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USER MANUAL

For the Probabilistic Fuel Performance Code FRP

John Friis Jensen and Ib Misfeldt

Abstract This report describes the use of the probabilistic fuel performance code FRP. Detailed descriptions of both input to and output from the program are given. The use of the program is illustrated by an example.

INIS-descriptors: BWR TYPE REACTORS; F CODES; FAILURES;
FUEL PINS; MANUALS; PERFORMANCE; PROBABILITY; PWR TYPE
REACTORS; RELIABILITY

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1. INTRODUCTION

A computer system for the statistical evaluation of LWR fuel performance has been developed. The computer code FRP¹⁾, Fuel Reliability Predictor, calculates the distributions for parameters characterizing the fuel performance and failure probability.

The statistical methods employed are either Monte Carlo simulations or a low-order Taylor approximation.

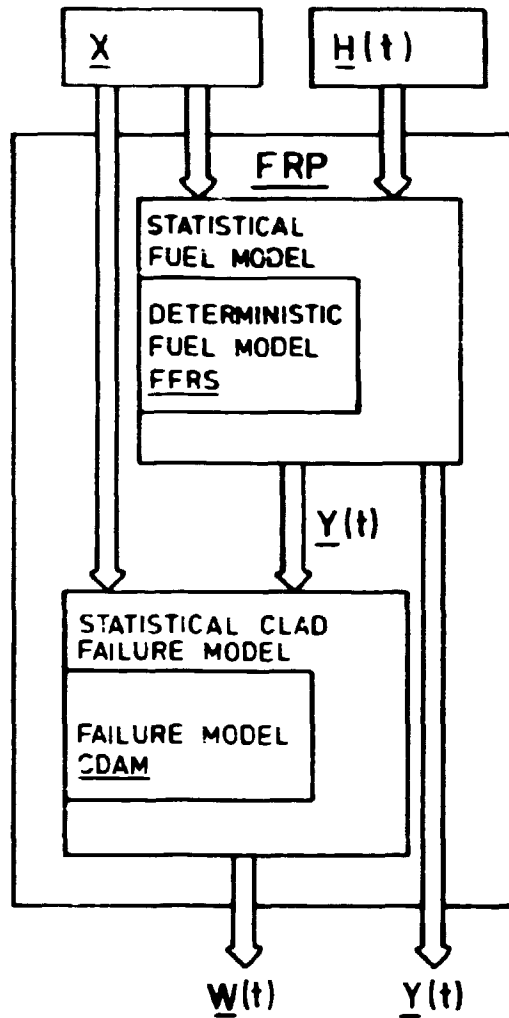
Included in the computer system is a deterministic fuel performance code, FFRS²⁾, which has been verified by comparison with data from irradiation experiments.

The distributions for all material data utilized in the fuel simulations are estimates from the best available information in the literature.

For the failure prediction, a stress corrosion failure criterion has been derived. The failure criterion is based on data from out-of-reactor stress corrosion experiments performed on un-irradiated and irradiated zircaloy with iodine present.

Figure 1 illustrates the general layout of the system. Based on the applied load, $H(t)$, the design and material data, X , the program calculates the fuel state, $Y(t)$, distribution of temperature, strain, stress, etc., in pellet and cladding as functions of time, and the failure probability for different failure criteria as a function of time, $W(t)$.

In the following chapters the detailed input specifications are given together with some explanation of the output. Finally, the use of the program is illustrated by an example.



\underline{X} : design and material data, stochastic variables.

$\underline{H}(t)$: applied load on the fuel (power, flux, etc.), stochastic process or a deterministic function of time.

$\underline{Y}(t)$: fuel state (stress, strain, etc.), stochastic process.

$\underline{W}(t)$: clad failures (stress corrosion, overstrain, etc.), stochastic process.

Figure 1. The Fuel Reliability Predictor.

2. INPUT SPECIFICATION

The syntax of the input is illustrated in Figure 2. Each bracket corresponds to a logical unit which is described in this chapter.

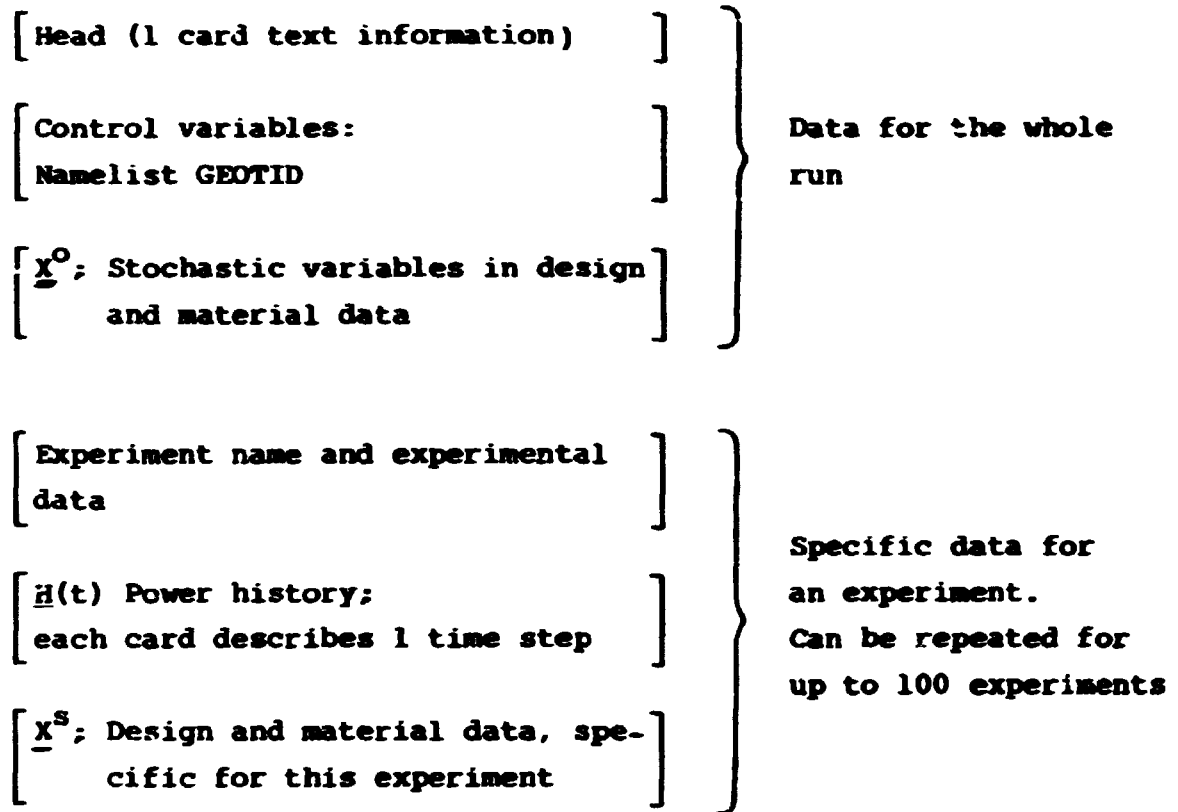


Figure 2. Syntax of the input to FRP.

2.1. Heading

Head: Text information about the run (1 card)

2.2. Control variables

A namelist, GEOTID, containing administrative variables and numerical constants.

2.2.1. Administrative variables

| <u>Name</u> | <u>Type</u> * | <u>Default</u> | |
|-------------|---------------|----------------|---|
| CASE | I | 1 | Selector for calculational mode CASE = 1 Deterministic calculation using the mean values of \bar{X} CASE = 2 Monte Carlo simulation CASE = 3 Calculation by a second order Taylor approximation CASE = 4 Deterministic calculation using the mode values of \bar{X} |
| IROD | I | 0 | Selector for experiment, $0 \leq \text{IROD} \leq 100$ IROD = 0 Gives the result for all experiments specified in the input. IROD \neq 0 Gives the result for experiment number IROD |
| LOOPS | I | 100 | Number of trials in a Monte Carlo simulation $2 \leq \text{LOOPS} \leq 1000$ |
| RANDST | I | 777 | The starting point for the random generator, $\text{RANDST} \neq 0$ |
| NBGR | I | 1 | Grouping of the Monte Carlo output, see. p. 23. |
| POINTS | I | 3 | } Describes the polynomial approximation used for the calculation of the partial derivatives in the Taylor approximation. A polynomial of order "ORDER", is fitted to "POINTS" sets of x , $F(x)$ where the values of x are spaced by DEL * mean (X) for DEL > 0 or by - DEL * standard deviation (X) for DEL < 0 |
| ORDER | I | 1 | |
| DEL | R | 0.5E-1 | |

* I = integer, R = real, and L = logical

| <u>Name</u> | <u>Type</u> | <u>Default</u> | |
|-------------|---------------|----------------|--|
| ALL | L | TRUE | All stochastic variables are used in the Taylor approximation. ALL=FALSE Only the variables specified by IMPORT are used in the Taylor approximation. |
| IMPORT | Integer array | | If IMPORT (i) = 1, variable no i is included in the taylor app. (ALL=TRUE overwrites IMPORT). IMPORT is initialized to all zeros |
| FILEUD | I | 0 | Generation of data to plots FILEUD=0 No plot information FILEUD=X The plot information is written on permanent files with the names FILEX, where X is FILEUD, FILEUD+1, ..., for the experiments in the input. 11<X<20 are valid file names |
| MAXBER | I | 0 | No calculation with maximal interaction. MAXBER=1 For MAXBER=1 the program performs 2 simulations, the normal as for MAXBER=0, and a calculation with maximal interaction, where the same time step and gas release as in the first is used, but the thermal expansion of the fuel is ALFAF * MALFAF and the BOL cold gap is TGAB * MTGAB |
| PAR | R | 1.00 | Factor for modification of the standard deviations. All standard deviations are multiplied by PAR |

| | | | | |
|-------|---|-------|-------|--|
| OUT | I | 1 | OUT=0 | Minimal output |
| | | | OUT=1 | Normal output |
| | | | OUT=2 | Maximal output |
| OUT2 | I | 0 | | Not used |
| WDATA | L | FALSE | | If WDATA=TRUE a file with the name FILE8 is generated. The file contains the complete input for a calculation with the WAPER code. Should be used together with IROD≠0 |
| IPOW | I | 0 | | If IPOW=1, the stochastic variables in the power history are used. If IPOW=0 the stochastic variables in the power history are neglected |

2.2.2. Model selectors

| <u>Name</u> | <u>Type</u> | <u>Default</u> | |
|-------------|-------------|----------------|--|
|-------------|-------------|----------------|--|

| | | | |
|--------|---|-------|---|
| ROSST | L | TRUE | The heat transfer model proposed by Ross and Stoute ³⁾ is used |
| RELMOD | I | 3 | Selector for the 3 possible gas-release models RELMOD=1 A model proposed by W.B. Lewis ⁴⁾ RELMOD=2 A modified BNWHT ⁵⁾ model. For fuel temperatures below 1000°C a constant instead of the proposed equation is used. RELMOD=3 The LOOPY ⁶⁾ model, developed at Studsvik The NRC correction for high burnup is incorporated in all three models |
| NKPSW | L | FALSE | Swelling model from ref. 1 NKPSW=TRUE Swelling model proposed by N. Kjør-Petersen ⁷⁾ |

2.2.3. Numerical data

| <u>Name</u> | <u>Type</u> | <u>Default</u> | |
|-------------|-------------|----------------|--|
| EPSILO | R | 0.1E-1 | General accuracy used as stop-criteria in iterations. |
| EPSH | R | 0.1E-1 | Stop-criterion for iterations on the gap-conductance |
| EPSK | R | 0.1E-1 | Stop-criterion for iterations on the contact pressure |
| ANTITR | I | 100 | Maximum number of iterations |
| MAXTID | R | 800.0 | Maximum time step for constant power (hours) |
| POW0 | R | 2000.0 | Maximum power step during contact (W/m) |
| DG0 | R | 0.5E-5 | } Constants used for the determination of the time step length |
| DRBRG | R | 0.5E-1 | |
| MAXPST | I | 5 | |
| NANULI | I | 20 | Number of annuli used in the calculation of gaseous swelling. NANULI ≤ 50 |

2.3. Stochastic variables in design and material data, \underline{X}^0

Each card in \underline{X}^0 contains the following data:

| | | | |
|--------|---|---|-------------|
| 1 card | { | Variable no | col 1 - 10 |
| | | Distribution | col 11 - 20 |
| | | The mean value | col 21 - 30 |
| | | The coefficient of variation [*] | col 31 - 40 |

^{*} Defined as, the standard deviation divided by the mean value. If the mean value is 0.0, the standard deviation is given directly.

The remaining columns are not used.

Valid distributions are: 1 = normal distribution
2 = lognormal distribution
3 = uniform distribution
4 = deterministic value

The integers in cols. 1-10 and 11-21 must be placed correctly and justified without any decimal point. The variables need not follow in ascending order. \underline{x}^0 is terminated by a "variable no"> 80.

DESIGN DATA

| <u>No</u> | <u>Name</u> | <u>Unit</u> | |
|-----------|-------------|-------------------|---|
| 1 | L | m | The pellet length, not used |
| 2 | RCI | m | Inner radius of the cladding |
| 3 | TCLAD | m | Thickness of the cladding |
| 4 | TGAB | m | The radial gap |
| 5 | TDEN | %TD | The pellet density in per cent of the theoretical density |
| 6 | LEQ | m | The equivalent stack length |
| 7 | VP | m ³ | Volume of plenum |
| 8 | RF | m ³ | Volume of the fill gas, helium |
| 9 | RR | m ³ | Additional gas volume, fission gas mixture |
| 10 | SIGMAF | N/in ² | Uniaxial yield strength at 300°C for unirradiated material |
| 11 | KAPPA | m ⁻¹ | The inverse diffusion length for thermal neutrons in the fuel |
| 12 | YF | | Anisotropic factors for the cladding material |
| 13 | YH | | |
| 14 | YG | | |
| 15 | GRAIN | um | Grain size in the pellets |
| 16 | RH1 | cm | Surface roughness of the cladding |
| 17 | RH2 | cm | Surface roughness of the pellet |

| <u>No</u> | <u>Name</u> | <u>Unit</u> | |
|-----------|-------------|------------------------------------|--|
| 18 | PORR1 | m | } The porosity in the fuel is assumed to have three typical radii: PORR1, PORR2, and PORR3; the porosity in each group is POR1, POR2, and POR3 |
| 19 | PORR2 | m | |
| 20 | PORR3 | m | |
| 21 | POR1 | | |
| 22 | POR2 | | |
| 23 | POR3 | | |
| 24 | WEFF | m ³ | Densification parameter |
| 25 | DUMMY | | Dummy variable |
| 26 | C0 | W/m | } 1st- and 2nd-order terms in the thermal |
| 27 | C1 | W/m | |
| 28 | ALFAF | K ⁻¹ | Thermal expansion of the fuel (UO ₂) |
| 29 | ALFAC | K ⁻¹ | Thermal expansion of zircaloy |
| 30 | EC | N/m ² | Young's modulus for zircaloy |
| 31 | HOHE | W/cm ⁰ C | Contact conductivity with helium gas |
| 32 | HOFISG | W/cm ⁰ C | Contact conductivity with fission gas |
| 33 | HMEYER | Kg/mm ² | The Meyer hardness of zircaloy |
| 34 | KM | W/m | Mean thermal conductivity of UO ₂ and zircaloy |
| 35 | CRS | W/m | Constant in the gap conduction equation. |
| 36 | A0 | | Not used |
| 37 | E0 | W/m | Factor in the porosity correction to the UO ₂ thermal conductivity |
| 38 | E1 | | } Constants in the UO ₂ thermal conductivity equation |
| 39 | E2 | | |
| 40 | E3 | | |
| 41 | E4 | | |
| 42 | EFIS | MeV | Fission energy |
| 43 | KMAX | MP | } Constants in relation to plastic deformation of zircaloy |
| 44 | DELK | MP/K | |
| 45 | NPL | | |
| 46 | BFL | cm/n | Coefficient in the fluence hardening |
| 47 | FCLAD | | Zircaloy creep |
| 48 | FUO2 | | UO ₂ creep |
| 49 | KSW | FIMA ⁻¹ | Solid swelling rate |
| 50 | KHTSW | FIMA ⁻¹ K ⁻¹ | Constant in the hot (gaseous) swelling rate |
| 51 | MHTSWL | | Maximum gaseous swelling fraction |

| <u>No</u> | <u>Name</u> | <u>Unit</u> | |
|-----------|-------------|------------------|---|
| 52 | KBU | | Not used |
| 53 | LAM | | Not used |
| 54 | NY | | Poisson's ratio for zircaloy |
| 55 | QREF | | Parameters in FFRS |
| 56 | QBURN | | |
| 57 | P0 | N/m ² | Saturation pressure of fission gas with respect to stress corrosion |
| 58 | TSC | | Temperature difference, corresponding to one decade shift in time to failure for stress corrosion |
| 59 | SIGN | | Normalization stress for stress corrosion |
| 60 | FSC | | Factor containing the uncertainty for the stress corrosion failure criterion |
| 61 | SIGFAC | | Stress concentration in the cladding |
| 62 | ECCENT | | Eccentricity of the pellet's location in the cladding |
| 63 | MALFAF | | Factors used in determining the maximum interaction. See definition of MAXBER |
| 64 | MTGAB | | |
| 65 | RAMPST | | The first time step in the ramp |
| 66 | PFAC1 | | Scaling factors in the power history The power from step 0 to step IX1 is multiplied by PFAC1. The power from step IX1+1 to step IX2 is multiplied by PFAC2. The power from step IX2+1 to step IX3 is multiplied by PFAC3. The power from step IX3+1 is unchanged |
| 67 | PFAC2 | | |
| 68 | PFAC3 | | |
| | | | |
| 69 | TFAC | | Temperature factor, the cladding surface temperature is multiplied by TFAC |
| 70 | FFAC | | Flux factor, the fast flux is multiplied by FFAC |
| 71 | TAUREL | | Time constant in the transient fission gas release |

No Name Unit

The release in a time step is
(1-exp(-TAUREL * ΔT)) multiplied by
the steady-state release

| | | | |
|----|--------|---|--|
| 72 | IX1 | } | Separating points in the power history. (See PFAC1) |
| 73 | IX2 | | |
| 74 | IX3 | | |
| 75 | RELOPT | } | Parameters in the WAFER swelling model. |
| 76 | KPOR | | |
| 77 | RINNER | | Inner fuel radius in the LOWI design |
| 78 | DUMMY3 | } | Dummy variables |
| 79 | DUMMY2 | | |
| 80 | DUMMY1 | | |

The end of the material data list is indicated by a No > largest
valid number (80).

2.4. Experimental data

It is possible to specify the most important PIE data in connec-
tion with the experiment name, these data are then printed in a
table together with the corresponding calculated values.

| | | | |
|---------|---|-----------------------------------|-------------|
| 2 cards | } | Experimental name | col 1 - 6 |
| | | Midpellet ramp strain, EPSMAX | col 11 - 20 |
| | | Interface ramp strain, MEPSM | col 21 - 30 |
| | | Max centre temperature, MTCENT | col 61 - 70 |
| | | Midpellet EOL strain, EPSSL | col 71 - 80 |
| | | Interface EOL strain, MEPSSL | col 1 - 10 |
| | | Released fission gas, RELFG | col 11 - 20 |
| | | Failure (1=failure, 0=No-failure) | col 31 - 40 |

2.5. Power history, $H(t)$

Each card contains the following data in format (7G10.0)

step end time (hours)
step power (W/m)
step outer cladding temperature ($^{\circ}\text{C}$)
i card step coolant pressure (Pa)
step inverse neutron diffusion length (KAPPA), m^{-1}
step fast flux ($\text{n}/\text{cm}^2 \cdot \text{s}$)
The number of subdivisions of the step

If for any step \neq step 1, the power, the outer cladding temperature, the coolant pressure, KAPPA or the fast flux are 0.0 (= blank columns), the value from the previous time step is used in the time step. If KAPPA = 0.0 in time step 1, KAPPA is assumed to be constant, given by KAPPA in the design data.

The power history is terminated by a "step-end-time" = 0.0.

2.6. Special design and material data, X^S

The specific design and material data for each experiment are in the same format as X^O . Even if no specific design and material data are present, the logical unit (specific ...) must be terminated by a card with no>80.

3. OUTPUT SPECIFICATION

The general form of the output from FRP is illustrated in Fig. 3. Each bracket corresponds to a logical item which is further described in the following. The parameter "OUT" determines the amount of output, on the Figure is specified for which values of "OUT" the individual logical items are printed.

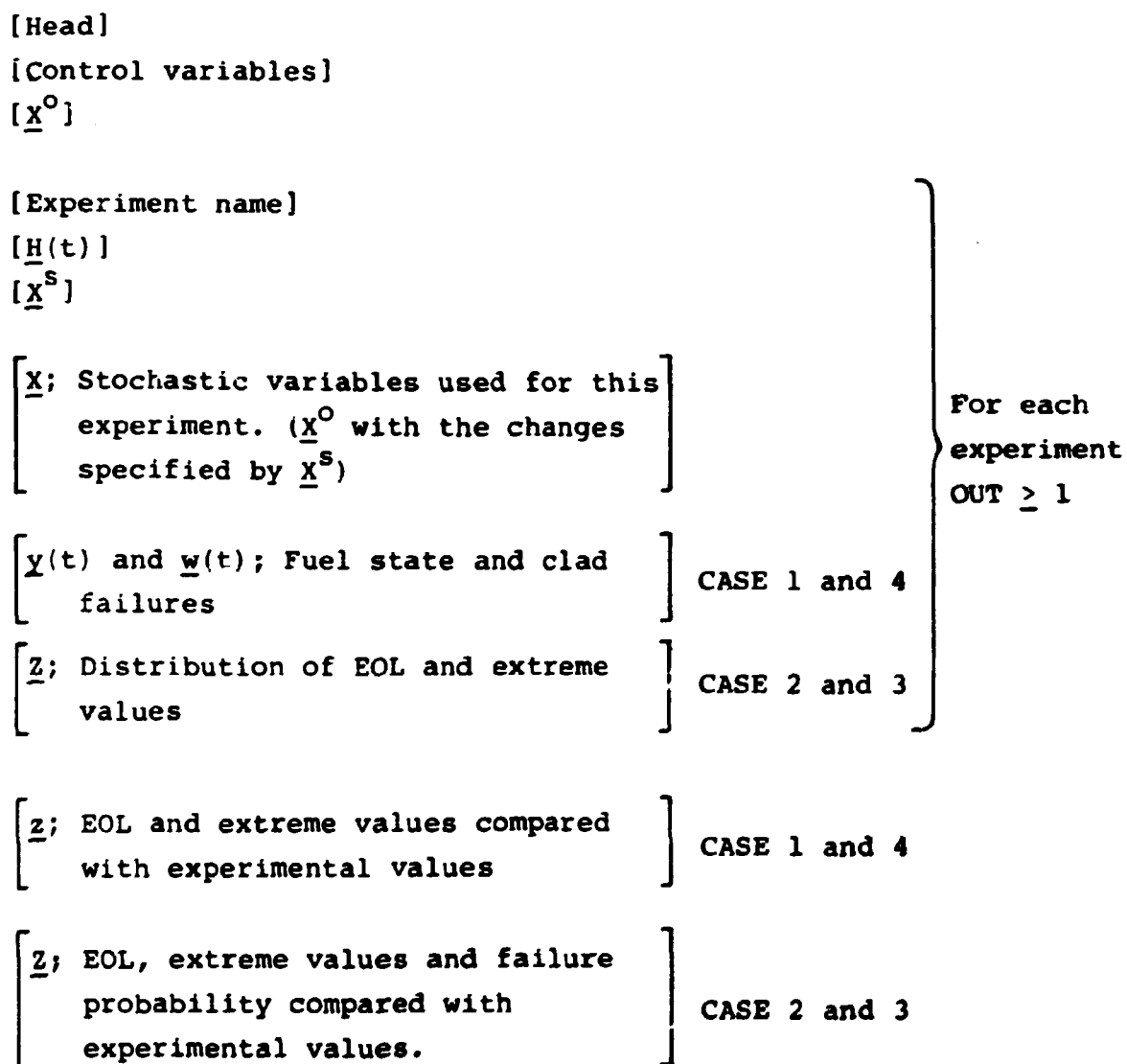


Figure 3. Output from FRP

3.1. Detailed description of the output common for all Cases

| | |
|-----------------------------------|---|
| <u>Head</u> | Always printed |
| <u>Control variables:</u> | Always printed Printout of the present variables |
| <u>General input design</u> | |
| <u>Data, X⁰:</u> | Always printed |
| NO | The number of the variable |
| VARIABLE | The name of the variable |
| DISTRIBUTION | The distribution used for the variable |
| MEAN VALUE | The mean value of the variable |
| COEF. OF VAR. | The coefficient of variation for the variable |
| <u>Input power history, H(t):</u> | Printed for OUT \geq 1 |
| STEPNR | Step no. in the power history |
| SLUTTID | The accumulated time (hours) at the end of the time step. |
| EFFEKT | The pin power at the end of the time step (W/m) |
| TCY | The outer cladding temperature (°C) |
| PY | The outer pin pressure (Pa) |

| | |
|---|--|
| KAPPA | The inverse diffusion length (m^{-1}) |
| FIFAST | The fast flux (energy > 1 MeV) |
| <u>Design data, X:</u> | Printed for OUT \geq 1 Outprint of the design data, including the default values |
| <u>Material data, X:</u> | Printed for OUT \geq 1 Outprint of the material data, including the default values |
| CASE X: | |
| X = 1 | Deterministic calculation using the mean values |
| X = 2 | Monte Carlo simulation |
| X = 3 | Taylor approximation |
| X = 4 | Deterministic calculation using the mode values |
| <p>At last there is a comparison of some important calculated data and PIE data, for each of the specified pins. Where no PIE data is specified a question mark is printed.</p> | |
| Exp. no. | Experiment numbers in the input |
| Name | Experimental name |
| EPSMAX | Midpellet ramp strain. Calculated from the time step given by RAMPST. If RAMPST = 0, the deformation between the EOL strain and the minimum strain during the life is used |
| MEPSM | As for EPSMAX with stress concentration |

| | |
|--------|---|
| SIGMAX | Maximum stress without stress concentration |
| PKSTRS | Maximum stress with stress concentration |
| MAXSCD | Stress corrosion damage index with stress concentration |
| MTCENT | Maximum center temperature |
| EPSSL | Midpellet EOL strain |
| MEPSSL | Interface EOL strain |
| RELFG | Released fission gas |
| SIGDAM | Equivalent SCC damage stress without stress concentration |
| PKDAM | Equivalent SCC damage stress with stress concentration |
| P OF F | Probability of failure. Calculated based on the assumption that PKDAM is normally distributed. The failure criteria is (225, 15) MPa. $P \text{ of } F = P(\text{PKDAM} \geq (225, 15) \text{ MPa})$ |

3.2. Description of the output special for CASE 1 and 4

Fuel state, Y(t): Printed for $\text{OUT} \geq 1$

1. Page

STEPNO The actual step number

| | |
|---------------------|---|
| END-TIME | The accumulated time from the starting point (hours) |
| DURATION | The duration of the present step (hours) |
| TYPE | 1 of 3 possible power states. RAMP, STEADY, or FALL which mean increasing-, steady- or decreasing power |
| POWER | The power of the end of the time step (W/cm) |
| BURNUP | The fuel burnup measured in parts per million |
| FRATE MIDDEL | The mean fission rate in the fuel during the time step (PPM/hour) |
| TCY | Outer temperature of the cladding ($^{\circ}\text{C}$) |
| TCI | Inner temperature of the cladding ($^{\circ}\text{C}$) |
| TSURF | Surface temperature of the fuel ($^{\circ}\text{C}$) |
| TCENT | Centre temperature of the fuel ($^{\circ}\text{C}$) |
| TBRIDGE | The bridge temperature ($^{\circ}\text{C}$) |
| RBRIDGE | The radius of the bridge (mm) |

2. Page

| | |
|----------|--|
| STEPNO | The present step number |
| EPSEL | Elastic strain (0/00) |
| EPSTH | Permanent tangential strain (0/00) |
| PLAST | Yield and primary creep deformation in the present step (0/00) |
| TOTPLAST | Plastic deformation giving the position in the yield diagram (strain hardening) (0/00) |
| DVS | Relative UO_2 volume increases by swelling, densification, and relocation (0/00) |
| RELFG | Fission gas release (0/0) |
| HG | Thermal conductivity between fuel and cladding |
| CA | The contact area between fuel and cladding. (Fraction of total area) |
| SIGTH | Tangential stress (MPa) |
| SGEN | The generalized stress (MPa) |
| KONPRE | The contact pressure between fuel and cladding (MPa) |
| GAB | The gap between fuel and cladding (μm) |

3. Page. Calculation with maximum interaction

| | |
|---------|--|
| STEPNO | The actual step number |
| MSIGTH | Maximal tangential stress (MPa) |
| MAXSCD | Maximal stress corrosion damage index |
| MAXEPS | Maximal permanent tangential strain (0/00) |
| TCENT | Centre temperature (°C) |
| TBRIDGE | Bridge radius (mm) |
| KONPRE | Contact pressure between fuel and cladding (MPa) |
| GAB | The gab between fuel and cladding (um) |

'Exp. No.' Gas data

| | |
|--------|---|
| HELIUM | The amount of helium in the pin (m ³) |
| FISGAS | The amount of released fission gas in the pin (m ³) |

3.3. Description of the output special for CASE 2

For all of the variables Z_i (explained for CASE 1), the following are calculated:

| | |
|-------|--------------------|
| MEAN | The mean value |
| STDEV | Standard deviation |

| | |
|-------|---|
| MY2 | 2nd order moment around mean, the variance |
| MY3 | 3rd order moment around mean, skewness of the distribution |
| MY4 | 4th order moment around mean, the kurtosis |
| COEFV | Coefficient of variation |
| SQB1 | The skewness relative to the degree of spread |
| B2 | The relative measure of kurtosis |

For all Z_i the calculated values of z_i are written in ascending order. If $NBGR > 1$ the values are grouped with $NBGR$ in each group, and the group average value is written. $LOOPS/NBGR$ must be an integer. Below each value (or group) the corresponding fractile is given.

3.4. Description of the output special for CASE 3

For all the variables Z_i (explained for CASE 1) the following are calculated:

| | |
|----------------------|---|
| $VAR^*(DF/DX)^{**2}$ | Lowest-order contribution to the variance. The variance mul- tiplied by the 1st derivative of the state variable |
| $VAR^*(D2F/DX2)$ | The second-order term in the mean value. The variance multi- plied by the 2nd derivative of the state variable |

| | |
|-------------------|--|
| VAR-2.LED | The second-order contribution to the variance |
| MY3 | 3rd order moment around mean, skewness of the distribution |
| MY4 | 4th order moment around mean, the kurtosis |
| DFDX | The 1st derivative of the state variable |
| D2FDX2 | The 2nd derivative of the state variable |
| MEAN | Mean value |
| STDEV | Standard deviation |
| F(MEAN(X)) | The lowest-order approximation to the mean value. The deterministic value calculated using the mean value of all stochastic variables |
| 3.ORD-VAR | 3rd order term in the approximation of the variance |
| COEFV | Coefficient of variation |
| SQB1 | The skewness relative to the degree of spread |
| B2 | The relative measure of kurtosis. |

3.5. Additional output for OUT=2 (Maximum output)

For OUT=2 there is an output of the namelist GEOTID. After the material data, there is a complete outprint of the initialized data, so it is possible to check the values in case of trouble.

In CASE 1 there is an outprint of a name list TESTUD containing global variables for FFRS.

In CASE 2 there is an outprint of the values of Z; for each Monte Carlo trial.

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APPENDIX A

A numerical example

The use of the program is illustrated by an example which simulates a control rod sequencing in a BWR, where the power is returned to full power immediately after the control rod movements. A fuel rod in a high power position, close to a control rod which was inserted a short period and then withdrawn is analysed. For the design data values are chosen that are typical for BWR.

The power history, design data, and stochastic variables in the material data are described in the following.

The power as a function of time is shown in Fig. A.1.

The uncertainty of the individual pin powers, as calculated by a reactor physics calculation, is at least $\pm 5\%$ (± 1 standard deviation). The three power levels (P_1 , P_2 , and P_3) can be considered as independent. The uncertainties of the fast flux and the outer cladding temperature are assumed to be $\pm 5\%$ (± 1 standard deviation) and $\pm 2\%$ (± 1 standard deviation), respectively. The power levels, the outer cladding temperature and the fast flux are assumed to follow a normal distribution.

The irradiation conditions (power history) are summarized in Table A.1.

The used design data are shown in Table A.2. The nominal values are used as mean values, the standard deviations are based on typical tolerances for BWR fuel. All design variables are assumed to be normally distributed.

For the material data the default values in FRP are used. The mean value, standard deviation, and distribution type is shown in Table A.3 for the stochastic variables in the material equations.

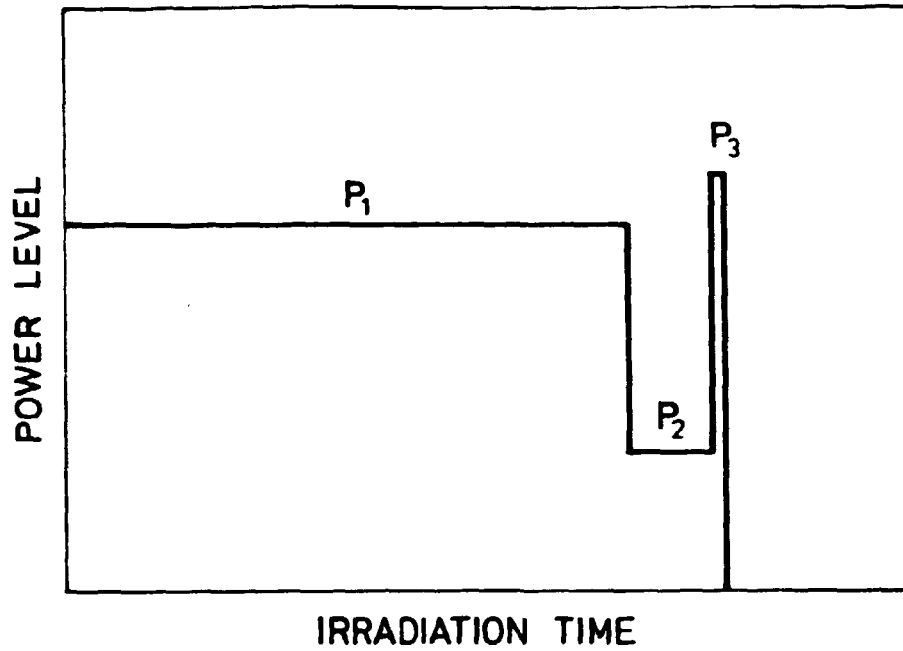


Fig. A.1. Power history for the example.

Table A.1. Power history for the example

| period h | power* w/cm | fast flux* $10^{14}n/cm^2$ sec | outer cladding temperature* $^{\circ}C$ |
|----------------|----------------|-----------------------------------|---|
| 0-24 | 0-360 | 0-1.0 | 295 |
| 24-15400 | 360 | 1.0 | 295 |
| 15400-15401 | 360-136 | 1.0-0.4 | 295 |
| 15401-17630 | 136 | 0.4 | 295 |
| 17630-17630.01 | 136-410 | 0.4-1.15 | 295 |
| 17630.01-17654 | 410 | 1.15 | 295 |

* mean values

Table A.2. Design data for the example

| Design parameter | Short name | Mean value | Standard deviation | Unit |
|----------------------------------|--------------------|----------------------|------------------------|-----------------|
| Inner cladding radius | RCI | 5.33 | 0.0075 | mm |
| Cladding thickness | TCLAD | 0.80 | 0.021 | mm |
| Radial gap | TCAB | 0.11 | 0.011 | mm |
| Density | TDEN | 96 | 0.67 | % TD |
| Equivalent length | LEQ ¹⁾ | 3.6 | 0.72 | m |
| Plenum volume | VP | 37. | 7.4 | cm ³ |
| Fill gas volume | RF | 37. | 7.4 | cm ³ |
| Cladding yield strength at 300° | SIGMAF | 300. | 15. | MP |
| Inverse neutron diffusion length | KAPPA | 80. | 16. | m ⁻¹ |
| Average grain size | GRAIN | 25. | 5. | µm |
| Cladding surface roughness | RH1 | 130 | 26. | µm |
| Fuel surface roughness | RH2 | 90 | 18. | µm |
| Densification parameter | WEFF ²⁾ | 0.1x10 ⁻⁴ | 0.035x10 ⁻⁴ | |

Anisotropy factors : YF = .5; YH = .75, YG = .25

Porosity distribution: 0.16% porosity with r = 0.1 µm
 1.6% porosity with r = 0.6 µm
 2.2% porosity with r = 6 µm

Table A.3. Stochastic variables in the material equations

| Material property | Short name | Distribution* | Mean value | Standard deviation | Unit |
|---|------------|---------------|-----------------------|------------------------|------------------------------------|
| Zircaloy thermal conductivity | CO | N | 13.5 | 1.01 | W/m |
| UO ₂ thermal expansion | ALFAF | N | 1×10^{-5} | 0.1×10^{-5} | K ⁻¹ |
| Zircaloy thermal expansion | ALFAC | N | 0.53×10^{-5} | 0.05×10^{-5} | K ⁻¹ |
| Young's modulus, zircaloy | EC | N | 7.6×10^{10} | 0.5×10^{10} | N/m ² |
| Mean thermal conductivity of UO ₂ and zircaloy | KM | N | 6.5 | 0.98 | W/m |
| A constant in the gap conductance equation | CRS | LN | 1.2 | 0.42 | - |
| Factor in the porosity correction to the UO ₂ thermal conductivity | EO | N | 2.5 | 0.5 | - |
| Constant in the UO ₂ thermal conductivity | EI | N | 8.056 | 0.3 | - |
| Fission energy | EFIS | N | 200 | 20 | MeV |
| Zircaloy plastic deformation | KMAX | N | 1.2×10^9 | 0.12×10^9 | MP |
| | DELK | N | -1.4×10^6 | 0.22×10^6 | MP/K |
| | NPL | N | 0.1 | 0.012 | - |
| | BFL | N | 0.4×10^{-21} | 0.08×10^{-21} | cm/n |
| Zircaloy creep | FCLAD | LN | 1.2 | 0.5 | - |
| UO ₂ creep | FUO2 | LN | 1.7 | 2.5 | - |
| Solid swelling | KSW | N | 0.8 | 0.08 | FIMA ⁻¹ |
| Hot (gaseous) swelling | KHTSW | N | 4.75×10^{-3} | 1×10^{-3} | FIMA ⁻¹ K ⁻¹ |
| | MHTSWL | N | 0.1 | 0.02 | - |
| Poisson's ratio, zircaloy | NY | N | 0.3 | 0.07 | - |
| Parameters in PFRS | OREP | N | $20. \times 10^3$ | $4. \times 10^3$ | - |
| | OBURN | N | 0.5×10^{-6} | 0.1×10^{-6} | - |
| Stress concentration in the cladding | SIGFAC | N | 1.25 | 0.2 | - |
| Eccentricity of the pellet | ECCENT | LN | 0.5 | 0.2 | - |

* N = normal distribution
LN = lognormal distribution

APPENDIX B

Complete input for the example described in Appendix A.

With this input a deterministic calculation is performed, the mean value is used for all stochastic variables (CASE 1).

If one of the other 3 cases are wanted the only necessary change is to insert a specification of the case in the namelist GEOTID.

APPENDIX C

Complete output from a deterministic calculation with FRP. The output corresponds exactly to the job given in Appendix B.

.

***** EXAMPLE 1 *****

CONTROL VARIABLES: READ VIA NAMELIST GEOTID

ADMINISTRATIONS:

CASE = 1
PROJ = 0
FILEUD = 0
OUT1 = 1
OUT2 = 1
NDA = 1
NWBDR = 1
IPDR = 1
PAR = 1.000
ALL = 1
LTOP = 100
MAXDST = 77
NBS = 1
POINTS = 3
ORDER = 1
DEL = .50E-01

MODEL CONSTANTS:

MELE03 = J
MRPSM = F

NUMERICAL CONSTANTS:

MAXVAL = 20
MAXITD = 800
PJO = 2000
LGO = .50E-05
LWBRE = .50E-05
MAXST = .50E-01
EPSILU = .10E-01
LPSM = .10E-01
ANTITR = 100

DEBUG OPTIONS:

TESTST = 1
TESTSI = 1000
MCTEST = F
TSTLUP = 1
TFRUGM = F
TFRHM = F
TFRH = F
TICRHE = F
TICRLE = F
TICRHT = F
TICRMD = F
TICRLO = F
TICRCS = F

GENERAL INPUT DESIGN DATA

Table with 5 columns: NO, VARIABLE, DISTRIBUTION, MEAN VALUE, COEF. OF VAR. It lists variables like NCI, ICCLAD, TCSB, TGEN, LEO, VP, RF, SIGNAF, KAPPA, YH, YG, GRAIN, RH1, RH2, PORR1, PORR2, PORR3, PPR1, PPR2, PPR3, WET, RAMPST, TPAK, IX1, IX2, IX3.

PIN X

INPUT POWER HISTORY

Table with 7 columns: STEPMR, SLUTTID, EFFKT, TCY, PY, KAPPA, FIFAST. It shows power history data for steps 1 through 9.

INPUT DESIGN DATA

Table with 5 columns: NO, VARIABLE, DISTRIBUTION, MEAN VALUE, COEF. OF VAR. It is a duplicate of the table above.

DESIGN DATA

| NO | VARIABLE | DISTRIBUTION | MEAN VALUE | COEF. OF VAR. |
|----|----------|--------------|------------|---------------|
| 1 | CI AD | DET RM | 1.00E+02 | 0 |
| 2 | LAB | NORMAL | 5.30E+07 | 1.1E-07 |
| 3 | TOL | NORMAL | 1.00E+07 | 1.0E-01 |
| 4 | YR | NORMAL | 3.00E+01 | 2.00E+00 |
| 5 | YR | NORMAL | 3.70E+00 | 2.00E+00 |
| 6 | YR | NORMAL | 3.70E+00 | 2.00E+00 |
| 7 | YR | DET RM | 0 | 0 |
| 8 | YR | DET RM | 3.00E+02 | 3.0E+01 |
| 9 | YR | DET RM | 7.50E+00 | 0 |
| 10 | YR | DET RM | 7.50E+00 | 0 |
| 11 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 12 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 13 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 14 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 15 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 16 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 17 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 18 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 19 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 20 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 21 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 22 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 23 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 24 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 25 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 26 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 27 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 28 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 29 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 30 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 31 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 32 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 33 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 34 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 35 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 36 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 37 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 38 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 39 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 40 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 41 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 42 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 43 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 44 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 45 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 46 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 47 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 48 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 49 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 50 | YR | DET RM | 1.00E+01 | 2.0E+00 |

| NO | VARIABLE | DISTRIBUTION | MEAN VALUE | COEF. OF VAR. |
|----|----------|--------------|------------|---------------|
| 1 | CO | NORMAL | 1.35E+02 | 0 |
| 2 | CI AD | DET RM | 1.00E+01 | 7.50E-01 |
| 3 | LAB | NORMAL | 5.30E+07 | 1.1E-07 |
| 4 | TOL | NORMAL | 1.00E+07 | 1.0E-01 |
| 5 | YR | NORMAL | 3.00E+01 | 2.00E+00 |
| 6 | YR | NORMAL | 3.70E+00 | 2.00E+00 |
| 7 | YR | NORMAL | 3.70E+00 | 2.00E+00 |
| 8 | YR | DET RM | 0 | 0 |
| 9 | YR | DET RM | 3.00E+02 | 3.0E+01 |
| 10 | YR | DET RM | 7.50E+00 | 0 |
| 11 | YR | DET RM | 7.50E+00 | 0 |
| 12 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 13 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 14 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 15 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 16 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 17 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 18 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 19 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 20 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 21 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 22 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 23 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 24 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 25 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 26 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 27 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 28 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 29 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 30 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 31 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 32 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 33 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 34 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 35 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 36 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 37 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 38 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 39 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 40 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 41 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 42 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 43 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 44 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 45 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 46 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 47 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 48 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 49 | YR | DET RM | 1.00E+01 | 2.0E+00 |
| 50 | YR | DET RM | 1.00E+01 | 2.0E+00 |

***** CASE 1 *****
DETERMINISTIC CALCULATION
USING THE MEAN VALUES

***** PRINTOUT OF THE FUEL STATE
EXAMPLE 1 *****

| STEPNO | END-TIME | DURATION | TYPE | POWER | BURNUP | FRATE | CAN-TEMPS | FUEL-TEMPS | NRIDG | | | |
|--------|----------|----------|-------|-------|--------|----------------|-----------|------------|-------------|-------------|---------------|-------------|
| | | | | W/GM | PPM | HIDEL PPM/H | TCY DC | TCI DC | TSURF DC | TCENT DC | TBRIDGE DC | NRIDG MM |
| ***** | ***** | ***** | ***** | ***** | ***** | ***** | ***** | ***** | ***** | ***** | ***** | ***** |

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| ST6P0 | EPSEL | 0/00 | |
| | EPSTH | 0/00 | |
| | PLAST | 0/00 | |
| | TOTPLAST | 0/00 | |
| | DVS | 0/00 | |
| | ALU/O | D/O | |
| | M6 | M/CM2=C | |
| | CA | | |
| | SUMTH | NP | |
| | S6CM | NP | |
| | COMPAC | NP | |
| | HY | | |

CALCULATION WITH MAXIMUM INTERACTION

| STEPNO | MSIGTH | MAXSCD | MAEPS | TEENT | TBRIDGE | RBRIDGE | KOMPRE | GAB |
|--------|--------|--------|-------|-------|---------|---------|--------|-----|
| 01 | MP | | U/00 | DC | DC | NH | MP | MY |
| 02 | | | | | | | | |
| 03 | | | | | | | | |
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| 49 | | | | | | | | |
| 50 | | | | | | | | |

PIN X GAS DATA
HELJUM: .3700E-08 F1SGAS: .300E-03

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***** EXAMPLE 1 *****

| | | EPSMAX | MEPSM | SIGMAX | PKSTRS | MAXSCD | HTCENT | EPSSL | MEPSSL | RELFO | SIGDAM | PRDAM | P OF F | |
|---|-------|--------|----------|----------|----------|----------|----------|----------|-----------|-----------|----------|----------|----------|----|
| 1 | PIN X | CAL | .271E-03 | .953E-03 | .230E+09 | .333E+09 | .107E+02 | .161E+04 | -.347E-02 | -.230E-02 | .142E+00 | .249E+09 | .343E+09 | |
| | | PIE | .500E-03 | .150E-02 | ? | ? | ? | .170E+04 | -.490E-02 | -.300E-03 | .150E+00 | ? | | 1. |

APPENDIX D

Complete output from a Monte Carlo simulation. Only "CASE" is changed relative to the input given in Appendix B.

***** EXAMPLE 1 *****

CONTROL VARIABLES/ READ VIA NAMELIST GEOTID

```

ADMINISTRATION:
CASE = 20000
FILEUD = 1
DATA = 1
PARAM = 1.000
ADDS = 100
MARKETS = 3
ORDERN = .50E-01

MODEL CONSTANTS:
NUMERICAL CONSTANTS:
REMOD = 3
MPSH = 3
MANYID = 2U 000.
MAXID = 2000.
UQU = .50E-05
MARGT = 3
EPSNLU = .10E-01
LPM = 1.00E+01
ANTIEN = 100

```

```

DEBUG OPTIONS:
TESTS = 1
TESTS1 = 100
TESTS2 = F
TESTS3 = F
TESTS4 = F
TESTS5 = F
TESTS6 = F
TESTS7 = F
TESTS8 = F
TESTS9 = F
TESTS10 = F

```

GENERAL INPUT DESIGN DATA

| NO | VARIABLE | DISTRIBUTION | MEAN VALUE | COEF. OF VAR. |
|----|-----------|--------------|------------|---------------|
| 1 | RCI AD | NORMAL | 5330E+02 | 10E-02 |
| 2 | TAL AN | NORMAL | 1000E+03 | 10E-03 |
| 3 | TCY | NORMAL | 1100E+02 | 10E-03 |
| 4 | YV L O | NORMAL | 6600E+01 | 10E-03 |
| 5 | RF ST MAF | NORMAL | 7000E+01 | 20E+00 |
| 6 | XV YH | NORMAL | 10000E+02 | 50E-01 |
| 7 | YGR A | NORMAL | 10000E+02 | 20E+00 |
| 8 | YGR A IN | NORMAL | 5000E+00 | 0. |
| 9 | YGR A IN | NORMAL | 2500E+01 | 0. |
| 10 | YGR A IN | NORMAL | 3000E+02 | 20E+00 |
| 11 | YGR A IN | NORMAL | 3000E+02 | 20E+00 |
| 12 | PUMRRS | NORMAL | 1000E+06 | 0. |
| 13 | PUMRRS | NORMAL | 1000E+06 | 0. |
| 14 | PUMRZ | NORMAL | 1000E+05 | 0. |
| 15 | PUMRZ | NORMAL | 1000E+05 | 0. |
| 16 | PUMRZ | NORMAL | 1000E+05 | 0. |
| 17 | PUMRZ | NORMAL | 1000E+05 | 0. |
| 18 | PUMRZ | NORMAL | 1000E+05 | 0. |
| 19 | PUMRZ | NORMAL | 1000E+05 | 0. |
| 20 | YV L O | NORMAL | 6000E+01 | 0.35E+00 |
| 21 | YV L O | NORMAL | 7000E+04 | 0. |
| 22 | YV L O | NORMAL | 1000E+01 | 20E-01 |
| 23 | YV L O | NORMAL | 1000E+01 | 0. |
| 24 | YV L O | NORMAL | 1000E+01 | 0. |
| 25 | YV L O | NORMAL | 1000E+01 | 0. |
| 26 | YV L O | NORMAL | 1000E+01 | 0. |
| 27 | YV L O | NORMAL | 1000E+01 | 0. |

PIN X

INPUT POWER HISTORY

| STEPNR | SLUFTID | EFFECT | TCY | PY | KAPPA | FIFAST |
|--------|---------|---------|-----------|-----------|-------|-----------|
| 1 | 0.1 | 1.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 2 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 3 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 4 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 5 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 6 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 7 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 8 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 9 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 10 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 11 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 12 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 13 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 14 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 15 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 16 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 17 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 18 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 19 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 20 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 21 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 22 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 23 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 24 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 25 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 26 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 27 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |
| 28 | 0.0 | 10000.0 | 2.050E+02 | 7.100E+09 | 0. | 1.000E+00 |

INPUT DESIGN DATA

| NO | VARIABLE | DISTRIBUTION | MEAN VALUE | COEF. OF VAR. |
|----|-----------|--------------|------------|---------------|
| 1 | RCI AD | NORMAL | 5330E+02 | 10E-02 |
| 2 | TAL AN | NORMAL | 1000E+03 | 10E-03 |
| 3 | TCY | NORMAL | 1100E+02 | 10E-03 |
| 4 | YV L O | NORMAL | 6600E+01 | 10E-03 |
| 5 | RF ST MAF | NORMAL | 7000E+01 | 20E+00 |
| 6 | XV YH | NORMAL | 10000E+02 | 50E-01 |
| 7 | YGR A | NORMAL | 10000E+02 | 20E+00 |
| 8 | YGR A IN | NORMAL | 5000E+00 | 0. |
| 9 | YGR A IN | NORMAL | 2500E+01 | 0. |
| 10 | YGR A IN | NORMAL | 3000E+02 | 20E+00 |
| 11 | YGR A IN | NORMAL | 3000E+02 | 20E+00 |
| 12 | PUMRRS | NORMAL | 1000E+06 | 0. |
| 13 | PUMRRS | NORMAL | 1000E+06 | 0. |
| 14 | PUMRZ | NORMAL | 1000E+05 | 0. |
| 15 | PUMRZ | NORMAL | 1000E+05 | 0. |
| 16 | PUMRZ | NORMAL | 1000E+05 | 0. |
| 17 | PUMRZ | NORMAL | 1000E+05 | 0. |
| 18 | PUMRZ | NORMAL | 1000E+05 | 0. |
| 19 | PUMRZ | NORMAL | 1000E+05 | 0. |
| 20 | YV L O | NORMAL | 6000E+01 | 0.35E+00 |
| 21 | YV L O | NORMAL | 7000E+04 | 0. |
| 22 | YV L O | NORMAL | 1000E+01 | 20E-01 |
| 23 | YV L O | NORMAL | 1000E+01 | 0. |
| 24 | YV L O | NORMAL | 1000E+01 | 0. |
| 25 | YV L O | NORMAL | 1000E+01 | 0. |
| 26 | YV L O | NORMAL | 1000E+01 | 0. |
| 27 | YV L O | NORMAL | 1000E+01 | 0. |

***** C A S E 2 *****
 ***** C A S E 2 *****
 MONTE CARLO

PIN X

CALCULATED MEAN AND HIGHER MOMENTS

| | | | | | | |
|--------------------------------------|----------------------------|-------------------------|-------------|-----------------------------|--------------------------------|---------------|
| MEAN AND STDEV FOR MY2= .1598E-06 | EPMAX1 MY3= .4278E-10 | MEAN= MY4= .8643E-13 | .48709E-03 | STDEV= COEFV= .8249E+00 | .40183E-03 SQB1= .6694E+00 | B2= .3382E+01 |
| MEAN AND STDEV FOR MY2= .1718E-05 | MEPSH 1 MY3= .2060E-08 | MEAN= MY4= .9488E-11 | .15265E-02 | STDEV= COEFV= .8630E+00 | .13174E-02 SQB1= .9148E+00 | B2= .3214E+01 |
| MEAN AND STDEV FOR MY2= .7864E+16 | SIGMAX1 MY3= -.1279E+24 | MEAN= MY4= .2710E+33 | .25246E+09 | STDEV= COEFV= .3530E+00 | .89124E+08 SQB1= -.1835E+00 | B2= .4382E+01 |
| MEAN AND STDEV FOR MY2= .2013E+17 | PKSTHS1 MY3= -.1128E+24 | MEAN= MY4= .1356E+34 | .35909E+09 | STDEV= COEFV= .3971E+00 | .14259E+09 SQB1= -.3949E-01 | B2= .3346E+01 |
| MEAN AND STDEV FOR MY2= .1126E+26 | MAXSCD1 MY3= .3721E+36 | MEAN= MY4= .1242E+49 | .33734E+11 | STDEV= COEFV= .9997E+01 | .33722E+12 SQB1= .9849E+01 | B2= .9801E+02 |
| MEAN AND STDEV FOR MY2= .2326E+05 | MTGENT1 MY3= .1580E+07 | MEAN= MY4= .1650E+10 | .16433E+04 | STDEV= COEFV= .9328E-01 | .15328E+03 SQB1= .4454E+00 | B2= .3049E+01 |
| MEAN AND STDEV FOR MY2= .4826E-05 | EPSSL 1 MY3= -.1986E-07 | MEAN= MY4= .2402E-09 | -.37416E-02 | STDEV= COEFV= -.5901E+00 | .22078E-02 SQB1= -.1874E+01 | B2= .1031E+02 |
| MEAN AND STDEV FOR MY2= .5697E-05 | MEPSSL1 MY3= -.1063E-07 | MEAN= MY4= .2045E-09 | -.25761E-02 | STDEV= COEFV= -.9312E+00 | .23989E-02 SQB1= -.7821E+00 | B2= .6301E+01 |
| MEAN AND STDEV FOR MY2= .5306E-02 | RELF 1 MY3= .3446E-03 | MEAN= MY4= .9402E-04 | .17016E+00 | STDEV= COEFV= .4302E+00 | .73207E-01 SQB1= .8916E+00 | B2= .3340E+01 |
| MEAN AND STDEV FOR MY2= .9321E+16 | SIGDAM1 MY3= -.3424E+24 | MEAN= MY4= .2264E+33 | .23954E+09 | STDEV= COEFV= .4051E+00 | .97031E+08 SQB1= -.6028E+00 | B2= .2606E+01 |
| MEAN AND STDEV FOR MY2= .1454E+17 | PKOAM 1 MY3= -.1518E+25 | MEAN= MY4= .8471E+33 | .33312E+09 | STDEV= COEFV= .3638E+00 | .12118E+09 SQB1= -.8662E+00 | B2= .4009E+01 |

VALUES FOR EPSMAX

| | | | | | | | |
|----------|----------|----------|----------|----------|----------|----------|----------|
| .301E-03 | .197E-03 | .169E-03 | .957E-04 | .880E-04 | .803E-04 | .700E-04 | .217E-04 |
| 0.0070 | 0.0169 | 0.0269 | 0.0369 | 0.0468 | 0.0568 | 0.0667 | 0.0767 |
| .232E-05 | .190E-04 | .951E-04 | .486E-04 | .930E-04 | .988E-04 | .106E-03 | .107E-03 |
| 0.0867 | 0.0966 | 0.1066 | 0.1165 | 0.1265 | 0.1365 | 0.1464 | 0.1564 |
| .108E-03 | .110E-03 | .121E-03 | .123E-03 | .138E-03 | .148E-03 | .167E-03 | .188E-03 |
| 0.1663 | 0.1763 | 0.1863 | 0.1962 | 0.2062 | 0.2161 | 0.2261 | 0.2361 |
| .187E-03 | .191E-03 | .193E-03 | .235E-03 | .241E-03 | .258E-03 | .260E-03 | .262E-03 |
| 0.2460 | 0.2560 | 0.2659 | 0.2759 | 0.2859 | 0.2959 | 0.3058 | 0.3157 |
| .264E-03 | .279E-03 | .289E-03 | .284E-03 | .306E-03 | .304E-03 | .314E-03 | .318E-03 |
| 0.3257 | 0.3357 | 0.3456 | 0.3556 | 0.3655 | 0.3755 | 0.3855 | 0.3954 |
| .326E-03 | .340E-03 | .344E-03 | .386E-03 | .353E-03 | .359E-03 | .368E-03 | .372E-03 |
| 0.4054 | 0.4153 | 0.4253 | 0.4353 | 0.4452 | 0.4552 | 0.4651 | 0.4751 |
| .389E-03 | .424E-03 | .450E-03 | .456E-03 | .463E-03 | .469E-03 | .474E-03 | .465E-03 |
| 0.4851 | 0.4950 | 0.5050 | 0.5149 | 0.5249 | 0.5349 | 0.5448 | 0.5548 |
| .505E-03 | .526E-03 | .544E-03 | .547E-03 | .565E-03 | .574E-03 | .587E-03 | .601E-03 |
| 0.5667 | 0.5767 | 0.5867 | 0.5966 | 0.6066 | 0.6165 | 0.6265 | 0.6365 |
| .612E-03 | .616E-03 | .633E-03 | .638E-03 | .655E-03 | .657E-03 | .659E-03 | .672E-03 |
| 0.6444 | 0.6544 | 0.6643 | 0.6743 | 0.6843 | 0.6942 | 0.7042 | 0.7141 |
| .714E-03 | .718E-03 | .720E-03 | .735E-03 | .756E-03 | .763E-03 | .776E-03 | .845E-03 |
| 0.7261 | 0.7361 | 0.7460 | 0.7560 | 0.7639 | 0.7739 | 0.7839 | 0.7938 |
| .866E-03 | .872E-03 | .884E-03 | .884E-03 | .889E-03 | .916E-03 | .961E-03 | .964E-03 |
| 0.8838 | 0.8937 | 0.9037 | 0.9137 | 0.9236 | 0.9336 | 0.9435 | 0.9535 |
| .971E-03 | .978E-03 | .993E-03 | .994E-03 | .100E-02 | .103E-02 | .122E-02 | .134E-02 |
| 0.8835 | 0.8934 | 0.9034 | 0.9133 | 0.9233 | 0.9333 | 0.9432 | 0.9532 |
| .135E-02 | .144E-02 | .155E-02 | .177E-02 | 0. | 0. | 0. | 0. |
| 0.9631 | 0.9731 | 0.9831 | 0.9930 | 1.0030 | 1.0129 | 1.0229 | 1.0329 |

VALUES FOR NEPSM

| | | | | | | | |
|----------|----------|----------|----------|----------|----------|----------|----------|
| .300E-03 | .197E-03 | .172E-03 | .711E-04 | .700E-04 | .619E-04 | .617E-04 | .844E-04 |
| 0.0070 | 0.0169 | 0.0269 | 0.0369 | 0.0468 | 0.0568 | 0.0667 | 0.0767 |
| .110E-03 | .141E-03 | .144E-03 | .150E-03 | .174E-03 | .214E-03 | .230E-03 | .284E-03 |
| 0.0867 | 0.0966 | 0.1066 | 0.1165 | 0.1265 | 0.1365 | 0.1464 | 0.1564 |
| .340E-03 | .355E-03 | .358E-03 | .363E-03 | .382E-03 | .397E-03 | .409E-03 | .409E-03 |
| 0.1663 | 0.1763 | 0.1863 | 0.1962 | 0.2062 | 0.2161 | 0.2261 | 0.2361 |
| .423E-03 | .427E-03 | .434E-03 | .437E-03 | .492E-03 | .635E-03 | .708E-03 | .728E-03 |
| 0.2460 | 0.2560 | 0.2659 | 0.2759 | 0.2859 | 0.2959 | 0.3058 | 0.3157 |
| .735E-03 | .759E-03 | .765E-03 | .788E-03 | .789E-03 | .828E-03 | .859E-03 | .859E-03 |
| 0.3257 | 0.3357 | 0.3456 | 0.3556 | 0.3655 | 0.3755 | 0.3855 | 0.3954 |
| .918E-03 | .923E-03 | .938E-03 | .970E-03 | .981E-03 | .101E-02 | .102E-02 | .106E-02 |
| 0.4054 | 0.4153 | 0.4253 | 0.4353 | 0.4452 | 0.4552 | 0.4651 | 0.4751 |
| .109E-02 | .119E-02 | .127E-02 | .128E-02 | .131E-02 | .131E-02 | .139E-02 | .143E-02 |
| 0.4851 | 0.4950 | 0.5050 | 0.5149 | 0.5249 | 0.5349 | 0.5448 | 0.5548 |
| .145E-02 | .147E-02 | .148E-02 | .149E-02 | .152E-02 | .154E-02 | .155E-02 | .169E-02 |
| 0.5667 | 0.5767 | 0.5867 | 0.5966 | 0.6066 | 0.6165 | 0.6265 | 0.6365 |
| .179E-02 | .180E-02 | .182E-02 | .196E-02 | .204E-02 | .205E-02 | .209E-02 | .213E-02 |
| 0.6444 | 0.6544 | 0.6643 | 0.6743 | 0.6843 | 0.6942 | 0.7042 | 0.7141 |
| .224E-02 | .226E-02 | .234E-02 | .235E-02 | .246E-02 | .251E-02 | .260E-02 | .268E-02 |
| 0.7261 | 0.7361 | 0.7460 | 0.7560 | 0.7639 | 0.7739 | 0.7839 | 0.7938 |
| .287E-02 | .288E-02 | .277E-02 | .297E-02 | .303E-02 | .318E-02 | .319E-02 | .320E-02 |
| 0.8838 | 0.8937 | 0.9037 | 0.9137 | 0.9236 | 0.9336 | 0.9435 | 0.9535 |
| .321E-02 | .342E-02 | .347E-02 | .357E-02 | .372E-02 | .378E-02 | .399E-02 | .408E-02 |
| 0.8835 | 0.8934 | 0.9034 | 0.9133 | 0.9233 | 0.9333 | 0.9432 | 0.9532 |
| .439E-02 | .497E-02 | .520E-02 | .540E-02 | 0. | 0. | 0. | 0. |
| 0.9631 | 0.9731 | 0.9831 | 0.9930 | 1.0030 | 1.0129 | 1.0229 | 1.0329 |

VALUES FOR SIGMA

| | | | | | | | |
|----------|----------|----------|----------|----------|----------|----------|----------|
| .153E+07 | .614E+07 | .103E+08 | .452E+08 | .718E+08 | .118E+09 | .122E+09 | .141E+09 |
| 0.0070 | 0.0169 | 0.0269 | 0.0369 | 0.0468 | 0.0568 | 0.0667 | 0.0767 |
| .162E+09 | .170E+09 | .172E+09 | .173E+09 | .174E+09 | .175E+09 | .179E+09 | .180E+09 |
| 0.0867 | 0.0906 | 0.1066 | 0.1165 | 0.1265 | 0.1365 | 0.1466 | 0.1566 |
| .196E+09 | .187E+09 | .188E+08 | .190E+09 | .192E+09 | .195E+09 | .198E+09 | .200E+09 |
| 0.1663 | 0.1763 | 0.1863 | 0.1962 | 0.2064 | 0.2161 | 0.2261 | 0.2361 |
| .203E+09 | .204E+09 | .204E+09 | .211E+09 | .212E+09 | .212E+09 | .213E+09 | .216E+09 |
| 0.2960 | 0.2560 | 0.2659 | 0.2759 | 0.2859 | 0.2956 | 0.3058 | 0.3157 |
| .216E+09 | .214E+09 | .217E+09 | .221E+09 | .224E+09 | .228E+09 | .228E+09 | .229E+09 |
| 0.3257 | 0.3357 | 0.3456 | 0.3556 | 0.3655 | 0.3755 | 0.3855 | 0.3954 |
| .229E+09 | .231E+09 | .231E+09 | .232E+09 | .232E+09 | .235E+09 | .235E+09 | .235E+09 |
| 0.4054 | 0.4153 | 0.4253 | 0.4353 | 0.4452 | 0.4552 | 0.4651 | 0.4751 |
| .239E+09 | .241E+09 | .246E+09 | .249E+09 | .249E+09 | .255E+09 | .258E+09 | .258E+09 |
| 0.4851 | 0.4950 | 0.5350 | 0.5149 | 0.5249 | 0.5349 | 0.5448 | 0.5548 |
| .262E+09 | .262E+09 | .268E+09 | .270E+09 | .276E+09 | .281E+09 | .289E+09 | .290E+09 |
| 0.5647 | 0.5747 | 0.5847 | 0.5946 | 0.6046 | 0.6145 | 0.6245 | 0.6345 |
| .292E+09 | .297E+09 | .300E+09 | .301E+09 | .302E+09 | .303E+09 | .304E+09 | .307E+09 |
| 0.6444 | 0.6544 | 0.6643 | 0.6743 | 0.6843 | 0.6942 | 0.7042 | 0.7141 |
| .308E+09 | .308E+09 | .310E+09 | .318E+09 | .320E+09 | .323E+09 | .324E+09 | .325E+09 |
| 0.7241 | 0.7341 | 0.7440 | 0.7540 | 0.7639 | 0.7739 | 0.7839 | 0.7938 |
| .325E+09 | .329E+09 | .332E+09 | .333E+09 | .338E+09 | .342E+09 | .346E+09 | .347E+09 |
| 0.8038 | 0.8137 | 0.8237 | 0.8337 | 0.8436 | 0.8536 | 0.8635 | 0.8735 |
| .347E+09 | .348E+09 | .351E+09 | .353E+09 | .354E+09 | .358E+09 | .359E+09 | .368E+09 |
| 0.8835 | 0.8934 | 0.9034 | 0.9133 | 0.9231 | 0.9331 | 0.9432 | 0.9532 |
| .389E+09 | .402E+09 | .451E+09 | .546E+09 | 1.0030 | 1.0129 | 1.0229 | 1.0329 |
| 0.9631 | 0.9731 | 0.9831 | 0.9930 | 0.9930 | 1.0030 | 1.0129 | 1.0229 |

VALUES FOR PKSTRS

| | | | | | | | |
|----------|----------|----------|----------|----------|----------|----------|----------|
| .153E+07 | .614E+07 | .103E+08 | .666E+08 | .107E+09 | .137E+09 | .158E+09 | .168E+09 |
| 0.0070 | 0.0169 | 0.0269 | 0.0369 | 0.0468 | 0.0568 | 0.0667 | 0.0767 |
| .175E+09 | .187E+09 | .196E+09 | .206E+09 | .209E+09 | .216E+09 | .230E+09 | .232E+09 |
| 0.0867 | 0.0966 | 0.1066 | 0.1165 | 0.1265 | 0.1365 | 0.1466 | 0.1566 |
| .248E+09 | .249E+09 | .249E+09 | .254E+09 | .254E+09 | .263E+09 | .268E+09 | .268E+09 |
| 0.1663 | 0.1763 | 5.:863 | 0.1962 | 0.2062 | 0.2161 | 0.2261 | 0.2361 |
| .271E+09 | .273E+09 | .273E+09 | .277E+09 | .277E+09 | .279E+09 | .281E+09 | .284E+09 |
| 0.2460 | 0.2560 | 0.2659 | 0.2759 | 0.2859 | 0.2958 | 0.3058 | 0.3157 |
| .290E+09 | .300E+09 | .306E+09 | .306E+09 | .307E+09 | .308E+09 | .308E+09 | .318E+09 |
| 0.3257 | 0.3357 | 0.3456 | 0.3556 | 0.3655 | 0.3755 | 0.3855 | 0.3954 |
| .322E+09 | .324E+09 | .325E+09 | .331E+09 | .337E+09 | .339E+09 | .342E+09 | .343E+09 |
| 0.4054 | 0.4153 | 0.4253 | 0.4353 | 0.4452 | 0.4552 | 0.4651 | 0.4751 |
| .345E+09 | .349E+09 | .349E+09 | .351E+09 | .357E+09 | .363E+09 | .363E+09 | .381E+09 |
| 0.4851 | 0.4950 | 0.5050 | 0.5149 | 0.5249 | 0.5349 | 0.5448 | 0.5548 |
| .388E+09 | .393E+09 | .395E+09 | .397E+09 | .398E+09 | .399E+09 | .401E+09 | .406E+09 |
| 0.5647 | 0.5747 | 0.5847 | 0.5946 | 0.6046 | 0.6145 | 0.6245 | 0.6345 |
| .411E+09 | .418E+09 | .422E+09 | .423E+09 | .427E+09 | .436E+09 | .437E+09 | .442E+09 |
| 0.5444 | 0.5544 | 0.6643 | 0.6743 | 0.6843 | 0.6942 | 0.7042 | 0.7141 |
| .447E+09 | .455E+09 | .457E+09 | .466E+09 | .465E+09 | .467E+09 | .473E+09 | .487E+09 |
| 0.7241 | 0.7341 | 0.7440 | 0.7540 | 0.7639 | 0.7739 | 0.7839 | 0.7938 |
| .490E+09 | .492E+09 | .497E+09 | .498E+09 | .503E+09 | .503E+09 | .513E+09 | .514E+09 |
| 0.8038 | 0.8137 | 0.8237 | 0.8337 | 0.8436 | 0.8536 | 0.8635 | 0.8735 |
| .519E+09 | .525E+09 | .533E+09 | .534E+09 | .537E+09 | .539E+09 | .577E+09 | .610E+09 |
| 0.8835 | 0.8934 | 0.9034 | 0.9133 | 0.9231 | 0.9331 | 0.9432 | 0.9532 |
| .612E+09 | .616E+09 | .632E+09 | .790E+09 | 1.0030 | 1.0129 | 1.0229 | 1.0329 |
| 0.9631 | 0.9731 | 0.9831 | 0.9930 | 0.9930 | 1.0030 | 1.0129 | 1.0229 |

VALUES FOR MARSCO

| | | | | | | | | | | | | | | | | | | | | | | | |
|----|--------|----|--------|----|--------|----|--------|----|--------|----|--------|----|--------|----|--------|----|--------|----|--------|----|--------|----|--------|
| 0. | 0.0070 | 0. | 0.0169 | 0. | 0.0249 | 0. | 0.0369 | 0. | 0.0468 | 0. | 0.0586 | 0. | 0.0667 | 0. | 0.0767 | 0. | 0.0832 | 0. | 0.0887 | 0. | 0.0932 | 0. | 0.0954 |
| | 0.0067 | | 0.0166 | | 0.0248 | | 0.0368 | | 0.0467 | | 0.0585 | | 0.0666 | | 0.0766 | | 0.0831 | | 0.0886 | | 0.0931 | | 0.0953 |
| | 0.1663 | | 0.1763 | | 0.1863 | | 0.1962 | | 0.2062 | | 0.2161 | | 0.2261 | | 0.2361 | | 0.2461 | | 0.2561 | | 0.2661 | | 0.2761 |
| | 0.2460 | | 0.2560 | | 0.2659 | | 0.2759 | | 0.2859 | | 0.2958 | | 0.3058 | | 0.3157 | | 0.3257 | | 0.3356 | | 0.3456 | | 0.3556 |
| | 0.3257 | | 0.3357 | | 0.3456 | | 0.3556 | | 0.3655 | | 0.3755 | | 0.3855 | | 0.3954 | | 0.4054 | | 0.4153 | | 0.4253 | | 0.4352 |
| | 0.4054 | | 0.4153 | | 0.4253 | | 0.4353 | | 0.4452 | | 0.4552 | | 0.4651 | | 0.4751 | | 0.4851 | | 0.4950 | | 0.5050 | | 0.5149 |
| | 0.4851 | | 0.4950 | | 0.5050 | | 0.5149 | | 0.5249 | | 0.5349 | | 0.5449 | | 0.5548 | | 0.5648 | | 0.5747 | | 0.5847 | | 0.5946 |
| | 0.5647 | | 0.5747 | | 0.5847 | | 0.5946 | | 0.6046 | | 0.6145 | | 0.6245 | | 0.6344 | | 0.6444 | | 0.6543 | | 0.6643 | | 0.6742 |
| | 0.6444 | | 0.6544 | | 0.6643 | | 0.6743 | | 0.6843 | | 0.6942 | | 0.7042 | | 0.7141 | | 0.7241 | | 0.7340 | | 0.7440 | | 0.7539 |
| | 0.7241 | | 0.7341 | | 0.7440 | | 0.7540 | | 0.7639 | | 0.7739 | | 0.7839 | | 0.7938 | | 0.8038 | | 0.8137 | | 0.8237 | | 0.8336 |
| | 0.8038 | | 0.8137 | | 0.8237 | | 0.8337 | | 0.8436 | | 0.8536 | | 0.8635 | | 0.8735 | | 0.8834 | | 0.8934 | | 0.9033 | | 0.9132 |
| | 0.8835 | | 0.8934 | | 0.9034 | | 0.9133 | | 0.9233 | | 0.9332 | | 0.9432 | | 0.9532 | | 0.9631 | | 0.9731 | | 0.9830 | | 0.9930 |
| | 0.9631 | | 0.9731 | | 0.9831 | | 0.9930 | | 1.0030 | | 1.0129 | | 1.0229 | | 1.0329 | | 1.0428 | | 1.0528 | | 1.0627 | | 1.0727 |

VALUES FOR MTCENT

| | | | | | | | | | | | | | | | | | | | | | | | |
|----|--------|----|--------|----|--------|----|--------|----|--------|----|--------|----|--------|----|--------|----|--------|----|--------|----|--------|----|--------|
| 0. | 0.0070 | 0. | 0.0169 | 0. | 0.0269 | 0. | 0.0369 | 0. | 0.0468 | 0. | 0.0568 | 0. | 0.0667 | 0. | 0.0767 | 0. | 0.0866 | 0. | 0.0966 | 0. | 0.1066 | 0. | 0.1165 |
| | 0.0067 | | 0.0166 | | 0.0266 | | 0.0366 | | 0.0466 | | 0.0566 | | 0.0666 | | 0.0766 | | 0.0866 | | 0.0966 | | 0.1066 | | 0.1165 |
| | 0.1163 | | 0.1263 | | 0.1363 | | 0.1463 | | 0.1562 | | 0.1662 | | 0.1762 | | 0.1862 | | 0.1962 | | 0.2062 | | 0.2162 | | 0.2262 |
| | 0.1663 | | 0.1763 | | 0.1863 | | 0.1962 | | 0.2062 | | 0.2162 | | 0.2262 | | 0.2361 | | 0.2461 | | 0.2561 | | 0.2661 | | 0.2761 |
| | 0.2460 | | 0.2560 | | 0.2659 | | 0.2759 | | 0.2859 | | 0.2958 | | 0.3058 | | 0.3157 | | 0.3257 | | 0.3356 | | 0.3456 | | 0.3556 |
| | 0.3257 | | 0.3357 | | 0.3456 | | 0.3556 | | 0.3655 | | 0.3755 | | 0.3855 | | 0.3954 | | 0.4054 | | 0.4153 | | 0.4253 | | 0.4352 |
| | 0.4054 | | 0.4153 | | 0.4253 | | 0.4353 | | 0.4452 | | 0.4552 | | 0.4651 | | 0.4751 | | 0.4851 | | 0.4950 | | 0.5050 | | 0.5149 |
| | 0.4851 | | 0.4950 | | 0.5050 | | 0.5149 | | 0.5249 | | 0.5349 | | 0.5449 | | 0.5548 | | 0.5648 | | 0.5747 | | 0.5847 | | 0.5946 |
| | 0.5647 | | 0.5747 | | 0.5847 | | 0.5946 | | 0.6046 | | 0.6145 | | 0.6245 | | 0.6344 | | 0.6444 | | 0.6543 | | 0.6643 | | 0.6742 |
| | 0.6444 | | 0.6544 | | 0.6643 | | 0.6743 | | 0.6843 | | 0.6942 | | 0.7042 | | 0.7141 | | 0.7241 | | 0.7340 | | 0.7440 | | 0.7539 |
| | 0.7241 | | 0.7341 | | 0.7440 | | 0.7540 | | 0.7639 | | 0.7739 | | 0.7839 | | 0.7938 | | 0.8038 | | 0.8137 | | 0.8237 | | 0.8336 |
| | 0.8038 | | 0.8137 | | 0.8237 | | 0.8337 | | 0.8436 | | 0.8536 | | 0.8635 | | 0.8735 | | 0.8834 | | 0.8934 | | 0.9033 | | 0.9132 |
| | 0.8835 | | 0.8934 | | 0.9034 | | 0.9133 | | 0.9233 | | 0.9332 | | 0.9432 | | 0.9532 | | 0.9631 | | 0.9731 | | 0.9830 | | 0.9930 |
| | 0.9631 | | 0.9731 | | 0.9831 | | 0.9930 | | 1.0030 | | 1.0129 | | 1.0229 | | 1.0329 | | 1.0428 | | 1.0528 | | 1.0627 | | 1.0727 |

VALUES FOR EPSSL

| | | | | | | | |
|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
| -.157E-01 | -.911E-02 | -.789E-02 | -.740E-02 | -.733E-02 | -.710E-02 | -.702E-02 | -.693E-02 |
| 0.0070 | 0.0169 | 0.0269 | 0.0369 | 0.0468 | 0.0568 | 0.0667 | 0.0767 |
| -.604E-02 | -.601E-02 | -.675E-02 | -.657E-02 | -.640E-02 | -.621E-02 | -.594E-02 | -.586E-02 |
| 0.0067 | 0.0066 | 0.1066 | 0.1165 | 0.1265 | 0.1365 | 0.1464 | 0.1564 |
| -.571E-02 | -.566E-02 | -.554E-02 | -.510E-02 | -.514E-02 | -.513E-02 | -.503E-02 | -.460E-02 |
| 0.1663 | 0.1763 | 0.1863 | 0.1962 | 0.2062 | 0.2161 | 0.2261 | 0.2361 |
| -.461E-02 | -.449E-02 | -.448E-02 | -.447E-02 | -.447E-02 | -.431E-02 | -.423E-02 | -.423E-02 |
| 0.2460 | 0.2560 | 0.2659 | 0.2759 | 0.2859 | 0.2958 | 0.3058 | 0.3157 |
| -.410E-02 | -.407E-02 | -.406E-02 | -.393E-02 | -.390E-02 | -.387E-02 | -.377E-02 | -.375E-02 |
| 0.3257 | 0.3357 | 0.3456 | 0.3556 | 0.3655 | 0.3755 | 0.3855 | 0.3954 |
| -.365E-02 | -.365E-02 | -.362E-02 | -.361E-02 | -.351E-02 | -.344E-02 | -.339E-02 | -.330E-02 |
| 0.4054 | 0.4153 | 0.4253 | 0.4353 | 0.4452 | 0.4552 | 0.4651 | 0.4751 |
| -.336E-02 | -.335E-02 | -.331E-02 | -.320E-02 | -.320E-02 | -.316E-02 | -.316E-02 | -.315E-02 |
| 0.4051 | 0.4950 | 0.5050 | 0.5149 | 0.5249 | 0.5349 | 0.5448 | 0.5548 |
| -.313E-02 | -.308E-02 | -.304E-02 | -.304E-02 | -.304E-02 | -.291E-02 | -.283E-02 | -.277E-02 |
| 0.5667 | 0.5767 | 0.5867 | 0.5966 | 0.6066 | 0.6165 | 0.6265 | 0.6365 |
| -.275E-02 | -.275E-02 | -.269E-02 | -.259E-02 | -.255E-02 | -.253E-02 | -.249E-02 | -.246E-02 |
| 0.6444 | 0.6544 | 0.6643 | 0.6743 | 0.6843 | 0.6942 | 0.7042 | 0.7141 |
| -.245E-02 | -.242E-02 | -.240E-02 | -.236E-02 | -.229E-02 | -.226E-02 | -.224E-02 | -.219E-02 |
| 0.7241 | 0.7341 | 0.7440 | 0.7540 | 0.7639 | 0.7739 | 0.7839 | 0.7938 |
| -.219E-02 | -.216E-02 | -.213E-02 | -.200E-02 | -.199E-02 | -.173E-02 | -.170E-02 | -.169E-02 |
| 0.8038 | 0.8137 | 0.8237 | 0.8337 | 0.8436 | 0.8536 | 0.8635 | 0.8735 |
| -.166E-02 | -.149E-02 | -.146E-02 | -.135E-02 | -.125E-02 | -.124E-02 | -.122E-02 | -.103E-02 |
| 0.8835 | 0.8934 | 0.9034 | 0.9133 | 0.9233 | 0.9333 | 0.9432 | 0.9532 |
| -.980E-03 | -.896E-03 | -.377E-03 | .560E-03 | 0. | 0. | 0. | 0. |
| 0.9631 | 0.9731 | 0.9831 | 0.9930 | 1.0030 | 1.0129 | 1.0229 | 1.0329 |

VALUES FOR NEPSSL

| | | | | | | | |
|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
| -.134E-01 | -.772E-02 | -.684E-02 | -.650E-02 | -.645E-02 | -.637E-02 | -.570E-02 | -.577E-02 |
| 0.0070 | 0.0169 | 0.0269 | 0.0369 | 0.0468 | 0.0568 | 0.0667 | 0.0767 |
| -.550E-02 | -.555E-02 | -.551E-02 | -.533E-02 | -.529E-02 | -.527E-02 | -.520E-02 | -.506E-02 |
| 0.0067 | 0.0066 | 0.1066 | 0.1165 | 0.1265 | 0.1365 | 0.1464 | 0.1564 |
| -.494E-02 | -.482E-02 | -.449E-02 | -.441E-02 | -.430E-02 | -.429E-02 | -.412E-02 | -.391E-02 |
| 0.1663 | 0.1763 | 0.1863 | 0.1962 | 0.2062 | 0.2161 | 0.2261 | 0.2361 |
| -.375E-02 | -.371E-02 | -.365E-02 | -.343E-02 | -.342E-02 | -.323E-02 | -.320E-02 | -.320E-02 |
| 0.2460 | 0.2560 | 0.2659 | 0.2759 | 0.2859 | 0.2958 | 0.3058 | 0.3157 |
| -.320E-02 | -.316E-02 | -.313E-02 | -.310E-02 | -.306E-02 | -.298E-02 | -.294E-02 | -.283E-02 |
| 0.3257 | 0.3357 | 0.3456 | 0.3556 | 0.3655 | 0.3755 | 0.3855 | 0.3954 |
| -.291E-02 | -.287E-02 | -.285E-02 | -.281E-02 | -.275E-02 | -.273E-02 | -.269E-02 | -.261E-02 |
| 0.4054 | 0.4153 | 0.4253 | 0.4353 | 0.4452 | 0.4552 | 0.4651 | 0.4751 |
| -.250E-02 | -.246E-02 | -.236E-02 | -.234E-02 | -.224E-02 | -.222E-02 | -.210E-02 | -.217E-02 |
| 0.4051 | 0.4950 | 0.5050 | 0.5149 | 0.5249 | 0.5349 | 0.5448 | 0.5548 |
| -.216E-02 | -.214E-02 | -.213E-02 | -.200E-02 | -.184E-02 | -.180E-02 | -.170E-02 | -.169E-02 |
| 0.5667 | 0.5767 | 0.5867 | 0.5966 | 0.6066 | 0.6165 | 0.6265 | 0.6365 |
| -.166E-02 | -.160E-02 | -.150E-02 | -.157E-02 | -.152E-02 | -.150E-02 | -.149E-02 | -.139E-02 |
| 0.6444 | 0.6544 | 0.6643 | 0.6743 | 0.6843 | 0.6942 | 0.7042 | 0.7141 |
| -.137E-02 | -.128E-02 | -.120E-02 | -.121E-02 | -.110E-02 | -.100E-02 | -.091E-03 | -.082E-03 |
| 0.7241 | 0.7341 | 0.7440 | 0.7540 | 0.7639 | 0.7739 | 0.7839 | 0.7938 |
| -.082E-03 | -.631E-03 | -.631E-03 | -.625E-03 | -.539E-03 | -.526E-03 | -.495E-03 | -.379E-03 |
| 0.8038 | 0.8137 | 0.8237 | 0.8337 | 0.8436 | 0.8536 | 0.8635 | 0.8735 |
| -.232E-03 | .264E-03 | .354E-03 | .399E-03 | .505E-03 | .607E-03 | .709E-03 | .116E-02 |
| 0.8835 | 0.8934 | 0.9034 | 0.9133 | 0.9233 | 0.9333 | 0.9432 | 0.9532 |
| .145E-02 | .227E-02 | .293E-02 | .349E-02 | 0. | 0. | 0. | 0. |
| 0.9631 | 0.9731 | 0.9831 | 0.9930 | 1.0030 | 1.0129 | 1.0229 | 1.0329 |

VALUES FOR HELFS

| | | | | | | | |
|----------|----------|----------|----------|----------|----------|----------|----------|
| .419E-01 | .509E-01 | .544E-01 | .692E-01 | .738E-01 | .779E-01 | .823E-01 | .899E-01 |
| 0.0070 | 0.0169 | 0.0269 | 0.0369 | 0.0460 | 0.0560 | 0.0667 | 0.0767 |
| .858E-01 | .001E-01 | .912E-01 | .938E-01 | .969E-01 | .984E-01 | .101E+00 | .105E+00 |
| 0.0067 | 0.0966 | 0.1066 | 0.1165 | 0.1265 | 0.1365 | 0.1464 | 0.1564 |
| .109E+00 | .111E+00 | .111E+00 | .114E+00 | .114E+00 | .114E+00 | .118E+00 | .118E+00 |
| 0.1063 | 0.1763 | 0.1663 | 0.1962 | 0.2062 | 0.2161 | 0.2261 | 0.2361 |
| .120E+00 | .120E+00 | .123E+00 | .123E+00 | .127E+00 | .127E+00 | .128E+00 | .129E+00 |
| 0.2460 | 0.2560 | 0.2659 | 0.2759 | 0.2859 | 0.2959 | 0.3050 | 0.3157 |
| .131E+00 | .130E+00 | .135E+00 | .138E+00 | .138E+00 | .139E+00 | .140E+00 | .140E+00 |
| 0.3257 | 0.3357 | 0.3456 | 0.3556 | 0.3655 | 0.3755 | 0.3855 | 0.3954 |
| .140E+00 | .141E+00 | .143E+00 | .143E+00 | .148E+00 | .149E+00 | .150E+00 | .151E+00 |
| 0.4054 | 0.4153 | 0.4253 | 0.4353 | 0.4452 | 0.4552 | 0.4651 | 0.4751 |
| .152E+00 | .153E+00 | .154E+00 | .154E+00 | .156E+00 | .157E+00 | .159E+00 | .161E+00 |
| 0.4051 | 0.4950 | 0.5050 | 0.5149 | 0.5249 | 0.5349 | 0.5448 | 0.5548 |
| .162E+00 | .165E+00 | .170E+00 | .170E+00 | .171E+00 | .171E+00 | .172E+00 | .173E+00 |
| 0.5667 | 0.5767 | 0.5867 | 0.5966 | 0.6066 | 0.6165 | 0.6265 | 0.6365 |
| .181E+00 | .182E+00 | .186E+00 | .189E+00 | .190E+00 | .195E+00 | .195E+00 | .197E+00 |
| 0.6464 | 0.6564 | 0.6663 | 0.6763 | 0.6863 | 0.6962 | 0.7062 | 0.7161 |
| .197E+00 | .197E+00 | .200E+00 | .204E+00 | .207E+00 | .213E+00 | .219E+00 | .222E+00 |
| 0.7261 | 0.7361 | 0.7460 | 0.7560 | 0.7639 | 0.7739 | 0.7839 | 0.7938 |
| .223E+00 | .231E+00 | .232E+00 | .237E+00 | .242E+00 | .244E+00 | .251E+00 | .263E+00 |
| 0.8030 | 0.8137 | 0.8237 | 0.8337 | 0.8436 | 0.8536 | 0.8635 | 0.8735 |
| .264E+00 | .280E+00 | .290E+00 | .290E+00 | .317E+00 | .326E+00 | .329E+00 | .330E+00 |
| 0.8035 | 0.8934 | 0.9034 | 0.9133 | 0.9233 | 0.9333 | 0.9432 | 0.9532 |
| .340E+00 | .353E+00 | .354E+00 | .363E+00 | 0. | 0. | 0. | 0. |
| 0.9631 | 0.9731 | 0.9831 | 0.9930 | 1.0030 | 1.0129 | 1.0229 | 1.0329 |

VALUES FOR SIUDAN

| | | | | | | | |
|----------|----------|----------|----------|----------|----------|----------|----------|
| .100E+01 | .100E+01 | .100E+01 | .398E+00 | .575E+00 | .692E+00 | .947E+00 | .101E+00 |
| 0.0070 | 0.0169 | 0.0269 | 0.0369 | 0.0460 | 0.0560 | 0.0667 | 0.0767 |
| .103E+00 | .100E+00 | .105E+00 | .100E+00 | .111E+00 | .113E+00 | .114E+00 | .115E+00 |
| 0.0067 | 0.0966 | 0.1066 | 0.1165 | 0.1265 | 0.1365 | 0.1464 | 0.1564 |
| .116E+00 | .110E+00 | .110E+00 | .122E+00 | .124E+00 | .133E+00 | .144E+00 | .160E+00 |
| 0.1063 | 0.1763 | 0.1663 | 0.1962 | 0.2062 | 0.2161 | 0.2261 | 0.2361 |
| .179E+00 | .181E+00 | .182E+00 | .185E+00 | .189E+00 | .196E+00 | .202E+00 | .209E+00 |
| 0.2460 | 0.2560 | 0.2659 | 0.2759 | 0.2859 | 0.2959 | 0.3050 | 0.3157 |
| .217E+00 | .217E+00 | .220E+00 | .221E+00 | .226E+00 | .228E+00 | .230E+00 | .231E+00 |
| 0.3257 | 0.3357 | 0.3456 | 0.3556 | 0.3655 | 0.3755 | 0.3855 | 0.3954 |
| .235E+00 | .239E+00 | .240E+00 | .242E+00 | .247E+00 | .247E+00 | .247E+00 | .253E+00 |
| 0.4054 | 0.4153 | 0.4253 | 0.4353 | 0.4452 | 0.4552 | 0.4651 | 0.4751 |
| .255E+00 | .250E+00 | .262E+00 | .263E+00 | .268E+00 | .269E+00 | .271E+00 | .270E+00 |
| 0.4051 | 0.4950 | 0.5050 | 0.5149 | 0.5249 | 0.5349 | 0.5448 | 0.5548 |
| .282E+00 | .282E+00 | .283E+00 | .284E+00 | .287E+00 | .290E+00 | .290E+00 | .292E+00 |
| 0.5667 | 0.5767 | 0.5867 | 0.5966 | 0.6066 | 0.6165 | 0.6265 | 0.6365 |
| .292E+00 | .293E+00 | .295E+00 | .295E+00 | .298E+00 | .302E+00 | .303E+00 | .306E+00 |
| 0.6464 | 0.6564 | 0.6663 | 0.6763 | 0.6863 | 0.6962 | 0.7062 | 0.7161 |
| .304E+00 | .310E+00 | .310E+00 | .322E+00 | .323E+00 | .328E+00 | .332E+00 | .333E+00 |
| 0.7261 | 0.7361 | 0.7460 | 0.7560 | 0.7639 | 0.7739 | 0.7839 | 0.7938 |
| .334E+00 | .335E+00 | .335E+00 | .340E+00 | .340E+00 | .340E+00 | .342E+00 | .342E+00 |
| 0.8030 | 0.8137 | 0.8237 | 0.8337 | 0.8436 | 0.8536 | 0.8635 | 0.8735 |
| .343E+00 | .345E+00 | .346E+00 | .347E+00 | .347E+00 | .347E+00 | .348E+00 | .349E+00 |
| 0.8035 | 0.8934 | 0.9034 | 0.9133 | 0.9233 | 0.9333 | 0.9432 | 0.9532 |
| .355E+00 | .366E+00 | .372E+00 | .451E+00 | 0. | 0. | 0. | 0. |
| 0.9631 | 0.9731 | 0.9831 | 0.9930 | 1.0030 | 1.0129 | 1.0229 | 1.0329 |

VALUES FOR PROGRAM

| | | | | | | | | |
|----------|----------|----------|----------|----------|----------|----------|----------|----------|
| .103E+01 | .100E+01 | .103E+01 | .330E+00 | .004E+00 | .001E+00 | .103E+00 | .103E+00 | .107E+00 |
| 0.2020 | 0.0160 | 0.2260 | 0.0280 | 0.0060 | 0.0500 | 0.0667 | 0.0667 | 0.0707 |
| .111E+00 | .112E+00 | .117E+00 | .127E+00 | .130E+00 | .100E+00 | .100E+00 | .240E+00 | .240E+00 |
| 0.0047 | 0.0066 | 0.1066 | 0.1163 | 0.1263 | 0.1263 | 0.1263 | 0.1263 | 0.1363 |
| .231E+00 | .232E+00 | .230E+00 | .205E+00 | .200E+00 | .274E+00 | .277E+00 | .202E+00 | .202E+00 |
| 0.1063 | 0.1163 | 0.1063 | 0.1062 | 0.0062 | 0.2161 | 0.2261 | 0.2261 | 0.2261 |
| .201E+00 | .200E+00 | .203E+00 | .227E+00 | .228E+00 | .224E+00 | .230E+00 | .201E+00 | .201E+00 |
| 0.2000 | 0.2360 | 0.2650 | 0.2750 | 0.2850 | 0.2050 | 0.2050 | 0.2157 | 0.2157 |
| .204E+00 | .203E+00 | .203E+00 | .204E+00 | .204E+00 | .203E+00 | .207E+00 | .207E+00 | .207E+00 |
| 0.2257 | 0.2257 | 0.2450 | 0.2550 | 0.2650 | 0.2750 | 0.2850 | 0.2954 | 0.2954 |
| .206E+00 | .206E+00 | .206E+00 | .206E+00 | .206E+00 | .206E+00 | .206E+00 | .206E+00 | .206E+00 |
| 0.4050 | 0.4153 | 0.4253 | 0.4353 | 0.4452 | 0.4552 | 0.4651 | 0.4751 | 0.4751 |
| .233E+00 | .230E+00 | .235E+00 | .235E+00 | .235E+00 | .235E+00 | .230E+00 | .230E+00 | .230E+00 |
| 0.4051 | 0.4050 | 0.3550 | 0.5100 | 0.5200 | 0.5300 | 0.5400 | 0.5500 | 0.5500 |
| .230E+00 | .230E+00 | .230E+00 | .230E+00 | .230E+00 | .230E+00 | .230E+00 | .230E+00 | .230E+00 |
| 0.5307 | 0.5307 | 0.5307 | 0.5300 | 0.0000 | 0.6140 | 0.0000 | 0.0000 | 0.0000 |
| .207E+00 | .207E+00 | .207E+00 | .207E+00 | .207E+00 | .207E+00 | .207E+00 | .207E+00 | .207E+00 |
| 0.6000 | 0.6000 | 0.6000 | 0.6000 | 0.6000 | 0.6000 | 0.6000 | 0.6000 | 0.6000 |
| .200E+00 | .200E+00 | .200E+00 | .200E+00 | .200E+00 | .200E+00 | .200E+00 | .200E+00 | .200E+00 |
| 0.7001 | 0.7001 | 0.7000 | 0.7000 | 0.7000 | 0.7000 | 0.7000 | 0.7000 | 0.7000 |
| .413E+00 | .421E+00 | .420E+00 | .421E+00 | .421E+00 | .421E+00 | .421E+00 | .400E+00 | .400E+00 |
| 0.8030 | 0.8137 | 0.8237 | 0.8337 | 0.8430 | 0.8530 | 0.8630 | 0.8730 | 0.8730 |
| .437E+00 | .430E+00 | .441E+00 | .432E+00 | .470E+00 | .404E+00 | .404E+00 | .408E+00 | .408E+00 |
| 0.0035 | 0.0030 | 0.0030 | 0.0033 | 0.0233 | 0.0333 | 0.0432 | 0.0532 | 0.0532 |
| .200E+00 | .221E+00 | .222E+00 | .222E+00 | .222E+00 | .222E+00 | .222E+00 | .222E+00 | .222E+00 |
| 0.9031 | 0.9731 | 0.9031 | 0.9030 | 1.0030 | 1.0120 | 1.0220 | 1.0320 | 1.0320 |

..... EXAMPLE 1

| | EPDM | MESM | SIMAN | PRISM | MARCO | MICRY | EPAL | MEPIL | NEPO | SIGMA | PROAN | P OF P |
|--------|------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|
| 1 PM X | CALL | .407E+03 | .133E+02 | .222E+00 | .350E+00 | .227E+11 | .100E+00 | .370E+02 | .250E+01 | .170E+00 | .800E+00 | .223E+00 |
| | PIE | .500E+03 | .133E+02 | .010E+00 | .100E+00 | .207E+10 | .100E+00 | .400E+00 | .100E+00 | .100E+00 | .100E+00 | .010E+00 |

