(2),DERY(2),PRMT(5),AUX(16,2)
DIMENSION Z(72),XN2(72)
DIMENSION A(5),PRMT4(5)
C
COMMON/A/C,G
COMMON/C/Z,XN2,P1,P2,BOTN2,TDEPTH,NO
C
EXTERNAL FCT,OUTP
C
DATA A/1.E-2,1.E-4,1.E-4,1.E-4,1.E-4/
DATA PRMT4/.001,.001,.01,.01,.1/
G=9.81
NM=1
C
WRITE (6,3001)
3001 FORMAT (*Q*)
C
WRITE (6,7210)
7210 FORMAT(*1*,5X,*MODEL STRUCTURE OF INTERNAL WAVES FOR LAKE ONTARIO
1 TEMPERATURE PROFILE*/ )
C
CALL GETNSQ
DO 1060 K=1,NM
C
WRITE (6,3030)
3030 FORMAT (/1X,134(*-*),1X)
C
DO 1030 I=1,5
CALL ESTIM(I)
C
CUPPER=C+(C/2.0)
CLOWER=C-(C/2.0)
CONST=CLOWER/20.0
C
C=CLOWER
C
1020 CONTINUE
PRMT(1)=0.
PRMT(2)=TDEPTH/2.0
PRMT(3)=TDEPTH/200.0
PRMT(4)=PRMT4(I)
PRMT(5)=0.
Y(1)=1.*A(I)
Y(2)=(G/(C**2))*A(I)
DERY(1)=.5
DERY(2)=.5
NDIM=2
CALL HPCG(PRMT,Y,DERY,NDIM,IHLF,FCT,OUTP,AUX)
IHLF1=IHLF
P=Y(1)
Q=Y(2)
C
PRMT(1)=TDEPTH
PRMT(2)=TDEPTH/2.0
PRMT(3)=-(TDEPTH/200.0)
PRMT(4)=PRMT4(I)
PRMT(5)=0.
Y(1)=0.0
Y(2)=SQRT(BOTN2)/C
DERY(1)=.5
DERY(2)=.5
NDIM=2
CALL HPCG(PRMT,Y,DERY,NDIM,IHLF,FCT,OUTP,AUX)
IHLF2=IHLF
R=Y(1)
S=Y(2)

```

```
C      W=P*S-Q*R
C      WRITE(6,17) C,W,P,Q,R,S
17     FORMAT (/10X,6(2X,E18.10))
C      WRITE (6,3010) IHLF1,IHLF2
3010   FORMAT (10X,* IHLF1=*,I3,10X,* IHLF2=*,I3)
C      C=C+CONST
C      IF(C.LE.CUPPER) GO TO 1020
C      WRITE (6,3030)
C      1030 CONTINUE
C      1060 CONTINUE
C      STOP
C      END
```

```
SUBROUTINE FCT(X,Y,DERY)
REAL Y(2),DERY(2)
COMMON/A/C,G
DERY(1)=-1.0*Y(2)
DERY(2)=(HH(X)*Y(1))/C**2
RETURN
END
```



```
SUBROUTINE OUTP(X,Y,DERY,IHLF,NDIM,PRMT)
REAL Y(2),DERY(2),PRMT(5)
RETURN
END
```

```

SUBROUTINE ESTIM(I)
DIMENSION Z(72),XN2(72)
COMMON/A/G,G
COMMON/C/Z,XN2,P1,P2,BOTN2,TDEPTH,NO
C- CALCULATES AN ESTIMATE (C) FOR MODE (I).
GO TO (1,2,3,4,5),I
1 C=SQRT(G*TDEPTH)
GO TO 6
2 CC=SQRT((G*(P2-P1)/P2)*(TDEPTH/4.0))
C=CC
GO TO 6
3 C=CC/3.0
GO TO 6
4 C=CC/5.0
GO TO 6
5 C=CC/7.0
6 WRITE(6,10) C
10 FORMAT(1X,*ACTUAL C = *,E18.10//)
RETURN
END

```

```

FUNCTION HH(X)
DIMENSION Z(72), XN2(72)
COMMON/C/Z, XN2, P1, P2, BOTN2, TDEPTH, NO
IF (X.NE.Z(1)) GO TO 10
HH=XN2(1)
RETURN
10 CONTINUE
N=NO-1
DO 20 I=1, N
IF (X.GT.Z(I).AND.X.LE.Z(I+1)) GO TO 30
20 CONTINUE
WRITE(6,100) X
100 FORMAT(1X,F7.2)
I=N
30 HH=XN2(I)
RETURN
END

```

```

SUBROUTINE GETNSQ
DIMENSION T(72),Z(72),RHO(72),DRT(72),XN2(72)
REAL ID(5)
COMMON/C/Z,XN2,P1,P2,BOTN2,TDEPTH,NO
C
C READ THE TEMPERATURE PROFILE
C
5 READ(5,5)NO
  FORMAT(I3)
  IF(NO.GT.72)STOP 123
  Z(1)=0.0
10 READ(5,10) (ID(I),I=1,5),T(1),(T(I),Z(I),I=2,NO)
  FORMAT(A3,A6,A3,A5,A5,F3.1,8(F3.1,F3.0)/12(F3.1,F3.0)/12(F3.1,F3.0
  1))
C
  DO 20 I=1,NO
  CALL DENS(T(I),Z(I),RHO(I),DRT(I))
  CONTINUE
20
C STORE BOTTOM DEPTH
  TDEPTH=Z(NO)
C
C STORE SURFACE AND BOTTOM DENSITY
  P1=RHO(1)
  P2=RHO(NO)
C
  G=+9.81
  N=NO-1
  DO 30 I=1,N
  XN2(I)=(G/(RHO(I)+RHO(I+1)))*(DRT(I)+DRT(I+1))*((T(I+1)-T(I))/(Z(I
  +1)-Z(I)))
  CONTINUE
30
C STORE XN2 AT BOTTOM
  IF 0 LOOK FOR NEXT NON ZERO VALUE
  K=N
40 BOTN2=ABS(XN2(K))
  IF(BOTN2.NE.0.0) GO TO 50
  K=K-1
  GO TO 40
C
50 WRITE(6,90) (ID(I),I=1,5)
90 FORMAT(2X,*STA. NO.*,1X,A3,2X,*DAY*,1X,A8,2X,*TIME*,1X,A4,2X,*LAT.
  1*,1X,A6,2X,*LONG.*,1X,A6/)
  WRITE(6,100)
100 FORMAT(2X,*TEMP*,2X,*DEPTH*,6X,*RHO*,10X,*DRT*,12X,*XN2*/)
  DO 110 I=1,N
  WRITE(6,120) T(I),Z(I),RHO(I),DRT(I),XN2(I)
  CONTINUE
110
120 FORMAT(1X,F6.2,1X,F6.2,1X,F10.6,3X,F10.6/40X,E18.10)
  WRITE(6,130) T(NO),Z(NO),RHO(NO),DRT(NO)
130 FORMAT(1X,F6.2,1X,F6.2,1X,F10.6,3X,F10.6)
C
  RETURN
  END

```

```

SUBROUTINE DENS(T,Z,RHO,DRT)
DIMENSION P(4),RL(4),VO(9),TP(9)
DATA(P(K),K=1,4)/58.05267,-1.1253317,.66123869E-02,-.14661625E-04/
DATA(RL(K),K=1,4)/21.55053,-.4695911,.003096363,-.7431182E-05/
DATA(VO(K),K=1,9)/-.7435626E-03,.3704258E-04,-.6315724E-06,.982957
16E-08,-.1197269E-09,.1005461E-11,-.5437898E-14,.169946E-16,-.22950
263E-19/
DATA P00,P01,RLO,V00/5919.512,.0981,1788.316,.6980547/
EQUATION OF STATE FOR WATER AS GIVEN BY FISHER, WILLIAMS AND DIAL
IN FIFTH REPORT OF JOINT PANEL ON OCEANOGRAPHIC TABLES AND STAND-
ARDS, KIEL DECEMBER 1969 (UNESCO). EQUATION IS OF THE TUMLIRZ
TYPE FOR SPECIFIC VOLUME V
TP(1)=T
DO 100 K=2,9
100 CONTINUE
SV=V00
SP=P00
SRL=RLO
DO 101 K=1,9
TT=TP(K)
IF(K.GT.4)GOTO 102
SP=SP+P(K)*TT
SRL=SRL+RL(K)*TT
102 SV=SV+VO(K)*TT
101 CONTINUE
DSV=VO(1)
DSRL=RL(1)
DSP=P(1)
DO 103 K=1,8
TT=TP(K)*FLOAT(K+1)
IF(K.GT.3)GO TO 104
DSRL=DSRL+RL(K+1)*TT
DSP=DSP+P(K+1)*TT
104 DSV=DSV+VO(K+1)*TT
103 CONTINUE
PP=SP+P01*Z
V=SV+SRL/PP
VT=DSV+(PP*DSRL-SRL*DSP)/(PP*PP)
RHO=1./V
DRT=-VT*RHO*RHO
RETURN
END
FINIS

```

```

PROGRAM QWAVE
C
DIMENSION ESTIM(100),W(100)
DIMENSION Y(2),DERY(2),PRMT(5),AUX(16,2)
DIMENSION FSTIM(5),A(5),PRMT4(5)
DIMENSION Z(72),XN2(72)
C
COMMON/A/C
COMMON/C/Z,XN2,BOTN2,TDEPTH,NO
C
EXTERNAL FCT,OUTP
C
DATA A/1.E-2,1.E-4,1.E-4,1.E-4,1.E-4/
DATA PRMT4/.001,.001,.001,.001,.01/
READ(5,1070) FSTIM(1)
DO 1050 L=1,1
1070 FORMAT(E14.10)
G=9.81
EST3=1.0005
RLIM=0.00000000001
C
C
WRITE(6,7210)
7210 FORMAT(*1*,5X,*MODEL STRUCTURE OF INTERNAL WAVES FOR LAKE ONTARIO
1 TEMPERATURE PROFILE*/
C
CALL GETNSQ
C
C
WRITE(6,1080) FSTIM(1)
1080 FORMAT(*1*/19X,E17.10//)
DO 1020 N=1,1
C
C
WRITE(6,3030)
3030 FORMAT(/1X,134(*-*),1X)
C
ESTIM(1)=FSTIM(N)
IF (ESTIM(1).EQ.0.0) GO TO 1020
DO 1030 I=1,100
C
C=ESTIM(I)
PRMT(1)=0.0
PRMT(2)=TDEPTH/2.0
PRMT(3)=TDEPTH/200.0
PRMT(4)=PRMT4(N)
PRMT(5)=0.
Y(1)=1.*A(N)
Y(2)=(G/(C**2))*A(N)
DERY(1)=.5
DERY(2)=.5
NDIM=2
CALL HPCG(PRMT,Y,DERY,NDIM,IHLF,FCT,OUTP,AUX)
IHLF1=IHLF
P=Y(1)
Q=Y(2)
C
C=ESTIM(I)
PRMT(1)=TDEPTH
PRMT(2)=TDEPTH/2.0
PRMT(3)=- (TDEPTH/200.0)
PRMT(4)=PRMT4(N)
PRMT(5)=0.
Y(1)=0.0
Y(2)=SQRT(BOTN2)/C
DERY(1)=.5
DERY(2)=.5
NDIM=2

```

```

CALL HPCG(PRMT,Y,DERY,NDIM,IHLF,FCT,OUTP,AUX)
IHLF2=IHLF
R=Y(1)
S=Y(2)
C
W(I)=P*S-Q*R
C
WRITE(6,17)ESTIM(I),W(I),P,Q,R,S
17  FORMAT (/10X,6(2X,E18.10))
WRITE(6,3010) IHLF1,IHLF2
3010 FORMAT (10X,* IHLF1=*,I3,10X,* IHLF2=*,I3)
C
DIFF=W(I)-W(I-1)
IF(ABS(DIFF).LT.RLIM) PS = ESTIM(I)
IF(ABS(DIFF).LT.RLIM) GO TO 1020
C
1015 IF (I.EQ.1) ESTIM(2)=ESTIM(1)*EST3
IF (I.GT.1) ESTIM(I+1)=ESTIM(I)-((W(I)*(ESTIM(I)-ESTIM(I-1)))/
$ (W(I)-W(I-1)))
1030 CONTINUE
C
1020 CONTINUE
H=PS**2/G
WRITE(6,12) PS,H
12  FORMAT(1H-,2X,*PHASE SPEED = *,1X,E18.10,2X,*DEPTH = *,1X,E18.10)
1050 CONTINUE
STOP
END

```

```
FUNCTION HH(X)
DIMENSION Z(72), XN2(72)
COMMON/C/Z, XN2, BOTN2, TDEPTH, NO
IF(X.NE.Z(1)) GO TO 10
HH=XN2(1)
RETURN
10 CONTINUE
N=NO-1
DO 20 I=1,N
IF(X.GT.Z(I).AND.X.LE.Z(I+1)) GO TO 30
20 CONTINUE
STOP 111
30 HH=XN2(I)
RETURN
END
```



```

SUBROUTINE GETNSQ
DIMENSION T(72),Z(72),RHO(72),DRT(72),XN2(72)
DIMENSION ID(5),D(72),RH(72),DT(72),TA(72)
REAL ID
COMMON/C/Z,XN2,BOTN2,TDEPTH,NO
C
C READ THE TEMPERATURE PROFILE
READ(5,5) NO
5 FORMAT(I3)
IF(NO.GT.72) STOP 123
Z(1)=0.0
10 READ(5,10) (ID(I),I=1,5),T(1),(T(I),Z(I),I=2,NO)
FORMAT(A3,A6,A3,A5,A5,F3.1,8(F3.1,F3.0))
C
DO 20 I=1,NO
CALL DENS(T(I),Z(I),RHO(I),DRT(I))
20 CONTINUE
C
STORE BOTTOM DEPTH
TDEPTH=Z(NO)
C
G=+9.81
N=NO-1
DO 30 I=1,N
XN2(I)=(G/(RHO(I)+RHO(I+1)))*(DRT(I)+DRT(I+1))*((T(I+1)-T(I))/(Z(I
30 A+1)-Z(I)))
CONTINUE
C
STORE XN2 AT BOTTOM
IF 0 LOOK FOR NEXT NON ZERO VALUE
K=N
40 BOTN2=ABS(XN2(K))
IF(BOTN2.NE.0.0) GO TO 50
K=K-1
GO TO 40
C
50 WRITE(6,90) (ID(I),I=1,5)
90 FORMAT(2X,*STA. NO.*,1X,A3,2X,*DAY*,1X,A8,2X,*TIME*,1X,A4,2X,*LAT.
1 * ,1X,A6,2X,*LONG.*,1X,A6/)
WRITE(6,100)
100 FORMAT(2X,*TEMP*,2X,*DEPTH*,6X,*RHO*,10X,*DRT*,12X,*XN2*/)
DO 110 I=1,N
WRITE(6,120) T(I),Z(I),RHO(I),DRT(I),XN2(I)
TA(I)=(T(I)+T(I+1))/2
D(I)=(Z(I)+Z(I+1))/2
RH(I)=(RHO(I)+RHO(I+1))/2
DT(I)=(DRT(I)+DRT(I+1))/2
110 CONTINUE
120 FORMAT(1X,F6.2,1X,F6.2,1X,F10.6,3X,F10.6/40X,E18.10)
WRITE(6,130) T(NO),Z(NO),RHO(NO),DRT(NO)
130 FORMAT(1X,F6.2,1X,F6.2,1X,F10.6,3X,F10.6)
C
RETURN
END

```

```

PROGRAM ESURF
C
REAL          Y(2),PRMT(5),DERY(2) ,RI(301)
REAL YY(2,301),AUX(16,2)
REAL XX(301)
DIMENSION A(5),PRMT4(5) ,AN(320)
DIMENSION Z(72),XN2(72)
COMMON/A/C
COMMON/B/YY,XX,XINC,INDEX,XNO
COMMON/C/Z,XN2,BOTN2,TDEPTH,NO
EXTERNAL FCT,OUTP
C
DATA A/1.E-2,1.E-4,1.E-4,1.E-4,1.E-4/
DATA PRMT4/.001,.001,.001,.001,.01/
DO 1111 L=1,1
G=9.81
C
WRITE (6,3001)
3001 FORMAT (*Q*)
C
CALL GETNSQ
DO 5000 N=1,1
1000 READ (5,1070) RM,SIGMA
1070 FORMAT (2E20.10)
IF ((RM.LT.1.0E-99).AND.(SIGMA.LT.1.0E-99)) GO TO 9999
C
C=SIGMA
PRMT(1)=0.0
PRMT(2)=TDEPTH
PRMT(3)=TDEPTH/100.0
PRMT(4)=PRMT4(N)
PRMT(5)=0.0
Y(1)=1.0*A(N)
YY(1,1)=Y(1)
XX(1)=0.0
Y(2)=(G/(C**2))*A(N)
YY(2,1)=Y(2)
DERY(1)=0.5
DERY(2)=0.5
NOIM=2
INDEX=0
XINC=PRMT(3)
XNO=0
CALL HPCG(PRMT,Y,DERY,NOIM,IHLF,FCT,OUTP,AUX)
IHLF1=IHLF
C
C
WRITE (6,2010) RM,SIGMA,IHLF1
2010 FORMAT (*1*,09X,*WAVE NUMBER*,5X,F9.5
$ /10X,*SIGMA*,5X,E16.10
$ /10X,*IHLF1*,5X,I2)
C
C
XMIN=XX(1)
XMAX=XX(1)
YMIN1=YY(1,1)
YMAX1=YY(1,1)
YMIN2=YY(2,1)
YMAX2=YY(2,1)
CALCULATE GRADIENT RICHARDSON NO. INDUCED BY MODE (RELATIVE)
DO 3 I=1,INDEX
P=HH( XX(I) )
AN(I)=P
IF (P.EQ..0) P=1.E-06
RI(I)=C**4/(P*YY(1,I)**2)
RI(I)=ALOG10(RI(I))
WRITE(6,4) I, YY(1,I),RI(I),P
4 FORMAT(I8,3E10.3)

```

```

3 CONTINUE
  YMIN3=RI(1)
  YMAX3=RI(1)
  YMIN4=AN(1)
  YMAX4=AN(1)
  DO 2000 I=2,INDEX
    IF(RI(I).GT.YMAX3) YMAX3= RI(I)
    IF(AN(I).LT.YMIN4) YMIN4=AN (I)
    IF(AN(I).GT.YMAX4) YMAX4=AN (I)
    IF(RI(I).LT.YMIN3) YMIN3= RI(I)
    IF(XX(I).LT.XMIN) XMIN=XX(I)
    IF(XX(I).GT.XMAX) XMAX=XX(I)
    IF(YY(1,I).LT.YMIN1) YMIN1=YY(1,I)
    IF(YY(1,I).GT.YMAX1) YMAX1=YY(1,I)
    IF(YY(2,I).LT.YMIN2) YMIN2=YY(2,I)
    IF(YY(2,I).GT.YMAX2) YMAX2=YY(2,I)
2000 CONTINUE
  DO 1040 I=1,INDEX
    CALL PLOTPT(XX(I),YY(1,I),36)
1040 CONTINUE
  CALL SCALE(0.0,TDEPTH,YMIN1,YMAX1)
  CALL OUTPLT
  DO 1050 I=1,INDEX
    CALL PLOTPT(XX(I),YY(2,I),37)
1050 CONTINUE
  CALL SCALE(0.0,TDEPTH,YMIN2,YMAX2)
  CALL OUTPLT
  DO 8 I=1,INDEX
    CALL PLOTPT(XX(I),RI(I),38)
    CALL SCALE(0.0,TDEPTH,YMIN3,YMAX3)
    CALL OUTPLT
  DO 9 I=1,INDEX
    P=AN(I)
    CALL PLOTPT(XX(I),P,35)
    CALL SCALE(0.0,TDEPTH,YMIN4,YMAX4)
    CALL OUTPLT
C
C 3210 WRITE(6,3210)
3210 FORMAT (//////////1X,134(*-*),1X)
C
C 5000 CONTINUE
C
C 1111 CONTINUE
9999 STOP
END

```

```
FUNCTION HH(X)
DIMENSION Z(72), XN2(72)
COMMON/C/Z, XN2, BOTN2, TDEPTH, NO
IF(X.NE.Z(1)) GO TO 10
HH=XN2(1)
RETURN
10 CONTINUE
DO 20 I=1,71
IF(X.GT.Z(I).AND.X.LE.Z(I+1)) GO TO 30
20 CONTINUE
I=71
30 HH=XN2(I)
RETURN
END
```

```

SUBROUTINE GETNSQ
DIMENSION T(72),Z(72),RHO(72),DRT(72),XN2(72)
REAL ID(5)
COMMON/C/Z,XN2,BOTN2,TDEPTH,NO
C
C READ THE TEMPERATURE PROFILE
5 READ(5,5) NO
  FORMAT(I3)
  IF(NO.GT.72) STOP 123
  Z(1) = 0.0
10 READ(5,10) (ID(I),I=1,5),T(1),(T(I),Z(I),I=2,NO)
  FORMAT(A3,A6,A3,A5,A5,F3.1,8(F3.1,F3.0)/12(F3.1,F3.0)/12(F3.1,F3.0
  1))
C
  DO 20 I=1,NO
    CALL DENS(T(I),Z(I),RHO(I),DRT(I))
20 CONTINUE
  STORE BOTTOM DEPTH
  TDEPTH=Z(NO)
C
C STORE SURFACE AND BOTTOM DENSITY
  P1=RHO(1)
  P2=RHO(NO)
C
  G=+9.81
  N=NO-1
  DO 30 I=1,N
    XN2(I)=(G/(RHO(I)+RHO(I+1)))*(DRT(I)+DRT(I+1))*((T(I+1)-T(I))/(Z(I
30 A+1)-Z(I)))
  CONTINUE
C
C STORE XN2 AT BOTTOM
  IF 0 LOOK FOR NEXT NON ZERO VALUE
  K=N
40 BOTN2=XN2(K)
  IF(BOTN2.NE.0.0) GO TO 50
  K=K-1
  GO TO 40
C
50 WRITE(6,90) (ID(I),I=1,5)
90 FORMAT(2X,*STA. NO.*,1X,A3,2X,*DAY*,1X,A8,2X,*TIME*,1X,A4,2X,*LAT.
  1*,1X,A6,2X,*LONG.*,1X,A6/)
  WRITE(6,100)
100 FORMAT(2X,*TEMP*,2X,*DEPTH*,6X,*RHO*,10X,*DRT*,12X,*XN2*//)
  DO 110 I=1,N
    WRITE(6,120) T(I),Z(I),RHO(I),DRT(I),XN2(I)
110 CONTINUE
120 FORMAT(1X,F6.2,1X,F6.2,1X,F10.6,3X,F10.6/40X,E18.10)
  WRITE(6,130) T(NO),Z(NO),RHO(NO),DRT(NO)
130 FORMAT(1X,F6.2,1X,F6.2,1X,F10.6,3X,F10.6//)
C
  RETURN
  END

```

```
SUBROUTINE OUTP(X,Y,DERY,IHLF,NDIM,PRMT)
REAL Y(2),DERY(2),PRMT(5)
REAL YY(2,301)
REAL XX(301)
COMMON/B/YY,XX,XINC,INDEX,XNO
```

C

```
IF(X.LT.XNO) GO TO 9999
INDEX=INDEX+1
XX(INDEX)=X
YY(1,INDEX)=Y(1)
YY(2,INDEX)=Y(2)
XNO=XNO+XINC
WRITE(6,10)X,Y(1),Y(2)
10  FORMAT(1X,F6.2,2X,E18.10,3X,E18.10)
9999 RETURN
END
FINIS
```

SUBROUTINE MBS004 (PRMT, Y, DERY, NDIM, IHLF, FCT, OUTP, AUX)
SUBROUTINE HPCG

PURPOSE

TO SOLVE A SYSTEM OF FIRST ORDER ORDINARY GENERAL
DIFFERENTIAL EQUATIONS WITH GIVEN INITIAL VALUES.

USAGE

CALL HPCG (PRMT, Y, DERY, NDIM, IHLF, FCT, OUTP, AUX)
PARAMETERS FCT AND OUTP REQUIRE AN EXTERNAL STATEMENT.

DESCRIPTION OF PARAMETERS

- PRMT - AN INPUT AND OUTPUT VECTOR WITH DIMENSION GREATER OR EQUAL TO 5, WHICH SPECIFIES THE PARAMETERS OF THE INTERVAL AND OF ACCURACY AND WHICH SERVES FOR COMMUNICATION BETWEEN OUTPUT SUBROUTINE (FURNISHED BY THE USER) AND SUBROUTINE HPCG. EXCEPT PRMT(5) THE COMPONENTS ARE NOT DESTROYED BY SUBROUTINE HPCG AND THEY ARE
- PRMT(1) - LOWER BOUND OF THE INTERVAL (INPUT),
PRMT(2) - UPPER BOUND OF THE INTERVAL (INPUT),
PRMT(3) - INITIAL INCREMENT OF THE INDEPENDENT VARIABLE (INPUT),
PRMT(4) - UPPER ERROR BOUND (INPUT). IF ABSOLUTE ERROR IS GREATER THAN PRMT(4), INCREMENT GETS HALVED. IF INCREMENT IS LESS THAN PRMT(3) AND ABSOLUTE ERROR LESS THAN PRMT(4)/50, INCREMENT GETS DOUBLED. THE USER MAY CHANGE PRMT(4) BY MEANS OF HIS OUTPUT SUBROUTINE.
- PRMT(5) - NO INPUT PARAMETER. SUBROUTINE HPCG INITIALIZES PRMT(5)=0. IF THE USER WANTS TO TERMINATE SUBROUTINE HPCG AT ANY OUTPUT POINT, HE HAS TO CHANGE PRMT(5) TO NON-ZERO BY MEANS OF SUBROUTINE OUTP. FURTHER COMPONENTS OF VECTOR PRMT ARE FEASIBLE IF ITS DIMENSION IS DEFINED GREATER THAN 5. HOWEVER SUBROUTINE HPCG DOES NOT REQUIRE AND CHANGE THEM. NEVERTHELESS THEY MAY BE USEFUL FOR HANDING RESULT VALUES TO THE MAIN PROGRAM (CALLING HPCG) WHICH ARE OBTAINED BY SPECIAL MANIPULATIONS WITH OUTPUT DATA IN SUBROUTINE OUTP.
- Y - INPUT VECTOR OF INITIAL VALUES. (DESTROYED)
LATERON Y IS THE RESULTING VECTOR OF DEPENDENT VARIABLES COMPUTED AT INTERMEDIATE POINTS X.
- DERY - INPUT VECTOR OF ERROR WEIGHTS. (DESTROYED)
THE SUM OF ITS COMPONENTS MUST BE EQUAL TO 1.
LATERON DERY IS THE VECTOR OF DERIVATIVES, WHICH BELONG TO FUNCTION VALUES Y AT A POINT X.
- NDIM - AN INPUT VALUE, WHICH SPECIFIES THE NUMBER OF EQUATIONS IN THE SYSTEM.
- IHLF - AN OUTPUT VALUE, WHICH SPECIFIES THE NUMBER OF BISECTIONS OF THE INITIAL INCREMENT. IF IHLF GETS GREATER THAN 10, SUBROUTINE HPCG RETURNS WITH ERROR MESSAGE IHLF=11 INTO MAIN PROGRAM. ERROR MESSAGE IHLF=12 OR IHLF=13 APPEARS IN CASE PRMT(3)=0 OR IN CASE SIGN(PRMT(3)).NE.SIGN(PRMT(2)-PRMT(1)) RESPECTIVELY.
- FCT - THE NAME OF AN EXTERNAL SUBROUTINE USED. IT COMPUTES THE RIGHT HAND SIDES DERY OF THE SYSTEM TO GIVEN VALUES OF X AND Y. ITS PARAMETER LIST MUST BE X, Y, DERY. THE SUBROUTINE SHOULD NOT DESTROY X AND Y.
- OUTP - THE NAME OF AN EXTERNAL OUTPUT SUBROUTINE USED. ITS PARAMETER LIST MUST BE X, Y, DERY, IHLF, NDIM, PRMT. NONE OF THESE PARAMETERS (EXCEPT, IF NECESSARY, PRMT(4), PRMT(5), ...) SHOULD BE CHANGED BY SUBROUTINE OUTP. IF PRMT(5) IS CHANGED TO NON-ZERO SUBROUTINE HPCG IS TERMINATED.
- AUX - AN AUXILIARY STORAGE ARRAY WITH 15 ROWS AND NDIM

COLUMNS.

REMARKS

- THE PROCEDURE TERMINATES AND RETURNS TO CALLING PROGRAM, IF
- (1) MORE THAN 10 BISECTIONS OF THE INITIAL INCREMENT ARE NECESSARY TO GET SATISFACTORY ACCURACY (ERROR MESSAGE IHLF=11),
- (2) INITIAL INCREMENT IS EQUAL TO 0 OR HAS WRONG SIGN (ERROR MESSAGES IHLF=12 OR IHLF=13),
- (3) THE WHOLE INTEGRATION INTERVAL IS WORKED THROUGH,
- (4) SUBROUTINE OUTP HAS CHANGED PRMT(5) TO NON-ZERO.

SUBROUTINES AND FUNCTION SUBPROGRAMS REQUIRED

THE EXTERNAL SUBROUTINES FCT(X,Y,DERY) AND OUTP(X,Y,DERY,IHLF,NDIM,PRMT) MUST BE FURNISHED BY THE USER.

METHOD

EVALUATION IS DONE BY MEANS OF HAMMINGS MODIFIED PREDICTOR-CORRECTOR METHOD. IT IS A FOURTH ORDER METHOD, USING 4 PRECEEDING POINTS FOR COMPUTATION OF A NEW VECTOR Y OF THE DEPENDENT VARIABLES. FOURTH ORDER RUNGE-KUTTA METHOD SUGGESTED BY RALSTON IS USED FOR ADJUSTMENT OF THE INITIAL INCREMENT AND FOR COMPUTATION OF STARTING VALUES. SUBROUTINE HPCG AUTOMATICALLY ADJUSTS THE INCREMENT DURING THE WHOLE COMPUTATION BY HALVING OR DOUBLING. TO GET FULL FLEXIBILITY IN OUTPUT, AN OUTPUT SUBROUTINE MUST BE CODED BY THE USER.

FOR REFERENCE, SEE

- (1) RALSTON/WILF, MATHEMATICAL METHODS FOR DIGITAL COMPUTERS, WILEY, NEW YORK/LONDON, 1960, PP.95-109.
- (2) RALSTON, RUNGE-KUTTA METHODS WITH MINIMUM ERROR BOUNDS, MTAC, VOL.16, ISS.80 (1962), PP.431-437.

*** NAME OF HPCG CHANGED TO MBS004 FOR EMRLIB

DIMENSION PRMT(1),Y(1),DERY(1),AUX(15,1)

N=1
 IHLF=0
 X=PRMT(1)
 H=PRMT(3)
 PRMT(5)=0.
 DO 1 I=1,NDIM
 AUX(16,I)=0.
 AUX(15,I)=DERY(I)
 1 AUX(1,I)=Y(I)
 IF(H*(PRMT(2)-X))3,2,4

ERROR RETURNS

2 IHLF=12
 GOTO 4
 3 IHLF=13

4 COMPUTATION OF DERY FOR STARTING VALUES
 CALL FCT(X,Y,DERY)

RECORDING OF STARTING VALUES
 CALL OUTP(X,Y,DERY,IHLF,NDIM,PRMT)

5 IF(PRMT(5))6,5,6
 6 IF(IHLF)7,7,6
 7 RETURN
 8 DO 8 I=1,NDIM
 8 AUX(8,I)=DERY(I)

COMPUTATION OF AUX(2,I)


```

ISW=1
GOTO 100
C
9 X=X+H
DO 10 I=1,NDIM
10 AUX(2,I)=Y(I)
C
C INCREMENT H IS TESTED BY MEANS OF BISECTION
11 IHLF=IHLF+1
X=X-H
DO 12 I=1,NDIM
12 AUX(4,I)=AUX(2,I)
H=.5*H
N=1
ISW=2
GOTO 100
C
13 X=X+H
CALL FCT(X,Y,DERY)
N=2
DO 14 I=1,NDIM
AUX(2,I)=Y(I)
14 AUX(9,I)=DERY(I)
ISW=3
GOTO 100
C
C COMPUTATION OF TEST VALUE DELT
15 DELT=0.
DO 16 I=1,NDIM
16 DELT=DELT+AUX(15,I)*ABS(Y(I)-AUX(4,I))
DELT=.066666667*DELT
IF(DELT-PRMT(4))19,19,17
17 IF(IHLF-10)11,18,18
C
C NO SATISFACTORY ACCURACY AFTER 10 BISECTIONS. ERROR MESSAGE.
18 IHLF=11
X=X+H
GOTO 4
C
C THERE IS SATISFACTORY ACCURACY AFTER LESS THAN 11 BISECTIONS.
19 X=X+H
CALL FCT(X,Y,DERY)
DO 20 I=1,NDIM
AUX(3,I)=Y(I)
20 AUX(10,I)=DERY(I)
N=3
ISW=4
GOTO 100
C
21 N=1
X=X+H
CALL FCT(X,Y,DERY)
X=PRMT(1)
DO 22 I=1,NDIM
AUX(11,I)=DERY(I)
22 BY(I)=AUX(1,I)+H*(.375*AUX(8,I)+.7916567*AUX(9,I)
1-.20833333*AUX(10,I)+.04166667*DERY(I))
23 X=X+H
N=N+1
CALL FCT(X,Y,DERY)
CALL OUTP(X,Y,DERY,IHLF,NDIM,PRMT)
IF(PRMT(5))6,24,6
24 IF(N-4)25,200,200
25 DO 26 I=1,NDIM
AUX(N,I)=Y(I)
26 AUX(N+7,I)=DERY(I)
IF(N-3)27,29,200
C

```

```

27 DO 28 I=1,NDIM
   DELT=AUX(9,I)+AUX(9,I)
   DELT=DELT+DELT
28 Y(I)=AUX(1,I)+.3333333*H*(AUX(8,I)+DELT+AUX(10,I))
   GOTO 23
C
29 DO 30 I=1,NDIM
   DELT=AUX(9,I)+AUX(10,I)
   DELT=DELT+DELT+DELT
30 Y(I)=AUX(1,I)+.375*H*(AUX(8,I)+DELT+AUX(11,I))
   GOTO 23
C
C
C
C
*****
THE FOLLOWING PART OF SUBROUTINE HPCG COMPUTES BY MEANS OF
RUNGE-KUTTA METHOD STARTING VALUES FOR THE NOT SELF-STARTING
PREDICTOR-CORRECTOR METHOD.
100 DO 101 I=1,NDIM
    Z=H*AUX(N+7,I)
    AUX(5,I)=Z
101 Y(I)=AUX(N,I)+.4*Z
    Z IS AN AUXILIARY STORAGE LOCATION
    Z=X+.4*H
    CALL FCT(Z,Y,DERY)
    DO 102 I=1,NDIM
        Z=H*DERY(I)
        AUX(6,I)=Z
102 Y(I)=AUX(N,I)+.2969776*AUX(5,I)+.1587596*Z
    Z=X+.4557372*H
    CALL FCT(Z,Y,DERY)
    DO 103 I=1,NDIM
        Z=H*DERY(I)
        AUX(7,I)=Z
103 Y(I)=AUX(N,I)+.2181004*AUX(5,I)-3.050965*AUX(6,I)+3.832865*Z
    Z=X+H
    CALL FCT(Z,Y,DERY)
104 OY(I)=AUX(N,I)+.1747603*AUX(5,I)-.5514807*AUX(6,I)
    1+.205536*AUX(7,I)+.1711848*H*DERY(I)
    GOTO(9,13,15,21),ISW
*****
POSSIBLE BREAK-POINT FOR LINKAGE
STARTING VALUES ARE COMPUTED.
NOW START HAMMINGS MODIFIED PREDICTOR-CORRECTOR METHOD.
200 ISTEP=3
201 IF(N-8)204,202,204
C
202 N=8 CAUSES THE ROWS OF AUX TO CHANGE THEIR STORAGE LOCATIONS
DO 203 N=2,7
DO 203 I=1,NDIM
AUX(N-1,I)=AUX(N,I)
203 AUX(N+6,I)=AUX(N+7,I)
N=7
C
204 N LESS THAN 8 CAUSES N+1 TO GET N
N=N+1
C
COMPUTATION OF NEXT VECTOR Y
DO 205 I=1,NDIM
AUX(N-1,I)=Y(I)
205 AUX(N+6,I)=DERY(I)

```

```

X=X+H
206 ISTEP=ISTEP+1
DO 207 I=1,NDIM
ODELT=AUX(N-4,I)+1.333333*H*(AUX(N+6,I)+AUX(N+6,I)-AUX(N+5,I)+
1AUX(N+4,I)+AUX(N+4,I))
Y(I)=DELT-.9256198*AUX(16,I)
207 AUX(16,I)=DELT
PREDICTOR IS NOW GENERATED IN ROW 16 OF AUX, MODIFIED PREDICTOR
IS GENERATED IN Y. DELT MEANS AN AUXILIARY STORAGE.
CALL FCT(X,Y,DERY)
DERIVATIVE OF MODIFIED PREDICTOR IS GENERATED IN DERY
DO 208 I=1,NDIM
ODELT=.125*(9.*AUX(N-1,I)-AUX(N-3,I)+3.*H*(DERY(I)+AUX(N+6,I)+
1AUX(N+6,I)-AUX(N+5,I)))
AUX(16,I)=AUX(16,I)-DELT
208 Y(I)=DELT+.07438017*AUX(16,I)
TEST WHETHER H MUST BE HALVED OR DOUBLED
DELT=0.
DO 209 I=1,NDIM
209 DELT=DELT+AUX(15,I)*ABS(AUX(16,I))
IF(DELT-PRMT(4))210,222,222
H MUST NOT BE HALVED. THAT MEANS Y(I) ARE GOOD.
210 CALL FCT(X,Y,DERY)
CALL OUTP(X,Y,DERY,IHLF,NDIM,PRMT)
IF(PRMT(5))212,211,212
211 IF(IHLF-11)213,212,212
212 RETURN
213 IF(H*(X-PRMT(2)))214,212,212
214 IF(ABS(X-PRMT(2))-.1*ABS(H))212,215,215
215 IF(DELT-.02*PRMT(4))216,216,201
H COULD BE DOUBLED IF ALL NECESSARY PRECEEDING VALUES ARE
AVAILABLE
216 IF(IHLF)201,201,217
217 IF(N-7)201,218,218
218 IF(ISTEP-4)201,219,219
219 IMOD=ISTEP/2
IF(ISTEP-IMOD-IMOD)201,220,201
220 H=H+H
IHLF=IHLF-1
ISTEP=0
DO 221 I=1,NDIM
AUX(N-1,I)=AUX(N-2,I)
AUX(N-2,I)=AUX(N-4,I)
AUX(N-3,I)=AUX(N-6,I)
AUX(N+6,I)=AUX(N+5,I)
AUX(N+5,I)=AUX(N+3,I)
AUX(N+4,I)=AUX(N+1,I)
DELT=AUX(N+6,I)+AUX(N+5,I)
DELT=DELT+DELT+DELT
2210AUX(16,I)=8.962963*(Y(I)-AUX(N-3,I))-3.361111*H*(DERY(I)+DELT
1+AUX(N+4,I))
GOTO 201
H MUST BE HALVED
222 IHLF=IHLF+1
IF(IHLF-10)223,223,210
223 H=.5*H
ISTEP=0
DO 224 I=1,NDIM
OY(I)=.00390625*(80.*AUX(N-1,I)+135.*AUX(N-2,I)+40.*AUX(N-3,I)+
1AUX(N-4,I))-0.1171875*(AUX(N+5,I)-6.*AUX(N+5,I)-AUX(N+4,I))*H

```

```

0AUX(N-4,I) = .00390625*(12.*AUX(N-1,I)+135.*AUX(N-2,I)+
1108.*AUX(N-3,I)+AUX(N-4,I))-.0234375*(AUX(N+6,I)+18.*AUX(N+5,I)-
29.*AUX(N+4,I))*H
AUX(N-3,I) = AUX(N-2,I)
224 AUX(N+4,I) = AUX(N+5,I)
X = X - H
DELT = X - (H+H)
CALL FCT(DELT,Y,DERY)
DO 225 I=1,NDIM
AUX(N-2,I) = Y(I)
AUX(N+5,I) = DERY(I)
225 Y(I) = AUX(N-4,I)
DELT = DELT - (H+H)
CALL FCT(DELT,Y,DERY)
DO 226 I=1,NDIM
DELT = AUX(N+5,I) + AUX(N+4,I)
DELT = DELT + DELT + DELT
0AUX(16,I) = 8.962963*(AUX(N-1,I) - Y(I)) - 3.361111*H*(AUX(N+6,I) + DELT
1 + DERY(I))
226 AUX(N+3,I) = DERY(I)
GOTO 206
END

```

STOP

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