

SUBROUTINE OCCEUA

Description

This subroutine performs the competitive complex evolution scheme.

Calling Sequence

CALL OCCEUA (NOPT, NPS, S, SF, SPBIAS, SRCOF, BL, BU, XNSTD, ICALL,
ISEED, A, MA, OPTIM, PBIAS, RCOF, ISTEP)

Argument List

<u>Variable</u>	<u>Input/ Output</u>	<u>Type</u>	<u>Dimension</u>	<u>Description</u>
NOPT	Input	I	1	Number of parameters to be optimized.
NPS	Input	I	1	Number of points in a sub-complex.
S	Both	R	NOPT*NPS	Matrix which holds every point in a sub-complex.
SF	Both	R	NPS	Array which holds the criterion values of the sub-complex.
SPBIAS	Both	R	NPS	Array which holds the percent bias values of the sub-complex.
SRCOF	Both	R	NPS	Array which holds the correlation coefficient values of the sub-complex.
BL	Input	R	NOPT	Array which specifies the lower bounds on the parameters to be optimized.
BU	Input	R	NOPT	Array which specifies the upper bounds on the parameters to be optimized.
XNSTD	Input	R	NOPT	Normalized standard deviation of current population in each parameter direction.

<u>Variable</u>	<u>Input/ Output</u>	<u>Type</u>	<u>Dimension</u>	<u>Description</u>
ICALL	Both	I	1	Current number of trials, updated each time a criterion value is computed.
ISEED	Both	I	1	Seed value for the random number generator.
A	Both	R	MA	Array containing values of the parameters to be optimized. This array is updated no more than MAXN times.
MA	Input	I	1	Dimension of the A array.
OPTIM	Both	R	1	Criterion value corresponding to the A array.
PBIAS	Both	R	1	Percent bias value corresponding to the A array.
RCOF	Both	R	1	Correlation coefficient value corresponding to the A array.
ISTEP	Output	I	1	Indicates which evolution step is taken.