ALGORITHM 572 Solution of the Helmholtz Equation for the Dirichlet Problem on General Bounded Three-Dimensional Regions [D3]

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Key Words and Phrases: Helmholtz equation, capacitance matrix, fast Poisson solvers, conjugate gradients CR Categories: 5.17 Language FORTRAN

DESCRIPTION

This algorithm provides an approximate solution to the Helmholtz equation

$$-\Delta u + cu = g \qquad \text{in } \Omega$$

with a Dirichlet boundary condition

u = f on Γ , the boundary of Ω .

Here Ω , a three-dimensional bounded region, c, an arbitrary real constant (positive, negative, or zero), and the functions f and g are specified by the user. The Laplace operator Δ is in Cartesian coordinates.

A second-order accurate finite-difference method is used to discretize the Helmholtz equation. The resulting linear system of equations is reduced to a capacitance matrix equation that is solved approximately by a conjugate gradient

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method. We sketch the basic ideas below, but a detailed discussion of this and similar methods can be found in [1].

To perform the discretization, the region Ω is embedded in a cube and a uniform rectangular finite-difference grid is imposed. A simple seven-point difference approximation is used for all mesh points except those that are in Ω and are near the boundary Γ . For these boundary neighbors, second-order accurate equations incorporating the boundary data are used. The resulting difference scheme is known as the Shortley-Weller method. Thus the discrete system of equations has a matrix that differs from that for a Helmholtz problem on the cube only in those rows that correspond to points near Γ . We take advantage of this by reformulating the problem as one of dimension equal to the number of boundary neighbors rather than the number of mesh points in the region. The resulting linear system is the capacitance matrix equation. In our implementation this reduced equation is then solved using an iterative algorithm, the conjugate gradient method. A special scaling method, based on so-called discrete dipoles, is used to enhance the convergence. A fast Poisson solver on the cube is one of the components necessary to evaluate the product of the capacitance matrix with a given vector.

Let NX, NY, and NZ be the numbers of mesh points in the cube along the three coordinate axes, where NX and NY are powers of 2. We denote the number of mesh points in Ω with at least one of their six nearest neighbors on or outside the boundary Γ by IPP1 + IPP2, where IPP2 points have two such neighbors along at least one coordinate mesh line. The program requires as input certain scalar parameters, the coordinates of each of the IPP1 + IPP2 points and their distances to the boundary along mesh lines, the values of the Dirichlet data f at points of intersection of mesh lines and the boundary Γ , and the value of the function g at mesh points in Ω . The user communicates with the package through the subroutine HELM3D. A complete description of the input parameters is given in the comments at the beginning of this subroutine.

HELM3D controls the conjugate gradient iteration and calls upon a fast solver (CUBE) and subroutines UTAMLT, UTATRN, BNDRY, VMULT, and VTRANS to perform the necessary matrix-vector products. CUBE solves the Helmholtz equation on a cube using fast discrete Fourier transform routines RFORT and FORT to reduce the systems to tridiagonal form. The resulting linear systems are solved by a Toeplitz method, and then an inverse Fourier transform is performed. RFORT and FORT were provided by Dr. W. Proskurowski, who has modified a code written by Dr. J. Cooley. HELM3D also employs an error-checking module HELMCK to check the input data. It diagnoses errors in the integer parameters, missing boundary points, and inconsistencies in the given boundary data.

The program requires two arrays of dimension NX \times NY \times NZ (one if g = 0), four integer and six real arrays of dimension IPP1 + 2 * IPP2, and one real array of dimension max(IPP1 + 2 * IPP2, NX * NZ, NY * NZ). Each conjugate gradient iteration requires time proportional to NX * NY * NZ * LOG (NX * NY), and the number of iterations will usually be small unless a value of c is used that makes the discrete Helmholtz operator almost singular. Double precision is required on machines with a short word length. Data on timing for many sample problems are given in [1]. As an example, a discrete Laplace problem on a cube with a sphere cut out of it having 10464 mesh points and embedded in a cube of dimension $32 \times 32 \times 24$ required 84K words of storage and 171 seconds on a CDC 6600 (FTN compiler, OPT = 2) to find a solution of the linear system with a maximum error equal to 0.55×10^{-3} of the maximum value of the solution.

A sample driver is included with the algorithm. Possible enhancements to the algorithm are discussed in [1].

REFERENCES

 O'LEARY, D. P., AND WIDLUND, O. Capacitance matrix methods for the Helmholtz equation on general three dimensional regions. Courant Inst. Rep. COO-3077-155, New York, Oct. 1978; also Math. Comp. 33 (1979), 849-879.

ALGORITHM

[A part of the listing is printed here. The complete listing is available from the ACM Algorithms Distribution Service (see page 257 for order form).]

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SUBROUTINE HELM3D (MODE, W, GG, NXDIM, NYDIM, NZDIM, IPP1, IPP2, DELTA, NNX
1, NNY, NNZ, NIPDIM, NAPDIM, ICOORD, INDORD, CC, NIT, EPS, S, R, P, AP, IER)
 INTEGER MODE, NXDIM, NYDIM, NZDIM, IPP1, IPP2, NNX, NNY, NNZ, NIPDIM, ICOORD
1(3, NIPDIM), INDORD(NIPDIM), NIT, IER
REAL W(NXDIM, NYDIM, NZDIM), GG(NXDIM, NYDIM, NZDIM), DELTA(3, NIPDIM), CC
1, EPS, S(NIPDIM), R(NIPDIM), P(NIPDIM), AP(NAPDIM)
   THIS PROGRAM WAS DEVELOPED BY DIANNE P O'LEARY AND OLOF WIDLUND
   THIS IS VERSION MD2,
                           OCTOBER, 1979
   THIS PROGRAM SOLVES THE DIRICHLET PROBLEM FOR THE
   HELMHOLTZ EQUATION OVER A GENERAL BOUNDED 3 DIMENSIONAL
   REGION IMBEDDED IN A UNIT CUBE
                  ω
                      + CC *W = G1
                                     IN THE REGION
      ХΧ
            YY
                   ΖZ
     W = F
                                    ON THE BOUNDARY
   WHERE F AND G1 ARE GIVEN FUNCTIONS OF X, Y, AND Z, AND
                                                                   IS
                                                              CC
   A REAL CONSTANT
                      THE BOUNDARY IS ARBITRARY
                                                    THE PROGRAM
   PROVIDES A SOLUTION OF THE WELL KNOWN SHORTLEY-WELLER
   APPROXIMATION OF THE DIFFERENTIAL EQUATION
                                                   THE MESH IS UNIFORM
   IN EACH COORDINATE DIRECTION AND A SIMPLE SEVEN POINT FORMULA
   IS USED FOR INTERIOR MESH POINTS
                                        A CAPACITANCE MATRIX
            WITH DISCRETE DIPOLES,
                                      IS USED
                                                 THE CAPACITANCE
   METHOD,
   MATRIX EQUATION IS FORMULATED AS A LEAST SQUARES PROBLEM
   AND SOLVED USING THE CONJUGATE GRADIENT METHOD.
REFERENCES
   O'LEARY AND WIDLUND, CAPACITANCE MATRIX METHODS
   FOR THE HELMHOLTZ EQUATION ON GENERAL 3-DIMENSIONAL
   REGIONS,
             NYU-DOE REPORT
                              COO-3077-155, OCTOBER, 1978,
   MATH
        COMP
               33, 1979 849-880
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PROSKUROWSKI AND WIDLUND, MATH COMP 30, 1976 443-468. ALSO NYU-DDE REPORT

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C ¢ PROSKUROWSKI, LAWRENCE BERKELEY LAB REPORTS AND С "NUMERICAL SOLUTION OF HELMHOLTZ'S EQUATION BY С IMPLICIT CAPACITANCE MATRIX METHODS, " ACM TRANS ¢ ON MATH SOFTWARE 5, 1979 36-49. С Ç SHIEH, MRC-WISCONSIN REPORTS AND NUMER. MATH 29 С 1978 307-327 С С С MACHINE DEPENDENT FEATURES С С THIS PROGRAM SHOULD BE CONVERTED TO DOUBLE PRECISION С IF IT IS TO BE USED ON COMPUTERS WITH SHORT WORD С LENCTH , SUCH AS IBM 360/370 С ¢ С GENERAL DESCRIPTION OF THE PARAMETERS. С С INTEGER VALUES Ç DIMENSIONS OF ARRAYS (NXDIM, NYDIM, NZDIM, С NIPDIM, NAPDIM) c NUMBER OF MESH POINTS IN CUBE (NNX X NNY X Ç NNZ) С NUMBER OF POINTS IN REGION ADJACENT TO BOUNDARY C (IPP1, IPP2) С MAXIMUM NUMBER OF ITERATIONS ALLOWED (NIT) С ERROR CODE (IER) C CODE TO CONTROL PROGRAM OPTIONS (MODE) С С REAL VALUES С HELMHOLTZ CONSTANT (CC) С CONVERGENCE TOLERANCE (EPS) С С INTEGER ARRAYS C COORDINATES OF POINTS IN REGION ADJACENT TO BOUNDARY ('IRREGULAR POINTS') (ICOORD) WORK SPACE (INDORD) REAL ARRAYS VALUES (GG) 61 BOUNDARY VALUES (R, P, AP) DISTANCES FROM IRREGULAR POINTS TO BOUNDARY (DELTA) WORK SPACE (W, S) TOTAL ARRAY SPACE NEEDED REAL 2 NXDIM * NYDIM * NZDIM (1 IF G1=0)6 NIPDIM 1 NAPDIM INTEGER NIPDIM 4 WHERE NXDIM NYDIM GE NNY, C C C GF NNX, NZDIM GĽ NNZ, NIPDIM CE IPP1 + 2 * IPP2, ĉ NAPDIM GE MAX (IPP1+2*IPP2, NNX*NNZ, С NNY*NNZ) С C

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NOTE
IN THIS DOCUMENTATION, NN REFERS TO NNX, NNY, OR NNZ AS APPROPRIATE, AND SIMILARLY H REFERS TO HX, HY, OR HZ. THE MESH POINT (X,Y,Z) IS SAID TO HAVE 6 NEIGHBORS. (X+HX,Y,Z), (X-HX,Y,Z), (X,Y+HY,Z), (X,Y-HY,Z), (X,Y,Z+HZ), AND (X,Y,Z-HZ) A MESH POINT IS CALLED IRREGULAR IF IT IS IN THE INTERIOR OF THE REGION AND AT LEAST ONE OF ITS SIX NEIGHBORS IS ON OR OUTSIDE THE BOUNDARY
ON INPUT
MODE = 1 IF THE REGION HAS BEEN CHANGED FROM THE PREVIOUS CALL
2 IF THE REGION HAS BEEN CHANGED FROM THE PREVIOUS CALL AND G1 IS NONZERO
3 IF THE REGION IS THE SAME AS ON THE PREVIOUS CALL
AND GILD 4 IF THE REGION IS THE SAME AS ON THE PREVIOUS CALL AND G1 IS NONZERO
5 IF THE PROBLEM IS THE SAME AS ON THE PREVIOUS CALL, G1=0, AND THE ONLY CHANGE IS THAT EPS AND/OR NIT
6 IF THE PROBLEM IS THE SAME AS ON THE PREVIOUS CALL, G1 IS NONZERO, AND THE ONLY CHANGE IS THAT EPS
AND/OR NIT MAY HAVE BEEN CHANGED IF MODE = 3.4.5. OR 5. DELTA, ICOORD, INDORD, NXDIM,
NYDIM, NZDIM, NNX, NNY, NNZ, IPP1, AND IPP2 MUST BE
WILL BE USED AS THE INITIAL GUESS FOR THE DIPOLE STRENGTHS
(S=0 WILL BE USED IF MODE=1 OR 2) TO IMPROVE THE ACCURACY OF A PREVIOUSLY CALCULATED SOLUTION.
USE MODE=5 OR MODE=6 IF ROUNDOFF IS NOT SUSPECTED. IF
ADVIDUAL IS SUSPECTED, REINITIALIZE THE BOUNDARY VALUES IN R, AP, AND P, AND USE MODE = 3 TO FORCE THE RESIDUAL TO BE
RECOMPUTED, IF G1 IS NONZERO, ADD GG TO THE SOLUTION RETURNED BY THE SUBROUTINE
W(NXDIM, NYDIM, NZDIM) IS UNINITIALIZED GG(NXDIM, NYDIM, NZDIM) INITIALIZED TO G1*HZ*HZ IN THE
REGION, WITH ARBITRARY VALUES OUTSIDE
GG(I, J, K) CORRESPONDS TO G1((I-1)*HX, (J-1)*HY, (K-1)*HZ)*HZ**2
IF MODE = 1, 3 OR 5, G1 MAY BE A DUMMY ARRAY (I.E., IT NEED NOT BE DIMENSIONED BY THE CALLING PROGRAM).
IPP1 IS THE NUMBER OF IRREGULAR POINTS WITH AT LEAST 1
INTERIOR NEIGHBOR IN EACH DIRECTION X, Y, AND Z.
AT LEAST ONE DIRECTION, HAVE TWO EXTERIOR NEIGHBORS.
IN THE EXCEPTIONAL CASE WHEN IPP1+IPP2 EQ O, THE ROUTINE
WILL SOLVE THE PROBL EM O N THE WHOLE CUBE WI TH THE BOUNDARY CONDITIONS#
$G1(X,Y,Z) = O \qquad Z \qquad LT \qquad O \qquad DR \qquad Z \qquad GT \qquad 1$
W(X,Y,O)=O AND $W(X,Y,Z)$ BOUNDED FOR ALL Z
ARRAY GG MUST BE INITIALIZED TO G1*HZ*HZ AND MODE = 2. W MAY BE A DUMMY ARRAY THE ANSWER WILL BE STORED
IN THE ARRAY GG IN THIS CASE.

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DELTA(3, NIPDIM) RECORDS + OR - DISTANCE TO BOUNDARY FROM IRREGULAR POINT L IN THE X, Y, AND Z DIRECTIONS (3*IPP1 + 6*IPP2 VALUES). THESE DISTANCES ARE EXPRESSED AS MULTIPLES OF THE MESH SPACING I E., IF A DELTA HAS THE VALUE Q, THE DISTANCE IS Q*H. THERE ARE THREE DELTAS FOR EACH OF THE IPP1 POINTS
FOR L=1, IPP1, DELTA(1,L) = SHORTER DISTANCE TO BOUNDARY ALONG X DIRECTION DELTA(2,L) = SHORTER DISTANCE TO BOUNDARY ALONG Y DIRECTION DELTA(3,L) = SHORTER DISTANCE TO BOUNDARY ALONG Z DIRECTION THERE ARE SIX DELTAS FOR EACH OF THE IPP2 POINTS, FOR L=1, IPP2
DELTA(1,LL) AND DELTA(1,LL+1) ARE THE DISTANCES TO THE BOUNDARY ALONG THE POSITIVE AND NEGATIVE X DIRECTIONS DELTA(2,LL) AND DELTA(2,LL+1) ARE THE DISTANCES TO THE BOUNDARY ALONG THE POSITIVE AND NEGATIVE Y DIRECTIONS DELTA(3,LL) AND DELTA(3,LL+1) ARE THE DISTANCES TO THE BOUNDARY ALONG THE POSITIVE AND NEGATIVE Z DIRECTIONS THE PROGRAM WILL INTERCHANGE DELTAS IF NECESSARY SO THAT
FOR L=1, IPP2 , LL=IPP1+2*L-1, ABS(DELTA(S,LL)) LE ABS(DELTA(S,LL+1)) NO DELTA CAN BE SO CLOSE TO O AS TO CAUSE OVERFLOW UPON DIVISION BY A PRODUCT OF TWO DELTAS SUCH SMALL DELTAS SHOULD BE AVOIDED BY CHANGING THE REGION SLIGHTLY OR BY SHIFTING IT INSIDE THE CUBE OR BY USING ANOTHER MESH SIZE
NNX, NNY, NNZ ARE THE NUMBER OF MESH POINTS IN THE X, Y, AND Z DIRECTIONS MAX(NNX,NNY) MUST BE LE 256 UNLESS THE ERROR CHECK IN HELMCK AND THE DIMENSIONS [.] OF IB AND S IN COMMON FFT (SUBROUTINES CUBE, RFORT AND FORT) ARE CHANGED THE MESH SPACINGS WILL BE CALCULATED TO BE HX = 1 / NNX HY = 1 / NNY HZ = 1 / (NNZ - 1) NNX AND NNY MUST BE POWERS OF 2 AND GE 8 UNLESS THE FFT ROUTINES RFORT AND FORT ARE REPLACED
NIPDIM, THE DIMENSION OF THE ONE DIMENSIONAL ARRAYS, MUST BE GE IPP1+2*IPP2 NARDIM THE DIMENSION OF AR MUST
BE GE MAX(IPP1+2*IPP2, NNX*NNZ, NNY*NNZ) ICOORD(3,NIPDIM) RECORDS THE 3*(IPP1+IPP2) INDICES OF THE IRREGULAR POINTS. THESE INDICES MUST LIE BETWEEN 2 AND NN-1 INCLUSIVE FOR L = 1, IPP1 THE L COUNTY OF LOOPED
GIVES THE INDICES CORRESPONDING TO DATA IN THE L-TH COLUMNS OF DELTA, P, R, AND AP FOR L = 1, IPP2, LL = IPP1 + 2 * L - 1 THE (IPP1+L)-TH COLUMN OF ICOORD GIVES THE INDICES CORRESPONDING TO DATA THE THE THE COLUMN OF ICOORD
COLUMNS OF DELTA, P, R, AND AP INDORD (NIPDIM) IS UNINITIALIZED THE PROGRAM WILL
RECURD A CODE (1-6) FOR THE ORDER OF THE DELTAS CC IS THE CONSTANT IN THE HELMHOLTZ EQUATION NIT IS THE MAXIMUM NUMBER OF CONJUGATE GRADIENT ITERATIONS
ALLOWED. EPS IS THE TOLERANCE FOR THE EUCLIDEAN NORM OF THE CAPACITANCE EQUATION RESIDUAL DIVIDED BY THE

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SQRT OF THE DIMENSION OF THIS VECTOR TT T T T T RESIDUAL = C U F - C C S WHERE C = U AGV. IT IS DIFFICULT TO GIVE A RELIABLE RULE OF THUMB FOR THE CHOICE OF EPS FOR MANY PROBLEMS ONE TENTH OF THE DESIRED ACCURACY FOR THE SOLUTION OF THE ORIGINAL DISCRETE PROBLEM IS A SUITABLE VALUE A SMALLER TOLERANCE IS REGUIRED WHEN THE DISCRETE HELMHOLTZ OPERATOR IS CLOSE TO SINGULAR S, P, R ARE OF DIMENSION NIPDIM AP IS OF DIMENSION NAPDIM S IS UNINITIALIZED IF MODE = 1 OR 2 IF MODE LT 5, FOR L=1, IPP1+2*IPP2, R(L) F F(X+DELTA(1,L)*HX, Y, Z) P(L) = F(X, Y, Z+DELTA(3,L)*HZ, WHERE X,Y, AND Z ARE THE COORDINATES OF THE IRREGULAR POINT CORRESPONDING TO THE DELTAS THE VALUES OF R, P, AND AP ARE NOT USED IN THE COMPUTATION IF THE ABSOLUTE VALUE OF THE CORRESPONDING DELTA IS GREATER THAN 1	
IER IS UNINITIALIZED THE PROGRAM WILL RECORD AN ERROR CODE (0-3) THE USE OF DISCRETE DIPOLES IMPOSES A MILD RESTRICTION ON THE GEOMETRY OF THE REGION THE THREE MESH POINTS, D BY STEPPING FROM AN IRREGULAR POINT IN THE DIRECTION OF SMALLEST MAGNITUDE DELTA, FROM THIS NEW POINT IN THE DIRECTION OF THE MEDIUM, AND FROM THERE IN THE DIREC OF THE LARGEST MUST NOT BE INTERIOR POINTS OF THE REGION ASSOCIATED WITH AN IRREGULAR POINT WHICH HAS AT LEAST 2 EXTERIOR NEIGHBORS IN, SOME MESH DIRECTION ARE TWO COLUMNS OF THE ARRAY DELTA THE DELTA'S RELEVANT TO THIS TEST ARE THE SMALLER IN MAGNITUDE OF THE TWO POSSIBLE CHOICES IN EACH COORDINATE DIRECTION IF THE RESTRICTION IS VIOLATED, A SUBROUTINE HELMCK WILL RETU ERROR FLAG IER = 2 A REFINEMENT OF THE MESH OR A SLIGHT SHIFT OF THE REGION IN THE UNIT CUBE MIGHT RESOLVE THE PROBLEM	BTAINED THF TION RN AN
ON OUTPUT W WILL CONTAIN VALUES OF THE SOLUTION INSIDE THE REGION AND USELESS VALUES OUTSIDE AND ON THE BOUNDARY S WILL RECORD DIPOLE STRENGTHS THIS IS THE SOLUTION VECTOR OF THE CAPACITANCE MATRIX EQUATION R WILL BE THE RESIDUAL OF THE CAPACITANCE EQUATION	
P , AP , AND GG WILL BE CHANGED, AND THE DELTAS MA Be reordered as indicated above	Y
ERROR RETURNS IER=0 NO ERROR =1 ERROR IN INTEGER PARAMETER =2 ERROR IN ICOORD OR VIOLATION OF DIPOLE RESTRICTION OR IRREGULAR POINT MISSING =3 TOO MANY CONJUGATE GRADIENT ITERATIONS WITHOUT CONVERGENCE ANSWER DOES NOT HAVE THE REQUESTED ACCURACY.	

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AFTER EA(THE	CH ITERATION, THE FOLLOWING INFORMATION IS PRINTED E CONJUGATE GRADIENT PARAMETERS ALPHA AND BETA THIS INFORMATION COULD BE USED TO ESTIMATE THE ENDITOR ANOMESE OF THE CARDACITATION MATRIX
THE CAF	ELUCLIDEAN NORM OF THE RESIDUAL OF THE
	THE RESIDUAL-C O F-C CS WHERE C- O AGV
THE ROLES OF	THE SUBROUTINES
HELMOD	CONTROLS THE CONJUGATE GRADIENT ITERATION.
HELMCK	CHECKS THE INPUT DATA FUR CURRECTNESS
VHULI	CEL UP THE DIPULE STRENGTHS IN A NIPDIM ARRAY IU
	THIS SUBPOUTINE THUS DEEINES AT INEAD MADDING
	FROM A SPACE DE 1-DIMENSIONAL ARRAYS TO A SPACE
	OF 3-DIMENSIONAL ARRAYS
VTRANS	DEFINES THE TRANSPOSE OF THE MAPPING DEFINED
	BY VMULT
UTAMLT	MAPS 3-DIMENSIONAL ARRAYS INTO 1-DIMENSIONAL
	ARRAYS BY USING A FINITE DIFFERENCE FORMULA WHICH
	CORRESPONDS TO A PART OF THE SHORTLEY-WELLER
	APPROXIMATION. THE REMAINING PART IS HANDLED BY
	BNDRY
UTATRN	DEFINES THE TRANSPOSE OF THE MAPPING DEFINED BY UTAMLT
BNDRY	PROCESSES THE DIRICHLET DATA AND THE VALUES OF GI
	CLOSE TO THE BOUNDARY, PRODUCING U(TRANSPOSE)F FOR
	USE IN THE RIGHT HAND SIDE OF THE CAPACITANCE EQUATION
CUBE	SOLVES THE HELMHOLTZ EQUATION OVER A CUBE USING A
	FOURIER-TOEPLITZ ALGORITHM
REURI	IS A FAST FOURIER TRANSFORM ROUTINE DUE TO
	W PRUSKURUWSKI WHU REVISED A CODE WRITTEN BY J COOLEY
Enor	IL IS OSED BY SUBRUUTINE CORE
FURI	IS A SUBRUUTINE CALLED BY REURI