

IX.6.2-SYSTEM-ELTFIT SUBROUTINE ELTFIT

Description

Subroutine ELTFIT estimates parameters for a log normal distribution.

The procedure stores the sample mean and standard deviation of the log transformed time series in common block EPARM.

Calling Sequence

CALL ELTFIT (Y, N, IT)

Argument List

<u>Argument</u>	<u>Input/ Output</u>	<u>Type</u>	<u>Dimension</u>	<u>Description</u>
Y	Input	R*4	N	Time series values
N	Input	I*4	1	Number of time series values
IT	Input	I*4	1	Sequence index for time series; determines the location where parameter estimates are stored in common block EPARM
YRWT	Input	R*4	50	Weights for each time series value