

APPENDIX A
LIST OF INTERVIEWS

I. ERDA - Washington, D.C.

June 14, 1976

Mr. Neil Cochran - MFPM, Fossil Energy

Subjects discussed:

- (1) Changes in process descriptor definitions.
- (2) Risk values for process type, gasifier type, liquefaction type, and reactor temperature.

II. ERDA - Washington, D.C.

June 16, 1976

Mr. Dave Garrett - MFPM, Fossil Energy

Subjects discussed:

- (1) Possible liquefaction processes.
- (2) Liquefaction process characteristics.

III. ERDA - Washington, D.C.

June 16, 1976

Mr. Martin Adams - Assistant Director, Long Range Planning,
Fossil Energy

Dr. Fred Abel - Long Range Planning - Fossil Energy

Mr. Nello Del Gobbo - Long Range Planning, Fossil Energy

Mr. Dave Beecy - Long Range Planning, Fossil Energy

Subjects discussed:

- (1) Econergy portfolio evaluation methodology.

- (2) Possibility of incorporating different product prices in model to reflect market effects and geographical location.

IV. ERDA - Washington, D.C.

June 16, 1976

Mr. Zeke Clark - Branch Chief, Gasification, Coal Conversion and Utilization, Fossil Energy (Telephone Interview)

Subjects discussed:

- (1) Anticipated commercial size of fuel gas plants.
- (2) Commercial scale investment cost range.

V. BERG - Bartlesville, Oklahoma

June 24, 1976

Mr. Richard Hurn - Program Manager

Subject discussed:

- (1) Inforem computer program which can trace the effect of additional ton of coal from source to end use on economy.

VI. Oakridge National Laboratory - Oakridge, Tennessee

July 1, 1976

Mr. John Holms

Mr. Royce Salmon

Subjects discussed:

- (1) Clean Coke-Carbonization process economics
- (2) Synthoil process economics

VII. University of Wyoming - Laramie, Wyoming

July 23, 1976

Mr. Ralph D'Arge - Professor of Resource and Environmental
Economics

Subjects discussed:

- (1) Econometric model development of energy resources
and utilization.
- (2) Wyoming environmental pressures against coal mine
development.

VIII. Wyoming Geographical Survey - Laramie, Wyoming

July 23, 1976

Mr. Daniel Miller - State Geologist

Subjects discussed:

- (1) Extent of Wyoming coal fields.
- (2) Possibility of coal slurry pipelines.

IX. LERC - Laramie, Wyoming

July 23, 1976

Mr. Charles Brandenburg, Program Manager

Subject discussed:

- (1) In-situ gasification of coal.

X. Arch Mineral Corporation Mine - Hanna, Wyoming

July 23, 1976

Gary --- - Mine Manager

Subjects discussed:

- (1) Had tour of Arch mine #2.
- (2) 200,000 - 250,000 tons of coal/month; 9,000 - 11,000 BTU/lb. subbituminous coal.
- (3) This rather large mine could only supply a 10,000 ton/day coal conversion facility.
- (4) Environmentally reclaimed mining areas indistinguishable from surrounding high plateau prairie land.

XI. University of California - Los Angeles, California

August 2, 1976

Dr. Ed Coleman - Professor of Statistics

Subject discussed:

- (1) Log normal probability density function as possible distribution of investment cost overruns.

XII. Ralph M. Parsons - Pasadena, California

August 3, 1976

Mr. Dick Howell - Principal Project Engineer, Energy Department

Mr. Bob Teeple - Economic Analyst, Energy Department

Subjects discussed:

- (1) Detailed review of process descriptors.
- (2) Mechanical aspects of pilot plants which have led to plant shutdowns.

XIII. Coalcon - New York, New York

October 11, 1976

Mr. Ed Paulsen - Vice-President, Technical Operations

Mr. Mike Elling - Manager, Economic Planning

Mr. John Nagra - Manager, Technical Sales Services

Mr. Tony Fiochi - Manager, Financial Administration

Subjects discussed:

(1) Econergy portfolio model.

(2) Technical risks associated with 21 components in Clean
Boiler Fuel process.

XIV. Hudson Institute - Croton-on-Hudson, New York

October 11, 1976

Mr. Frank Armbruster - Director of Interdisciplinary Studies

Subject discussed:

(1) Economics of various energy alternatives.

XV. ERDA - Washington, D.C.

October 12, 1976

Dr. Chris Knudsen

Subject discussed:

(1) Economic effect of project delay and process contin-
gencies.

XVI. ERDA - Washington, D.C.

October 13, 1976

Dr. Paul Hedman

Subject discussed:

- (1) Process evaluation and process economics.

XVII. Ralph M. Parsons - Pasadena, California

January 31, 1977

Dr. James B. O'Hara

Mr. Dick Howell

Mr. Bob Teeple

Mr. Gene Becker

Mr. Norm Jentz

Subjects discussed:

- (1) Government-industry investment participation.
- (2) Process risks as a function of process component failure probability.
- (3) Implications of cost escalation for cost-based gas pricing formulae.

APPENDIX B

INPUT DATA REQUIREMENTS FOR PORTFOLIO MODEL

The data input format on the following pages was used to obtain fuel gas process data and economics. The form was self-contained and structured so that data definitions occurred on the left side of each page opposite the corresponding data request. A similar format could be used for any of the different product types -- high BTU gasification, liquefaction, and direct combustion as well as medium-to-low BTU gasification.

Investment decisions for demonstration plant funding are based on commercial scale economics and risks. Land and working capital are separated from the rest of plant investment costs because they are non-depreciable items.

Process data are assumed to be equivalent for commercial and demonstration scale facilities. Thirteen process descriptors are currently defined. The computer program allows these thirteen to be redefined easily or other descriptors to be added.

INPUT DATA FOR PORTFOLIO MODEL

INVESTMENT COST DEFINITION

The investment cost definition should be consistent from one fuel gas project to another. For commercial plant design, the information is defined in the Fuel Gas Program RFP, Subpart 3.3, Section 1.1.1 and 1.1.2; capital costs and other investment costs (page 59). However, the capital costs of Section 1.1.1 should include the depreciable item, start-up costs, from 1.1.2. Total capital costs include plant engineering, equipment, construction and start-up costs. Other investment costs are nondepreciable and include land and working capital. Preferably, these two cost types, i.e., total capital costs and land and working capital can be shown separately as indicated. Otherwise, the sum of these two cost types, total investment cost, can be given.

Demonstration scale projects evaluation will require the same investment cost information as the commercial plant.

INVESTMENT COSTS - COMMERCIAL SCALE

<u>Utility</u>	<u>Industrial</u>	<u>Small Scale Industrial</u>
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Total Capital Costs		
_____	_____	_____

Land and Working Capital		
_____	_____	_____

OPERATING COST DEFINITION

For commercial scale plant design, the operating costs are defined in the Fuel Gas Program RFP, Subpart 3.3, Section 1.1.3, (page 59). Operating costs include coal, labor, chemicals and catalysts, repairs and replacement, utilities, property taxes and insurance, other operating costs and finally, a credit for by-products.

PLANT CAPACITY

The information defined in the Fuel Gas Program RFP, Subpart 3.2, Section 1.2, Process Block-Flow diagrams. Specifically, the primary product output in terms of heat content (BTU/Day) is desired. The same plant stream factor (Days/Year operation) will be assumed for each project. The utility fuel gas projects may show plant capacity in terms of electrical power (kw). If so, this value can be used.

OPERATING COSTS - COMMERCIAL SCALE

<u>Utility</u>	<u>Industrial</u>	<u>Small Scale Industrial</u>
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_____	_____	_____
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PLANT CAPACITY - COMMERCIAL SCALE

<u>Utility</u>	<u>Industrial</u>	<u>Small Scale Industrial</u>
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_____	_____	_____
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PROCESS RISK DEFINITIONS

RISK ASSIGNMENTS

Process Description

Risk

Utility

Industrial

Small Scale
Industrial

I. Process Type

- 1. Liquefaction With Gasification 10
- 2. Pipeline Gas 9
- 3. Liquefaction 7
- 4. Fuel Gas 5
- 5. Direct Combustion 2

II. Process Status

- 1. PDU Operating 9-10
- 2. Pilot Plant - Design, Start Construction 7-8
- 3. Pilot Plant - Construction, Start Operation 5-6
- 4. Pilot Plant - Uninterrupted Self Sustained Operation 0-100 Hours 3-4
- 5. Pilot Plant - Uninterrupted Operation - 1 month or longer 1-2
- 6. Commercial Plants in Operation 0

III. Coal Pretreatment

- 1. Oxidation - High Pressure 800 psi - 1500 psi 7-10
- 2. Oxidation - Med. Pressure 300 psi - 800 psi 4-7
- 3. Oxidation - Low Pressure - Atmos. - 300 psi 1-4
- 4. No pretreatment 0

PROCESS RISK DEFINITION

RISK ASSIGNMENTS

<u>Process Description</u>	<u>Risk</u>	<u>Utility</u>	<u>Industrial</u>	<u>Small Scale Industrial</u>
IV. Feedstock Technique				
1. Lock Hoppers - 1000-1500 psi	10			
2. Fluidized Flow - 1000-1500 psi	8			
3. Oil or Water Slurry 1000-1500 psi	7			
4. Lock Hoppers, Fluidized Flow, Slurry 300-500 psi	4			
5. Lock Hoppers, Fluidized Flow, Slurry, Atmos. - 50 psi Screw or Star Feeder	1			
6. No pressure	0			
V. Gasifier Type				
1. Molten Salt or Iron	10			
2. Fluidized Bed	7			
3. Ebullated Bed	6			
4. Entrained Bed	4			
5. Moving, Fixed Bed	2			
6. No Gasification but Fluidized Bed	0			
VI. Liquefaction Type				
1. Hydrogenation With Catalyst (H-Coal)	10			
2. Indirect Liquefaction (Fischer-Tropsch)	8			
3. Hydrogenation Without Catalyst (SRC)	6			
4. Hydrocarbonization (Coed)	4			
5. Solvent Extraction	3			
6. No liquefaction	0			

PROCESS RISK DEFINITIONS

RISK ASSIGNMENTS

Process Description

Risk

Utility

Industrial

Small Scale
Industrial

VII. Reactor Temperature

- 1. 2500 F - 4000 F 7-10
- 2. 1500 F - 2500 F 4-7
- 3. 500 F - 1500 F 1-4

VIII. Reactor Pressure

- 1. 2500 psi - 4000 psi 8-10
- 2. 1500 psi - 2500 psi 5-8
- 3. 800 psi - 1500 psi 3-5
- 4. 350 psi - 700 psi 2-3
- 5. Atmos - 350 psi 0-2

IX. Reactor Complexity - No. of Stages

- 1. Four 10
- 2. Three 8
- 3. Two 6
- 4. One 4
- 5. No Stages but Multiple Beds 0

X. Process Complexity - No. of Unit Processes

- 1. Eight to Ten 8-10
- 2. Five to Seven 5-7
- 3. Two to Four 2-4

XI. Mechanical Reliability - Redundancy

- 1. Very Poor 10
- 2. Poor 8
- 3. Moderate 6
- 4. Good 4
- 5. Very Good 2

PROCESS RISK DEFINITIONS

RISK ASSIGNMENTS

<u>Process Description</u>	<u>Risk</u>	<u>Utility</u>	<u>Industrial</u>	<u>Small Scale Industrial</u>
XII. Process Technical Feasibility				
1. Very Poor	10			
2. Poor	8			
3. Moderate	6			
4. Good	4			
5. Very Good	2			
XIII. Scale-Up Required for Demonstration Plant				
1. 1000-10,000 or more	7-10			
2. 100-1000	4-7			
3. 10-100	2-4			
4. 1-10	1-2			
5. No Scale-Up Required	0			

APPENDIX C

DATA FOR TWENTY-ONE COAL CONVERSION PROCESSES

Appendix C lists the basic input data for the coal conversion processes. Coalcon data is repeated for "old and "new" costs so twenty-two sets of data are included. The output data resulting from the Cost Program and the Core Program is also listed.

	R	O	I
COGAS	313.80	114.60	1144.50
LURGI	315.50	102.60	920.50
HYGAS	329.90	117.30	825.30
SYNTHANE	312.40	85.10	1201.50
TEXACO	335.10	190.50	1086.70
INDUST. FUEL GAS A	105.60	62.80	263.00
INDUST. FUEL GAS B	65.60	32.40	102.00
INDUST. FUEL GAS C	127.30	99.10	343.00
SMALL SCALE FUEL D	26.40	14.90	47.20
SMALL SCALE FUEL DX	8.80	6.80	21.90
SMALL SCALE FUEL E	11.30	5.70	21.30
SMALL SCALE FUEL F	7.90	4.30	9.64
UTILITY FUEL GAS G	88.30	29.00	72.00
UTILITY FUEL GAS H	63.10	52.00	367.00
UTILITY FUEL GAS I	29.00	15.10	23.00
UTILITY FUEL GAS J	176.60	125.00	448.00
UTILITY FUEL GAS K	141.30	50.00	117.00
ATMOS FLUIDIZED BED	151.40	126.10	250.00
COALCON - OLD COST	329.50	130.10	450.30
COALCON - NEW COST	329.50	151.80	525.20
SRC	750.30	192.90	1414.00
FISCHER-TROPSCH	549.00	190.60	1769.00

REVENUE, OPERATING COST AND INVESTMENT COST
INPUT DATA FOR COST PROGRAM ($\$ \times 10^6$)

COGAS	.00	.00	.00	.00	.25	.50	1.00	1.00	1.00	1.00
LURGI	.00	.00	.00	.00	.25	.50	1.00	1.00	1.00	1.00
HYGAS	.00	.00	.00	.00	.25	.50	1.00	1.00	1.00	1.00
SYNTHANE	.00	.00	.00	.00	.25	.50	1.00	1.00	1.00	1.00
TEXACO	.00	.00	.00	.00	.25	.50	1.00	1.00	1.00	1.00
INDUST. FUEL GAS A	.00	.00	.00	.00	.25	.50	1.00	1.00	1.00	1.00
INDUST. FUEL GAS B	.00	.00	.00	.00	.25	.50	1.00	1.00	1.00	1.00
INDUST. FUEL GAS C	.00	.00	.00	.00	.25	.50	1.00	1.00	1.00	1.00
SMALL SCALE FUEL D	.00	.00	.00	.00	.25	.50	1.00	1.00	1.00	1.00
SMALL SCALE FUEL DX	.00	.00	.00	.00	.25	.50	1.00	1.00	1.00	1.00
SMALL SCALE FUEL E	.00	.00	.00	.00	.25	.50	1.00	1.00	1.00	1.00
SMALL SCALE FUEL F	.00	.00	.00	.00	.25	.50	1.00	1.00	1.00	1.00
UTILITY FUEL GAS G	.00	.00	.00	.00	.25	.50	1.00	1.00	1.00	1.00
UTILITY FUEL GAS H	.00	.00	.00	.00	.25	.50	1.00	1.00	1.00	1.00
UTILITY FUEL GAS I	.00	.00	.00	.00	.25	.50	1.00	1.00	1.00	1.00
UTILITY FUEL GAS J	.00	.00	.00	.00	.25	.50	1.00	1.00	1.00	1.00
UTILITY FUEL GAS K	.00	.00	.00	.00	.25	.50	1.00	1.00	1.00	1.00
ATMOS FLUIDIZED BED	.00	.00	.00	.00	.25	.50	1.00	1.00	1.00	1.00
COALCON - OLD COST	.00	.00	.00	.00	.25	.50	1.00	1.00	1.00	1.00
COALCON - NEW COST	.00	.00	.00	.00	.25	.50	1.00	1.00	1.00	1.00
SRC	.00	.00	.00	.00	.25	.50	1.00	1.00	1.00	1.00
FISCHER-TROPSCH	.00	.00	.00	.00	.25	.50	1.00	1.00	1.00	1.00

COGAS	.06	.17	.37	.29	.11	.00	.00	.00	.00	.00
LURGI	.08	.11	.17	.39	.25	.00	.00	.00	.00	.00
HYGAS	.04	.13	.37	.30	.13	.03	.00	.00	.00	.00
SYNTHANE	.06	.06	.10	.44	.35	.00	.00	.00	.00	.00
TEXACO	.04	.13	.31	.36	.12	.04	.00	.00	.00	.00
INDUST. FUEL GAS A	.08	.22	.33	.24	.13	.00	.00	.00	.00	.00
INDUST. FUEL GAS B	.08	.22	.33	.24	.13	.00	.00	.00	.00	.00
INDUST. FUEL GAS C	.08	.22	.33	.24	.13	.00	.00	.00	.00	.00
SMALL SCALE FUEL D	.08	.22	.33	.24	.13	.00	.00	.00	.00	.00
SMALL SCALE FUEL DX	.08	.22	.33	.24	.13	.00	.00	.00	.00	.00
SMALL SCALE FUEL E	.08	.22	.33	.24	.13	.00	.00	.00	.00	.00
SMALL SCALE FUEL F	.08	.22	.33	.24	.13	.00	.00	.00	.00	.00
UTILITY FUEL GAS G	.08	.22	.33	.24	.13	.00	.00	.00	.00	.00
UTILITY FUEL GAS H	.08	.22	.33	.24	.13	.00	.00	.00	.00	.00
UTILITY FUEL GAS I	.08	.22	.33	.24	.13	.00	.00	.00	.00	.00
UTILITY FUEL GAS J	.08	.22	.33	.24	.13	.00	.00	.00	.00	.00
UTILITY FUEL GAS K	.08	.22	.33	.24	.13	.00	.00	.00	.00	.00
ATMOS FLUIDIZED BED	.08	.22	.33	.24	.13	.00	.00	.00	.00	.00
COALCON - OLD COST	.08	.22	.33	.24	.13	.00	.00	.00	.00	.00
COALCON - NEW COST	.08	.22	.33	.24	.13	.00	.00	.00	.00	.00
SRC	.02	.09	.28	.44	.14	.03	.00	.00	.00	.00
FISCHER-TROPSCH	.02	.06	.16	.50	.22	.04	.00	.00	.00	.00

REVENUE, OPERATING COST AND INVESTMENT COST CASH FLOW INPUT DATA FOR COST PROGRAM

PROCESS DESCRIPTORS

REVENUE	10	0	0	2	8	10	3	4	2	4	10	10	0
OPERATING COST	7	7	4	5	8	9	5	8	8	10	10	7	5
INVESTMENT COST	8	10	2	4	10	9	4	6	8	10	5	8	8
TIME COST	8	10	2	6	8	10	1	4	6	10	3	5	10

RISK WEIGHTING VECTORS FOR CORE PROGRAM

PROCESS DESCRIPTORS

COGAS	9	4	0	1	7	4	4	1	4	7	5	5	3
LURGI	9	1	0	4	2	0	5	2	4	4	2	1	0
HYGAS	9	3	1	7	7	0	5	5	10	6	6	5	4
SYNTHANE	9	3	8	10	7	0	4	3	4	6	4	4	3
TEXACO	9	1	0	7	4	0	6	4	4	4	4	5	1
INDUST. FUEL GAS A	5	2	0	2	4	0	7	1	1	4	4	4	1
INDUST. FUEL GAS B	5	5	2	1	7	0	5	0	1	4	6	8	2
INDUST. FUEL GAS C	5	4	0	10	4	0	8	8	1	7	6	6	2
SMALL SCALE FUEL D	5	0	0	1	2	0	3	0	6	3	4	2	0
SMALL SCALE FUEL IX	5	0	0	1	2	0	3	0	6	3	4	2	0
SMALL SCALE FUEL E	5	0	0	1	2	0	3	0	6	4	4	2	0
SMALL SCALE FUEL F	5	0	0	1	2	0	3	0	4	3	4	4	0
UTILITY FUEL GAS G	5	5	0	1	7	0	4	0	6	2	4	8	2
UTILITY FUEL GAS H	5	6	0	2	4	0	8	1	4	5	6	6	1
UTILITY FUEL GAS I	5	5	0	4	4	0	7	2	6	6	6	4	2
UTILITY FUEL GAS J	5	5	0	6	4	0	7	4	6	10	8	6	3
UTILITY FUEL GAS K	5	8	0	1	4	0	8	0	6	5	4	4	2
ATMOS FLUIDIZED BED	2	5	0	1	0	0	3	0	2	2	4	4	3
COALCON - OLD COST	10	3	0	5	7	4	3	3	4	8	6	2	4
COALCON - NEW COST	10	3	0	5	7	4	3	3	4	8	6	2	4
SRC	10	1	0	7	4	6	7	6	4	6	5	3	4
FISCHER-TROPSCH	10	3	0	4	4	8	8	2	4	6	5	2	4

PROCESS RISK INPUT DATA FOR CORE PROGRAM

	R	O	I	T
COGAS	1526.27	557.39	833.98	298.92
LURGI	1534.54	499.03	645.68	296.79
HYGAS	1604.58	570.53	588.55	291.18
SYNTHANE	1519.46	413.91	822.69	329.18
TEXACO	1629.87	926.56	769.75	232.17
INDUST. FUEL GAS A	513.62	305.45	193.75	65.57
INDUST. FUEL GAS B	319.07	157.59	75.14	43.92
INDUST. FUEL GAS C	619.17	482.01	252.69	54.75
SMALL SCALE FUEL D	128.41	72.47	34.77	16.02
SMALL SCALE FUEL DX	42.80	33.07	16.13	3.72
SMALL SCALE FUEL E	54.96	27.72	15.69	7.69
SMALL SCALE FUEL F	38.42	20.91	7.10	4.67
UTILITY FUEL GAS G	429.48	141.05	53.04	70.96
UTILITY FUEL GAS H	306.91	252.92	270.37	37.33
UTILITY FUEL GAS I	141.05	73.44	16.94	17.05
UTILITY FUEL GAS J	858.95	607.98	330.04	87.96
UTILITY FUEL GAS K	687.26	243.19	86.19	109.67
ATMOS FLUIDIZED BED	736.38	613.33	184.18	45.19
COALCON - OLD COST	1602.63	632.78	331.74	252.76
COALCON - NEW COST	1602.63	738.33	386.92	233.68
SRC	3649.33	938.23	983.48	711.75
FISCHER-TROPSCH	2670.24	927.05	1196.38	509.73

PRESENT VALUE OF REVENUE, OPERATING COST, INVESTMENT COST AND TIME COST OUTPUT FROM COST PROGRAM

COGAS	340	418	435	386
LURGI	191	246	240	210
HYGAS	349	499	494	430
SYNTHANE.	302	441	430	396
TEXACO	284	351	338	289
INDUST. FUEL GAS A	209	255	250	203
INDUST. FUEL GAS B	281	338	346	285
INDUST. FUEL GAS C	308	439	412	356
SMALL SCALE FUEL D	161	203	190	153
SMALL SCALE FUEL DX	161	203	190	153
SMALL SCALE FUEL E	165	213	200	163
SMALL SCALE FUEL F	177	201	190	151
UTILITY FUEL GAS G	260	325	348	284
UTILITY FUEL GAS H	262	356	354	288
UTILITY FUEL GAS I	255	379	372	315
UTILITY FUEL GAS J	323	484	466	401
UTILITY FUEL GAS K	220	344	362	304
ATMOS FLUIDIZED BED	123	188	194	169
COALCON - OLD COST	347	453	456	423
COALCON - NEW COST	347	453	456	423
SRC	363	464	449	409
FISCHER-TROPSCH	354	447	447	411

COGAS	.271	.396	.825	.858
LURGI	.085	.175	.248	.290
HYGAS	.282	.5001	1.0001	1.000
SYNTHANE	.224	.425	.811	.890
TEXACO	.201	.310	.538	.545
INDUST. FUEL GAS A	.107	.186	.278	.268
INDUST. FUEL GAS B	.197	.293	.562	.532
INDUST. FUEL GAS C	.231	.423	.757	.761
SMALL SCALE FUEL D	.047	.119	.100	.106
SMALL SCALE FUEL DX	.047	.119	.100	.106
SMALL SCALE FUEL E	.052	.132	.130	.139
SMALL SCALE FUEL F	.067	.117	.100	.100
UTILITY FUEL GAS G	.171	.276	.568	.529
UTILITY FUEL GAS H	.174	.316	.586	.542
UTILITY FUEL GAS I	.165	.346	.639	.629
UTILITY FUEL GAS J	.250	.481	.917	.906
UTILITY FUEL GAS K	.121	.301	.609	.594
ATMOS FLUIDIZED BED	.000	.100	.112	.158
COALCON - OLD COST	.280	.441	.887	.977
COALCON - NEW COST	.280	.441	.887	.977
SRC	.300	.455	.867	.932
FISCHER-TROPSCH	.289	.433	.861	.939

INDIVIDUAL PROCESS RISKS AND STANDARD
DEVIATIONS - OUTPUT FROM CORE PROGRAM

K=1	1.00	.76	.89	.87	.79	.70	.85	.85	.85	.78	.79	.81	.71	.84	.58	.94	.94	.89	.85
L=1	.76	1.00	.82	.89	.46	.55	.83	.83	.83	.47	.57	.65	.51	.72	.36	.83	.83	.81	.72
	.89	.82	1.00	.97	.84	.85	.93	.93	.93	.83	.88	.92	.84	.93	.64	.86	.86	.75	.61
	.89	.87	.97	1.00	.78	.77	.88	.88	.87	.78	.79	.84	.73	.88	.53	.88	.88	.74	.64
	.87	.95	1.00	.95	.83	.83	.91	.91	.90	.93	.84	.85	.77	.90	.67	.82	.82	.79	.65
	.87	.90	.92	.92	.90	.90	.90	.90	.90	.89	.96	.96	.89	.98	.78	.78	.78	.69	.58
	.79	.46	.84	.79	1.00	.87	.76	.76	.76	.97	.97	.96	.88	.91	.82	.62	.62	.51	.41
	.70	.55	.83	.83	.87	1.00	.77	.77	.77	.80	.92	.91	.84	.85	.84	.62	.62	.57	.41
	.85	.83	.93	.93	.90	.77	1.00	1.00	1.00	.71	.87	.93	.84	.92	.74	.85	.76	.67	.67
	.85	.83	.93	.93	.76	.78	1.00	1.00	1.00	.70	.87	.93	.85	.92	.73	.85	.85	.74	.67
	.85	.74	.92	.84	.89	.87	.95	.95	.94	.85	.95	.94	.90	.95	.87	.76	.76	.71	.60
	.78	.47	.83	.78	.97	.80	.71	.71	.70	1.00	1.00	.81	.78	.88	.58	.58	.49	.38	.48
	.79	.57	.88	.79	.84	.92	.87	.87	.85	.90	.90	.97	.95	.96	.91	.67	.67	.59	.48
	.81	.65	.92	.84	.85	.91	.93	.93	.93	.94	.94	1.00	.97	.96	.84	.76	.65	.65	.54
	.71	.51	.77	.77	.89	.94	.84	.84	.85	.90	.95	.97	1.00	.89	.90	.90	.85	.85	.43
	.86	.72	.93	.90	.98	.85	.92	.92	.92	.88	.96	.96	.89	1.00	.78	.76	.64	.64	.57
	.86	.64	.64	.53	.82	.84	.74	.74	.73	.75	.91	.84	.90	.89	1.00	.43	.43	.44	.34
	.94	.83	.86	.88	.62	.62	.85	.85	.85	.58	.67	.76	.64	.76	.43	1.00	1.00	.93	.89
	.94	.83	.86	.88	.62	.62	.85	.85	.85	.58	.67	.76	.64	.76	.43	1.00	1.00	.93	.89
	.89	.81	.75	.79	.51	.57	.76	.76	.76	.49	.59	.65	.55	.66	.44	.93	.93	.89	.87
	.85	.72	.61	.65	.41	.41	.67	.67	.67	.38	.48	.54	.43	.57	.34	.89	.89	1.00	1.00

K=1	.78	.52	.40	.46	.61	.17	.48	.48	.46	.64	.51	.42	.30	.23	.13	.66	.66	.60	.64
L=2	.55	.84	.49	.61	.31	.23	.51	.51	.49	.57	.28	.32	.31	.20	.08	.59	.59	.62	.54
	.67	.66	.68	.67	.68	.40	.62	.62	.59	.77	.65	.55	.49	.40	.24	.63	.63	.53	.40
	.57	.69	.58	.73	.62	.36	.51	.51	.49	.69	.51	.45	.36	.28	.11	.64	.64	.53	.41
	.57	.68	.51	.59	.57	.36	.51	.51	.47	.69	.51	.46	.36	.28	.22	.51	.51	.52	.39
	.66	.54	.49	.55	.80	.42	.54	.54	.51	.76	.64	.65	.49	.41	.35	.53	.53	.44	.38
	.58	.25	.41	.43	.85	.34	.43	.43	.40	.69	.74	.61	.41	.36	.39	.38	.38	.22	.18
	.47	.43	.49	.50	.71	.69	.44	.44	.43	.69	.49	.60	.48	.52	.37	.44	.44	.47	.22
	.68	.69	.62	.58	.64	.32	.73	.73	.43	.85	.57	.62	.57	.46	.42	.64	.64	.55	.51
	.58	.69	.62	.58	.64	.32	.73	.73	.43	.85	.57	.62	.57	.46	.42	.64	.64	.55	.51
	.72	.71	.64	.61	.65	.35	.75	.75	.72	.86	.56	.65	.60	.50	.43	.67	.67	.57	.54
	.63	.55	.52	.50	.72	.34	.62	.62	.58	.82	.63	.63	.49	.42	.37	.50	.50	.43	.38
	.53	.26	.42	.41	.79	.23	.41	.41	.37	.65	.79	.53	.33	.25	.29	.30	.30	.16	.12
	.60	.42	.49	.45	.83	.44	.58	.58	.55	.81	.68	.71	.54	.49	.39	.45	.45	.36	.30
	.67	.55	.62	.57	.80	.51	.68	.68	.66	.86	.64	.73	.64	.58	.43	.60	.60	.49	.41
	.63	.45	.58	.52	.80	.61	.64	.64	.63	.84	.59	.75	.66	.68	.40	.56	.56	.46	.34
	.40	.59	.58	.54	.80	.37	.66	.66	.64	.84	.71	.71	.58	.48	.40	.55	.55	.44	.42
	.77	.63	.33	.21	.69	.40	.50	.50	.47	.74	.53	.65	.48	.48	.31	.24	.24	.23	.18
	.77	.63	.46	.55	.49	.23	.51	.51	.49	.60	.36	.36	.33	.26	.19	.78	.78	.73	.73
	.77	.63	.46	.55	.49	.23	.51	.51	.49	.60	.36	.36	.33	.26	.19	.78	.78	.73	.73
	.62	.57	.27	.31	.28	.16	.38	.38	.36	.49	.17	.21	.15	.10	.04	.62	.62	.79	.77
	.49	.49	.16	.20	.22	.00	.35	.35	.32	.42	.12	.16	.10	.03	.04	.60	.60	.75	.85

CORRELATION COEFFICIENTS - OUTPUT FROM CORE PROGRAM

K=1

L=3

.71	.56	.42	.53	.69	.65	.55	.23	.52	.49	.69	.44	.36	.26	.20	.14	-.04	.64	.64	.66	.62
.54	.87	.51	.63	.82	.58	.28	.28	.59	.56	.65	.23	.30	.31	.20	.19	-.01	.60	.60	.70	.58
.64	.72	.60	.76	.87	.74	.58	.43	.63	.59	.78	.51	.44	.39	.31	.20	-.01	.55	.55	.52	.34
.52	.69	.50	.59	.85	.68	.50	.40	.55	.55	.73	.49	.42	.37	.29	.20	-.03	.63	.63	.59	.42
.54	.52	.44	.53	.74	.78	.65	.42	.51	.48	.74	.50	.40	.31	.24	.16	.07	.47	.47	.55	.37
.49	.26	.37	.44	.59	.69	.75	.37	.40	.36	.67	.62	.50	.31	.29	.19	.17	.30	.30	.20	.11
.31	.36	.31	.38	.66	.63	.51	.58	.36	.35	.61	.32	.38	.26	.34	.03	.07	.25	.25	.30	.06
.52	.66	.51	.51	.73	.61	.44	.25	.67	.67	.77	.39	.43	.39	.31	.23	.13	.50	.50	.49	.40
.55	.68	.53	.53	.74	.64	.45	.29	.69	.66	.79	.38	.45	.43	.36	.25	.14	.53	.53	.51	.43
.49	.54	.44	.45	.72	.65	.55	.32	.58	.54	.79	.47	.48	.35	.31	.23	.13	.38	.38	.40	.29
.51	.30	.46	.48	.64	.68	.76	.33	.44	.40	.71	.72	.26	.32	.26	.22	.16	.30	.30	.21	.11
.44	.38	.37	.38	.63	.69	.63	.39	.49	.46	.73	.50	.51	.35	.34	.20	.29	.29	.27	.27	.16
.47	.50	.45	.46	.68	.69	.56	.41	.58	.56	.43	.43	.48	.39	.39	.19	.12	.41	.41	.36	.24
.40	.37	.37	.37	.60	.64	.53	.49	.50	.50	.71	.36	.47	.39	.46	.15	.17	.33	.33	.28	.13
.59	.58	.52	.55	.77	.79	.65	.39	.64	.61	.83	.56	.56	.46	.39	.29	.15	.47	.47	.42	.33
.17	.15	.13	.07	.39	.42	.42	.27	.34	.32	.59	.31	.39	.21	.27	.08	.34	.01	.01	.06	.01
.67	.65	.42	.56	.66	.66	.38	.21	.52	.49	.60	.26	.25	.23	.17	.08	-.15	.71	.71	.73	.68
.67	.65	.42	.56	.66	.66	.38	.21	.52	.49	.60	.26	.25	.23	.17	.08	-.15	.71	.71	.73	.68
.51	.59	.22	.32	.58	.41	.18	.12	.40	.37	.50	.08	.10	.04	-.00	-.07	-.18	.54	.54	.77	.71
.52	.51	.14	.23	.44	.33	.12	-.03	.35	.33	.42	.03	.06	.00	-.06	-.06	-.20	.54	.54	.76	.80

08

K=1

L=4

.63	.55	.35	.36	.58	.62	.48	.11	.55	.51	.69	.40	.30	.18	.10	.10	-.13	.53	.53	.52	.51
.53	.86	.54	.56	.80	.63	.32	.25	.68	.63	.74	.29	.32	.31	.19	.20	-.02	.56	.56	.58	.48
.45	.62	.50	.46	.71	.65	.49	.35	.64	.58	.76	.46	.35	.28	.18	.13	-.10	.41	.41	.34	.21
.54	.71	.57	.61	.80	.74	.55	.35	.63	.58	.77	.48	.38	.33	.23	.17	-.10	.53	.53	.46	.32
.42	.67	.44	.45	.74	.62	.43	.25	.58	.53	.74	.38	.32	.22	.14	.11	-.05	.38	.38	.39	.25
.38	.46	.31	.32	.55	.61	.51	.18	.49	.45	.66	.40	.33	.19	.13	.09	-.06	.29	.29	.20	.12
.29	.21	.21	.20	.39	.52	.56	.13	.34	.30	.54	.48	.30	.13	.09	.07	-.03	.14	.14	.03	.02
.15	.32	.18	.21	.48	.47	.34	.31	.33	.31	.53	.19	.21	.10	.15	.07	-.13	.11	.11	.10	-.02
.41	.62	.42	.35	.61	.56	.38	.12	.66	.61	.75	.35	.33	.27	.17	.16	.00	.37	.37	.32	.26
.41	.62	.42	.35	.61	.56	.38	.12	.66	.61	.75	.35	.33	.27	.17	.16	.00	.37	.37	.32	.26
.45	.64	.44	.38	.63	.59	.39	.16	.69	.64	.78	.35	.36	.31	.23	.18	.01	.41	.41	.35	.28
.36	.50	.33	.28	.56	.55	.44	.14	.56	.51	.72	.39	.34	.21	.15	.12	.05	.26	.26	.23	.17
.31	.25	.23	.24	.43	.51	.57	.09	.39	.33	.58	.38	.31	.14	.06	.09	-.03	.14	.14	.04	.01
.25	.31	.20	.17	.42	.49	.44	.12	.43	.39	.61	.35	.29	.14	.12	.05	-.02	.13	.13	.06	.01
.31	.43	.30	.26	.50	.55	.41	.18	.53	.44	.66	.24	.29	.22	.19	.07	-.07	.24	.24	.15	.06
.23	.33	.23	.19	.42	.42	.38	.25	.45	.44	.61	.24	.29	.21	.25	.04	-.03	.17	.17	.09	.01
.41	.49	.37	.32	.56	.62	.50	.14	.59	.55	.74	.45	.37	.25	.19	.15	.05	.30	.30	.20	.13
.02	.11	-.01	-.07	.21	.24	.23	.03	.25	.23	.43	.15	.26	.02	.05	-.04	-.10	.10	.10	.08	-.13
.63	.65	.41	.44	.63	.60	.38	.17	.58	.55	.66	.29	.26	.22	.13	.10	-.18	.62	.62	.62	.59
.63	.65	.41	.44	.63	.60	.38	.17	.58	.55	.66	.29	.26	.22	.13	.10	-.18	.62	.62	.62	.59
.50	.58	.21	.24	.54	.41	.16	.05	.46	.42	.56	.09	.09	.02	-.04	-.06	-.24	.50	.50	.65	.63
.53	.50	.13	.17	.42	.34	.12	-.06	.41	.37	.48	.05	.05	.01	-.08	-.06	-.23	.51	.51	.67	.72

2

L=3

.92	.63	.64	.62	.78	.63	.44	.67	.67	.71	.74	.51	.65	.69	.67	.52	.20	.87	.87	.68	.73
.53	.98	.68	.85	.60	.17	.45	.80	.80	.81	.75	.20	.42	.59	.53	.36	.00	.65	.59	.70	.54
.48	.69	.64	.74	.52	.32	.42	.87	.87	.87	.79	.48	.49	.71	.65	.42	.08	.55	.41	.41	.21
.51	.71	.89	.76	.65	.43	.57	.59	.59	.63	.63	.31	.40	.53	.55	.27	.09	.64	.64	.39	.19
.44	.80	.67	.92	.67	.34	.62	.71	.71	.71	.79	.32	.44	.52	.22	.01	.01	.51	.51	.57	.29
.59	.54	.56	.66	.89	.67	.66	.52	.52	.56	.58	.42	.69	.64	.45	.24	.44	.40	.40	.37	.31
.60	.23	.49	.46	.80	.89	.51	.36	.36	.37	.58	.68	.69	.60	.52	.44	.44	.40	.40	.07	.11
.14	.29	.33	.45	.50	.27	.88	.14	.14	.20	.28	.01	.36	.39	.11	.09	.09	.24	.24	.22	.06
.45	.66	.43	.45	.45	.22	.15	.94	.94	.92	.85	.38	.46	.63	.39	.46	.11	.46	.46	.39	.32
.45	.66	.43	.60	.45	.22	.15	.94	.94	.92	.85	.38	.46	.63	.39	.46	.11	.46	.46	.39	.32
.49	.67	.46	.61	.49	.24	.23	.93	.93	.94	.85	.46	.48	.68	.52	.46	.12	.52	.52	.42	.36
.63	.63	.47	.69	.62	.42	.32	.86	.86	.86	.92	.46	.56	.62	.60	.37	.20	.46	.46	.42	.36
.58	.32	.50	.54	.65	.80	.27	.63	.63	.58	.72	.94	.78	.70	.66	.45	.45	.34	.34	.05	.10
.51	.41	.39	.48	.74	.66	.56	.57	.57	.59	.66	.56	.86	.81	.50	.56	.54	.37	.37	.12	.17
.47	.52	.46	.51	.63	.45	.54	.71	.71	.74	.68	.74	.74	.85	.64	.41	.41	.44	.44	.22	.20
.41	.42	.40	.45	.57	.37	.67	.56	.56	.64	.59	.23	.61	.85	.88	.84	.34	.44	.44	.25	.15
.57	.48	.43	.41	.65	.60	.41	.62	.62	.64	.60	.64	.91	.93	.77	.92	.65	.43	.43	.10	.27
.19	.06	.01	.10	.34	.45	.30	.23	.23	.24	.33	.38	.67	.54	.53	.02	.85	.02	.02	.18	.02
.77	.67	.66	.61	.62	.36	.47	.62	.62	.67	.60	.21	.41	.57	.62	.31	.02	.90	.90	.76	.71
.45	.63	.32	.56	.35	.05	.35	.47	.47	.50	.46	.15	.05	.19	.29	.08	.28	.63	.63	.89	.71
.60	.55	.23	.36	.37	.07	.10	.45	.45	.48	.42	.03	.19	.27	.26	.15	.07	.68	.68	.82	.91

C 110

K=2

L=4

.85	.56	.46	.54	.80	.65	.35	.71	.71	.74	.77	.53	.64	.62	.59	.50	.15	.75	.75	.54	.60
.51	.93	.61	.83	.65	.23	.43	.86	.86	.85	.84	.25	.44	.55	.49	.33	.03	.59	.59	.55	.40
.37	.62	.49	.64	.54	.31	.36	.84	.84	.82	.78	.46	.45	.60	.53	.35	.01	.41	.41	.34	.08
.46	.76	.85	.83	.77	.49	.65	.69	.69	.71	.74	.37	.49	.60	.59	.30	.07	.58	.58	.36	.15
.33	.76	.55	.82	.63	.29	.50	.73	.73	.71	.80	.28	.36	.42	.41	.15	.12	.40	.40	.38	.14
.43	.44	.36	.47	.71	.56	.40	.49	.49	.52	.62	.35	.51	.45	.46	.30	.07	.37	.37	.14	.09
.41	.18	.26	.28	.65	.77	.28	.30	.30	.31	.47	.60	.60	.42	.37	.42	.27	.23	.23	.09	.04
.06	.29	.29	.39	.44	.22	.70	.17	.17	.23	.28	.04	.31	.33	.30	.01	.01	.16	.16	.08	.14
.33	.56	.27	.47	.40	.17	.07	.86	.86	.84	.79	.32	.35	.45	.38	.27	.02	.31	.31	.20	.15
.39	.58	.31	.49	.46	.20	.15	.88	.88	.88	.81	.30	.40	.52	.49	.30	.00	.38	.38	.25	.19
.37	.54	.28	.53	.52	.32	.17	.80	.80	.78	.83	.35	.41	.48	.40	.24	.02	.31	.31	.25	.15
.34	.23	.47	.33	.51	.68	.08	.52	.52	.47	.57	.84	.60	.43	.29	.51	.28	.16	.16	.12	.06
.37	.31	.18	.38	.57	.56	.42	.48	.48	.50	.55	.39	.68	.58	.53	.20	.36	.20	.20	.10	.04
.35	.43	.30	.36	.55	.42	.39	.64	.64	.67	.62	.39	.63	.68	.65	.53	.28	.31	.31	.03	.02
.32	.37	.30	.36	.54	.35	.54	.54	.54	.61	.56	.20	.55	.61	.75	.40	.23	.33	.33	.10	.02
.45	.37	.25	.26	.56	.59	.26	.55	.55	.57	.52	.63	.56	.44	.60	.79	.70	.29	.29	.06	.08
.11	.02	.06	.00	.25	.40	.16	.15	.15	.16	.22	.35	.56	.44	.38	.52	.01	.04	.04	.24	.11
.77	.69	.58	.63	.75	.46	.49	.70	.70	.75	.72	.29	.50	.60	.62	.36	.01	.83	.83	.68	.63
.77	.69	.58	.63	.75	.46	.49	.70	.70	.75	.72	.29	.50	.60	.62	.36	.01	.83	.83	.68	.63
.47	.61	.29	.55	.40	.02	.30	.54	.54	.56	.55	.13	.07	.19	.27	.07	.29	.60	.60	.75	.63
.64	.52	.19	.36	.40	.11	.10	.50	.50	.52	.50	.01	.21	.25	.24	.14	.08	.65	.65	.73	.81

K=3

L=1

71	.54	.58	.64	.52	.54	.49	.31	.52	.52	.55	.49	.51	.44	.47	.40	.59	.17	.67	.67	.51	.52
72	.87	.66	.72	.69	.66	.26	.36	.66	.66	.68	.54	.30	.38	.50	.37	.58	.15	.65	.65	.59	.51
42	.51	.60	.60	.50	.51	.37	.31	.51	.51	.53	.44	.46	.37	.45	.37	.52	.13	.42	.42	.22	.14
53	.63	.65	.76	.59	.53	.44	.38	.51	.51	.53	.45	.48	.37	.46	.37	.55	.07	.56	.56	.32	.23
69	.82	.84	.87	.85	.73	.59	.66	.73	.73	.74	.72	.64	.63	.68	.60	.77	.39	.66	.66	.58	.44
65	.58	.70	.74	.68	.61	.69	.63	.61	.61	.64	.63	.68	.69	.69	.64	.79	.42	.57	.57	.41	.33
55	.28	.56	.58	.50	.44	.75	.51	.44	.45	.45	.55	.76	.39	.54	.53	.65	.42	.38	.38	.18	.12
23	.28	.40	.43	.40	.25	.37	.58	.25	.29	.29	.32	.32	.39	.41	.49	.39	.27	.21	.21	.12	.03
52	.59	.63	.58	.55	.67	.40	.36	.67	.67	.69	.58	.44	.49	.58	.50	.64	.34	.52	.52	.40	.35
52	.49	.56	.58	.55	.67	.51	.56	.67	.67	.69	.58	.44	.49	.58	.50	.64	.34	.52	.52	.40	.35
49	.56	.59	.55	.51	.63	.48	.35	.63	.63	.66	.54	.40	.46	.56	.50	.61	.32	.49	.49	.37	.33
69	.65	.78	.73	.74	.77	.67	.61	.77	.77	.79	.77	.71	.73	.75	.71	.83	.59	.60	.60	.50	.42
44	.23	.51	.49	.42	.39	.62	.32	.39	.39	.38	.47	.72	.50	.43	.36	.36	.31	.26	.26	.08	.03
36	.30	.44	.42	.40	.43	.50	.38	.43	.43	.45	.48	.51	.51	.48	.47	.56	.39	.25	.25	.10	.06
26	.31	.39	.37	.34	.36	.31	.26	.31	.31	.33	.35	.32	.35	.41	.39	.46	.21	.23	.23	.04	.00
20	.20	.31	.29	.24	.32	.29	.34	.31	.31	.36	.31	.26	.34	.39	.46	.39	.27	.17	.17	.00	.06
14	.19	.20	.20	.16	.23	.19	.03	.23	.23	.21	.21	.22	.19	.19	.15	.29	.08	.08	.08	.07	.06
04	.01	.01	.03	.07	.12	.17	.07	.13	.13	.14	.23	.16	.20	.12	.17	.15	.34	.15	.15	.18	.20
64	.60	.55	.63	.47	.44	.30	.25	.50	.50	.53	.38	.30	.29	.41	.33	.47	.01	.71	.71	.54	.54
64	.60	.55	.63	.47	.44	.30	.25	.50	.50	.53	.38	.30	.29	.41	.33	.47	.01	.71	.71	.54	.54
66	.70	.52	.59	.55	.49	.20	.30	.49	.49	.51	.40	.21	.27	.36	.28	.42	.06	.73	.73	.77	.76
62	.58	.34	.42	.37	.40	.11	.06	.40	.40	.43	.29	.11	.16	.24	.13	.33	.01	.68	.68	.71	.80

111

K=3

L=2

92	.53	.48	.51	.44	.45	.59	.14	.45	.45	.49	.52	.58	.51	.47	.41	.57	.19	.77	.77	.45	.60
63	.98	.69	.71	.80	.66	.54	.29	.66	.66	.67	.63	.33	.41	.52	.42	.48	.06	.67	.67	.63	.55
63	.70	.47	.67	.68	.71	.39	.23	.71	.71	.72	.65	.69	.48	.63	.51	.59	.15	.60	.60	.34	.23
64	.68	.56	.89	.92	.43	.49	.33	.43	.43	.45	.47	.50	.39	.46	.40	.43	.01	.66	.66	.32	.23
82	.85	.74	.76	.67	.60	.66	.45	.60	.60	.61	.69	.54	.48	.51	.45	.41	.10	.61	.61	.56	.36
78	.60	.52	.65	.67	.45	.80	.50	.45	.45	.49	.62	.65	.74	.63	.57	.65	.34	.62	.62	.35	.37
63	.17	.32	.43	.34	.27	.89	.27	.22	.22	.24	.42	.80	.66	.45	.37	.60	.45	.36	.36	.05	.07
44	.45	.42	.57	.62	.66	.51	.88	.15	.15	.23	.32	.27	.66	.67	.67	.60	.45	.47	.47	.35	.10
67	.80	.87	.59	.71	.52	.36	.14	.94	.94	.93	.86	.63	.57	.71	.56	.62	.23	.62	.62	.47	.45
67	.80	.87	.59	.71	.52	.36	.14	.94	.94	.93	.86	.63	.57	.71	.56	.62	.23	.62	.62	.47	.45
71	.81	.87	.63	.71	.92	.57	.20	.92	.92	.94	.86	.58	.59	.74	.64	.64	.24	.67	.67	.50	.48
74	.75	.79	.63	.71	.85	.58	.28	.83	.85	.85	.92	.72	.66	.68	.59	.60	.33	.60	.60	.46	.42
51	.20	.48	.31	.32	.44	.68	.01	.38	.38	.35	.46	.94	.56	.43	.23	.64	.38	.21	.21	.15	.03
65	.42	.49	.40	.44	.46	.76	.36	.46	.46	.48	.56	.86	.86	.74	.61	.91	.67	.41	.41	.05	.19
69	.59	.64	.40	.44	.52	.60	.39	.63	.63	.68	.62	.70	.81	.85	.74	.93	.56	.57	.57	.19	.27
67	.53	.65	.55	.52	.55	.55	.58	.55	.55	.64	.60	.80	.75	.83	.88	.92	.53	.62	.62	.29	.26
52	.36	.42	.27	.22	.22	.52	.11	.39	.39	.41	.37	.66	.70	.64	.46	.92	.59	.31	.31	.08	.15
20	.00	.08	.09	.01	.11	.44	.09	.11	.11	.12	.20	.45	.56	.41	.34	.65	.85	.02	.02	.28	.07
87	.65	.55	.64	.51	.46	.40	.24	.46	.46	.52	.46	.34	.37	.46	.44	.43	.90	.90	.90	.63	.68
87	.65	.55	.64	.51	.46	.40	.24	.46	.46	.52	.46	.34	.37	.46	.44	.43	.90	.90	.90	.63	.68
68	.70	.41	.39	.57	.39	.07	.24	.39	.39	.52	.46	.34	.37	.46	.44	.43	.90	.90	.90	.63	.68
73	.54	.21	.19	.29	.32	.11	.06	.32	.32	.36	.40	.10	.17	.22	.25	.10	.18	.76	.76	.89	.82
73	.54	.21	.19	.29	.32	.11	.06	.32	.32	.36	.40	.10	.17	.22	.25	.10	.18	.76	.76	.89	.82

=3 L=3

1.00	.63	.69	.76	.65	.80	.72	.43	.59	.63	.67	.64	.68	.70	.63	.62	.25	.92	.68	.75
.63	1.00	.74	.75	.88	.63	.26	.42	.79	.80	.76	.30	.46	.60	.51	.43	.04	.72	.72	.61
.69	.74	1.00	.81	.80	.62	.49	.41	.85	.85	.79	.68	.59	.78	.66	.58	.17	.70	.70	.49
.76	.75	.81	1.00	.83	.78	.63	.59	.60	.62	.65	.57	.56	.66	.60	.49	.08	.81	.81	.52
.65	.88	.80	.83	1.00	.77	.50	.59	.75	.74	.85	.52	.54	.59	.54	.36	.05	.65	.65	.42
.80	.63	.62	.78	.77	1.00	.84	.71	.53	.57	.72	.64	.80	.73	.70	.61	.30	.69	.69	.42
.72	.26	.49	.63	.50	.94	1.00	.55	.29	.30	.52	.85	.83	.65	.56	.66	.50	.49	.49	.18
.43	.42	.41	.59	.59	.71	.55	1.00	.19	.27	.38	.29	.29	.60	.75	.40	.29	.44	.44	.31
.59	.79	.85	1.00	1.00	.19	.29	.19	1.00	.99	.92	.50	.50	.69	.58	.47	.08	.58	.58	.43
.59	.79	.85	.60	.75	.53	.29	.19	1.00	.99	.92	.50	.50	.69	.58	.47	.08	.58	.58	.43
.63	.80	.85	.62	.74	.57	.30	.27	.99	1.00	.91	.46	.53	.73	.67	.63	.09	.63	.63	.46
.67	.76	.79	.65	.85	.72	.52	.38	.92	.91	1.00	.60	.62	.68	.63	.45	.19	.58	.58	.41
.68	.46	.30	.64	.52	.64	.85	.29	.50	.46	.60	1.00	.78	.68	.47	.73	.48	.38	.38	.05
.70	.60	.68	.80	.54	.80	.83	.61	.50	.53	.62	.78	1.00	.91	.79	.92	.71	.47	.47	.13
.70	.60	.78	.66	.59	.73	.65	.60	.69	.67	.68	.68	.68	.91	.91	.90	.58	.61	.61	.27
.63	.51	.66	.60	.54	.70	.56	.75	.58	.73	.68	.47	.79	.91	1.00	.71	.51	.60	.60	.31
.62	.43	.58	.49	.36	.61	.66	.40	.47	.48	.45	.73	.92	.90	.71	1.00	.74	.44	.44	.07
.25	.04	.17	.08	.05	.30	.50	.29	.08	.09	.19	.48	.71	.58	.51	.74	1.00	.04	.04	.19
.92	.72	.70	.81	.65	.69	.49	.44	.58	.63	.58	.38	.47	.61	.60	.44	.04	1.00	1.00	.81
.68	.73	.49	.52	.65	.46	.11	.31	.51	.54	.52	.05	.13	.27	.31	.07	.19	.81	.81	1.00
.75	.61	.35	.39	.42	.42	.18	.10	.43	.46	.41	.13	.25	.32	.27	.28	.01	.79	.79	.88
																			1.00

K=3 L=4

.96	.62	.67	.59	.59	.87	.80	.40	.67	.69	.74	.71	.73	.70	.61	.64	.27	.84	.59	.66
.62	1.00	.76	.68	.87	.72	.35	.43	.88	.87	.87	.37	.51	.60	.51	.42	.04	.67	.67	.49
.60	.69	.92	.65	.72	.69	.54	.40	.86	.84	.82	.71	.60	.73	.60	.55	.16	.58	.58	.25
.72	.79	.88	.92	.87	.92	.73	.67	.71	.72	.77	.67	.67	.74	.66	.53	.14	.76	.76	.35
.55	.85	.75	.78	.92	.78	.49	.51	.80	.80	.89	.51	.50	.53	.47	.31	.01	.57	.57	.49
.66	.56	.54	.57	.62	.89	.79	.51	.55	.55	.70	.62	.70	.61	.57	.51	.20	.56	.56	.30
.57	.23	.40	.41	.36	.75	.94	.37	.29	.29	.46	.83	.74	.55	.44	.60	.40	.36	.36	.07
.37	.43	.43	.52	.55	.72	.56	.86	.27	.34	.42	.30	.61	.60	.71	.40	.25	.39	.39	.03
.49	.70	.71	.43	.63	.53	.28	.14	.97	.94	.90	.46	.44	.55	.45	.36	.01	.46	.46	.27
.49	.70	.73	.46	.63	.58	.31	.22	.97	.97	.91	.43	.48	.61	.55	.40	.01	.52	.52	.31
.54	.68	.65	.45	.69	.66	.45	.25	.89	.88	.95	.52	.50	.52	.47	.34	.04	.45	.45	.25
.47	.24	.52	.33	.35	.56	.79	.15	.44	.44	.50	.95	.68	.54	.32	.62	.38	.24	.24	.01
.55	.39	.47	.37	.38	.72	.81	.44	.48	.50	.56	.77	.91	.77	.65	.83	.59	.34	.34	.09
.61	.54	.70	.50	.49	.74	.70	.52	.68	.71	.67	.72	.89	.91	.81	.84	.52	.50	.50	.18
.57	.49	.63	.49	.47	.74	.61	.67	.50	.69	.63	.49	.80	.82	.93	.69	.46	.52	.52	.15
.55	.04	.17	.05	.27	.60	.73	.33	.45	.46	.43	.79	.91	.82	.63	.95	.70	.36	.36	.18
.24	.74	.77	.73	.70	.86	.54	.25	.06	.07	.13	.54	.74	.56	.46	.74	.94	.95	.95	.00
.94	.74	.77	.86	.63	.63	.63	.51	.71	.74	.73	.51	.61	.70	.66	.53	.14	.96	.96	.75
.94	.74	.77	.73	.70	.86	.63	.51	.71	.74	.73	.51	.61	.70	.66	.53	.14	.96	.96	.75
.74	.74	.55	.50	.68	.65	.20	.34	.63	.65	.66	.13	.23	.34	.36	.13	.13	.92	.92	.83
.83	.61	.42	.37	.46	.53	.30	.16	.53	.55	.53	.23	.35	.38	.32	.33	.08	.81	.81	.94

K=4 L=1

63	53	45	54	42	38	29	15	44	41	45	36	31	25	31	23	41	02	63	50	53
55	86	62	71	67	46	21	32	62	42	58	50	25	31	25	33	43	11	65	58	50
35	54	50	57	44	31	21	18	42	42	38	33	28	20	30	23	37	01	41	21	58
36	56	46	61	45	32	20	21	33	35	38	28	24	17	26	19	32	07	44	24	17
58	80	71	80	74	55	39	48	61	61	59	56	43	42	50	42	56	21	63	54	42
62	63	65	74	62	61	52	47	59	56	51	55	51	49	55	50	62	24	60	41	34
48	32	49	55	43	51	56	34	38	38	39	44	09	44	50	38	50	23	38	16	12
11	25	24	35	25	18	13	31	12	12	16	14	09	12	41	25	14	03	17	05	06
55	68	64	63	58	49	34	33	66	66	69	56	39	43	53	45	59	25	58	46	41
55	68	64	63	58	49	34	33	66	66	69	56	39	43	53	45	59	25	58	46	41
51	63	58	51	53	45	30	53	61	61	64	51	33	39	50	44	55	23	55	45	41
69	74	76	77	74	66	54	53	75	75	78	72	58	61	66	61	74	43	66	56	48
29	29	46	48	38	40	48	19	35	35	35	39	32	35	32	24	45	15	29	09	05
30	30	30	30	32	33	30	21	34	33	36	34	31	29	29	29	37	17	26	09	05
18	31	28	33	22	33	19	10	27	27	31	34	22	24	22	21	25	02	22	09	05
10	19	13	17	11	13	09	15	16	16	18	15	06	12	19	25	19	05	13	04	08
10	20	13	10	05	06	07	07	16	16	18	12	09	05	09	04	15	04	10	06	06
13	02	10	10	05	06	03	13	00	00	01	05	07	02	07	03	05	10	18	24	23
53	56	41	53	38	29	14	11	37	37	41	26	24	13	17	17	30	10	62	50	51
53	56	41	53	38	29	14	11	37	37	41	26	24	13	17	17	30	10	62	50	51
52	58	34	46	39	20	03	10	32	32	35	23	14	06	15	09	20	08	62	65	67
51	48	21	32	25	12	02	08	26	26	28	17	01	01	06	01	13	13	59	63	72

K=4 L=2

85	51	37	46	33	43	41	06	33	33	39	37	39	34	35	32	45	11	77	47	64
59	23	62	76	76	44	18	29	56	56	58	54	23	31	43	37	45	02	69	61	52
56	69	76	85	61	35	25	21	55	27	57	49	47	31	49	45	25	08	63	35	25
54	83	49	83	55	36	26	29	27	47	31	28	24	18	30	26	26	06	58	29	19
80	83	64	77	82	47	28	39	47	47	46	53	33	29	38	36	54	00	63	55	36
65	45	54	49	63	71	65	44	40	40	46	52	51	37	55	35	56	25	75	40	40
35	43	36	49	29	56	77	22	17	17	20	32	42	56	59	35	59	40	46	02	11
86	86	84	69	50	40	28	70	07	07	15	17	08	31	39	26	59	40	46	30	10
71	85	69	69	73	49	30	17	86	86	88	80	52	48	55	55	26	16	49	54	50
74	85	69	73	73	49	30	17	86	86	88	80	52	48	55	55	26	15	70	54	50
77	84	74	74	80	52	31	23	84	84	88	78	47	50	67	61	57	16	75	56	52
53	25	46	37	28	35	60	04	32	32	30	35	57	55	52	56	52	35	72	56	50
64	44	45	49	36	51	60	31	35	35	40	41	60	48	63	20	63	54	29	13	01
59	49	60	60	42	45	42	33	45	45	52	43	68	68	80	55	80	44	60	07	21
50	33	35	30	15	46	42	08	38	38	49	40	55	53	75	64	75	44	62	19	25
15	03	01	07	12	07	27	01	02	02	00	24	29	36	28	40	79	52	36	27	24
75	59	41	58	40	37	23	16	31	31	38	31	28	20	33	53	53	70	01	07	08
59	59	41	58	40	37	23	16	31	31	38	31	28	20	33	53	29	04	83	60	65
54	55	24	36	38	14	09	08	20	20	25	31	31	10	33	29	29	04	83	60	65
40	40	08	15	14	09	04	14	15	15	19	20	12	10	03	06	06	24	68	75	73
40	40	08	15	14	09	04	14	15	15	19	20	12	10	03	06	06	24	68	75	73

	R	O	I	T
R	.90	.85	.90	.30
O	.85	.80	.20	.30
I	.90	.20	.75	.70
T	.30	.30	.70	.60

CORMOD - MANAGEMENT MATRIX FOR PORT PROGRAM

APPENDIX D
MODEL CALCULATIONS

The model calculations are made on a step-by-step basis using the input data described in Section 3. Parameter values given in this report and referenced as necessary are used in the calculations. The final result will give two values, the expected net benefits and the risk in achieving those benefits for the sample portfolio. These two values may then be plotted as a single point on a benefit/risk map to be compared with other points or portfolios on the benefit/risk map. The sample portfolio is composed of just two coal conversion processes for arithmetic simplicity although the portfolio computer model can currently handle a portfolio of up to 22 processes. Data for the two processes are shown in Table D-1.*

D.1 Portfolio Benefits and Costs

D.1.1 Investment Cost

$I(i,t)$: Investment cost cash flow for process i and time period t
Inv. Cost(i): Total undiscounted investment for process i as defined in this report.

CFP(t): Yearly cash flow percentages

$$I(i,t) = \text{Inv. Cost}(I) \times \text{CFP}(t) \quad (\text{D-1})$$

*See Appendix B for a complete description of the data requirements and process variables.

	Process 1	Process 2
PROCESS NAMES	Slagging Lurgi	HYGAS
PROCESS ECONOMIC DATA		
1. Investment Cost	\$920.5 MM	\$825.3 MM
2. Operating Cost	\$102.6 MM	\$117.3 MM
PROCESS RISK DATA	Descriptor Risk	Descriptor Risk
1. Process Type	Pipeline Gas 9	Pipeline Gas 9
2. Process Status	Commercial 1	Pilot Plant 3
3. Coal Pretreatment	None 0	Oxidation 1
4. Feedstock Technique	Lock Hoppers 4	Slurry 7
5. Gasifier Type	Moving Bed 2	Fluidized Bed 7
6. Liquefaction Type	N/A 0	N/A 0
7. Reactor Temperature	1500 - 1800°F 5	1200 - 1800°F 5
8. Reactor Pressure	250 - 350 PSI 2	1000 - 1500 PSI 5
9. Reactor Complexity - No. of Stages	One 4	Four 10
10. Reactor Complexity - No. of Unit Processes	Four 4	Six 6
11. Mechanical Reliability - Redundancy	Very Good 2	Moderate 6
12. Process Technical Feasibility	Very Good 1	Good - Moderate 5
13. Scale-Up for Demon- stration Plant	No Scale-Up 0	100 4
PROCESS CHARACTERISTICS		
1. Product Types	Pipeline Gas	Pipeline Gas
2. Heating Value	956.6 BTU/SCF	975.4 BTU/SCF
3. Plant Capacity	250 MM SCF/Day	256.2 MM SCF/Day

Table D-1 Sample Calculation Processes and Data

$$I(1,1) = (920.5)(.08) = 73.6$$

$$I(1,2) = (920.5)(.11) = 101.3$$

$$I(1,3) = (920.5)(.17) = 156.5$$

$$I(1,4) = (920.5)(.39) = 359.0$$

$$I(1,5) = (920.5)(.25) = 230.1$$

$$I(2,1) = (825.3)(.04) = 33.0$$

$$I(2,2) = (825.3)(.13) = 107.3$$

$$I(2,3) = (825.3)(.37) = 305.4$$

$$I(2,4) = (825.3)(.30) = 247.6$$

$$I(2,5) = (825.3)(.13) = 107.3$$

$$I(2,6) = (825.3)(.03) = 24.8$$

$I(i)$: Present worth of the investment cost cash flows for process i discounted at rate r

$$I(i) = \sum_t I(i,t)e^{-rt} \quad (D-2)$$

For $r = 0.10$

$$I(1) = 73.6e^{-.1} + 101.3e^{-.2} + 156.5e^{-.3} + 359.0e^{-.4} + 230.1e^{-.5}$$

$$I(1) = 66.60 + 82.94 + 115.94 + 240.64 + 139.56$$

$$I(1) = \$645.68 \text{ MM}$$

$$I(2) = 33.0e^{-.1} + 107.3e^{-.2} + 305.4e^{-.3} + 247.4e^{-.4} + 107.3e^{-.5} \\ + 24.8e^{-.6}$$

$$I(2) = 29.86 + 87.85 + 226.25 + 165.97 + 13.61$$

$$I(2) = \$588.62 \text{ MM}$$

In other words, the present values of the investment costs for the two processes, Slagging Lurgi and HYGAS, are \$645.8 MM and \$588.62 MM respectively.

D.1.2 Operating Cost

$O(i,t)$: Operating cost cash flow for process i and period t

Op. Cost(i): Yearly operating cost as defined in this report

CFP(t): Yearly cash flow percentage

$$O(i,t) = \text{Op. Cost}(i) \times \text{CFP}(t) \quad (\text{D-3})$$

$$O(1,5) = (102.6)(.25) = 25.65$$

$$O(1,6) = (102.6)(.50) = 51.30$$

$$O(1,7) = (102.6)(1.00) = 102.60$$

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·
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$$O(1,25) = (102.6)(1.00) = 102.60$$

$$O(2,5) = (117.3)(.25) = 29.33$$

$$O(2,6) = (117.3)(.50) = 58.65$$

$$O(2,7) = (117.3)(1.00) = 117.30$$

·
·
·

$$O(2,25) = (117.3)(1.00) = 117.30$$

$O(i)$: Present worth of operating cost cash flows for process i discounted at rate r

$$O(i) = \sum_t O(i,t)e^{-rt} \quad (D-4)$$

For $r = 0.10$

$$O(1) = 25.65e^{-.5} + 51.30e^{-.6} + 102.60e^{-.7} + \dots + 102.60e^{-2.5}$$

$$O(1) = \$499.03 \text{ MM}$$

$$O(2) = 29.33e^{-.5} + 58.65e^{-.6} + 117.30e^{-.7} + \dots + 117.30e^{-2.5}$$

$$O(2) = \$570.53 \text{ MM}$$

The present values of the operating costs for Lurgi* and HYGAS are \$499.03 and \$570.53 MM respectively.

D.1.3 Revenues

$Rev(i)$: Yearly gross revenue stream as defined in this report

$$Rev(i) = \text{Plant capacity}(i) \times \text{Heating Value}(i) \times 330 \text{ days/year} \times \text{Fuel Price}(i) \quad (D-5)$$

$$Rev(1) = (250 \text{ MM SCF/day})(956.6 \text{ BTU/SCF})(330 \text{ days/year})(\$4.00/\text{MM BTU})$$

$$Rev(1) = \$315.68 \text{ MM/year}$$

$$Rev(2) = (256.2 \text{ MM SCF/day})(975.4 \text{ BTU SCF})(330 \text{ days/year})(\$4.00/\text{MM BTU})$$

$$Rev(2) = \$329.86 \text{ MM/year}$$

*All references to Lurgi will be understood to mean the Slagging Lurgi Process.

Although the sample calculations above indicate a single product and price, the revenue calculations can easily accommodate multiple product streams and different market prices for each product.

$R(i,t)$: Revenue cash flow for process i and period t

$CFP(t)$: Yearly cash flow percentage

$$R(i,t) = Rev(i) \times CFP(t) \quad (D-6)$$

$R(i)$: Present worth of the revenue cash flows for process i discounted at rate R

The revenue, $R(i,t)$, is calculated equivalently to the operating costs, $O(i,t)$. The discounting of these revenue cash flows is again equivalent. (Exponential discounting is used throughout the discounting calculations to reflect continuous cash flow.)

$$R(1) = \$1,534.54 \text{ MM}$$

$$R(2) = \$1,604.58 \text{ MM}$$

The present values of the revenue streams for Lurgi and HYGAS are \$1,534.54 MM and \$1,604.58 MM respectively.

D.1.4 Time Costs

Time costs represent the costs of project delay. Two factors contribute to them: increased construction costs during the delay and a deferral of revenue because of the delay. A complete development of the time cost relationship in terms of these two factors is given in a previous report, English, et al (May, 1976).

The following formulas reflect this development and provide for calculating the present value of the time costs.

$E(T(i,d))$: Expected time costs for process i and delay d

$$E(T(i,1)) = 0.0625 \times I(i) + 0.155 \times (R(i)-O(i)) \quad (D-7a)$$

$$E(T(i,2)) = 0.0625 \times I(i) + 0.155 \times (R(i)-O(i)) \quad (D-7b)$$

$$E(T(i,3)) = 0.0375 \times I(i) + 0.093 \times (R(i)-O(i)) \quad (D-7c)$$

$$E(T(i,4)) = 0.025 \times I(i) + 0.062 \times (R(i)-O(i)) \quad (D-7d)$$

Using the present value results from Sections D.1.1 - D.1.3, the expected time costs are:

$$E(T(1,1)) = 200.86$$

$$E(T(1,2)) = 200.86$$

$$E(T(1,3)) = 120.52$$

$$E(T(1,4)) = 80.34$$

$$E(T(2,1)) = 197.06$$

$$E(T(2,2)) = 197.06$$

$$E(T(2,3)) = 118.24$$

$$E(T(2,4)) = 78.82$$

$T(i)$: Present worth of the time costs for process i discounted at rate r

$$T(i) = \sum_t T(i,d)e^{-rt} \quad (D-8)$$

For $r = 0.10$

$$T(1) = 200.86e^{-.6} + 200.86e^{-.7} + 120.52e^{-.8} + 80.34e^{-.9}$$

$$T(1) = \$296.79 \text{ MM}$$

$$T(2) = 197.06e^{-.6} + 197.06e^{-.7} + 118.24e^{-.8} + 78.82e^{-.9}$$

$$T(2) = \$291.18 \text{ MM}$$

The present values of the time costs for Lurgi and HYGAS are \$296.79 MM and \$291.18 MM respectively.

Parenthetically, it is easy to calculate the cost of a one year delay. Let the yearly delay cost be $C(i)$

$$C(i) = 0.125 \times I(i) + 0.31 \times (R(i) - O(i))$$

for Lurgi

$$C(1) = \$401.72 \text{ MM}$$

for HYGAS

$$C(2) = \$394.12 \text{ MM}$$

The expected time costs are significantly lower than the yearly cost of delay because the probability associated with a one, two, three, and four year delay is included in the expected time costs.

C.1.5 Portfolio Net Benefits (Unnormalized)

$E(\text{NB})$: Expected value of the portfolio net benefits

$$E(\text{NB}) = \sum_i R(i) - O(i) - I(i) - T(i) \quad (\text{D-9})$$

The present values calculated in the preceding sections are shown below.

PROCESS	R(i)	O(i)	I(i)	T(i)
Lurgi	1,534.54	499.03	645.68	296.79
HYGAS	1,604.58	570.53	588.62	291.18

$$E(NB) = (1,534.54 - 499.03 - 645.68 - 296.79) \\ + (1,604.58 - 570.53 - 588.62 - 291.18)$$

$$E(NB) = 93.04 + 154.25$$

$$E(NB) = \$247.29 \text{ MM}$$

The E(NB) is the NPV of this portfolio based on the available input data. Since the NPV is positive, the internal ROR must be higher than 10%.

(The internal rate of return is defined as that rate of return for which the present value is zero.) The E(NB) is one of the numbers which characterize the portfolio on the benefit/risk map.

If the financing arrangement between ERDA and the industry partners for each process is a straight 50/50 split, the model would simply apportion half the cash flow to ERDA and half to the industry partners. More complex financing alternatives can, of course, be easily accommodated by segmenting the positive and negative cash flows to conform to the specifics of the financing agreement. Therefore, the effect of sophisticated

financing alternatives can be assessed for both ERDA and the potential industry partners.

D.2 Portfolio Risk

D.2.1 Individual Process Risk

The purpose of the individual process risk is to translate the technical risk associated with each process into the risk associated with the four model variables.

Risk(1,j): Revenue risk, jth process

Risk(2,j): Operating cost risk, jth process

Risk(3,j): Investment cost risk, jth process

Risk(4,j): Time cost risk, jth process

$$\text{Risk}(i,j) = \sum_k W(i,k)d(j,k) \quad (\text{D-10})$$

W(i,k): Model variable weight for ith variable and kth process descriptor

d(j,k): Process descriptor value for jth coal conversion process and kth process descriptor

Process descriptor values are shown in Table D-2. Model variable weights are shown in Table D-3. Using equation (D-10) the following calculations are made for the first process, Lurgi.

<u>PROCESS DESCRIPTORS</u>	<u>Lurgi</u>	<u>HYGAS</u>
1. Process Type	9	9
2. Process Status	1	3
3. Coal Pretreatment	0	1
4. Feedstock Technique	4	7
5. Gasifier Type	2	7
6. Liquefaction Type	0	0
7. Reactor Temperature	5	5
8. Reactor Pressure	2	5
9. Reactor Complexity - No. of Stages	4	10
10. Reactor Complexity - No. of Unit Processes	4	6
11. Mechanical Reliability - Redundancy	2	6
12. Process Technical Feasibility	1	5
13. Scale-up for Demon- stration Plant	0	4

Table D-2 Process Descriptor Values

<u>PROCESS DESCRIPTORS</u>	<u>REVENUE</u>	<u>OPERATING COST</u>	<u>INVESTMENT COST</u>	<u>TIME COST</u>
1. Process Type	10	7	8	8
2. Process Status	0	7	10	10
3. Coal Pretreatment	0	4	2	2
4. Feedstock Technique	2	5	4	6
5. Gasifier Type	8	8	10	8
6. Liquefaction Type	10	9	9	10
7. Reactor Temperature	3	5	4	1
8. Reactor Pressure	4	8	6	4
9. Reactor Complexity - No. of Stages	2	8	8	6
10. Reactor Complexity - No. of Unit Processes	4	10	10	10
11. Mechanical Reliability - Redundancy	10	10	5	3
12. Process Technical Feasibility	10	7	8	5
13. Scale-up for Demon- stration Plant	0	5	8	10

Table D-3 Model Variable Weights for Lurgi and HYGAS

$$\text{Risk}(1,1) = (10)(9) + (0)(1) + (0)(0) + (2)(4) + (8)(2) + (10)(0) \\ + (3)(5) + (4)(2) + (2)(4) + (4)(4) + (10)(2) + (10)(1) + (0)(0)$$

$$\text{Risk}(1,1) = 191$$

$$\text{Risk}(2,1) = (7)(9) + (7)(1) + (4)(0) + (5)(4) + (8)(2) + (9)(0) \\ + (5)(5) + (8)(2) + (8)(4) + (10)(4) + (10)(2) + (7)(1) + (5)(0)$$

$$\text{Risk}(2,1) = 246$$

$$\text{Risk}(3,1) = (8)(9) + (10)(1) + (2)(0) + (4)(4) + (10)(2) + (9)(0) \\ + (4)(5) + (6)(2) + (8)(4) + (10)(4) + (5)(2) + (8)(1) + (8)(0)$$

$$\text{Risk}(3,1) = 240$$

$$\text{Risk}(4,1) = (8)(9) + (10)(1) + (2)(0) + (6)(4) + (8)(2) + (10)(0) \\ + (1)(5) + (4)(2) + (6)(4) + (10)(4) + (3)(2) + (5)(1) + (10)(0)$$

$$\text{Risk}(4,1) = 210$$

Similarly, for the second process, HYGAS,

$$\text{Risk}(1,2) = 349$$

$$\text{Risk}(2,2) = 499$$

$$\text{Risk}(3,2) = 494$$

$$\text{Risk}(4,2) = 430$$

The individual process risks are tabulated below.

PROCESS	R(i)	O(i)	I(i)	T(i)
Lurgi	191	246	240	210
HYGAS	349	499	494	430

These individual process risks can be scaled to represent $\sigma(i,j)$, using the 90% confidence estimates for the maximum and minimum process risks (see Table D-3).

$\sigma(i,j)$: Standard deviation for the i^{th} model variable and the j^{th} process

$$\sigma(i,j) = \frac{(\text{Risk}(i,j) - \text{minrisk}(i)(\text{maxpct}(i) - \text{minpct}(i)))}{(\text{maxrisk}(i) - \text{minrisk}(i) + \text{minpct}(i))} \quad (\text{D-11})$$

$\text{maxpct}(i)$: 90% confidence estimate - maximum percentage; i^{th} variable

$\text{minpct}(i)$: 90% confidence estimate - minimum percentage; i^{th} variable

$\text{maxrisk}(i)$: risk of the maximum risk process; i^{th} variable

$\text{minrisk}(i)$: risk of the minimum risk process; i^{th} variable

The $\text{maxrisk}(i)$ and $\text{minrisk}(i)$ values must be determined. These risks are determined from the entire set of individual process risks for the twenty-two processes currently under consideration. These risks are shown in Table D-5.

Revenue	Maximum Underrun	- 30%
	Minimum Underrun	- 0%
Operating Cost	Maximum Overrun	- 50%
	Minimum Overrun	- 10%
Investment Cost	Maximum Overrun	- 100%
	Minimum Overrun	- 10%
Time Cost	Maximum Overrun	- 100%
	Minimum Overrun	- 10%

Table D-4 90% Confidence Estimates for Process Risks

<u>PROCESS NAMES</u>	<u>REVENUE</u>	<u>OPERATING COST</u>	<u>INVESTMENT COST</u>	<u>TIME COST</u>
1. COGAS	340	418	435	386
2. Lurgi (Slagging)	191	246	240	210
3. HYGAS	349	499	494	430
4. Synthane	302	441	430	396
5. Texaco	284	351	338	289
6. Indust. Fuel Gas A	209	255	250	203
7. Indust. Fuel Gas B	281	338	246	285
8. Indust. Fuel Gas C	308	439	412	356
9. Small Scale Fuel D	161	203	190	153
10. Small Scale Fuel DX	161	203	190	153
11. Small Scale Fuel E	165	213	200	163
12. Small Scale Fuel F	177	201	190	151
13. Utility Fuel Gas G	260	325	348	284
14. Utility Fuel Gas H	262	356	354	288
15. Utility Fuel Gas I	255	379	372	315
16. Utility Fuel Gas J	323	484	466	401
17. Utility Fuel Gas K	220	344	362	304
18. Atmos. Fluidized Bed	123	188	194	169
19. Coalcon - Old Cost	347	453	456	423
20. Coalcon - New Cost	347	453	456	423
21. SRC II	363	464	449	409
22. Fischer - Tropsch	354	447	447	411

Table D-5 Individual Process Risks

Visually scanning Table D-5, the maxrisk(i) and minrisk(i) values are:

	Revenue	Operating Cost	Investment Cost	Time Cost
maxrisk	363	499	494	430
minrisk	123	188	190	151

Using Eqn. (D-11) to calculate the standard deviation, $\sigma(i,j)$:

$$\sigma(1,1) = (191-123)(0.30-0.00)/(363-123) + 0.00$$

$$\sigma(1,1) = 0.085$$

$$\sigma(2,1) = (246-188)(0.50-0.10)/(499-188) + 0.10$$

$$\sigma(2,1) = 0.175$$

$$\sigma(3,1) = (240-190)(1.00-0.10)/(494-190) + 0.10$$

$$\sigma(3,1) = 0.248$$

$$\sigma(4,1) = (210-151)(1.00-0.10)/(430-151) + 0.10$$

$$\sigma(4,1) = 0.290$$

Similarly, for the second process, HYGAS,

$$\sigma(1,2) = 0.282$$

$$\sigma(2,2) = 0.500$$

$$\sigma(3,2) = 1.000$$

$$\sigma(4,2) = 1.000$$

The individual process standard deviations are tabulated below.

PROCESS	R(i)	O(i)	I(i)	T(i)
Lurgi	0.085	0.175	0.248	0.290
HYGAS	0.282	0.500	1.000	1.000

The standard deviations reflect the relative riskiness of each process based on technical characteristics alone. The variance, calculated below, combines process technical risk with process economics to provide a measure of investment risk for each process.

$V(i,j)$: Variance of i^{th} model variable and j^{th} process

$$V(1,j) = \sigma(1,j) \cdot \sigma(1,j) \cdot R(j) \cdot R(j) \quad (\text{D-12a})$$

$$V(2,j) = \sigma(2,j) \cdot \sigma(2,j) \cdot O(j) \cdot O(j) \quad (\text{D-12b})$$

$$V(3,j) = \sigma(3,j) \cdot \sigma(3,j) \cdot I(j) \cdot I(j) \quad (\text{D-12c})$$

$$V(4,j) = \sigma(4,j) \cdot \sigma(4,j) \cdot T(j) \cdot T(j) \quad (\text{D-12d})$$

Using the calculated values for $\sigma(i,j)$, $R(j)$, $O(j)$, $I(j)$ and $T(j)$:

$$V(1,1) = (0.085)(0.085)(1534.54)(1534.54)$$

$$V(1,1) = 17,013$$

$$V(2,1) = (0.175)(0.175)(499.03)(499.03)$$

$$V(2,1) = 7,626$$

$$V(3,1) = (0.248)(0.248)(645.68)(645.68)$$

$$V(3,1) = 25,641$$

$$V(4,1) = (0.290)(0.290)(296.79)(296.79)$$

$$V(4,1) = 7,407$$

Similarly, for the second process,

$$V(1,2) = 204,748$$

$$V(2,2) = 81,376$$

$$V(3,2) = 346,473$$

$$V(4,2) = 84,785$$

Individual process risks are tabulated below. The units are (\$MM)².

PROCESS	R(i)	O(i)	I(i)	T(i)
Lurgi	17,013	7,626	25,641	7,407
HYGAS	204,748	81,376	346,473	84,785

D.2.2 Interrelated Process Risk

The correlation coefficient, ρ , provides the link between processes. The value of ρ describes to what extent any pair of processes is related.

The bounding values of ρ are given below.

$$-1 \leq \rho \leq 1$$

If ρ approaches 1 for processes A and B, it means that if process A is successful, there is a good chance process B will be successful and vice-versa. If $\rho=0$, it means that process A and B are unrelated so the success

or failure of one says nothing about the potential success or failure of the other. The value of ρ is calculated by Eqn. (D-13).

$$\frac{\sum_k (X(i,k) - \bar{X}(i))(Y(j,k) - \bar{Y}(j))}{\left[\sum_k (X(i,k) - \bar{X}(i))^2 \cdot \sum_k (Y(j,k) - \bar{Y}(j))^2 \right]^{1/2}} \quad (D-13)$$

$\rho(X(i), Y(j))$: Correlation coefficient between model variable X, process i and model variable Y, process j.

$X(i,k), Y(j,k)$: Model variable R, O, I or T for process i or j, process descriptor k.

$\bar{X}(i), \bar{Y}(j)$: Individual process risks divided by the number of process descriptors (average process i or j risk).

For example, let X be the revenue, R.

$$\bar{R}(i) = \text{Risk}(1, i) / 13$$

For Lurgi and HYGAS, the average process risks are:

$$\bar{R}(1) = 191 / 13 = 14.69$$

$$\bar{R}(2) = 246 / 13 = 18.92$$

Since X and Y can represent any combination of the four model variables between any two processes, there are 64 $(4+4)^2$ correlation coefficients for any two processes. These 64 correlation coefficients can be shown in a matrix. The matrix for Lurgi and HYGAS is shown in Table D-6. The

	R(1)	O(1)	I(1)	T(1)	R(2)	O(2)	I(2)	T(2)
R(1)	1	.84	.87	.86	.82	.49	.51	.54
O(1)	.84	1	.98	.93	.66	.74	.70	.69
I(1)	.87	.98	1	.97	.66	.69	.74	.76
T(1)	.86	.93	.97	1	.62	.62	.69	.79
R(2)	.82	.66	.66	.62	1	.66	.60	.50
O(2)	.49	.74	.69	.62	.66	1	.89	.76
I(2)	.51	.70	.74	.69	.60	.89	1	.92
T(2)	.54	.69	.76	.79	.50	.76	.92	1

Table D-6 Correlation Coefficient Matrix - Lurgi and HYGAS

matrix is symmetric because the correlation of two variables is the same regardless of the order in which they are considered. The diagonal elements are 1 because the correlation of any variable with itself is perfect, i.e., unity. A sample calculation for one of these correlation coefficients is given below.

For example, the ρ 's for the investment cost of Lurgi, I(1), and of HYGAS, I(2), are:

$$\bar{I}(1) = 18.46$$

$$\bar{I}(2) = 38.00$$

$$\begin{aligned} \rho(I(1), I(2)) = & \left[((8.9)-18.46)((8.9)-38.00) + ((10.1)-18.46)((10.3)-38.00) \right. \\ & + ((2.0)-18.46)((2.1)-38.00) + ((4.4)-18.46)((4.7)-38.00) \\ & + ((10.2)-18.46)((10.7)-38.00) + ((9.0)-18.46)((9.0)-38.00) \\ & + ((4.5)-18.46)((4.5)-38.00) + ((6.2)-18.46)((6.5)-38.00) \\ & + ((8.4)-18.46)((8.10)-38.00) + ((10.4)-18.46)((10.6)-38.00) \\ & + ((5.2)-18.46)((5.6)-38.00) + ((8.1)-18.46)((8.5)-38.00) \\ & \left. + ((8.0)-18.46)((8.4)-38.00) \right] / \left[(7824.00) (4841.23) \right]^{1/2} \end{aligned}$$

$$\rho(I(1), I(2)) = 0.74$$

The correlation coefficients calculated above measure the technical relationship between two processes. The fact that each plant typically would be constructed and operated by two or more firms is reflected in a management matrix, CORMOD, shown on the following page.

	R	O	I	T
R	0.90	0.85	0.90	0.30
O	0.85	0.80	0.20	0.30
I	0.90	0.20	0.75	0.70
T	0.30	0.30	0.70	0.60

In addition, geographical differences are accounted for by a geographical factor which reduces the correlation coefficients for two different processes by 20%.

Using the correlation coefficients, Table D-6, the individual process risks (variances), the management matrix above and the geographical factor, the covariances which measure the dollar risk associated with process interrelationships can be calculated with Eqn. D-14.

$$\text{Cov}(X(i), Y(j)) = \rho(X(i), Y(j)) \cdot [V(X(i)) \cdot V(Y(j))]^{\frac{1}{2}} \cdot (\text{CORMOD}(X(i), Y(j)) \cdot 0.80) \quad (D-14)$$

The covariance matrix has the same dimensions as the correlation coefficient matrix. The covariance matrix for Lurgi and HYGAS is shown in Table D-7. A sample calculation is given below for the interrelated risk of investment, I(1), in Lurgi and investment, I(2), in HYGAS. The units of covariance are the same as for individual process risk, (\$ MM)².

$$\text{Cov}(I(1), I(2)) = (0.74) [25,641 \cdot 346,473]^{\frac{1}{2}} (0.75) (0.80)$$

$$\text{Cov}(I(1), I(2)) = 41,849$$

	R(1)	O(1)	I(1)	T(1)	R(2)	O(2)	I(2)	T(2)
R(1)	17013	9568	18171	9654	34846	12398	28192	4922
O(1)	9568	7626	13704	6990	17734	11798	5757	4211
I(1)	18171	13704	25641	13368	34431	5043	41849	19844
T(1)	9654	6990	13368	7407	5795	3653	19575	9503
R(2)	34846	17734	34431	5795	204748	85193	159807	65878
O(2)	12398	11798	5043	3653	85193	81376	149442	63128
I(2)	28192	5757	41849	19575	159807	149442	346473	157682
T(2)	4922	4211	19844	9503	65878	63128	157681	84785

Table D-7 Covariance Matrix - Lurgi and HYGAS (\$ MM)²

D.2.3 Portfolio Risk Calculation

V(NB): Variance of the portfolio net benefits

$$\begin{aligned}
 V(NB) = & \sum_i V(R(i)) + V(O(i)) + V(I(i)) + V(t(i)) \\
 & - 2 \cdot \sum_{i,j} \text{Cov}(R(i), O(j)) + \text{Cov}(R(i), I(j)) \\
 & + \text{Cov}(R(i), T(j)) + 2 \cdot \sum_{i,j} \text{Cov}(O(i), I(j)) \\
 & + \text{Cov}(O(i), T(j)) + \text{Cov}(I(i), T(j)) \\
 & + 2 \cdot \sum_{i \neq j} \text{Cov}(R(i), R(j)) + \text{Cov}(O(i), O(j)) \\
 & + \text{Cov}(I(i), I(j)) + \text{Cov}(T(i), T(j)) \quad (D-15)
 \end{aligned}$$

Using values from the covariance matrix, Table D-7, the variance of the net benefits, V(NB), is calculated.

$$\begin{aligned}
 V(NB) = & (17013 + 7626 + 25641 + 7407 + 204748 \\
 & + 81376 + 346473 + 84785) \\
 & - 2 \cdot (9568 + 18171 + 9654 + 12398 + 28192 + 4922 \\
 & + 85193 + 159807 + 65878 + 17734 + 34431 + 5795) \\
 & + 2 \cdot (13704 + 6990 + 13368 + 5757 + 4211 + 19844 \\
 & + 149442 + 63128 + 157682 + 5043 + 3653 + 19575) \\
 & + 2 \cdot (34846 + 11798 + 41849 + 9503)
 \end{aligned}$$

$$= 775,069 - 903,486 + 924,794 + 195,992$$

$$V(NB) = 992,369 (\$ \text{ MM})^2 = (\$996.18 \text{ MM})^2$$

The $V(NB)$ is the portfolio risk for two processes, Lurgi and HYGAS, based on the available input data. At the present time, this risk value should be considered only as a means of comparing the risk of this portfolio with the risk of others. It would be difficult to assign some probability to losing $(\$996.18 \text{ MM})^2$, for example, until theoretical work with an appropriate probability density function is accomplished.

D.3 Portfolio Results

The unnormalized portfolio results for the Lurgi-HYGAS portfolio are the expected net benefits calculated in D.1 and the variance of the net benefits calculated in D.2.

$$\text{Unnormalized portfolio benefit} = E(NB) = \$247.29 \text{ MM}$$

$$\text{Unnormalized portfolio risk} = V(NB) = (\$996.18 \text{ MM})^2$$

The normalized results are calculated by: 1.) dividing the expected portfolio net benefits by the present worth of the portfolio investment costs, $I(1) + I(2)$, and 2.) dividing the portfolio variance by the square of the present worth of the portfolio investment costs.

$$I(1) + I(2) = 645.68 + 588.62$$

$$I(1) + I(2) = \$1,234.30 \text{ MM}$$

$$\text{Normalized portfolio benefit} = 247.29 / 1,234.30 = 0.20$$

$$\text{Normalized portfolio risk} = (996.18)^2 / (1,234.30)^2 = 0.65$$

In order to compare these hand calculated results with those obtained by the computer program, the computer results are shown in Table D-8.

PORTFOLIO NO. 1

LURGI
HYGAS

BNETPORT = 247.35
RISKPORT = 9.9224E5
RISKSDPT = 996.11

BNETNORM = 0.20041
RISKNORM = 0.65136
RISKSDNM = 0.80707

PW OF COMM SCALE INVEST = 1234.2
DEMO PLANT CAPITAL REQMTS = 706

COVARIANCE MATRIX

291946	-124459	-241688	-86173
-124459	112593	174401	78287
-241688	174401	455699	209965
-86173	78287	209965	111337

STD DEV MATRIX

540	353	492	294
353	336	418	280
492	418	675	458
294	280	458	334

NORMALIZED COVARIANCE MATRIX

.192	-.082	-.159	-.057
-.082	.074	.114	.051
-.159	.114	.299	.138
-.057	.051	.138	.073

NORMALIZED STD DEV MATRIX

.438	.286	.398	.238
.286	.272	.338	.227
.398	.338	.547	.371
.238	.227	.371	.270

Table D-8 Computer Portfolio Results - Lurgi and HYGAS

APPENDIX E

TEN BASELINE PORTFOLIO RESULTS

Appendix E lists the detailed baseline portfolio results for the ten portfolio structures defined in Section 4. The normalized portfolio results plotted in Figure 4-1 are given by *BNETNORM* and *RISKNORM*. The unnormalized portfolio results plotted in Figure 4-2 are given by *BNETPORT* and *RISKPORT*. Riskport was scaled to 0 - 100 scaling before plotting.

PORTFOLIO NO. 1

LURGI
HYGAS
INDUST. FUEL GAS B
SMALL SCALE FUEL E
SMALL SCALE FUEL F
UTILITY FUEL GAS K
ATMOS FLUIDIZED BED
COALCON - NEW COST

ENETPORT = 684.96
RISKPORT = 1.9161E6
RISKSDPT = 1384.2

ENETNORM = 0.34429
RISKNORM = 0.48412
RISKSDNM = 0.69579

PW OF COMM SCALE INVEST = 1989.5
DEMO PLANT CAPITAL REQMTS = 1223.9

COVARIANCE MATRIX

1008949	7461871	7625242	7195953
7461871	409583	334040	185926
7625242	334040	864491	449010
7195953	185926	449010	261269

STD DEV MATRIX

1004	680	791	443
680	640	578	431
791	578	930	670
443	431	670	511

NORMALIZED COVARIANCE MATRIX

.255	-.117	-.158	-.050
-.117	.103	.084	.047
-.158	.084	.218	.113
-.050	.047	.113	.066

NORMALIZED STD DEV MATRIX

.505	.342	.397	.223
.342	.322	.291	.217
.397	.291	.467	.337
.223	.217	.337	.257

PORTFOLIO NO. 2

LURGI

SMALL SCALE FUEL E

SMALL SCALE FUEL F

UTILITY FUEL GAS K

ATMOS FLUIDIZED BED

COALCON - NEW COST

BNETPORT = 488.23

RISKPORT = 5.8025E5

RISKSDPT = 761.74

BNETNORM = 0.36827

RISKNORM = 0.33013

RISKSDNM = 0.57457

PW OF COMM SCALE INVEST = 1325.8

DEMO PLANT CAPITAL REQMTS = 664.9

COVARIANCE MATRIX

351564	-185189	-200813	-87976
-185189	177642	132565	84861
-200813	132565	210808	132298
-87976	84861	132298	88747

STD DEV MATRIX

593	430	448	297
430	421	364	291
448	364	459	364
297	291	364	298

NORMALIZED COVARIANCE MATRIX

.200	-.105	-.114	-.050
-.105	.101	.075	.048
-.114	.075	.120	.075
-.050	.048	.075	.050

NORMALIZED STD DEV MATRIX

.447	.325	.338	.224
.325	.318	.275	.220
.338	.275	.346	.274
.224	.220	.274	.225

PORTFOLIO NO. 3

INDUST. FUEL GAS B
SMALL SCALE FUEL E
SMALL SCALE FUEL F
UTILITY FUEL GAS K
ATMOS FLUIDIZED BED
COALCON - NEW COST

BNETPORT = 437.61
RISKPORT = 4.9977E5
RISKSDPT = 706.94

BNETNORM = 0.57944
RISKNORM = 0.87623
RISKSDNM = 0.93607

PW OF COMM SCALE INVEST = 755.22
DEMO PLANT CAPITAL REQMTS = 517.9

COVARIANCE MATRIX

289344	-155579	-136942	-69601
-155579	156004	113158	72302
-136942	113158	145405	96548
-69601	72302	96548	69245

STD DEV MATRIX

538	394	370	264
394	395	336	269
370	336	381	311
264	269	311	263

NORMALIZED COVARIANCE MATRIX

.507	-.273	-.240	-.122
-.273	.274	.198	.127
-.240	.198	.255	.169
-.122	.127	.169	.121

NORMALIZED STD DEV MATRIX

.712	.522	.490	.349
.522	.523	.445	.356
.490	.445	.505	.411
.349	.356	.411	.348

PORTFOLIO NO. 4

LURGI

HYGAS

ATMOS FLUIDIZED BED

COALCON - NEW COST

BNETPORT = 384.74
RISKPORT = 1.7154E6
RISKSDPT = 1309.7

BNETNORM = 0.21311
RISKNORM = 0.52632
RISKSDNM = 0.72548

PW OF COMM SCALE INVEST = 1805.3
DEMO PLANT CAPITAL REQMTS = 1050

COVARIANCE MATRIX

814922	-381274	-545898	-182891
-381274	337615	313259	168467
-545898	313259	793200	399713
-182891	168467	399713	226898

STD DEV MATRIX

903	617	739	428
617	581	560	410
739	560	891	632
428	410	632	476

NORMALIZED COVARIANCE MATRIX

.250	-.117	-.167	-.056
-.117	.104	.096	.052
-.167	.096	.243	.123
-.056	.052	.123	.070

NORMALIZED STD DEV MATRIX

.500	.342	.409	.237
.342	.322	.310	.227
.409	.310	.493	.350
.237	.227	.350	.264

LURGI
 INDUST. FUEL GAS B
 SMALL SCALE FUEL E
 SMALL SCALE FUEL F
 UTILITY FUEL GAS K
 ATMOS FLUIDIZED BED
 SRC

BNETPORT = 1302.8
 RISKPORT = 1.8108E6
 RISKSAPT = 1345.7

BNETNORM = 0.65223
 RISKNORM = 0.45385
 RISKSINM = 0.67369

PW OF COMM SCALE INVEST = 1997.5
 DEMO PLANT CAPITAL REQMTS = 773.32

COVARIANCE MATRIX

1562479	-485506	-914802	-516200
-485506	256344	360058	236827
-914802	360058	893413	616661
-516200	236827	616661	504508

STD DEV MATRIX

1250	697	956	718
697	506	600	487
956	600	945	785
718	487	785	710

NORMALIZED COVARIANCE MATRIX

.392	-.122	-.229	-.129
-.122	.064	.090	.059
-.229	.090	.224	.155
-.129	.059	.155	.126

NORMALIZED STD DEV MATRIX

.626	.349	.479	.360
.349	.253	.300	.244
.479	.300	.473	.393
.360	.244	.393	.356

PORTFOLIO NO. 6

LURGI
HYGAS
INDUST. FUEL GAS B
SMALL SCALE FUEL E
SMALL SCALE FUEL F
UTILITY FUEL GAS K
ATMOS FLUIDIZED BED
COALCON - NEW COST
SRC

BNETPORT = 1700.8
RISKPORT = 4.6322E6
RISKSPT = 2152.2

BNETNORM = 0.5721
RISKNORM = 0.5241
RISKSINM = 0.72395

PW OF COMM SCALE INVEST = 2972.9
DEMO PLANT CAPITAL REQMTS = 1484.3

COVARIANCE MATRIX

3707308	-1291897	-2103158	-813057
-1291897	844984	749475	478658
-2103158	749475	2294651	1383030
-813057	478658	1383030	979117

STD DEV MATRIX

1925	1137	1450	902
1137	919	866	692
1450	866	1515	1176
902	692	1176	990

NORMALIZED COVARIANCE MATRIX

.419	-.146	-.238	-.092
-.146	.096	.085	.054
-.238	.085	.260	.156
-.092	.054	.156	.111

NORMALIZED STD DEV MATRIX

.648	.382	.488	.303
.382	.309	.291	.233
.488	.291	.510	.396
.303	.233	.396	.333

PORTFOLIO NO. 7

LURGI

INDUST. FUEL GAS B
SMALL SCALE FUEL E
SMALL SCALE FUEL F
ATMOS FLUIDIZED BED
SRC

BNETPORT = 1054.6
RISKPORT = 1.7196E6
RISKSDPT = 1311.3

BNETNORM = 0.55178
RISKNORM = 0.47073
RISKSDNM = 0.6861

PW OF COMM SCALE INVEST = 1911.3
DEMO PLANT CAPITAL REQMTS = 732.32

COVARIANCE MATRIX

1450034	-460631	-885802	-512308
-460631	236045	353629	232112
-885802	353629	879808	604387
-512308	232112	604387	490909

STD DEV MATRIX

1204	679	941	716
679	486	595	482
941	595	938	777
716	482	777	701

NORMALIZED COVARIANCE MATRIX

.397	-.126	-.242	-.140
-.126	.065	.097	.064
-.242	.097	.241	.165
-.140	.064	.165	.134

NORMALIZED STD DEV MATRIX

.630	.355	.492	.374
.355	.254	.311	.252
.492	.311	.491	.407
.374	.252	.407	.367

PORTFOLIO NO. 8

LURGI
HYGAS
INDUST. FUEL GAS A
INDUST. FUEL GAS B
SMALL SCALE FUEL E
SMALL SCALE FUEL F
UTILITY FUEL GAS K
ATMOS FLUIDIZED BED
COALCON - NEW COST
SRC

BNETPORT = 1649.7
RISKPORT = 4.7022E6
RISKSDPT = 2168.4

BNETNORM = 0.52094
RISKNORM = 0.46891
RISKSDNM = 0.68477

PW OF COMM SCALE INVEST = 3166.7
DEMO PLANT CAPITAL REQMTS = 1596.3

COVARIANCE MATRIX

3851606	-1367122	-2187247	7823235
-1367122	902528	766270	487126
-2187247	766270	2373050	1414529
7823235	487126	1414529	994328

STD DEV MATRIX

1963	1169	1479	907
1169	950	875	698
1479	875	1540	1189
907	698	1189	997

NORMALIZED COVARIANCE MATRIX

.384	-.136	-.218	-.082
-.136	.090	.076	.049
-.218	.076	.237	.141
-.082	.049	.141	.099

NORMALIZED STD DEV MATRIX

.620	.369	.467	.287
.369	.300	.276	.220
.467	.276	.486	.376
.287	.220	.376	.315

PORTFOLIO NO. 9

LURGI
HYGAS
INDUST. FUEL GAS B
SMALL SCALE FUEL E
SMALL SCALE FUEL F
ATMOS FLUIDIZED BED

BNETPORT = 193.05
RISKPORT = 1.0283E6
RISKSDPT = 1014.1

BNETNORM = 0.12731
RISKNORM = 0.44724
RISKSDNM = 0.66876

PW OF COMM SCALE INVEST = 1516.3
DEMO PLANT CAPITAL REQMTS = 928.9

COVARIANCE MATRIX

340670	-152486	-267044	-89969
-152486	138889	181893	81992
-267044	181893	479813	221383
-89969	81992	221383	117423

STD DEV MATRIX

584	390	517	300
390	373	426	286
517	426	693	471
300	286	471	343

NORMALIZED COVARIANCE MATRIX

.148	-.066	-.116	-.039
-.066	.060	.079	.036
-.116	.079	.209	.096
-.039	.036	.096	.051

NORMALIZED STD DEV MATRIX

.385	.258	.341	.198
.258	.246	.281	.189
.341	.281	.457	.310
.198	.189	.310	.226

PORTFOLIO NO. 10

LURGI
INDUST. FUEL GAS B
ATMOS FLUIDIZED BED
SRC

BNETPORT = 1045
RISKPORT = 1.7168E6
RISKSDPT = 1310.3

BNETNORM = 0.55336
RISKNORM = 0.4814
RISKSDNM = 0.69383

PW OF COMM SCALE INVEST = 1888.5
DEMO PLANT CAPITAL REQMTS = 701.43

COVARIANCE MATRIX

1442436	-457107	-882697	-511744
-457107	233430	353020	231681
-882697	353020	877822	603293
-511744	231681	603293	490258

STD DEV MATRIX

1201	676	940	715
676	483	594	481
940	594	937	777
715	481	777	700

NORMALIZED COVARIANCE MATRIX

.404	-.128	-.248	-.143
-.128	.065	.099	.065
-.248	.099	.246	.169
-.143	.065	.169	.137

NORMALIZED STD DEV MATRIX

.636	.358	.498	.379
.358	.256	.315	.255
.498	.315	.496	.411
.379	.255	.411	.371

APPENDIX F

INDIVIDUAL PROCESS RESULTS

Appendix F lists the detailed portfolio results for the twenty-two individual sets of process data. Each portfolio is constructed of just a single process so that individual process benefits and risks can be compared.

PORTFOLIO NO. 1

COGAS

BNETPORT = -164.03
RISKPORT = 7.9227E5
RISKSDPT = 890.1

BNETNORM = -0.19668
RISKNORM = 1.1391
RISKSDNM = 1.0673

PW OF COMM SCALE INVEST = 833.98
DEMO PLANT CAPITAL REQMTS = 229

COVARIANCE MATRIX

171397	-71004	-203495	-66383
-71004	48677	139671	48181
-203495	139671	473772	169348
-66383	48181	169348	65790

STD DEV MATRIX

414	266	451	258
266	221	374	220
451	374	688	412
258	220	412	256

NORMALIZED COVARIANCE MATRIX

.246	-.102	-.293	-.095
-.102	.070	.201	.069
-.293	.201	.681	.243
-.095	.069	.243	.095

NORMALIZED STD DEV MATRIX

.496	.320	.541	.309
.320	.265	.448	.263
.541	.448	.825	.493
.309	.263	.493	.308

LURGI

BNETPORT = 93.037
RISKPORT = 50693
RISKSDPT = 225.15

BNETNORM = 0.14409
RISKNORM = 0.1214
RISKSDNM = 0.3487

PW OF COMM SCALE INVEST = 645.68
DEMO PLANT CAPITAL REQMTS = 249

COVARIANCE MATRIX

17013	-9545	-18212	-9613
-9545	7592	13606	6946
-18212	13606	25647	13327
-9613	6946	13327	7425

STD DEV MATRIX

130	98	135	98
98	87	117	83
135	117	160	115
98	83	115	86

NORMALIZED COVARIANCE MATRIX

.041	-.023	-.044	-.023
-.023	.018	.033	.017
-.044	.033	.062	.032
-.023	.017	.032	.018

NORMALIZED STD DEV MATRIX

.202	.151	.209	.152
.151	.135	.181	.129
.209	.181	.248	.179
.152	.129	.179	.133

PORTFOLIO NO. 3

HYGAS

BNETPORT = 154.31
RISKPORT = 8.3629E5
RISKSDPT = 914.49

BNETNORM = 0.26219
RISKNORM = 2.4142
RISKSDNM = 1.5538

PW OF COMM SCALE INVEST = 588.55
DEMO PLANT CAPITAL REQMTS = 457

COVARIANCE MATRIX

205475	-84973	-160863	-65830
-84973	81375	150024	63443
-160863	150024	346397	157325
-65830	63443	157325	84788

STD DEV MATRIX

453	292	401	257
292	285	387	252
401	387	589	397
257	252	397	291

NORMALIZED COVARIANCE MATRIX

.593	-.245	-.464	-.190
-.245	.235	.433	.183
-.464	.433	1.000	.454
-.190	.183	.454	.245

NORMALIZED STD DEV MATRIX

.770	.495	.681	.436
.495	.485	.658	.428
.681	.658	1.000	.674
.436	.428	.674	.495

PORTFOLIO NO. 4

SYNTHANE

BNETPORT = 746.328
RISKPORT = 7.8153E5
RISKSDPT = 884.04

BNETNORM = 70.056312
RISKNORM = 1.1547
RISKSDNM = 1.0746

PW OF COMM SCALE INVEST = 822.69
DEMO PLANT CAPITAL REQMTS = 210.8

COVARIANCE MATRIX

115586	743876	7171385	761015
743876	31004	104043	43887
7171385	104043	444642	180550
761015	43887	180550	85895

STD DEV MATRIX

340	209	414	247
209	176	323	209
414	323	667	425
247	209	425	293

NORMALIZED COVARIANCE MATRIX

.171	.065	.253	.090
.065	.046	.154	.065
.253	.154	.657	.267
.090	.065	.267	.127

NORMALIZED STD DEV MATRIX

.413	.255	.503	.300
.255	.214	.392	.255
.503	.392	.811	.516
.300	.255	.516	.356

PORTFOLIO NO. 5

TEXACO

BNETPORT = 298.6
RISKPORT = 3.0346E5
RISKSDPT = 550.87

BNETNORM = 0.38792
RISKNORM = 0.51216
RISKSDNM = 0.71566

PW OF COMM SCALE INVEST = 769.75
DEMO PLANT CAPITAL REQMTS = 209.5

COVARIANCE MATRIX

107591	77708	115917	30709
77708	82315	109385	29900
115917	109385	171599	48016
30709	29900	48016	16020

STD DEV MATRIX

328	279	340	175
279	287	331	173
340	331	414	219
175	173	219	127

NORMALIZED COVARIANCE MATRIX

.182	.131	.196	.052
.131	.139	.185	.050
.196	.185	.290	.081
.052	.050	.081	.027

NORMALIZED STD DEV MATRIX

.426	.362	.442	.228
.362	.373	.430	.225
.442	.430	.538	.285
.228	.225	.285	.164

PORTFOLIO NO. 6

INDUST. FUEL GAS A

BNETPORT = 51.152

RISKPORT = 7065.4

RISKSDPT = 84.056

BNETNORM = 0.26401

RISKNORM = 0.18821

RISKSDNM = 0.43383

PW OF COMM SCALE INVEST. = 193.75

DEMO PLANT CAPITAL REQMTS = 112

COVARIANCE MATRIX

3049	-2601	-2304	-596
-2601	3234	2736	711
-2304	2736	2894	844
-596	711	844	308

STD DEV MATRIX

55	51	48	24
51	57	52	27
48	52	54	29
24	27	29	18

NORMALIZED COVARIANCE MATRIX

.081	-.069	-.061	-.016
-.069	.086	.073	.019
-.061	.073	.077	.022
-.016	.019	.022	.008

NORMALIZED STD DEV MATRIX

.285	.263	.248	.126
.263	.293	.270	.138
.248	.270	.278	.150
.126	.138	.150	.091

PORTFOLIO NO. 7

INDUST. FUEL GAS B

BNETPORT = 42.412
RISKPORT = 4778.7
RISKSDPT = 69.128

BNETNORM = 0.56441
RISKNORM = 0.84631
RISKSDNM = 0.91995

PW OF COMM SCALE INVEST = 75.144
DEMO PLANT CAPITAL REQMTS = 102

COVARIANCE MATRIX

3971	-2508	-1987	-828
-2508	2131	1735	831
-1987	1735	1782	930
-828	831	930	547

STD DEV MATRIX

63	50	45	29
50	46	42	29
45	42	42	30
29	29	30	23

NORMALIZED COVARIANCE MATRIX

.703	-.444	-.352	-.147
-.444	.377	.307	.147
-.352	.307	.316	.165
-.147	.147	.165	.097

NORMALIZED STD DEV MATRIX

.839	.666	.593	.383
.666	.614	.554	.384
.593	.554	.562	.406
.383	.384	.406	.311

PORTFOLIO NO. 8

INDUST. FUEL GAS C

BNETPORT = 170.28
RISKPORT = 1.187E5
RISKSDPT = 344.53

BNETNORM = 0.67387
RISKNORM = 1.859
RISKSDNM = 1.3635

PW OF COMM SCALE INVEST = 252.69
DEMO PLANT CAPITAL REQMTS = 194

COVARIANCE MATRIX

20501	20050	15964	1859
20050	41537	34233	5948
15964	34233	36613	6850
1859	5948	6850	1737

STD DEV MATRIX

143	142	126	43
142	204	185	77
126	185	191	83
43	77	83	42

NORMALIZED COVARIANCE MATRIX

.321	.314	.250	.029
.314	.651	.536	.093
.250	.536	.573	.107
.029	.093	.107	.027

NORMALIZED STD DEV MATRIX

.567	.560	.500	.171
.560	.807	.732	.305
.500	.732	.757	.328
.171	.305	.328	.165

PORTFOLIO NO. 9

SMALL SCALE FUEL D

BNETPORT = 5.1397
RISKPORT = 100.39
RISKSDPT = 10.02

BNETNORM = 0.14781
RISKNORM = 0.08303
RISKSDNM = 0.28815

PW OF COMM SCALE INVEST = 34.772
DEMO PLANT CAPITAL REQMTS = 47.2

COVARIANCE MATRIX

37	-39	-14	-7
-39	75	28	13
-14	28	12	6
-7	13	6	3

STD DEV MATRIX

6	6	4	3
6	9	5	4
4	5	3	2
3	4	2	2

NORMALIZED COVARIANCE MATRIX

.031	-.032	-.012	-.006
-.032	.062	.023	.011
-.012	.023	.010	.005
-.006	.011	.005	.002

NORMALIZED STD DEV MATRIX

.175	.179	.108	.076
.179	.249	.153	.102
.108	.153	.100	.069
.076	.102	.069	.049

PORTFOLIO NO. 10

SMALL SCALE FUEL DX

BNETPORT = 10.124
RISKPORT = 21.054
RISKSDPT = 4.5884

BNETNORM = 0.62751
RISKNORM = 0.080883
RISKSDNM = 0.2844

PW OF COMM SCALE INVEST = 16.134
DEMO PLANT CAPITAL REQMTS = 21.9

COVARIANCE MATRIX

4	6	2	1
6	16	6	1
2	6	3	1
1	1	1	0

STD DEV MATRIX

2	2	1	1
2	4	2	1
1	2	2	1
1	1	1	0

NORMALIZED COVARIANCE MATRIX

.016	-.023	-.008	-.002
-.023	.060	.023	.005
-.008	.023	.010	.002
-.002	.005	.002	.001

NORMALIZED STD DEV MATRIX

.126	.150	.092	.045
.150	.245	.151	.072
.092	.151	.100	.049
.045	.072	.049	.025

PORTFOLIO NO. 11

SMALL SCALE FUEL E

BNETPORT = 3.8583

RISKPORT = 25.13

RISKSDPT = 5.013

BNETNORM = 0.24588

RISKNORM = 0.10206

RISKSDNM = 0.31946

PW OF COMM SCALE INVEST = 15.692

DEMO PLANT CAPITAL REQMTS = 21.3

COVARIANCE MATRIX

8	78	74	72
78	13	7	3
74	7	4	2
72	3	2	1

STD DEV MATRIX

3	3	2	1
3	4	3	2
2	3	2	1
1	2	1	1

NORMALIZED COVARIANCE MATRIX

.034	-.031	-.016	-.008
-.031	.055	.029	.014
-.016	.029	.017	.009
-.008	.014	.009	.005

NORMALIZED STD DEV MATRIX

.184	.176	.125	.090
.176	.233	.169	.118
.125	.169	.130	.092
.090	.118	.092	.068

PORTFOLIO NO. 12

SMALL SCALE FUEL F

BNETPORT = 5.7418
RISKPORT = 4.1163
RISKSDPT = 2.0289

BNETNORM = 0.8085
RISKNORM = 0.081614
RISKSDNM = 0.28568

PW OF COMM SCALE INVEST = 7.1018
DEMO PLANT CAPITAL REQMTS = 9.6

COVARIANCE MATRIX

7	5	1	1
5	6	2	1
1	2	1	0
1	1	0	0

STD DEV MATRIX

3	2	1	1
2	2	1	1
1	1	1	1
1	1	1	0

NORMALIZED COVARIANCE MATRIX

.133	-.103	-.029	-.017
-.103	.118	.032	.019
-.029	.032	.010	.006
-.017	.019	.006	.004

NORMALIZED STD DEV MATRIX

.365	.321	.169	.131
.321	.344	.178	.137
.169	.178	.100	.079
.131	.137	.079	.066

PORTFOLIO NO. 13

UTILITY FUEL GAS G

BNETPORT = 164.43
RISKPORT = 5165.1
RISKSDPT = 71.869

BNETNORM = 3.0999
RISKNORM = 1.8358
RISKSDNM = 1.3549

PW OF COMM SCALE INVEST = 53.043
DEMO PLANT CAPITAL REQMTS = 36

COVARIANCE MATRIX

5409	-2262	-1596	-1590
-2262	1518	1102	1229
-1596	1102	907	1077
-1590	1229	1077	1409

STD DEV MATRIX

74	48	40	40
48	39	33	35
40	33	30	33
40	35	33	38

NORMALIZED COVARIANCE MATRIX

1.923	-.804	-.567	-.565
-.804	.539	.392	.437
-.567	.392	.322	.383
-.565	.437	.383	.501

NORMALIZED STD DEV MATRIX

1.387	.897	.753	.752
.897	.734	.626	.661
.753	.626	.568	.619
.752	.661	.619	.708

PORTFOLIO NO. 14

UTILITY FUEL GAS H

BNETPORT = 253.72
RISKPORT = 49270
RISKSDPT = 221.97

BNETNORM = 0.9384
RISKNORM = 0.67401
RISKSDNM = 0.82098

PW OF COMM SCALE INVEST = 270.37
DEMO PLANT CAPITAL REQMTS = 130

COVARIANCE MATRIX

2844	3011	4265	309
3011	6391	10850	1097
4265	10850	25062	2920
309	1097	2920	409

STD DEV MATRIX

53	55	65	18
55	80	104	33
65	104	158	54
18	33	54	20

NORMALIZED COVARIANCE MATRIX

.039	.041	.058	.004
.041	.087	.148	.015
.058	.148	.343	.040
.004	.015	.040	.006

NORMALIZED STD DEV MATRIX

.197	.203	.242	.065
.203	.296	.385	.123
.242	.385	.586	.200
.065	.123	.200	.075

PORTFOLIO NO. 15

UTILITY FUEL GAS I

BNETPORT = 33.614
RISKPORT = 1398
RISKSDPT = 37.39

BNETNORM = 1.9838
RISKNORM = 4.8694
RISKSDNM = 2.2067

PW OF COMM SCALE INVEST = 16.944
DEMO PLANT CAPITAL REQMTS = 23

COVARIANCE MATRIX

542	-378	-102	-54
-378	644	234	185
-102	234	117	105
-54	185	105	115

STD DEV MATRIX

23	19	10	7
19	25	15	14
10	15	11	10
7	14	10	11

NORMALIZED COVARIANCE MATRIX

1.887	-1.315	-.357	-.190
-1.315	2.245	.815	.643
-.357	.815	.408	.367
-.190	.643	.367	.401

NORMALIZED STD DEV MATRIX

1.374	1.147	.597	.435
1.147	1.498	.903	.802
.597	.903	.639	.606
.435	.802	.606	.633

PORTFOLIO NO. 16

UTILITY FUEL GAS J

BNETPORT = 167.03
RISKPORT = 3.1121E5
RISKSDPT = 557.86

BNETNORM = 0.50609
RISKNORM = 2.857
RISKSDNM = 1.6903

PW OF COMM SCALE INVEST = 330.04
DEMO PLANT CAPITAL REQMTS = 196

COVARIANCE MATRIX

46112	742363	29774	4352
742363	85416	77592	17370
29774	77592	91618	22378
4352	17370	22378	6357

STD DEV MATRIX

215	206	173	66
206	292	279	132
173	279	303	150
66	132	150	80

NORMALIZED COVARIANCE MATRIX

.423	.389	.273	.040
.389	.784	.712	.159
.273	.712	.841	.205
.040	.159	.205	.058

NORMALIZED STD DEV MATRIX

.651	.624	.523	.200
.624	.886	.844	.399
.523	.844	.917	.453
.200	.399	.453	.242

PORTFOLIO NO. 17

UTILITY FUEL GAS K

BNETPORT = 248.21
RISKPORT = 30248
RISKSDPT = 173.92

BNETNORM = 2.8796
RISKNORM = 4.0714
RISKSDNM = 2.0178

PW OF COMM SCALE INVEST = 86.194
DEMO PLANT CAPITAL REQMTS = 41

COVARIANCE MATRIX

6944	-2920	-1287	-817
-2920	5346	3517	3758
-1287	3517	2757	3232
-817	3758	3232	4237

STD DEV MATRIX

83	54	36	29
54	73	59	61
36	59	53	57
29	61	57	65

NORMALIZED COVARIANCE MATRIX

.935	-.393	-.173	-.110
-.393	.720	.473	.506
-.173	.473	.371	.435
-.110	.506	.435	.570

NORMALIZED STD DEV MATRIX

.967	.627	.416	.332
.627	.848	.688	.711
.416	.688	.609	.660
.332	.711	.660	.755

PORTFOLIO NO. 18

ATMOS FLUIDIZED BED

BNETPORT = 7106.31
RISKPORT = 7289.1
RISKSDPT = 85.376

BNETNORM = 70.57724
RISKNORM = 0.21489
RISKSDNM = 0.46356

PW OF COMM SCALE INVEST = 184.18
DEMO PLANT CAPITAL REQMTS = 90

COVARIANCE MATRIX

0	0	0	0
0	3762	1079	308
0	1079	424	139
0	308	139	51

STD DEV MATRIX

0	0	0	0
0	61	33	18
0	33	21	12
0	18	12	7

NORMALIZED COVARIANCE MATRIX

.000	.000	.000	.000
.000	.111	.032	.009
.000	.032	.013	.004
.000	.009	.004	.002

NORMALIZED STD DEV MATRIX

.000	.000	.000	.000
.000	.333	.178	.095
.000	.178	.112	.064
.000	.095	.064	.039

PORTFOLIO NO. 19

COALCON - OLD COST

BNETPORT = 385.35
RISKPORT = 3.0575E5
RISKSDPT = 552.95

BNETNORM = 1.1616
RISKNORM = 2.7783
RISKSDNM = 1.6668

PW OF COMM SCALE INVEST = 331.74
DEMO PLANT CAPITAL REQMTS = 164

COVARIANCE MATRIX

201365	798037	794277	769266
798037	77815	74096	57072
794277	74096	86681	69838
769266	57072	69838	61036

STD DEV MATRIX

449	313	307	263
313	279	272	239
307	272	294	264
263	239	264	247

NORMALIZED COVARIANCE MATRIX

1.830	.891	.857	.629
.891	.707	.673	.519
.857	.673	.788	.635
.629	.519	.635	.555

NORMALIZED STD DEV MATRIX

1.353	.944	.926	.793
.944	.841	.821	.720
.926	.821	.887	.797
.793	.720	.797	.745

PORTFOLIO NO. 20

COALCON - NEW COST

BNETPORT = 243.7
RISKPORT = 3.7603E5
RISKSDPT = 613.22

BNETNORM = 0.62985
RISKNORM = 2.5118
RISKSDNM = 1.5849

PW OF COMM SCALE INVEST = 386.92
DEMO PLANT CAPITAL REQMTS = 254

COVARIANCE MATRIX

201365	-114389	-109959	-64038
-114389	105939	100835	61566
-109959	100835	117916	75307
-64038	61566	75307	52170

STD DEV MATRIX

449	338	332	253
338	325	318	248
332	318	343	274
253	248	274	228

NORMALIZED COVARIANCE MATRIX

1.345	-.764	-.735	-.428
-.764	.708	.674	.411
-.735	.674	.789	.503
-.428	.411	.503	.348

NORMALIZED STD DEV MATRIX

1.160	.874	.857	.654
.874	.841	.821	.641
.857	.821	.887	.709
.654	.641	.709	.590

PORTFOLIO NO. 21

SRC

BNETPORT = 1015.9
RISKPORT = 1.5386E6
RISKSDPT = 1240.4

BNETNORM = 1.0329
RISKNORM = 1.5907
RISKSDNM = 1.2612

PW OF COMM SCALE INVEST = 983.48
DEMO PLANT CAPITAL REQMTS = 260.43

COVARIANCE MATRIX

1198586	-367317	-718777	-474733
-367317	182227	322278	213366
-718777	322278	726685	520600
-474733	213366	520600	440282

STD DEV MATRIX

1095	606	848	689
606	427	568	462
848	568	852	722
689	462	722	664

NORMALIZED COVARIANCE MATRIX

1.239	-.380	-.743	-.491
-.380	.188	.333	.221
-.743	.333	.751	.538
-.491	.221	.538	.455

NORMALIZED STD DEV MATRIX

1.113	.616	.862	.701
.616	.434	.577	.470
.862	.577	.867	.734
.701	.470	.734	.675

PORTFOLIO NO. 22

FISCHER-TROPSCH

BNETPORT = 37.087
RISKPORT = 1.7229E6
RISKSDPT = 1312.6

BNETNORM = 0.030999
RISKNORM = 1.2037
RISKSDNM = 1.0972

PW OF COMM SCALE INVEST = 1196.4
DEMO PLANT CAPITAL REQMTS = 325.8

COVARIANCE MATRIX

594491	-263944	-631884	-264428
-263944	161219	377903	155542
-631884	377903	1060708	465590
-264428	155542	465590	228955

STD DEV MATRIX

771	514	795	514
514	402	615	394
795	615	1030	682
514	394	682	478

NORMALIZED COVARIANCE MATRIX

.415	.184	.441	.185
.184	.113	.264	.109
.441	.264	.741	.325
.185	.109	.325	.160

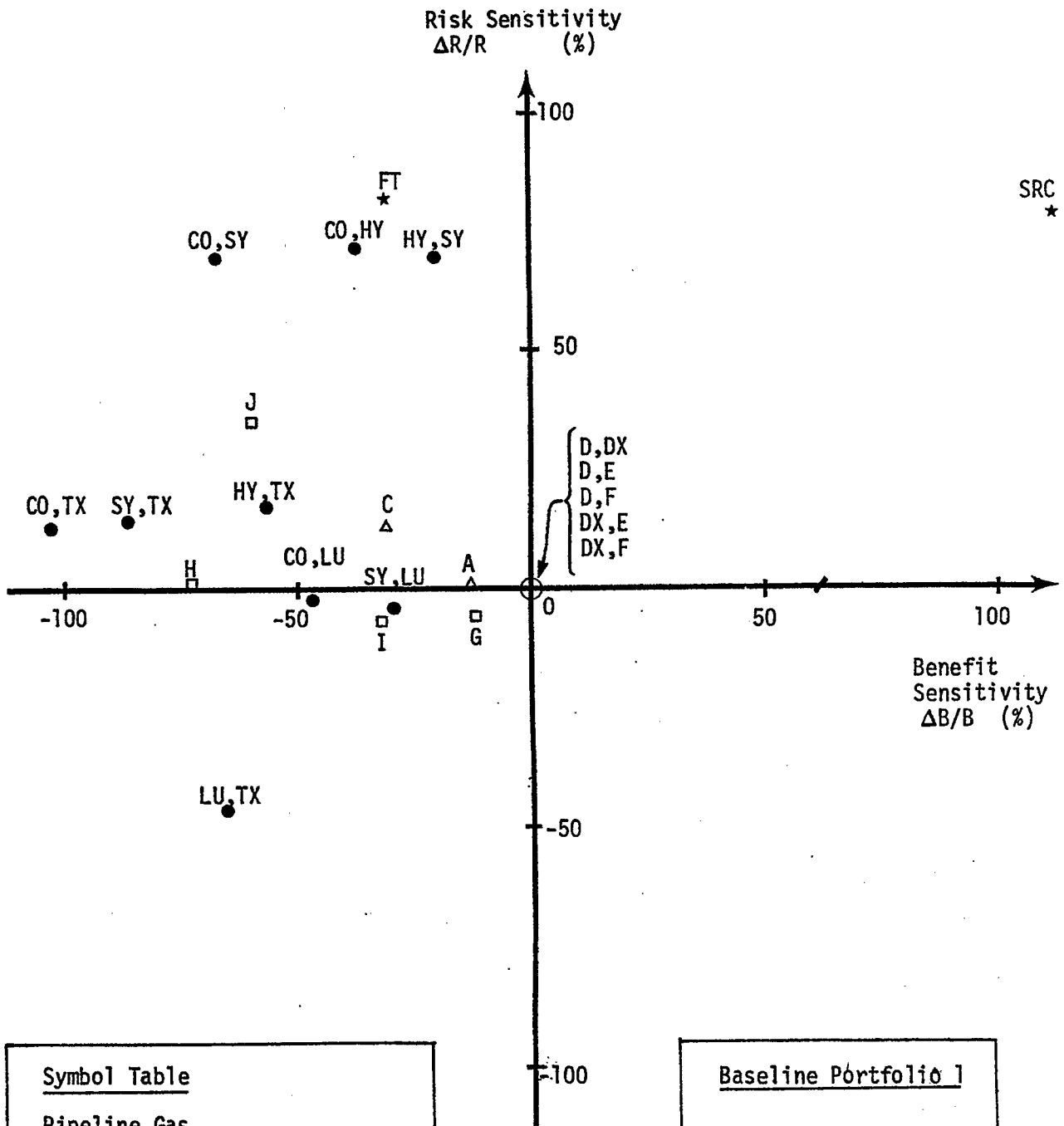
NORMALIZED STD DEV MATRIX

.644	.429	.664	.430
.429	.336	.514	.330
.664	.514	.861	.570
.430	.330	.570	.400

APPENDIX G

SENSITIVITY RESULTS FOR TEN BASELINE PORTFOLIOS

Appendix G lists the sensitivity results of each baseline portfolio to non-optimal process economics and risks. The interpretation of these figures is given in Section 4.4. In addition to the baseline portfolio sensitivities, the sensitivity of small scale industrial fuel gas processes is included. The Slagging Lurgi process is denoted as Lurgi and the SRC II process is denoted as SRC.



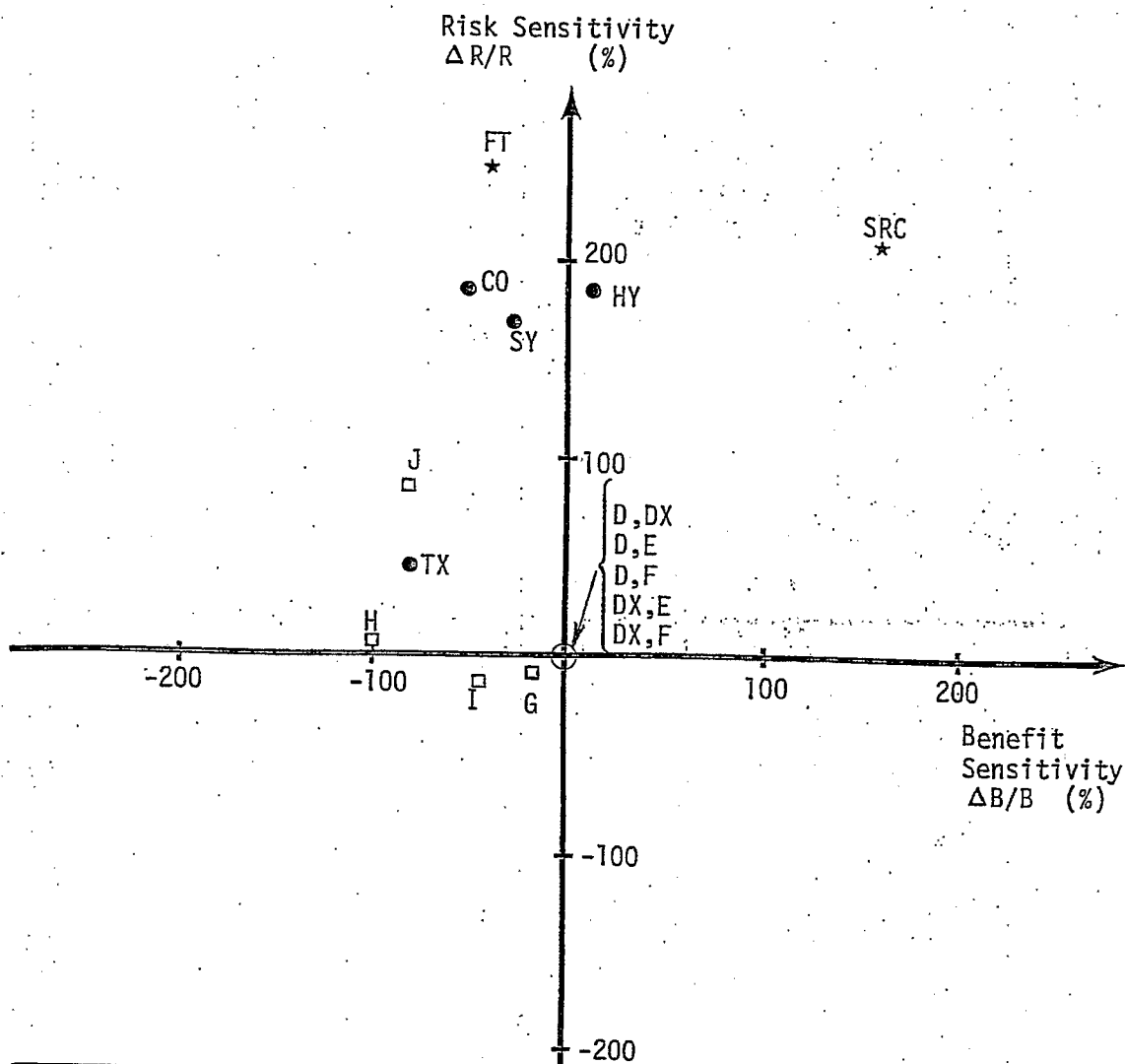
Symbol Table

Pipeline Gas	
● COGAS	CO
● Lurgi	LU
● HYGAS	HY
● Synthane	SY
● Texaco	TX
Fuel Gas	
△ Industrial	A,B,C
○ Small Scale Ind	D,DX,E,F
□ Utility Fuel Gas	G,H,I,J,K
Direct Combustion	
■ Atmos Fluid Bed	AFB
Liquef/Gasification	
★ Coalcon-New Cost	CBF
★ SRC	SRC
★ Fischer-Tropsch	FT

Baseline Portfolio 1

Lurgi	
HYGAS	
Industrial	B
Small Scale	E,F
Utility	K
Atmos Fluid Bed	
Coalcon-New Cost	

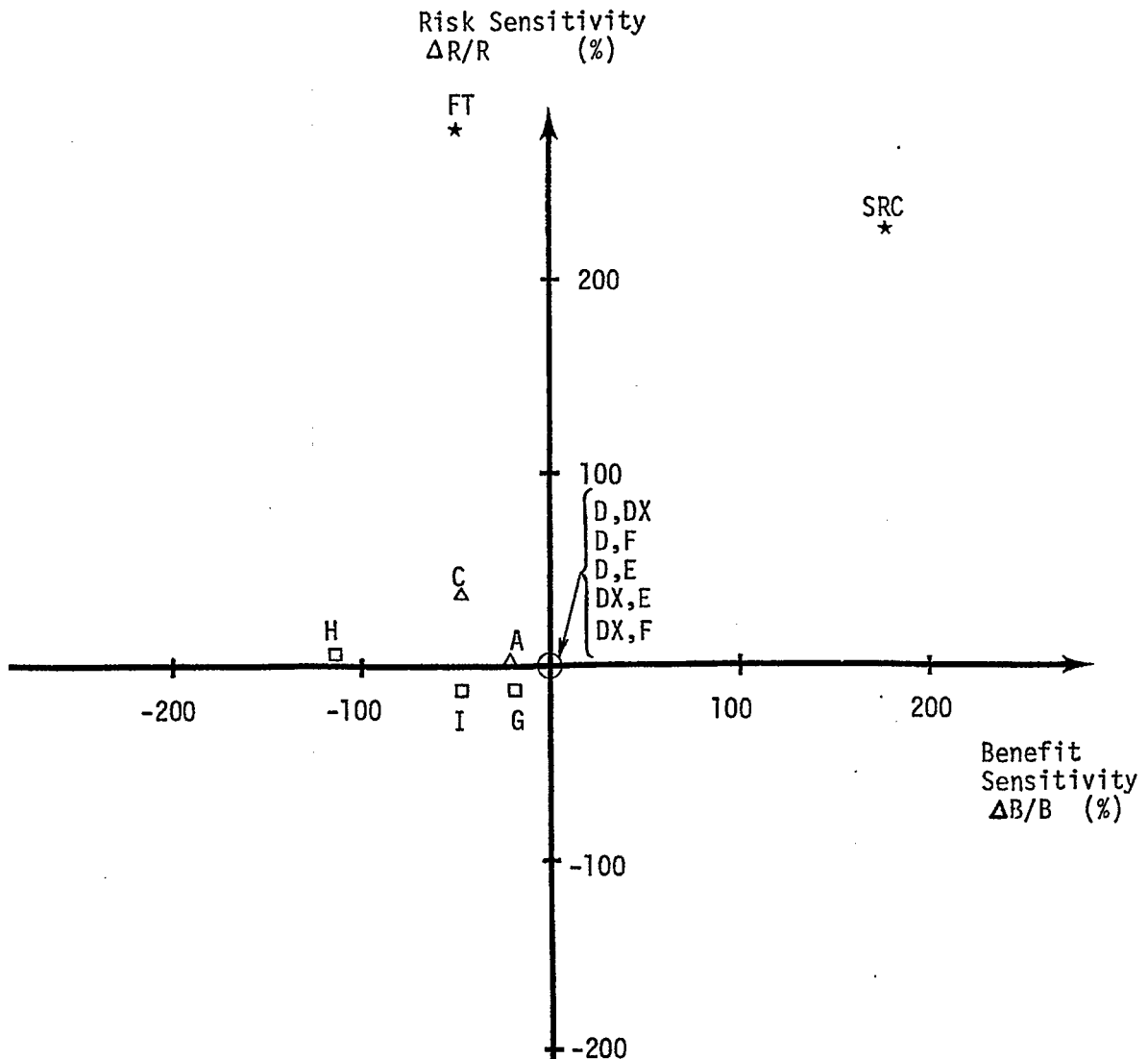
Figure G-1 Sensitivity of Program 1 to Process Economics and Risk
- G-2 -



Symbol Table	
Pipeline Gas	
● COGAS	CO
● Lurgi	LU
● HYGAS	HY
● Synthane	SY
● Texaco	TX
Fuel Gas	
△ Industrial	A, B, C
○ Small Scale Ind	D, DX, E, F
□ Utility Fuel Gas	G, H, I, J, K
Direct Combustion	
■ Atmos Fluid Bed	AFB
Liquef/Gasification	
★ Coalcon-New Cost	CBF
★ SRC	SRC
★ Fischer-Tropsch	FT

Baseline Portfolio 2	
Lurgi	
Small Scale	E, F
Utility	K
Atmos Fluid Bed	
Coalcon-New Cost	

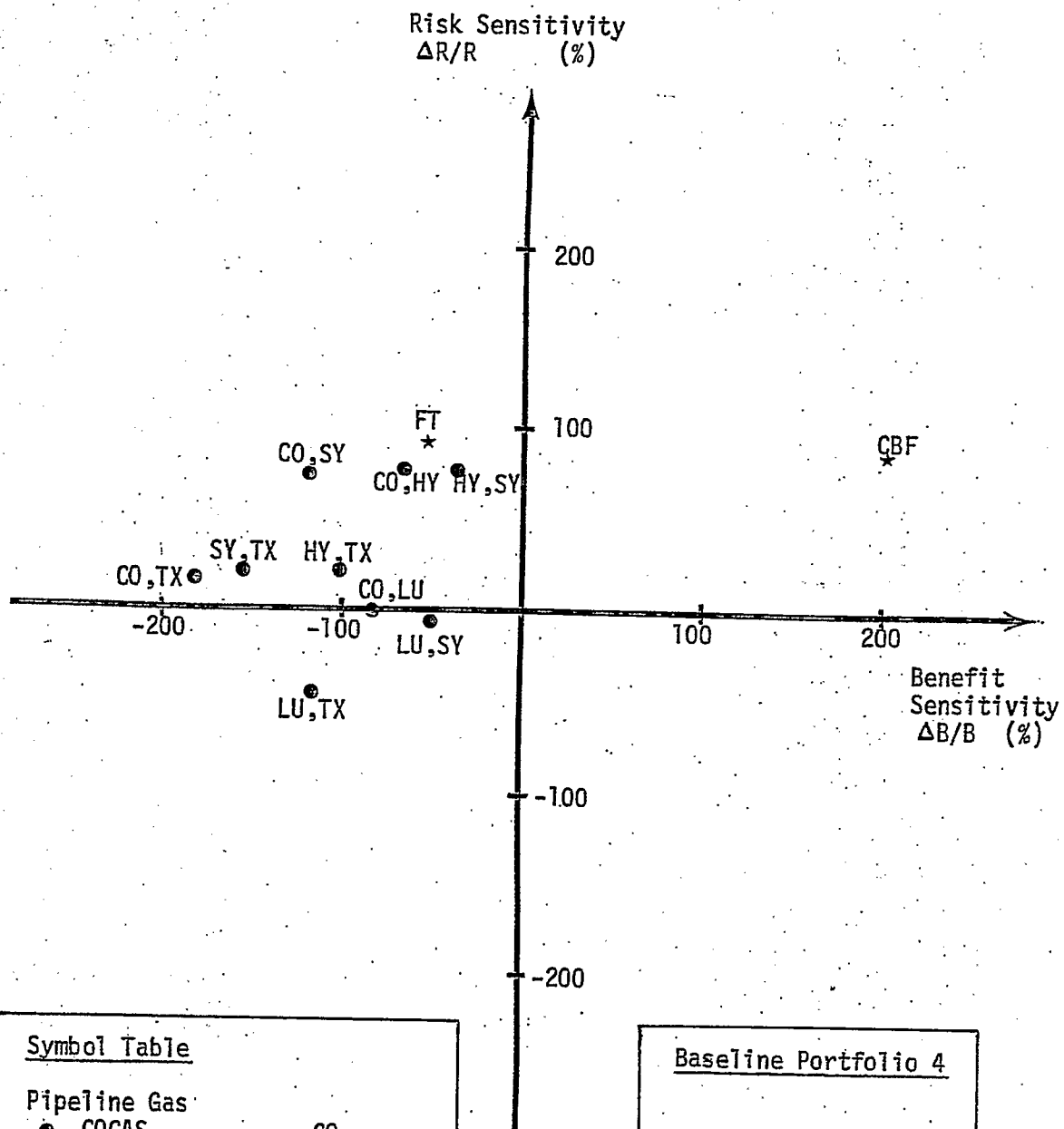
Figure G-2 Sensitivity of Program 2 to Process Economics and Risk



Symbol Table	
Pipeline Gas	
● COGAS	CO
● Lurgi	LU
● HYGAS	HY
● Synthane	SY
● Texaco	TX
Fuel Gas	
△ Industrial	A, B, C
○ Small Scale Ind	D, DX, E, F
□ Utility Fuel Gas	G, H, I, J, K
Direct Combustion	
■ Atmos Fluid Bed	AFB
Liquef/Gasification	
* Coalcon-New Cost	CBF
* SRC	SRC
* Fischer-Tropsch	FT

Baseline Portfolio 3	
Industrial	B
Small Scale	E, F
Utility	K
Atmos Fluid Bed	
Coalcon-New Cost	

Figure G-3 Sensitivity of Program 3 to Process Economics and Risk



Symbol Table

Pipeline Gas	
●	COGAS CO
●	Lurgi LU
●	HYGAS HY
●	Synthane SY
●	Texaco TX
Fuel Gas	
△	Industrial A,B,C
○	Small Scale Ind D,DX,E,F
□	Utility Fuel Gas G,H,I,J,K
Direct Combustion	
■	Atmos Fluid Bed AFB
Liquef/Gasification	
*	Coalcon-New Cost CBF
*	SRC SRC
*	Fischer-Tropsch FT

Baseline Portfolio 4

Lurgi HYGAS
Atmos Fluid Bed
Coalcon-New Cost

Figure G-4 Sensitivity of Program 4 to Process Economics and Risk

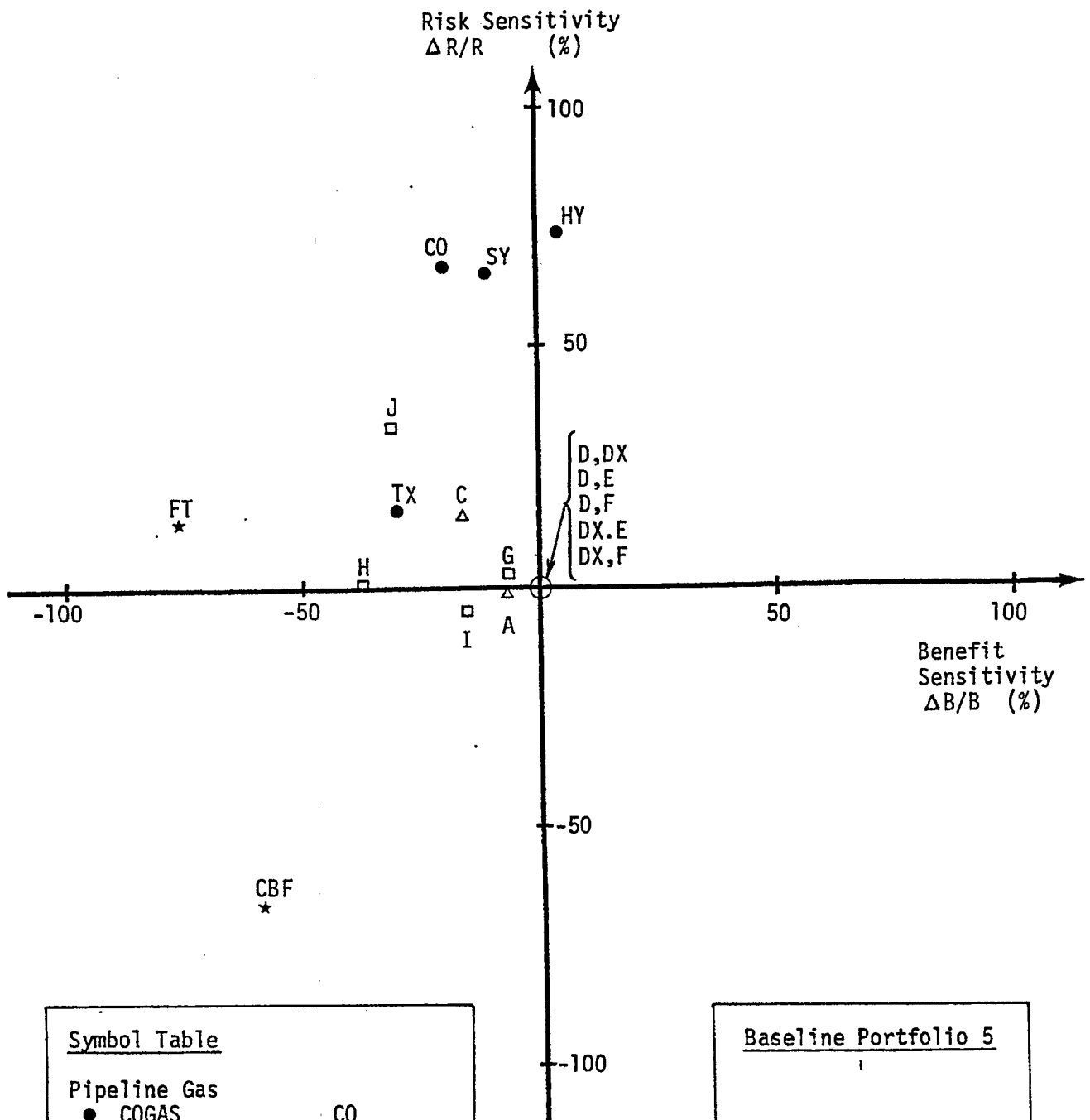
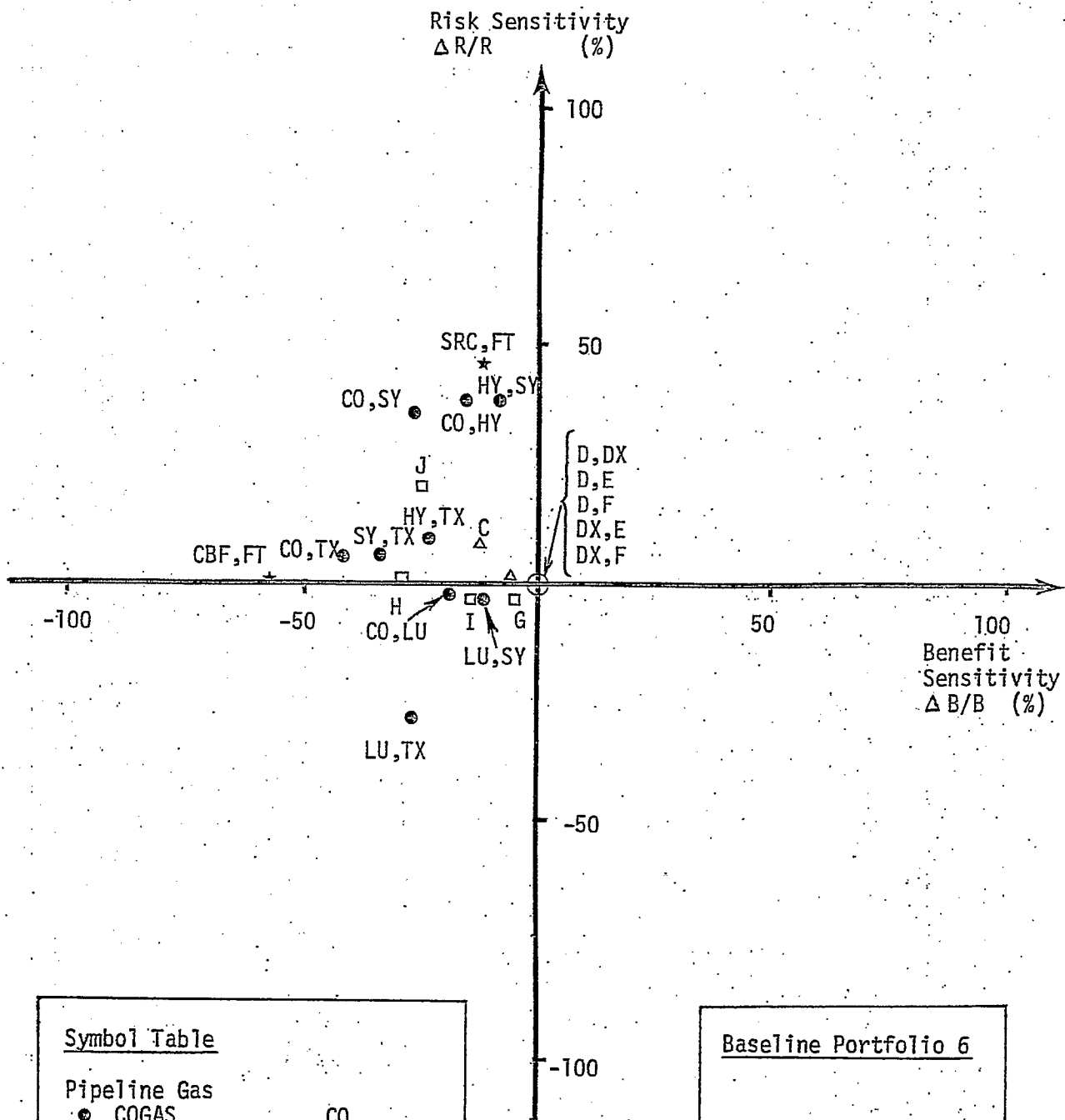


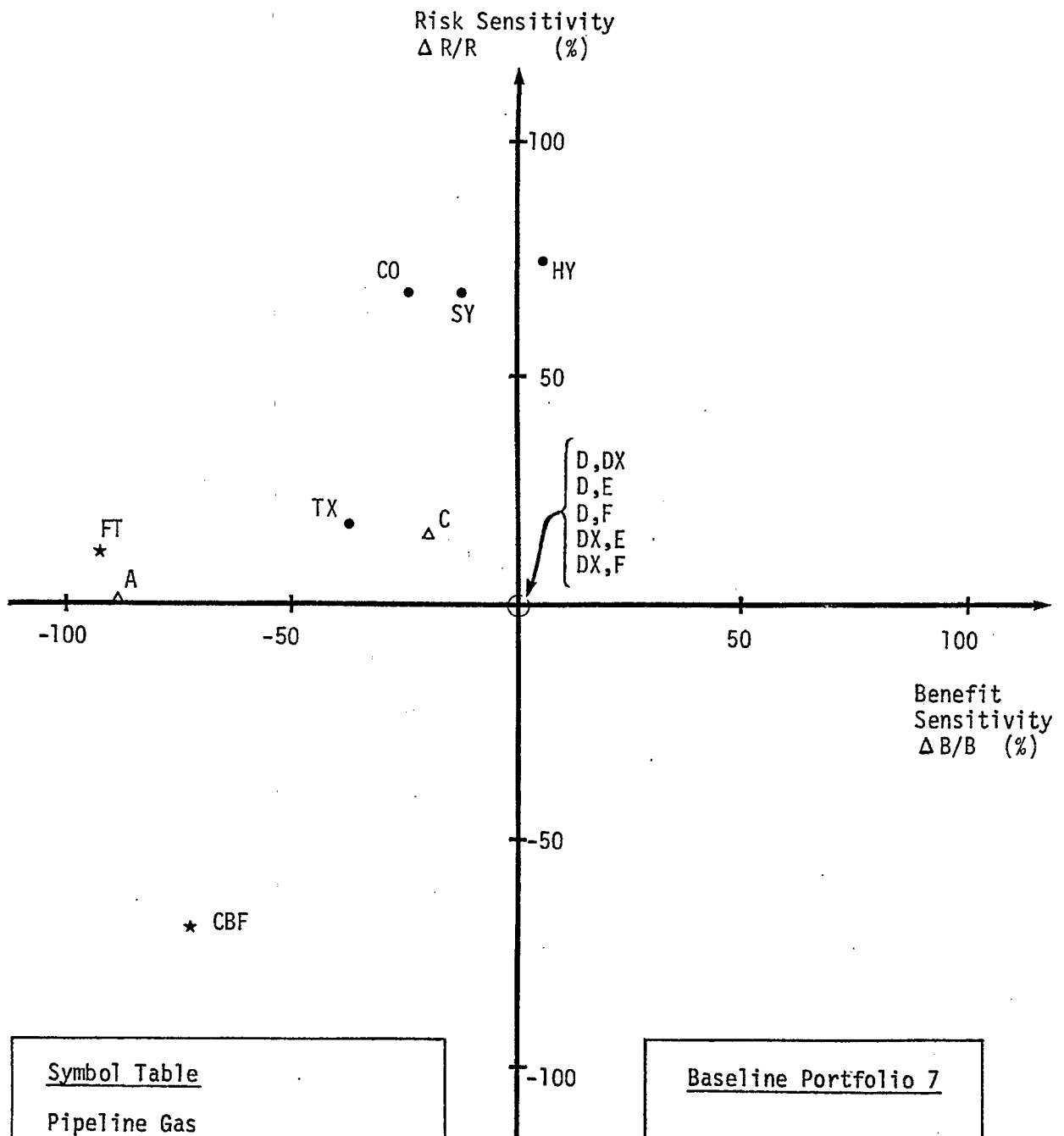
Figure G-5 Sensitivity of Program 5 to Process Economics and Risk



Symbol Table	
Pipeline Gas	
●	COGAS CO
●	Lurgi LU
●	HYGAS HY
●	Synthane SY
●	Texaco TX
Fuel Gas	
△	Industrial A,B,C
○	Small Scale Ind D,DX,E,F
□	Utility Fuel Gas G,H,I,J,K
Direct Combustion	
■	Atmos Fluid Bed AFB
Liquef/Gasification	
*	Coalcon-New Cost CBF
*	SRC SRC
*	Fischer-Tropsch FT

Baseline Portfolio 6	
Lurgi	
HYGAS	
Industrial	B
Small Scale	E,F
Utility	K
Atmos Fluid Bed	
Coalcon-New Cost	
SRC	

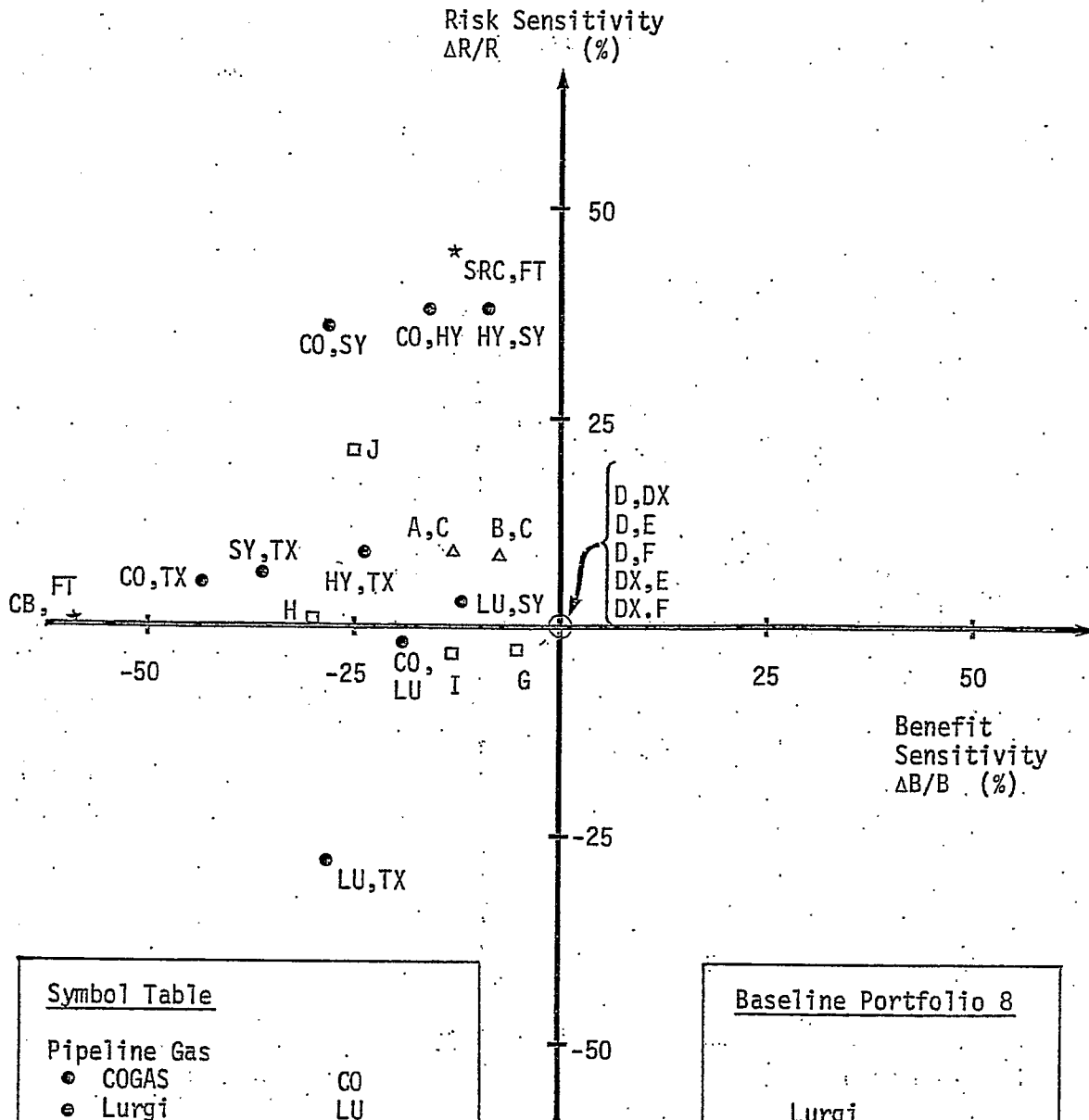
Figure G-6 Sensitivity of Program 6 to Process Economics and Risk



Symbol Table	
Pipeline Gas	
● COGAS	CO
● Lurgi	LU
● HYGAS	HY
● Synthane	SY
● Texaco	TX
Fuel Gas	
△ Industrial	A, B, C
○ Small Scale Ind	D, DX, E, F
□ Utility Fuel Gas	G, H, A, J, K
Direct Combustion	
■ Atmos Fluid Bed	
Liquef/Gasification	
★ Coalcon-New Cost	CBF
★ SRC	SRC
★ Fischer-Tropsch	FT

Baseline Portfolio 7
Lurgi
Industrial B Small Scale E, F
Atmos Fluid Bed
SRC

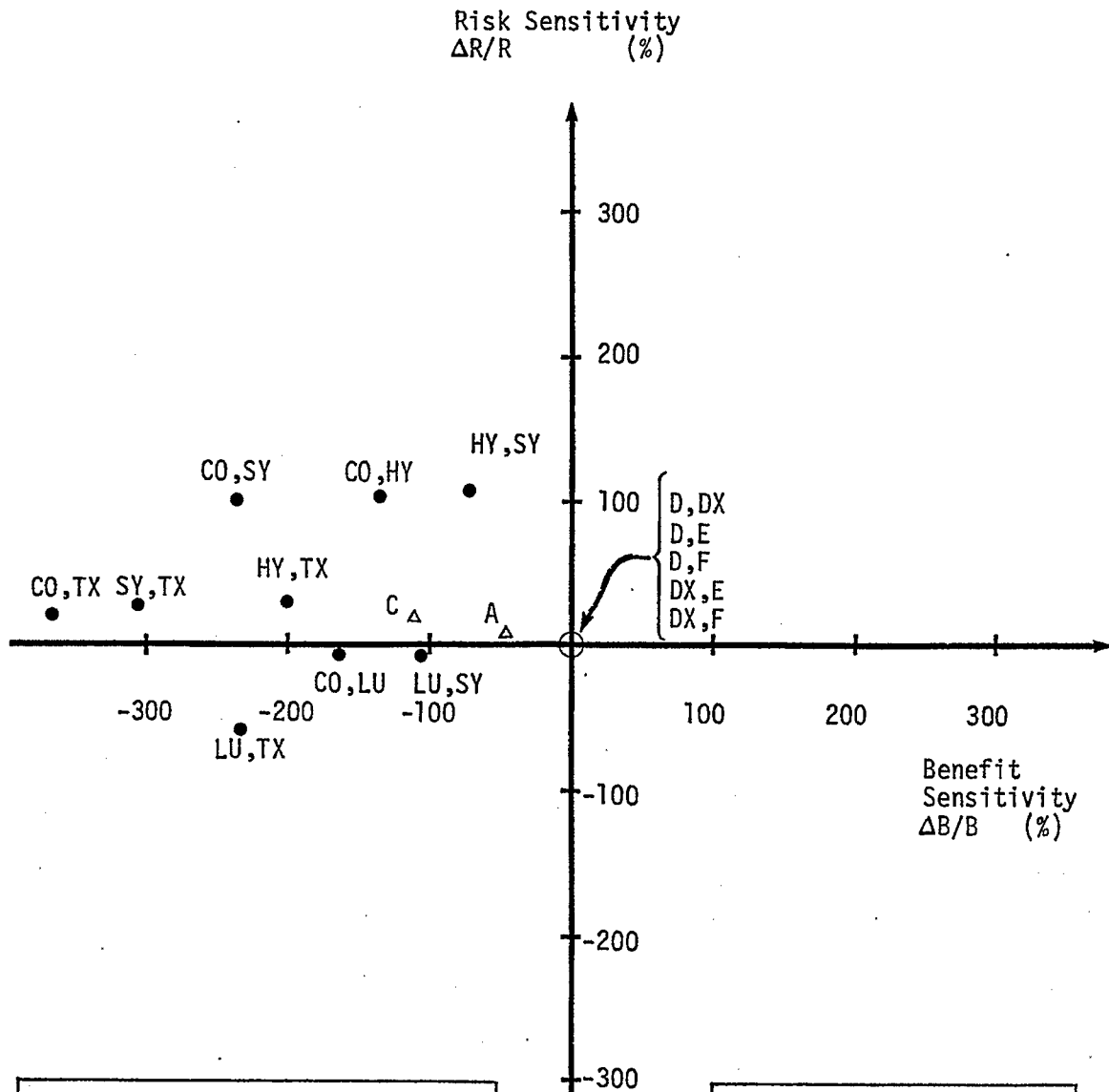
Figure G-7 Sensitivity of Program 7 to Process Economics and Risk



Symbol Table	
Pipeline Gas	
●	COGAS CO
●	Lurgi LU
●	HYGAS HY
●	Synthane SY
●	Texaco TX
Fuel Gas	
△	Industrial A, B, C
○	Small Scale Ind D, DX, E, F
□	Utility Fuel Gas G, H, I, J, K
Direct Combustion	
■	Atmos Fluid Bed AFB
Liquef/Gasification	
*	Coalcon-New Cost CBF
*	SRC SRC
*	Fischer-Tropsch FT

Baseline Portfolio 8
Lurgi HYGAS
Industrial A, B Small Scale E, F Utility K
Atmos Fluid Bed
Coalcon-New Cost SRC

Figure G-8 Sensitivity of Program 8 to Process Economics & Risk



Symbol Table	
Pipeline Gas	
● COGAS	CO
● Lurgi	LU
● HYGAS	HY
● Synthane	SY
● Texaco	TX
Fuel Gas	
△ Industrial	A, B, C
○ Small Scale Ind	D, DX, E, F
□ Utility Fuel Gas	G, H, I, J, K
Direct Combustion	
■ Atmos Fluid Bed	AFB
Liquef/Gasification	
* Coalcon-New Cost	CBF
* SRC	SRC
* Fischer-Tropsch	FT

Baseline Portfolio 9
Lurgi HYGAS
Industrial B Small Scale E, F
Atmos Fluid Bed

Figure G-9 Sensitivity of Program 9 to Process Economics & Risk

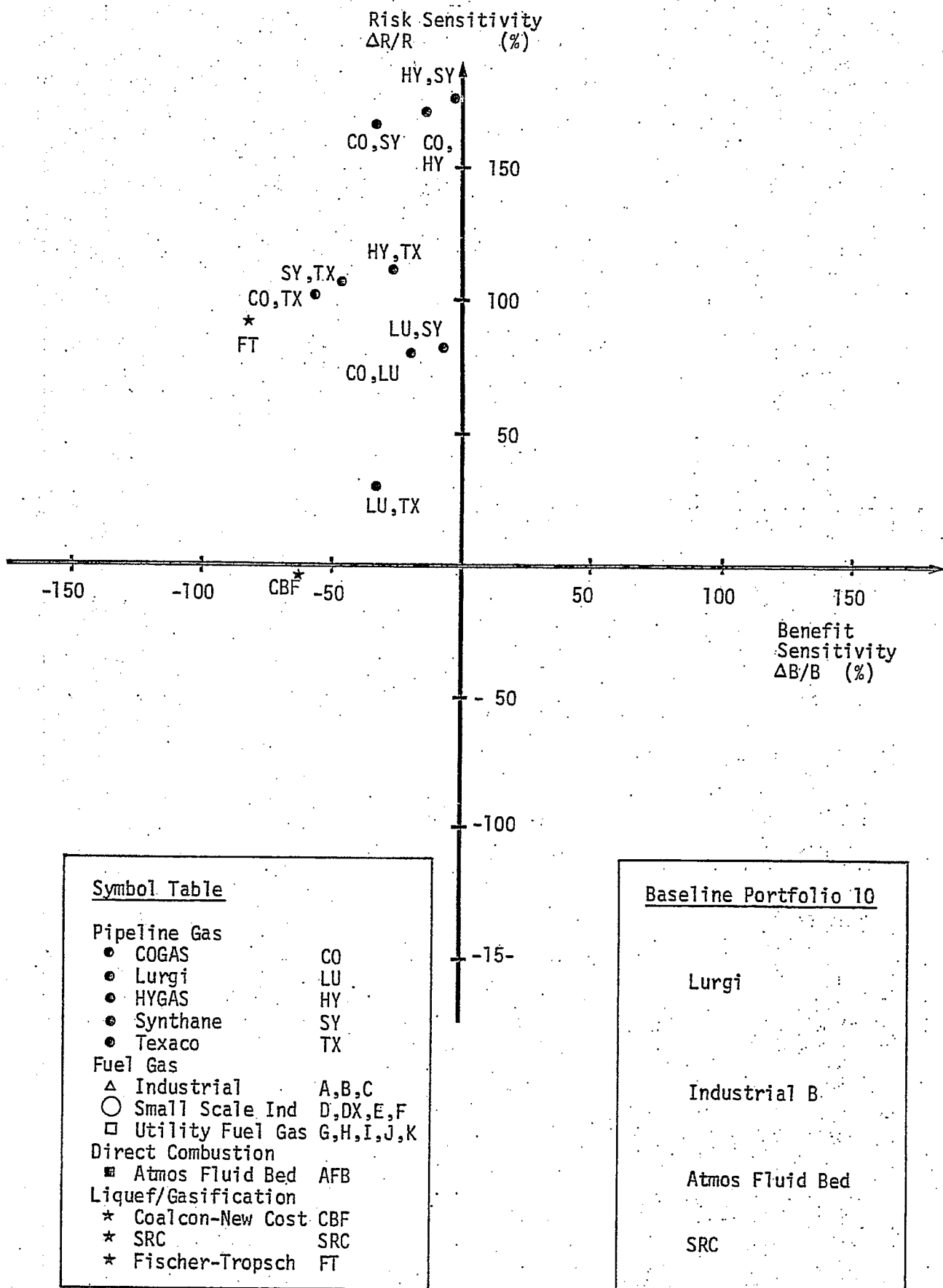
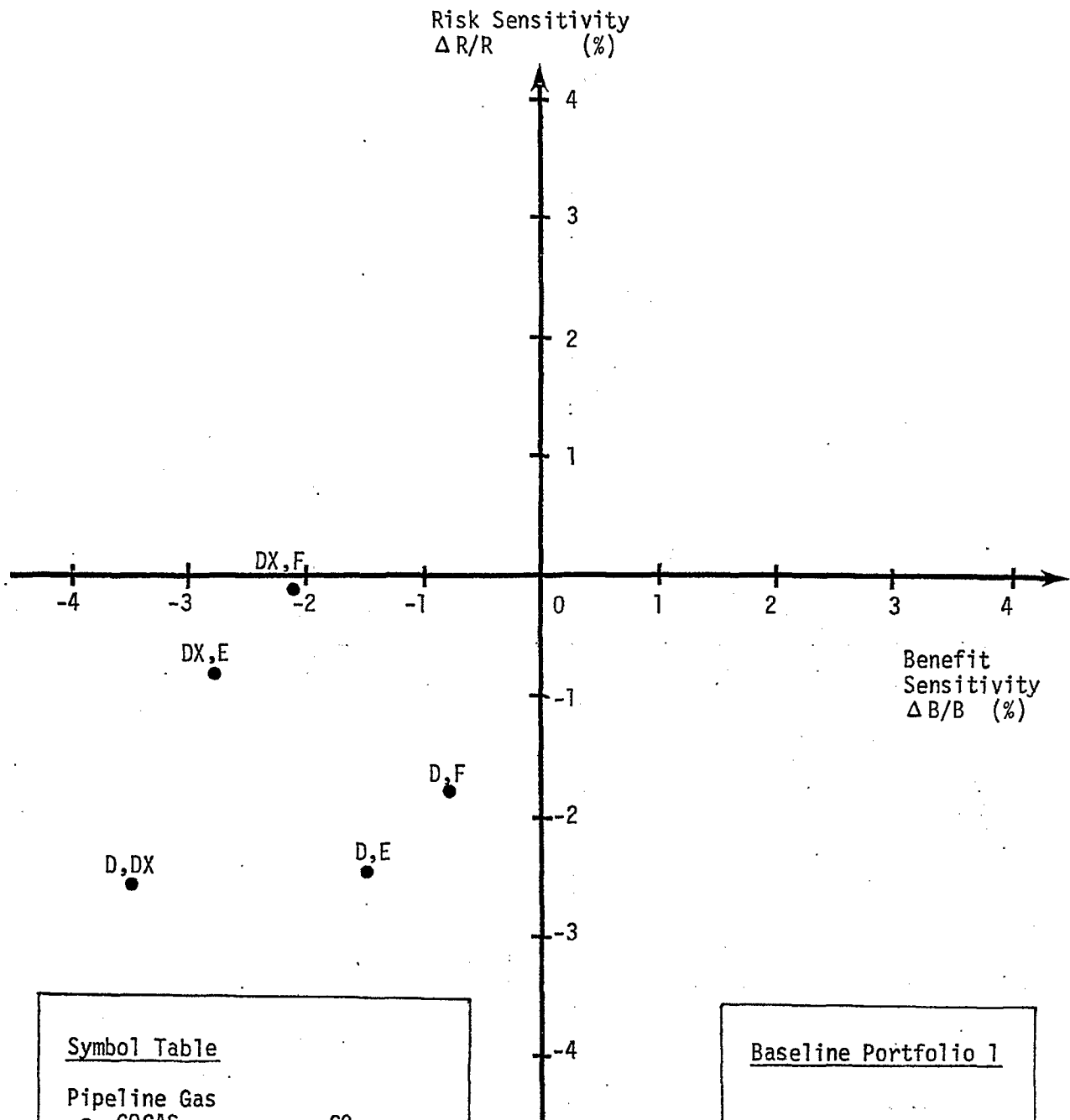


Figure G-10 Sensitivity of Program 10 to Process Economics & Risk



Symbol Table

Pipeline Gas

- COGAS CO
- Lurgi LU
- HYGAS HY
- Synthane SY
- Texaco TX

Fuel Gas

- △ Industrial A,B,C
- Small Scale Ind D,DX,E,F
- Utility Fuel Gas G,H,I,J,K

Direct Combustion

- Atmos Fluid Bed AFB

Liquef/Gasification

- ★ Coalcon-New Cost CBF
- ★ SRC SRC
- ★ Fischer-Tropsch FT

Baseline Portfolio 1

Lurgi
HYGAS

Industrial B
Small Scale E,F
Utility K

Atmos Fluid Bed

Coalcon-New Cost

Figure G-11 Sensitivity of Program 1
Small Scale Industrial Fuel Gas Processes to Process Economics and Risk

APPENDIX H

APL PROGRAM LISTINGS

Appendix H gives the APL program listings for the three programs, *COST*, *CORE*, and *PORT*. Cost calculates expected benefits. Core calculates individual risk standard deviations and correlation coefficients. Port calculates the final portfolio results. These programs were developed on the Econergy IBM 5100 computer.

```

V COST;LYEAR;RATE;A1;T1;T2;T3;T4;I
E1] LYEAR←25
E2] RATE←0.1
E3] A1←25ρ*-RATE×LYEAR
E4] I←1
E5] LP1:→(I>22)/TIME
E6] DATAEBCEI;1]←+/DATARDICI;1]×(DATACFCE1;I;J,(15ρ1))×A1
E7] DATAEBCEI;2]←+/DATARDICI;2]×(DATACFCE1;I;J,(15ρ1))×A1
E8] DATAEBCEI;3]←+/DATARDICI;3]×(DATACFCE2;I;J,(15ρ0))×A1
E9] I←I+1
E10] →LP1
E11] TIME:
E12] T1←((0.0625×DATAEBCE;3])+0.155×(DATAEBCE;1]-DATAEBCE;2]))×
*-RATE×6
E13] T2←((0.0625×DATAEBCE;3])+0.155×(DATAEBCE;1]-DATAEBCE;2]))×
*-RATE×7
E14] T3←((0.0375×DATAEBCE;3])+0.093×(DATAEBCE;1]-DATAEBCE;2]))×
*-RATE×8
E15] T4←((0.025×DATAEBCE;3])+0.062×(DATAEBCE;1]-DATAEBCE;2]))×*
-RATE×9
E16] DATAEBCE;4]←T1+T2+T3+T4
V

```

COST PROGRAM LISTING

```

V CORE;K;L;ERR;T1
[1] K+1
[2] T1+DEX 'SHRCOR'
[3] T1+1 OSVD 'SHRCOR'
[4] +(2#T1)/SHAREAERROR
[5] SHRCOR+OUT 1003 ID=(DATACOR)
[6] +(0 0 #+/SHRCOR)/OPENAERROR
[7] LP1:+(K#4)/DONE1
[8] XSUMC;K]++/[2](22 13 #DATAWTEK;J)xDATARISK
[9] XAVGC;K]#XSUMC;K]#13
[10] T1#XSUMC;K]
[11] DATASIGC;K]#PCTSMLEK]+(T1-(1#T1[AT1]))#(PCTBIGCK]-PCTSMLEK
J)#((1#T1[PT1])-(1#T1[AT1]))
[12] K#K+1

[13] #LP1
[14] DONE1:K+1
[15] L+1
[16] LP2:+(K#4)/DONE2
[17] LP3:+(L#4)/NEXT
[18] KDIFF#((22 13 #DATAWTEK;J)xDATARISK)-#(13 22 #XAVGC;K]
[19] LDIFF#((22 13 #DATAWTEK;J)xDATARISK)-#(13 22 #XAVGC;L]
[20] 'K=';K;' L=';L
[21] #+ 6 2 #COR#(KDIFF+.#LDIFF)#((+/[2] KDIFF#2)#.#x(+/[2] LDI
FF#2))#0.5
[22] #P[AVC160]
[23] # WRITE COR OUT TO DATA FILE 'DATACOR'
[24] SHRCOR#COR
[25] # CHECK THE RETURN CODE FOR THE WRITE OPERATION

[26] +(0 0 #+/ERR#SHRCOR)/WRITEAERROR
[27] L#L+1
[28] #LP3
[29] NEXT:L+1
[30] K#K+1
[31] #LP2
[32] DONE2:SHRCOR#0
[33] T1+[SVR 'SHRCOR'
[34] +(2#T1)/RETRACTAERROR
[35] #0
[36] WRITEAERROR:SHRCOR#0
[37] 'WRITE ERROR--THE RETURN CODE IS: ';ERR
[38] #0
[39] SHAREAERROR:'SHARE ERROR--THE RETURN CODE IS: ';T1

[40] #0
[41] OPENAERROR:'FILE OPENING ERROR--THE RETURN CODE IS: ';SHRC
OR
[42] #0
[43] RETRACTAERROR:'RETRACT ERROR--THE RETURN CODE IS: ';T1
V

```

CORE PROGRAM LISTING.


```

      V PORT;K;L;M;ICT;KDUM
[11] ICT←1
[21] MOD←CORMOD÷1.25
[31] T1←DEX 'SHRCOR'
[41] T1←1 [SVO 'SHRCOR'
[51] →(2≠T1)/SHAREΔERROR
[61] M←PORTINC1;1]
[71] BNETPORT←22ρ0
[81] RISKPORT←22ρ0
[91] BNETNORM←22ρ0
[101] RISKNORM←22ρ0
[111] LP0:→(ICT>M)/DONE
[121] SHRCOR←'IN 1003 ID=(DATACOR)'
[131] →(0 0 ≠+/SHRCOR)/OPENΔERROR

[141] A←(xPORTINCICT+1;J)/PORTINCICT+1;J
[151] SIG←DATASIGCA;J
[161] EBC←DATAEBCCA;J
[171] SIGEBC←SIG×EBC
[181] K←1
[191] L←1
[201] LP1:→(K>4)/CHECK
[211] LP2:→(L>4)/NEXTK
[221] A READ DATACOR FOR CORRELATION COEFFICIENTS - ONE RECORD AT
      A TIME
[231] DCOR←SHRCOR
[241] A CHECK FOR AN EMPTY VECTOR WHICH DENOTES THE END OF FILE
[251] →(0=ρDCOR)/DONE
[261] COR←DCORCA;A]

[271] A CALCULATE MODIFIED CORRELATION COEFFICIENT MATRIX .
[281] KDUM←1
[291] LP3:→(KDUM>ρA)/CONTINUE
[301] COREKDUM;((\ρA)≠KDUM)/\ρA]←COREKDUM;(((\ρA)≠KDUM)/\ρA]×MODE
      K;L]
[311] KDUM←KDUM+1
[321] →LP3
[331] CONTINUE:
[341] A CALCULATE THE K,L COVARIANCE MATRIX ELEMENT
[351] COVEK;L]←+/(+(COR×SIGEBC;K]×,×SIGEBC;L])
[361] →(((K=1)^(L=1))∨((K>1)^(L>1)))/PLUS
[371] NEG:COVEK;L]←-COVEK;L]
[381] PLUS:L←L+1
[391] →LP2

```

FIRST THIRD OF PORT PROGRAM.

```

[40] NEXTK:L+1
[41] K+K+1
[42] →LP1
[43] a CHECK TO SEE THAT ALL RECORDS WERE READ
[44] CHECK:→((K=5)^(L=1))/COMPUTE
[45] 'COMPLETE SET OF CORRELATION COEFFICIENTS NOT READ - K='
;K;' L=';L
[46] →DONE
[47] COMPUTE:BNETPORT[ICT]←+/(EB[;1]-(EB[;2]+EB[;3]+EB[;4]))
[48] RISKPORT[ICT]←+/(+/COV)
[49] PORTINV←+/(EB[;3])
[50] BNETNORM[ICT]←BNETPORT[ICT]÷PORTINV
[51] RISKNORM[ICT]←RISKPORT[ICT]÷PORTINV*2
[52] ' PORTFOLIO NO. ;ICT

```

```

[53]
[54] []←NAMES[A;]
[55]
[56] ' BNETPORT = ;BNETPORT[ICT]
[57] ' RISKPORT = ;RISKPORT[ICT]
[58] ' RISKSOPT = ;RISKPORT[ICT]*0.5
[59]
[60] ' BNETNORM = ;BNETNORM[ICT]
[61] ' RISKNORM = ;RISKNORM[ICT]
[62] ' RISKSNDM = ;RISKNORM[ICT]*0.5
[63]
[64] ' PW OF COMM SCALE INVEST = ;PORTINV
[65] ' DEMO PLANT CAPITAL REQMS = ;+/(DEMOINVC[A])
[66] 2p[]AV[160]

```

```

[67] ' COVARIANCE MATRIX'
[68]
[69] []← 12 0 ±COV
[70] []AV[160]
[71] ' STD DEV MATRIX'
[72]
[73] []← 12 0 ±(ICOV)*0.5
[74] []AV[160]
[75] ' NORMALIZED COVARIANCE MATRIX'
[76]
[77] []← 12 3 ±COV÷(PORTINV*2)
[78] []AV[160]
[79] ' NORMALIZED STD DEV MATRIX'
[80]

```

SECOND THIRD OF PORT PROGRAM.

```

[81]  []← 12 3 √((ICOV)*0.5)+PORTINV
[82]  ICT←ICT+1
[83]  (19-ρA)ρ[]AVE[160]
[84]  SHRCOR←10
[85]  →LPO
[86]  DONE: '      BNETPORTMAX = ' ;1↑BNETPORTE[ψBNETPORT]
[87]  '      BNETPORTMIN = ' ;1↑BNETPORTE[ΔBNETPORT]
[88]  . .
[89]  '      RISKPORTMAX = ' ;1↑RISKPORTE[ψRISKPORT]
[90]  '      RISKPORTMIN = ' ;1↑RISKPORTE[ΔRISKPORT]
[91]  []AVE[160]
[92]  '      BNETNORMMAX = ' ;1↑BNETNORME[ψBNETNORM]
[93]  '      BNETNORMMIN = ' ;1↑BNETNORME[ΔBNETNORM]
[94]  . .

[95]  '      RISKNORMMAX = ' ;1↑RISKNORME[ψRISKNORM]
[96]  '      RISKNORMMIN = ' ;1↑RISKNORME[ΔRISKNORM]
[97]  2ρ[]AVE[160]
[98]  T1←[]SVR 'SHRCOR'
[99]  →(2*T1)/RETRACTAERROR
[100] →0
[101] SHAREAERROR: 'SHARE ERROR--THE RETURN CODE IS: ' ;T1
[102] →0
[103] OPENAERROR: 'FILE OPENING ERROR--THE RETURN CODE IS: ' ;SHRC
OR
[104] →0
[105] RETRACTAERROR: 'RETRACT ERROR--THE RETURN CODE IS: ' ;T1
[106] →0
[107] TAPEAERROR: 'TAPE ERROR--THE RETURN CODE IS: ' ;ERR
  V

```

LAST THIRD OF PORT PROGRAM

APPENDIX I

FORTRAN PROGRAMS AND DATA LISTINGS

Appendix I gives the Fortran program listings as well as data for the Econergy portfolio model. The three programs are *COST*, *CORE*, and *RSKBEN*. *Cost* calculates expected benefits. *Core* calculates individual risk standard deviations and correlation coefficients. *RSKBEN* calculates the final portfolio results. Data listings are unlabelled but are in order in terms of: 1.) input to *Cost*; 2.) output from *Cost*; 3.) input to *Core*; 4.) output from *Core*. The output from *Cost* and *Core* form the input to *RSKBEN*. These Fortran programs and data files reside on a Computer Science Corporation computer for interactive use by ERDA personnel.

1	COGAS
2	LURGI
3	HYGAS
4	SYNTHANE
5	TEXCAO
6	INDUSTRY A
7	INDUSTRY B
8	INDUSTRY C
9	SMALL SCALE D
10	SMALL SCALE IX
11	SMALL SCALE E
12	SMALL SCALE F
13	UTILITY G
14	UTILITY H
15	UTILITY I
16	UTILITY J
17	UTILITY K
18	ATMOS FLUID BED
19	COALCON - OLD COST
20	COALCON - NEW COST
21	SRC 2
22	FISCHER-TROPSCH

```

      IMPLICIT REAL (I)
C     INPUT PARAMETERS R(J,K):J-YEARS,K-PLANT
C     SAME DEFINITION FOR OC(K), IC(J,K),TC(J,K)
C     DISCOUNT RATE: RATE
C     UNIT OF DOLLARS: MILLION
      DIMENSION RE(22),OC(22),IC(22)
      DIMENSION XR(22,30),XI(22,30),XO(22,30)
      DIMENSION PV(22,3,4),DEMINV(22)
      DATA PV/264*0./
      DATA DEMINV/229.0,249.0,457.0,210.8,209.5,112.0,102.0,
*194.0,47.2,21.9,21.3,9.6,36.0,130.0,23.0,196.0,41.0,90.0,164.0,
2 254.0,260.43,325.8/
      RATE=0.10
      LYEAR=25
      LYR3 = LYEAR - 3
      LYR4 = LYEAR - 4
      NP=22
      NSIZE=1
      DO 15 J = 1, NP
        READ(9,10) (XR(J,L),L=1,10), (XR(J,L),L=LYR3,LYEAR), RE(J)
        READ(9,10) (XO(J,L),L=1,10), (XO(J,L),L=LYR3,LYEAR), OC(J)
        READ(9,10) (XI(J,L),L=1,10), (XI(J,L),L=LYR3,LYEAR), IC(J)
        READ(9,11)
        READ(9,11)
11     FORMAT(10X)
        DO 15 LL = 11, LYR4
          XR(J,LL) = XR(J,10)
          XO(J,LL) = XO(J,10)
15     XI(J,LL) = XI(J,10)
10     FORMAT(10F5.2,3X,4F5.2,F7.2)
C     INPUT CASH FLOW IN YEARS
C     PRESENT VALUE
C     PV(20,3,1)-FOR REVENUE; PV(20,3,2)-FOR OPERATING COSTS, ETC;
      DO 21 J=1,NP
        DO 21 K=1,NSIZE
          DO 22 L=1,LYEAR
            DISCON=EXP(0,-RATE*FLOAT(L))
            PV(J,K,1)=PV(J,K,1)+RE(J)*XR(J,L)*DISCON
            PV(J,K,2)=PV(J,K,2)+OC(J)*XO(J,L)*DISCON
22     PV(J,K,3)=PV(J,K,3)+IC(J)*XI(J,L)*DISCON
21     CONTINUE
C     CALCULATION OF TIME COST
C     THE YEARS OF DELAY PROBABILITIES WHICH ACT AS CASH FLOW
C     PERCENTAGES ARE ALREADY INCLUDED IN THE PARAMETERS
      DO 23 J=1,NP
        DO 23 K=1,NSIZE
          PV42=(.0625*PV(J,K,3)+0.155*(PV(J,K,1)-PV(J,K,2)))*EXP(-RATE*6.)
          PV43=(.0625*PV(J,K,3)+0.155*(PV(J,K,1)-PV(J,K,2)))*EXP(-RATE*7.)
          PV44=(.0375*PV(J,K,3)+0.093*(PV(J,K,1)-PV(J,K,2)))*EXP(-RATE*8.)
          PV45=(.0250*PV(J,K,3)+0.062*(PV(J,K,1)-PV(J,K,2)))*EXP(-RATE*9.)
23     PV(J,K,4)=PV42+PV43+PV44+PV45
C     OUTPUT
      DO 31 J=1,NP
        DO 31 K=1,NSIZE
          PVNET = PV(J,K,1) - PV(J,K,2) - PV(J,K,3) - PV(J,K,4)
C     FIFTH COLUMN OF PRINTED OUTPUT IS NET BENEFITS FOR COMM SCALE
C     FIFTH COLUMN OF OUTPUT FILE IS DEMO SCALE INVESTMENT COSTS
          WRITE (8,3101) (PV(J,K,L),L=1,4),DEMINV(J)
31     WRITE (6,3102) (PV(J,K,L),L=1,4), PVNET
3101  FORMAT(4F10.2,F15.2)
3102  FORMAT(' ',4F10.2,F14.2)
      STOP

```

```

        DIMENSION W(4,15),D(22,15),Y(22,15),X(4,22,15),XB(22,4),
$        COR(22,22,4,4),SD(22,4)
        DIMENSION SGMA(22,4),PCTSML(4),PCTBIG(4)
        DATA PCTBIG/0.30,0.50,1.00,1.00/,PCTSML/0.0,0.10,0.10,0.10/
C        DESCRIPTION VECTOR D(22,15)
C        WEIGHTING FACTOR W/ W(1,15)_R, W(2,15)_OC, W(3,15)_IC,W(4,15)_TC
        NJ=13
        NP=22
        DO 2 K=1,4
2        READ(9,311) (W(K,J),J=1,NJ)
311        FORMAT(15F5.2)
        READ(9,309)
309        FORMAT(15X)
        DO 3 I=1,NP
3        READ(9,311) (D(I,J),J=1,NJ)
C        *****
C        *****
C        *****
C        CALCULATE STANDARD DEV. RISK
        DO 11 K=1,4
        DO 11 I=1,NP
        DO 11 J=1,NJ
11        X(K,I,J)=W(K,J)*D(I,J)
C        *****
        DO 12 I=1,NP
        DO 12 K=1,4
        DO 121 J=1,NJ
121        Y(I,J)=X(K,I,J)
        SD(I,K)=SUM2(I,NJ,Y)
12        XB(I,K)=SD(I,K)/FLOAT(NJ)
        WRITE(6,90) ((SD(I,K),K=1,4),I=1,NP)
90        FORMAT(4F10.3)
        DO 13 I=1,NP
        DO 13 K=1,4
13        SGMA(I,K)=PCTSML(K)+(SD(I,K)-SMIN(NP,K,SD))*(PCTBIG(K)-PCTSML(K))
$        /((SMAX(NP,K,SD)-SMIN(NP,K,SD))
C        SGMA IS UNITLESS
C        CALCULATE COR CKOEF
        DO 21 I=1,NP
        DO 21 J=1,NP
        DO 21 K=1,4
        DO 21 L=1,4
21        COR(I,J,K,L)=SUMXY(NJ,I,J,K,L,X,XB)/SQRT(SUMXY(NJ,I,I,K,K,X,XB)*
$        SUMXY(NJ,J,J,L,L,X,XB))
        DO 22 I=1,NP
        DO 22 K=1,4
22        COR(I,I,K,K)=1.
        DO 23 K=1,4
        DO 23 L=1,4
        WRITE(8,2313) K,L
2313        FORMAT(//////////'K= ',I1,'      L= ',I1)
        DO 23 I=1,NP
23        WRITE(8,2311) (COR(I,J,K,L),J=1,NP)
2311        FORMAT(22F6.4)
        WRITE(6,71)
71        FORMAT(/'
                DO 24 J1=1,NP
                WRITE(7,241) (SGMA(J1,J3),J3=1,4)
241        FORMAT(4F10.4)
24        WRITE(6,241) (SGMA(J1,J3),J3=1,4)
        STOP
        END

```

```

    IMPLICIT REAL (I)
    REAL NCOV(4,4),NSTD(4,4)
    DIMENSION A(22,22,4,4),E(22,5),V(22,4),SMATRIX(4,4),CORMOD(4,4)
    DIMENSION NAME1(22),NAME2(22),NAME3(22),NAME4(22),NAME5(22)
    DIMENSION STDMTX(4,4)
    DIMENSION B(22,22,4,4),EB(22,3,5),VB(22,4)
    DIMENSION X(22,22,4,4),NPT(22),NSIZ(22),NPA(22)
C   NUMBER OF PLANTS NP
    DIMENSION ALFA(22),BETA(22),GAMA(22),DETA(22)
    DIMENSION CRR1(22,22),CRO1(22,22),CRI1(22,22),CRT1(22,22),
    1COO1(22,22),COI1(22,22),COT1(22,22),
    2CII1(22,22),CIT1(22,22),CTT1(22,22),
    3CRR2(22,22),CRO2(22,22),CRI2(22,22),CRT2(22,22),
    4COO2(22,22),COI2(22,22),COT2(22,22),
    5CII2(22,22),CIT2(22,22),CTT2(22,22)
    DIMENSION RR12(22,22),RO12(22,22),RI12(22,22),RT12(22,22),
    1OO12(22,22),OI12(22,22),OT12(22,22),
    2II12(22,22),IT12(22,22),TT12(22,22),
    3RR21(22,22),RO21(22,22),RI21(22,22),RT21(22,22),
    4OO21(22,22),OI21(22,22),OT21(22,22),
    5II21(22,22),IT21(22,22),TT21(22,22)
    DIMENSION GCOV(16,16),CCOV(16,16),GC12(16,16),GC21(16,16)
    DATA NSIZ/22*1/
    DATA ALFA/22*0.50/,BETA/22*0.50/,GAMA/22*0.50/,DETA/22*0.50/
    DATA CORMOD/0.9,0.85,0.9,0.3,0.85,0.8,0.2,0.3,0.9,0.2,0.75,
    C0.7,0.3,0.3,0.7,0.6/
C   NUMBER OF E-V PONITS ON GRAPH -M
    READ(9,101) M
101  FORMAT (I2)
C   NUMBER OF POSSIBLE PROCESS PER PORTFOLIO -NPA(J)
    READ(9,1031) (NPA(J),J=1,M)
C   NUMBER OF POSSIBLE PROCESSES
    MT=22
    NSIZE=1
C   READ PROCESS NAMES
    DO 131 JJ=1,MT
131  READ(11,1104) NAME1(JJ),NAME2(JJ),NAME3(JJ),NAME4(JJ),NAME5(JJ)
1104  FORMAT(20A4)
C   READ IN ALL B/C (EB), VARIANCES (VB), COVARIANCES AND DEMO CAPITA
    DO 11 J=1,MT
    DO 11 K=1,NSIZE
11   READ(4,1101)(EB(J,K,L),L=1,5)
1101  FORMAT(4F10.2,F15.2)
    DO 111 J=1,MT
111  READ(7,1102)(VB(J,K),K=1,4)
1102  FORMAT(4F10.4)
    DO 12 K=1,4
    DO 12 L=1,4
    READ(8,1221) KDUM,LDUM
1221  FORMAT(//////////2A4)
    DO 12 J1=1,MT
12   READ(8,1211)(B(J1,J3,K,L),J3=1,MT)
1211  FORMAT(22F6.4)
C   NUMBER OF E-V POINTS ON GRAPH = M
C   EXECUTE THE PROGRAM N TIMES 55 C   EXECUTE THE PROGRAM M TIMES
    DO 1 JM=1,M
C   INPUT NP - NUMBER OF PROCESSES IN A PORTFOLIO
    NP=NPA(JM)
C   PROCESS INDEX NPT(J); SIZE NSIZ(J)
    READ (9,1031)(NPT(J),J=1,NP)
1031  FORMAT(22I3)

```



```

C      * * * * *
C      SELECT PORTFOLIO DATA FROM PLANT DATA
C      REINDEXING
      DO 13 JR=1,NP
      J1=NPT(JR)
      DO 13 JC=1,NP
      J3=NPT(JC)
      DO 13 K=1,4
      DO 13 L=1,4
      A(JR,JC,K,L)=B(J1,J3,K,L)
C      CALCULATE MODIFIED CORR COEF MATRIX
      IF( JR ,EQ. JC ) GO TO 13
      A(JR,JC,K,L)=A(JR,JC,K,L)*CORMOD(K,L)/1.25
13     CONTINUE
      DO 14 J=1,NP
      J1=NPT(J)
      J2=NSIZ(J)
      DO 14 K=1,5
14     E(J,K)=EB(J1,J2,K)
      DO 15 J=1,NP
      J1=NPT(J)
      DO 15 K=1,4
15     V(J,K)=VR(J1,K)
C      V(J,K) IS SIGMA WITH NO UNIT
      TINV = TOT(NP,E,3)
      DEMINV=TOT(NP,E,5)
      DO 21 JR=1,NP
      DO 21 JC=1,NP
      DO 21 K=1,4
      DO 21 L=1,4
21     X (JR,JC,K,L)=A(JR,JC,K,L)*V(JR,K)*V(JC,L)*E(JR,K)*E(JC,L)
C      GOVERNMENTAL RISK
      DO 31 JR=1,NP
      DO 31 JC=1,NP
      CRR1(JR,JC)=X(JR,JC,1,1)*ALFA(JR)*ALFA(JC)
      COO1(JR,JC)=X(JR,JC,2,2)*BETA(JR)*BETA(JC)
      CII1(JR,JC)=X(JR,JC,3,3)*GAMA(JR)*GAMA(JC)
      CTT1(JR,JC)=X(JR,JC,4,4)*DETA(JR)*DETA(JC)
      CRO1(JR,JC)=X(JR,JC,1,2)*ALFA(JR)*BETA(JC)
      CRI1(JR,JC)=X(JR,JC,1,3)*ALFA(JR)*GAMA(JC)
      CRT1(JR,JC)=X(JR,JC,1,4)*ALFA(JR)*DETA(JC)
      COI1(JR,JC)=X(JR,JC,2,3)*BETA(JR)*GAMA(JC)
      COT1(JR,JC)=X(JR,JC,2,4)*BETA(JR)*DETA(JC)
31     CIT1(JR,JC)=X(JR,JC,3,4)*GAMA(JR)*DETA(JC)
C      CONTRACTOR RISK
      DO 32 JR=1,NP
      DO 32 JC=1,NP
      CRR2(JR,JC)=X(JR,JC,1,1)*(1.-ALFA(JR))*(1.-ALFA(JC))
      COO2(JR,JC)=X(JR,JC,2,2)*(1.-BETA(JR))*(1.-BETA(JC))
      CII2(JR,JC)=X(JR,JC,3,3)*(1.-GAMA(JR))*(1.-GAMA(JC))
      CTT2(JR,JC)=X(JR,JC,4,4)*(1.-DETA(JR))*(1.-DETA(JC))
      CRO2(JR,JC)=X(JR,JC,1,2)*(1.-ALFA(JR))*(1.-BETA(JC))
      CRI2(JR,JC)=X(JR,JC,1,3)*(1.-ALFA(JR))*(1.-GAMA(JC))
      CRT2(JR,JC)=X(JR,JC,1,4)*(1.-ALFA(JR))*(1.-DETA(JC))
      COI2(JR,JC)=X(JR,JC,2,3)*(1.-BETA(JR))*(1.-GAMA(JC))
      COT2(JR,JC)=X(JR,JC,2,4)*(1.-BETA(JR))*(1.-DETA(JC))
32     CIT2(JR,JC)=X(JR,JC,3,4)*(1.-GAMA(JR))*(1.-DETA(JC))
C      JOINT RISK
      DO 33 JR=1,NP
      DO 33 JC=1,NP

```

```

RR12(JR, JC)=X(JR, JC, 1, 1)*ALFA(JR)*(1.-ALFA(JC))
OO12(JR, JC)=X(JR, JC, 2, 2)*BETA(JR)*(1.-BETA(JC))
II12(JR, JC)=X(JR, JC, 3, 3)*GAMA(JR)*(1.-GAMA(JC))
TT12(JR, JC)=X(JR, JC, 4, 4)*DETA(JR)*(1.-DETA(JC))
RO12(JR, JC)=X(JR, JC, 1, 2)*ALFA(JR)*(1.-BETA(JC))
RI12(JR, JC)=X(JR, JC, 1, 3)*ALFA(JR)*(1.-GAMA(JC))
RT12(JR, JC)=X(JR, JC, 1, 4)*ALFA(JR)*(1.-DETA(JC))
OI12(JR, JC)=X(JR, JC, 2, 3)*BETA(JR)*(1.-GAMA(JC))
OT12(JR, JC)=X(JR, JC, 2, 4)*BETA(JR)*(1.-DETA(JC))
IT12(JR, JC)=X(JR, JC, 3, 4)*GAMA(JR)*(1.-DETA(JC))
RR21(JR, JC)=X(JR, JC, 1, 1)*(1.-ALFA(JR))*ALFA(JC)
OO21(JR, JC)=X(JR, JC, 2, 2)*(1.-BETA(JR))*BETA(JC)
II21(JR, JC)=X(JR, JC, 3, 3)*(1.-GAMA(JR))*GAMA(JC)
TT21(JR, JC)=X(JR, JC, 4, 4)*(1.-DETA(JR))*DETA(JC)
RO21(JR, JC)=X(JR, JC, 1, 2)*(1.-ALFA(JR))*BETA(JC)
RI21(JR, JC)=X(JR, JC, 1, 3)*(1.-ALFA(JR))*GAMA(JC)
RT21(JR, JC)=X(JR, JC, 1, 4)*(1.-ALFA(JR))*DETA(JC)
OI21(JR, JC)=X(JR, JC, 2, 3)*(1.-BETA(JR))*GAMA(JC)
OT21(JR, JC)=X(JR, JC, 2, 4)*(1.-BETA(JR))*DETA(JC)
IT21(JR, JC)=X(JR, JC, 3, 4)*(1.-GAMA(JR))*DETA(JC)
C SUM OF GOV RISKS - ABSOLUTE DOLLARS
COV1=SUM(NP, CRR1)+SUM(NP, COO1)+SUM(NP, CII1)+SUM(NP, CTT1)
$ -2.*(SUM(NP, CRO1)+SUM(NP, CRI1)+SUM(NP, CRT1))
$ +2.*(SUM(NP, COI1)+SUM(NP, COT1)+SUM(NP, CIT1))
GRISK = COV1
C SUM OF GOV RISKS - NORMALIZED BY PORTFOLIO INVESTMENT
GNORM = GRISK/(TINV**2)
C SUM OF CONTRACTOR RISKS - ABSOLUTE DOLLARS
COV2=SUM(NP, CRR2)+SUM(NP, COO2)+SUM(NP, CII2)+SUM(NP, CTT2)
$ -2.*(SUM(NP, CRO2)+SUM(NP, CRI2)+SUM(NP, CRT2))
$ +2.*(SUM(NP, COI2)+SUM(NP, COT2)+SUM(NP, CIT2))
CRISK = COV2
C SUM OF CONTRACTOR RISKS - NORMALIZED BY PORTFOLIO INVESTMENT
CNORM = CRISK/(TINV**2)
C JOINT RISKS - ABSOLUTE DOLLARS
GCRISK=SUM(NP, RR12)+SUM(NP, OO12)+SUM(NP, II12)+SUM(NP, TT12)
$ +SUM(NP, RR21)+SUM(NP, OO21)+SUM(NP, II21)+SUM(NP, TT21)
$ -2.*(SUM(NP, RO12)+SUM(NP, RI12)+SUM(NP, RT12))
$ +2.*(SUM(NP, OI12)+SUM(NP, OT12)+SUM(NP, IT12))
$ -2.*(SUM(NP, RO21)+SUM(NP, RI21)+SUM(NP, RT21))
$ +2.*(SUM(NP, OI21)+SUM(NP, OT21)+SUM(NP, IT21))
C SUM OF JOINT RISKS - NORMALIZED BY PORTFOLIO INVESTMENT
GCNORM = GCRISK/(TINV**2)
C COMPUTE GOVERNMENT COVARIANCE MATRIX
GCOV(1,1) = SUM(NP, CRR1)
GCOV(2,2) = SUM(NP, COO1)
GCOV(3,3) = SUM(NP, CII1)
GCOV(4,4) = SUM(NP, CTT1)
GCOV(1,2) = -SUM(NP, CRO1)
GCOV(2,1) = GCOV(1,2)
GCOV(1,3) = -SUM(NP, CRI1)
GCOV(3,1) = GCOV(1,3)
GCOV(1,4) = -SUM(NP, CRT1)
GCOV(4,1) = GCOV(1,4)
GCOV(2,3) = SUM(NP, COI1)
GCOV(3,2) = GCOV(2,3)
GCOV(2,4) = SUM(NP, COT1)
GCOV(4,2) = GCOV(2,4)
GCOV(3,4) = SUM(NP, CIT1)
GCOV(4,3) = GCOV(3,4)

```

C COMPUTE CONTRACTOR COVARIANCE MATRIX

CCOV(1,1) = SUM(NP,CRR2)
CCOV(2,2) = SUM(NP,COO2)
CCOV(3,3) = SUM(NP,CII2)
CCOV(4,4) = SUM(NP,CTT2)
CCOV(1,2) = -SUM(NP,CRO2)
CCOV(2,1) = CCOV(1,2)
CCOV(1,3) = -SUM(NP,CRI2)
CCOV(3,1) = CCOV(1,3)
CCOV(1,4) = -SUM(NP,CRT2)
CCOV(4,1) = CCOV(1,4)
CCOV(2,3) = SUM(NP,COI2)
CCOV(3,2) = CCOV(2,3)
CCOV(2,4) = SUM(NP,COT2)
CCOV(4,2) = CCOV(2,4)
CCOV(3,4) = SUM(NP,CIT2)
CCOV(4,3) = CCOV(3,4)

C COMPUTE JOINT 12 COVARIANCE MATRIX

GC12(1,1) = SUM(NP,RR12)
GC12(2,2) = SUM(NP,OO12)
GC12(3,3) = SUM(NP,II12)
GC12(4,4) = SUM(NP,TT12)
GC12(1,2) = -SUM(NP,RO12)
GC12(2,1) = GC12(1,2)
GC12(1,3) = -SUM(NP,RI12)
GC12(3,1) = GC12(1,3)
GC12(1,4) = -SUM(NP,RT12)
GC12(4,1) = GC12(1,4)
GC12(2,3) = SUM(NP,OI12)
GC12(3,2) = GC12(2,3)
GC12(2,4) = SUM(NP,OT12)
GC12(4,2) = GC12(2,4)
GC12(3,4) = SUM(NP,IT12)
GC12(4,3) = GC12(3,4)

C COMPUTE JOINT 21 COVARIANCE MATRIX

GC21(1,1) = SUM(NP,RR21)
GC21(2,2) = SUM(NP,OO21)
GC21(3,3) = SUM(NP,II21)
GC21(4,4) = SUM(NP,TT21)
GC21(1,2) = -SUM(NP,RO21)
GC21(2,1) = GC21(1,2)
GC21(1,3) = -SUM(NP,RI21)
GC21(3,1) = GC21(1,3)
GC21(1,4) = -SUM(NP,RT21)
GC21(4,1) = GC21(1,4)
GC21(2,3) = SUM(NP,OI21)
GC21(3,2) = GC21(2,3)
GC21(2,4) = SUM(NP,OT21)
GC21(4,2) = GC21(2,4)
GC21(3,4) = SUM(NP,IT21)
GC21(4,3) = GC21(3,4)

C PORTFOLIO NET BENEFIT, BNET - ABSOLUTE DOLLARS

C PORTFOLIO RISK, PRISK - ABSOLUTE DOLLARS

BNET=TOT(NP,E,1)-TOT(NP,E,2)-TOT(NP,E,3)-TOT(NP,E,4)

PRISK=SQRT(GRISK+CRISK+GCRISK)

C SCLRSK SCALES THE RISK AXIS FROM 0 TO 100 (APPROXIMATELY)

SCLRSK = 1.

PRISK = PRISK/SCLRSK

GRISK=SQRT(ABS(GRISK))

CRISK=SQRT(ABS(CRISK))

```

GCRISK=SQRT(ABS(GCRISK))
C PORTFOLIO NET BENEFIT, BNORM - NORMALIZED BY PORTFOLIO INVESTMENT
  BNORM = BNET/TINV
  PNORM = SQRT(GNORM + CNORM + GCNORM)
C SCLN SCALES THE NORMALIZED RISK AXIS
  SCLN = 1.
  PNORM = PNORM/SCLN
C WRITE(10,5111) JM
5111 FORMAT('-',12X,'PORTFOLIO',5X,I2)
C WRITE(10,96)GRISK,CRISK,GCRISK
96 FORMAT('0','GRISK=',F11.0,5X,'CRISK=',F12.0,5X,'JRISK=',F12.0)
C WRITE(10,5112) BNET,PRISK
5112 FORMAT('0','BNET=',F12.2,5X,'PRISK=',F12.2)
  WRITE(6,514)
514 FORMAT('1')
  WRITE(6,5111) JM
C PRINT PROCESS NAMES
  WRITE(6,992)
  DO 55 J=1,NP
  JPROC=NPT(J)
55 WRITE(6,998) NAME1(JPROC),NAME2(JPROC),NAME3(JPROC),
  *NAME4(JPROC),NAMES(JPROC)
998 FORMAT('0',20A4)
  WRITE(6,992)
C WRITE(6,96) GRISK,CRISK,GCRISK
  WRITE(6,5112) BNET,PRISK
  WRITE(6,97) BNORM, PNORM
97 FORMAT('0','BNORM=',F11.2,5X,'PNORM=',F12.2)
  WRITE(6,98) TINV
98 FORMAT('0','COMM SCALE CAPITAL REQMTS =',F9.2)
  WRITE(6,980) DEMINV
980 FORMAT('0','DEMO SCALE CAPITAL REQMTS =',F9.2)
  WRITE(6,5113)
5113 FORMAT('0','-----')
  WRITE(6,992)
C SUM OF FOUR SUBMATRICES
  DO 666 K=1,4
  DO 666 L=1,4
666 SMTRIX(K,L)=GCOV(K,L)+GC12(K,L)+GC21(K,L)+CCOV(K,L)
  DO 668 K=1,4
  DO 668 L=1,4
  STDMTX(K,L)=SQRT(ABS(SMTRIX(K,L)))
  NCOV(K,L)=SMTRIX(K,L)/TINV**2
668 NSTD(K,L)=STDMTX(K,L)/TINV
991 FORMAT('0',4F12.0, 12X, 4F12.0)
992 FORMAT('0')
  WRITE(6,994)
  DO 667 K=1,4

```

```
667 WRITE(6,991) (SMTRIX(K,L),L=1,4)
994 FORMAT('0', 'COVARIANCE MATRIX')
WRITE(6,992)
WRITE(6,995)
995 FORMAT('0', 'STD DEV MATRIX')
DO 113 K=1,4
113 WRITE(6,991) (STDMTX(K,L),L=1,4)
WRITE(6,992)
WRITE(6,996)
996 FORMAT('0', 'NORMALIZED COVARIANCE MATRIX')
DO 114 K=1,4
114 WRITE(6,981)(NCOV(K,L),L=1,4)
WRITE(6,992)
WRITE(6,997)
997 FORMAT('0', 'NORMALIZED STD DEV MATRIX')
DO 115 K=1,4
115 WRITE(6,981) (NSTD(K,L),L=1,4)
981 FORMAT('0',4F12.4)
1 CONTINUE
STOP
END
```

```

1      FUNCTION SMAX(N,K,SD)
2      DIMENSION SD(22,4)
3      SMAX=SD(1,K)
4      IF(N .EQ. 1) GO TO 2
5      DO 1 I=1,N
6      IF( SD(I,K) .LT. SMAX ) GO TO 1
7      SMAX=SD(I,K)
8      1 CONTINUE
9      2 RETURN
10     END

```

^
SRU'S: .4
!

```

1      FUNCTION SMIN(N,K,SD)
2      DIMENSION SD(22,4)
3      SMIN=SD(1,K)
4      IF (N .EQ. 1) GO TO 2
5      DO 1 I=1,N
6      IF (SD(I,K) .GT. SMIN) GO TO 1
7      SMIN=SD(I,K)
8      1 CONTINUE
9      2 RETURN
10     END

```

```

1      C      FUNCTION SUBROUTINE SQRSUM
2      FUNCTION SQRSUM(N,X,E,Y,J)
3      DIMENSION X(20,4),E(20,4),Y(4)
4      SQRSUM=0.
5      DO 1 I=1,N
6      1 SQRSUM=SQRSUM+(X(I,J)*E(I,J)*Y(I))**2
7      RETURN
8      END

```

^
SRU'S: .3
!

GPS108 E FILE NAME > 6 CHARS
!

```

1      C      FUNCTION SUBROUTINE SQSUMY
2      FUNCTION SQSUMY(N,X,E,Y,J)
3      DIMENSION X(20,4),E(20,4),Y(4)
4      TINV = 0.
5      DO 5 II = 1,N
6      5 TINV = TINV + E(II,3)
7      SQSUMY=0.
8      DO 1 I=1,N
9      1 SQSUMY=SQSUMY+(X(I,J)*E(I,J)*Y(I)*E(I,3)/TINV)**2
10     RETURN
11     END

```

^
SRU'S:.3

!
^
1 C FUNCTION SUBROUTINE SUM
2 FUNCTION SUM(N,X)
3 DIMENSION X(22,22)
4 SUM=0.
5 DO 1 I=1,N
6 DO 1 J=1,N
7 1 SUM=SUM+X(I,J)
8 RETURN
9 END

^
SRU'S:.3

!
^
1 FUNCTION SUM2(I,N,X)
2 DIMENSION X(22,15)
3 SUM2=0.
4 DO 1 J=1,N
5 1 SUM2=SUM2+X(I,J)
6 RETURN
7 END

^
SRU'S:.3

!
^
1 FUNCTION SUMXY(NJ,I,J,K,L,X,XB)
2 DIMENSION X(4,22,15),XB(22,4)
3 SUMXY=0.
4 DO 1 JR=1,NJ
5 1 SUMXY=SUMXY+(X(K,I,JR)-XB(I,K))*(X(L,J,JR)-XB(J,L))
6 RETURN
7 END

^
SRU'S:.3

!
^
1 C FUNCTION SUBROUTINE TOT
2 FUNCTION TOT(N,X,J)
3 DIMENSION X(22,4)
4 TOT=0.
5 DO 1 I=1,N
6 1 TOT=TOT+X(I,J)
7 RETURN
8 END

1	0.00	0.00	0.00	0.00	0.25	0.50	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00	313.8
2	0.00	0.00	0.00	0.00	0.25	0.50	1.00	1.00	1.00	1.00	*	1.00	1.00	1.00	1.00	1.00	1.00	1.00	114.6
3	0.06	0.17	0.37	0.29	0.11	0.00	0.00	0.00	0.00	0.00	*	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1144.5
4																			
5	0.00	0.00	0.00	0.00	0.25	0.50	1.00	1.00	1.00	1.00	2	1.00	1.00	1.00	1.00	1.00	1.00	1.00	315.5
6	0.00	0.00	0.00	0.00	0.25	0.50	1.00	1.00	1.00	1.00	*	1.00	1.00	1.00	1.00	1.00	1.00	1.00	102.6
7	0.08	0.11	0.17	0.39	0.25	0.00	0.00	0.00	0.00	0.00	*	0.00	0.00	0.00	0.00	0.00	0.00	0.00	920.5
8																			
9																			
10	0.0	0.0	0.0	0.0	0.25	0.50	1.00	1.00	1.00	1.00	3	1.00	1.00	1.00	1.00	1.00	1.00	1.00	329.9
11	0.0	0.0	0.0	0.0	0.25	0.50	1.00	1.00	1.00	1.00	*	1.00	1.00	1.00	1.00	1.00	1.00	1.00	117.3
12	0.04	0.13	0.37	0.30	0.13	0.03	0.00	0.00	0.00	0.00	*	0.00	0.00	0.00	0.00	0.00	0.00	0.00	825.3
13																			
14																			
15	0.0	0.0	0.0	0.0	0.25	0.50	1.00	1.00	1.00	1.00	4	1.00	1.00	1.00	1.00	1.00	1.00	1.00	312.4
16	0.0	0.0	0.0	0.0	0.25	0.50	1.00	1.00	1.00	1.00	*	1.00	1.00	1.00	1.00	1.00	1.00	1.00	85.1
17	0.06	0.06	0.10	0.44	0.35	0.00	0.00	0.00	0.00	0.00	*	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1201.5
18																			
19																			
20	0.00	0.00	0.00	0.00	0.25	0.50	1.00	1.00	1.00	1.00	5	1.00	1.00	1.00	1.00	1.00	1.00	1.00	335.1
21	0.00	0.00	0.00	0.00	0.25	0.50	1.00	1.00	1.00	1.00	*	1.00	1.00	1.00	1.00	1.00	1.00	1.00	190.5
22	0.04	0.13	0.31	0.36	0.12	0.04	0.00	0.00	0.00	0.00	*	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1086.7
23																			
24																			
25	0.0	0.0	0.0	0.0	0.25	0.50	1.00	1.00	1.00	1.00	6	1.00	1.00	1.00	1.00	1.00	1.00	1.00	105.6
26	0.0	0.0	0.0	0.0	0.25	0.50	1.00	1.00	1.00	1.00	*	1.00	1.00	1.00	1.00	1.00	1.00	1.00	62.8
27	0.08	0.22	0.33	0.24	0.13	0.0	0.0	0.0	0.0	0.0	*	0.0	0.0	0.0	0.0	0.0	0.0	0.0	263.0
28																			
29																			
30	0.0	0.0	0.0	0.0	0.25	0.50	1.00	1.00	1.00	1.00	7	1.00	1.00	1.00	1.00	1.00	1.00	1.00	65.6
31	0.0	0.0	0.0	0.0	0.25	0.50	1.00	1.00	1.00	1.00	*	1.00	1.00	1.00	1.00	1.00	1.00	1.00	32.4
32	0.0	0.0	0.0	0.0	0.25	0.50	1.00	1.00	1.00	1.00	*	0.0	0.0	0.0	0.0	0.0	0.0	0.0	102.0
33	0.08	0.22	0.33	0.24	0.13	0.0	0.0	0.0	0.0	0.0	*	0.0	0.0	0.0	0.0	0.0	0.0	0.0	102.0
34																			
35	0.0	0.0	0.0	0.0	0.25	0.50	1.00	1.00	1.00	1.00	8	1.00	1.00	1.00	1.00	1.00	1.00	1.00	127.3
36	0.0	0.0	0.0	0.0	0.25	0.50	1.00	1.00	1.00	1.00	*	1.00	1.00	1.00	1.00	1.00	1.00	1.00	99.1
37	0.08	0.22	0.33	0.24	0.13	0.0	0.0	0.0	0.0	0.0	*	0.0	0.0	0.0	0.0	0.0	0.0	0.0	343.0
38																			
39																			

1526.27	557.39	833.98	298.92	229.00
1534.54	499.03	645.68	296.79	249.00
1604.58	570.53	588.55	291.18	457.00
1519.46	413.91	822.69	329.18	210.80
1629.87	926.56	769.75	232.17	209.50
513.62	305.45	193.75	65.57	112.00
319.07	157.59	75.14	43.92	102.00
619.17	482.01	252.69	54.75	194.00
128.41	72.47	34.77	16.02	47.20
42.80	33.07	16.13	3.72	21.90
54.96	27.72	15.69	7.69	21.30
38.42	20.91	7.10	4.67	9.60
429.48	141.05	53.04	70.96	36.00
306.91	252.92	270.37	37.33	130.00
141.05	73.44	16.94	17.05	23.00
858.95	607.98	330.04	87.96	196.00
687.26	243.19	86.19	109.67	41.00
736.38	613.33	184.18	45.19	90.00
1602.63	632.78	331.74	252.76	164.00
1602.63	738.33	386.92	233.68	254.00
3649.33	938.23	983.83	711.78	260.43
2670.24	927.05	1196.38	509.73	325.80

^
SRU'S: .4
!

	1	10.	0.	0.	2.	8.	10.	3.	4.	2.	4.	10.	10.	0.
2	7.	7.	4.	5.	8.	9.	5.	8.	8.	10.	10.	7.	5.	
3	8.	10.	2.	4.	10.	9.	4.	6.	8.	10.	5.	8.	8.	
4	8.	10.	2.	6.	8.	10.	1.	4.	6.	10.	3.	5.	10.	
5	*	*	*	*	*	*	*	*	*	*	*	*	*	*
6	9.	4.	0.	1.	7.	4.	4.	1.	4.	7.	5.	5.	3.	
7	9.	1.	0.	4.	2.	0.	5.	2.	4.	4.	2.	1.	0.	
8	9.	3.	1.	7.	7.	0.	5.	5.	10.	6.	6.	5.	4.	
9	9.	3.	8.	10.	7.	0.	4.	3.	4.	6.	4.	4.	3.	
10	9.	1.	0.	7.	4.	0.	6.	4.	4.	4.	4.	5.	1.	
11	5.	2.	0.	2.	4.	0.	7.	1.	1.	4.	4.	4.	1.	
12	5.	5.	2.	1.	7.	0.	5.	0.	1.	4.	6.	8.	2.	
13	5.	4.	0.	10.	4.	0.	8.	8.	1.	7.	6.	6.	2.	
14	5.	0.	0.	1.	2.	0.	3.	0.	6.	3.	4.	2.	0.	
15	5.	0.	0.	1.	2.	0.	3.	0.	6.	3.	4.	2.	0.	
16	5.	0.	0.	1.	2.	0.	3.	0.	6.	4.	4.	2.	0.	
17	5.	0.	0.	1.	2.	0.	3.	0.	4.	3.	4.	4.	0.	
18	5.	5.	0.	1.	7.	0.	4.	0.	6.	2.	4.	8.	2.	
19	5.	6.	0.	2.	4.	0.	8.	1.	4.	5.	6.	6.	1.	
20	5.	5.	0.	4.	4.	0.	7.	2.	6.	6.	6.	4.	2.	
21	5.	5.	0.	6.	4.	0.	7.	4.	6.	10.	8.	6.	3.	
22	5.	8.	0.	1.	4.	0.	8.	0.	6.	5.	4.	4.	2.	
23	2.	5.	0.	1.	0.	0.	3.	0.	2.	2.	4.	4.	3.	
24	10.	3.	0.	5.	7.	4.	3.	3.	4.	8.	6.	2.	4.	
25	10.	3.	0.	5.	7.	4.	3.	3.	4.	8.	6.	2.	4.	
26	10.	1.	0.	7.	4.	6.	7.	6.	4.	6.	5.	3.	4.	
27	10.	3.	0.	4.	4.	8.	8.	2.	4.	6.	5.	2.	4.	

^
SRU'S: .5
!

	.2712	.3958	.8253	.8581
.0850	.1746	.2480	.2903	
.2825	.5000	1.0000	1.0000	
.2238	.4254	.8105	.8903	
.2013	.3096	.5382	.5452	
.1075	.1862	.2776	.2677	
.1975	.2929	.5618	.5323	
.2313	.4228	.7572	.7613	
.0475	.1193	.1000	.1065	
.0475	.1193	.1000	.1065	
.0525	.1322	.1296	.1387	
.0675	.1167	.1000	.1000	
.1713	.2762	.5678	.5290	
.1738	.3161	.5855	.5419	
.1650	.3457	.6388	.6290	
.2500	.4807	.9171	.9065	
.1212	.3006	.6092	.5935	
0.	.1000	.1118	.1581	
.2800	.4408	.8875	.9774	
.2800	.4408	.8875	.9774	
.3000	.4550	.8668	.9323	
.2888	.4331	.8609	.9387	

^
SRU'S: .4

1

L=3

71	56	42	53	69	65	55	23	52	52	49	69	44	36	26	20	14	04	64	64	66	62
54	87	51	63	82	58	28	28	59	59	56	65	23	30	31	20	19	01	60	60	70	58
58	66	60	65	84	70	56	40	63	63	59	78	51	44	39	31	20	01	55	55	52	34
64	72	80	76	87	74	58	43	58	58	53	73	49	42	37	29	03	63	63	63	59	42
52	69	50	59	85	68	50	40	55	55	51	74	42	40	31	24	16	07	47	47	55	37
54	52	44	53	74	51	51	42	40	40	48	74	50	50	36	29	19	17	30	30	20	11
49	26	37	44	59	69	75	37	36	36	35	67	62	38	34	25	03	25	25	25	30	06
31	36	31	38	66	83	51	58	67	67	63	61	32	43	26	31	23	13	50	50	49	40
52	66	51	51	73	61	44	25	67	67	63	77	39	43	39	31	23	13	50	50	49	40
55	68	51	53	74	64	45	29	69	69	66	79	38	45	39	31	25	15	53	53	51	43
49	54	44	45	72	65	55	32	58	58	54	79	47	48	35	31	23	15	53	53	51	43
51	30	46	48	64	68	76	32	44	44	40	71	72	51	32	26	22	16	30	30	40	29
44	38	37	43	63	69	63	39	49	49	46	73	50	51	35	34	19	20	29	29	39	14
47	50	45	46	68	69	56	41	58	58	56	75	43	48	41	39	19	12	41	41	36	24
40	37	37	37	60	64	53	41	58	58	50	71	36	47	39	46	15	17	33	33	28	13
59	58	52	55	77	79	65	39	64	64	61	83	56	56	46	39	29	15	47	47	42	33
17	15	13	07	39	42	42	27	34	34	32	59	31	39	21	27	08	34	01	01	06	01
67	65	42	56	66	57	38	21	52	52	49	60	26	25	23	17	08	15	71	71	73	68
67	65	42	56	66	57	38	21	52	52	49	60	26	25	23	17	08	15	71	71	73	68
51	59	22	32	58	41	18	12	40	40	37	50	08	10	04	00	07	18	54	54	77	71
52	51	14	23	44	33	12	03	35	35	33	42	03	06	00	06	06	20	54	54	76	80

K=1 L=4

63	55	35	36	58	62	48	11	55	55	51	69	40	30	18	10	10	13	53	53	52	51
53	86	54	56	80	63	32	25	68	68	63	74	29	32	31	19	20	02	56	56	58	48
45	62	50	46	71	65	49	24	64	64	58	76	46	35	28	18	13	10	41	41	34	21
54	71	57	61	80	74	55	35	63	63	58	77	48	38	33	23	17	10	53	53	46	32
42	67	44	45	74	62	43	25	58	58	53	74	38	32	22	14	11	05	38	38	39	25
38	46	31	32	55	61	51	18	49	49	45	65	40	33	19	13	09	06	29	29	20	12
29	21	21	20	39	52	54	13	34	34	30	54	48	30	13	09	07	03	14	14	03	02
15	32	18	21	48	47	34	31	33	33	31	53	19	21	10	15	07	13	11	11	10	08
41	62	42	35	61	56	38	12	66	66	61	75	35	33	27	17	16	00	37	37	32	26
45	64	44	38	63	59	39	16	69	69	64	78	35	36	31	23	18	01	41	41	35	28
36	50	33	28	56	55	44	14	56	56	51	72	39	34	21	15	12	05	26	26	23	17
31	25	28	24	43	51	57	09	39	39	33	58	39	34	14	06	09	03	14	14	04	01
25	31	28	24	43	51	57	09	39	39	33	58	39	34	14	06	09	03	14	14	04	01
31	43	30	26	42	55	41	18	43	43	39	61	35	31	14	12	05	02	13	13	06	06
23	33	23	20	42	62	38	25	45	45	44	61	24	30	22	19	07	07	17	17	15	06
41	49	37	32	56	60	50	14	59	59	55	74	45	37	25	19	04	03	17	17	09	01
02	11	01	07	21	24	23	03	25	25	23	43	15	17	02	05	15	05	30	30	20	13
63	65	41	44	63	60	38	17	58	58	55	66	29	26	22	13	10	18	62	62	62	59
50	58	21	24	54	41	16	05	46	46	42	56	09	09	02	04	06	18	62	62	62	59
53	50	13	17	42	34	12	06	41	41	41	48	05	05	02	04	06	24	62	62	65	63
50	50	13	17	42	34	12	06	41	41	41	48	05	05	02	04	06	24	62	62	65	63

K=2

L=3

.92	.63	.64	.62	.70	.63	.67	.71	.74	.51	.65	.69	.67	.52	.20	.87	.68	.73
.53	.98	.68	.85	.60	.70	.80	.81	.75	.20	.42	.59	.53	.36	.00	.65	.70	.54
.48	.69	.64	.74	.52	.89	.87	.87	.79	.48	.49	.71	.65	.42	.08	.55	.41	.21
.51	.71	.89	.76	.65	.67	.59	.63	.63	.31	.40	.53	.55	.27	.09	.64	.39	.19
.59	.80	.67	.92	.89	.68	.71	.71	.79	.32	.44	.52	.52	.22	.01	.51	.57	.29
.60	.23	.56	.66	.80	.47	.52	.56	.68	.42	.69	.64	.65	.45	.24	.53	.37	.31
.14	.29	.33	.45	.50	.23	.14	.20	.28	.01	.36	.39	.58	.11	.09	.40	.07	.11
.45	.66	.43	.60	.45	.71	.94	.92	.85	.38	.46	.63	.55	.39	.11	.24	.22	.06
.49	.67	.46	.61	.49	.72	.93	.94	.85	.38	.46	.63	.55	.39	.11	.46	.39	.32
.52	.63	.47	.69	.45	.62	.93	.94	.85	.35	.48	.68	.64	.41	.12	.52	.42	.36
.58	.32	.50	.54	.65	.69	.86	.86	.92	.44	.56	.62	.60	.37	.20	.46	.40	.31
.51	.41	.39	.48	.65	.48	.65	.58	.72	.94	.78	.70	.50	.66	.45	.34	.05	.10
.47	.52	.46	.51	.63	.48	.71	.74	.68	.43	.74	.85	.83	.64	.41	.46	.22	.20
.41	.42	.40	.45	.65	.51	.56	.64	.59	.23	.61	.74	.88	.44	.34	.44	.25	.15
.57	.48	.59	.41	.65	.59	.62	.64	.60	.64	.91	.93	.77	.92	.65	.43	.10	.27
.19	.06	.15	.10	.34	.15	.23	.24	.33	.38	.67	.56	.53	.59	.85	.02	.18	.02
.77	.67	.66	.61	.62	.60	.62	.67	.60	.21	.41	.57	.62	.31	.02	.90	.76	.71
.45	.63	.52	.56	.35	.34	.47	.62	.60	.21	.41	.57	.62	.31	.02	.90	.76	.71
.60	.55	.23	.36	.37	.23	.45	.48	.42	.03	.19	.27	.26	.15	.07	.68	.89	.91

K=2

L=4

.85	.59	.46	.54	.60	.65	.65	.71	.77	.53	.64	.62	.59	.50	.15	.75	.54	.60
.51	.93	.61	.83	.65	.54	.86	.86	.84	.25	.44	.55	.49	.33	.03	.59	.55	.40
.37	.62	.77	.64	.54	.77	.84	.82	.78	.46	.45	.60	.53	.35	.01	.41	.24	.08
.46	.76	.83	.82	.77	.63	.69	.71	.80	.37	.49	.42	.41	.30	.07	.58	.36	.15
.33	.76	.82	.82	.63	.29	.73	.71	.62	.38	.36	.45	.46	.15	.12	.40	.38	.14
.43	.44	.36	.47	.71	.56	.49	.52	.62	.35	.51	.45	.46	.30	.07	.37	.14	.09
.41	.18	.26	.47	.65	.77	.30	.31	.47	.60	.60	.42	.37	.42	.27	.23	.09	.04
.06	.29	.44	.39	.44	.22	.70	.23	.28	.04	.31	.33	.50	.28	.01	.16	.08	.14
.33	.54	.27	.47	.40	.17	.07	.84	.79	.32	.35	.45	.38	.27	.02	.31	.20	.15
.33	.56	.37	.47	.40	.17	.07	.86	.84	.32	.35	.45	.38	.27	.02	.31	.20	.15
.39	.58	.31	.49	.46	.20	.15	.88	.81	.30	.40	.52	.49	.30	.00	.38	.25	.19
.37	.54	.28	.53	.52	.32	.17	.80	.83	.35	.41	.43	.40	.31	.02	.31	.20	.13
.37	.23	.24	.35	.51	.68	.52	.57	.57	.84	.60	.48	.29	.51	.28	.16	.12	.06
.34	.31	.18	.29	.57	.56	.48	.47	.55	.48	.68	.58	.53	.55	.36	.20	.10	.04
.35	.43	.30	.38	.55	.42	.39	.67	.62	.39	.63	.68	.65	.53	.28	.31	.03	.02
.32	.37	.30	.36	.54	.35	.54	.61	.56	.20	.55	.64	.75	.40	.23	.33	.10	.02
.45	.37	.25	.26	.56	.59	.26	.57	.52	.63	.80	.75	.60	.79	.53	.29	.06	.08
.11	.02	.06	.00	.25	.40	.16	.15	.22	.35	.56	.44	.38	.36	.70	.04	.24	.11
.77	.69	.58	.63	.75	.70	.70	.75	.72	.29	.50	.60	.62	.36	.01	.83	.68	.63
.77	.69	.58	.63	.75	.70	.70	.75	.72	.29	.50	.60	.62	.36	.01	.83	.68	.63
.47	.61	.29	.55	.40	.35	.54	.56	.55	.13	.07	.19	.27	.07	.29	.60	.75	.65
.64	.52	.19	.36	.40	.25	.10	.52	.50	.01	.21	.25	.24	.14	.08	.65	.73	.81

K=3	71	.54	.58	.64	.52	.54	.49	.31	.52	.52	.55	.49	.51	.44	.47	.40	.59	.17	.67	.67	.51
	56	.87	.66	.72	.69	.52	.26	.36	.66	.66	.68	.54	.30	.38	.50	.37	.58	.15	.65	.65	.59
	42	.51	.60	.60	.50	.51	.37	.31	.51	.51	.53	.44	.46	.37	.45	.37	.52	.13	.42	.42	.22
	53	.63	.65	.76	.59	.51	.44	.38	.51	.51	.53	.58	.48	.58	.46	.37	.55	.07	.56	.56	.32
	69	.82	.84	.87	.85	.74	.59	.66	.73	.73	.74	.72	.64	.63	.68	.60	.79	.39	.66	.66	.58
	65	.58	.70	.74	.68	.61	.69	.63	.61	.61	.64	.65	.68	.69	.69	.64	.77	.42	.57	.57	.44
	55	.28	.56	.58	.50	.44	.75	.51	.44	.44	.45	.55	.76	.63	.56	.53	.65	.42	.38	.38	.18
	23	.28	.40	.43	.40	.25	.37	.58	.25	.25	.29	.32	.32	.39	.41	.49	.39	.27	.21	.21	.12
	52	.59	.63	.58	.55	.67	.40	.36	.67	.67	.69	.58	.44	.49	.58	.50	.64	.34	.52	.52	.40
	52	.59	.63	.58	.55	.67	.40	.36	.67	.67	.69	.58	.44	.49	.58	.50	.64	.34	.52	.52	.40
	49	.56	.59	.55	.51	.63	.36	.36	.63	.63	.66	.54	.40	.46	.56	.50	.61	.32	.49	.49	.37
	69	.65	.78	.73	.74	.77	.62	.61	.77	.77	.79	.79	.71	.73	.75	.71	.83	.59	.60	.60	.50
	44	.23	.42	.49	.40	.39	.62	.32	.39	.39	.38	.47	.72	.50	.43	.36	.56	.31	.26	.26	.08
	34	.30	.44	.42	.40	.43	.50	.38	.43	.43	.45	.48	.51	.51	.48	.47	.56	.39	.25	.25	.10
	26	.31	.39	.37	.31	.39	.31	.26	.39	.39	.43	.35	.32	.35	.41	.39	.46	.21	.23	.23	.00
	20	.20	.31	.29	.24	.32	.29	.34	.32	.32	.36	.31	.26	.34	.39	.46	.39	.27	.17	.17	.00
	14	.19	.20	.20	.16	.21	.17	.07	.23	.23	.25	.21	.22	.19	.19	.15	.29	.08	.08	.08	.07
	.04	.01	.01	.03	.07	.13	.12	.12	.13	.13	.14	.14	.16	.20	.20	.17	.15	.34	.15	.15	.18
	.64	.60	.55	.63	.47	.50	.30	.25	.50	.50	.53	.38	.30	.29	.41	.33	.47	.01	.71	.71	.54
	.64	.60	.55	.63	.47	.50	.30	.25	.50	.50	.53	.38	.30	.29	.41	.33	.47	.01	.71	.71	.54
	.66	.70	.52	.59	.55	.49	.20	.30	.49	.49	.51	.40	.21	.27	.36	.28	.42	.06	.73	.73	.77
	.62	.58	.34	.42	.37	.40	.11	.06	.40	.40	.43	.29	.11	.16	.24	.13	.33	.01	.68	.68	.71

K=3	92	.53	.48	.51	.44	.59	.60	.14	.45	.45	.49	.52	.58	.51	.51	.47	.41	.57	.19	.77	.77	.45
	63	.98	.69	.71	.80	.54	.23	.29	.66	.66	.67	.63	.32	.41	.52	.42	.48	.06	.67	.67	.63	.60
	33	.70	.69	.67	.68	.47	.39	.23	.71	.71	.72	.65	.69	.48	.63	.51	.59	.15	.60	.60	.34	.23
	64	.68	.64	.89	.67	.56	.49	.35	.43	.43	.46	.47	.50	.39	.46	.40	.43	.01	.66	.66	.32	.23
	62	.85	.74	.75	.92	.66	.46	.45	.60	.60	.61	.69	.54	.48	.51	.45	.41	.10	.61	.61	.56	.36
	78	.60	.52	.74	.67	.89	.80	.50	.45	.45	.49	.62	.65	.74	.63	.57	.65	.34	.62	.62	.35	.37
	63	.17	.32	.43	.34	.67	.89	.27	.22	.22	.24	.42	.80	.66	.66	.37	.60	.45	.36	.36	.05	.07
	.44	.45	.42	.57	.62	.66	.51	.88	.15	.15	.23	.32	.27	.56	.54	.67	.41	.30	.47	.47	.35	.10
	.67	.80	.87	.59	.71	.52	.36	.14	.94	.94	.93	.86	.63	.57	.71	.56	.62	.23	.62	.62	.47	.45
	.67	.80	.87	.59	.71	.52	.36	.14	.94	.94	.93	.86	.63	.57	.71	.56	.62	.23	.62	.62	.47	.45
	.71	.81	.87	.63	.71	.56	.57	.20	.92	.92	.94	.86	.58	.59	.74	.64	.64	.24	.67	.67	.50	.48
	.74	.75	.79	.63	.79	.68	.68	.28	.85	.85	.85	.92	.72	.66	.68	.59	.60	.33	.60	.60	.46	.42
	.51	.20	.48	.40	.32	.42	.68	.01	.38	.38	.35	.46	.94	.56	.43	.23	.64	.38	.21	.21	.15	.03
	.65	.42	.49	.40	.44	.69	.76	.36	.46	.46	.48	.56	.78	.86	.74	.61	.91	.67	.41	.41	.19	.19
	.69	.59	.71	.53	.60	.65	.35	.58	.55	.55	.64	.62	.70	.81	.85	.88	.77	.53	.62	.62	.29	.26
	.67	.53	.42	.27	.22	.45	.52	.11	.39	.39	.41	.37	.66	.70	.64	.46	.92	.59	.31	.31	.08	.15
	.20	.00	.08	.09	.01	.24	.44	.09	.11	.11	.12	.20	.45	.35	.34	.34	.65	.85	.02	.02	.29	.26
	.87	.65	.55	.64	.51	.53	.40	.24	.46	.46	.52	.46	.34	.37	.46	.44	.43	.02	.90	.90	.63	.68
	.87	.65	.55	.64	.51	.53	.40	.24	.46	.46	.52	.46	.34	.37	.46	.44	.43	.02	.90	.90	.63	.68
	.68	.70	.41	.39	.57	.37	.07	.22	.39	.39	.42	.46	.05	.12	.22	.25	.10	.18	.76	.76	.89	.82
	.62	.54	.21	.31	.29	.31	.11	.06	.40	.40	.36	.31	.10	.17	.20	.27	.27	.02	.71	.71	.71	.91

K=3

L=3	
1.00	.63
.63	1.00
.69	.74
1.00	.75
.81	.83
.80	.88
.65	1.00
.80	.77
.62	1.00
.49	.84
.41	.71
.59	.55
.85	.29
.59	.53
.79	.53
.79	.75
.63	.80
.67	.76
.64	.30
.63	.46
.70	.60
.63	.51
.62	.43
.25	.04
.92	.72
.92	.70
.81	.81
.65	.65
.69	.69
.44	.44
.44	.44
.58	.58
.58	.58
.54	.54
.52	.52
.05	.13
.13	.25
.27	.32
.31	.27
.44	.60
.44	.44
.07	.28
.81	.79
.81	.81
.81	.81
.81	.81
1.00	1.00
.81	.81
.79	.79
.88	.88
1.00	1.00

K=3

L=3	
.69	.76
.74	.81
1.00	.83
.80	.83
.62	.77
1.00	.84
.71	.84
.59	.59
.60	.60
.62	.60
.65	.62
.64	.64
.63	.64
.70	.73
.63	.59
.51	.54
.43	.36
.04	.05
.72	.69
.92	.81
.92	.81
.68	.73
.49	.46
.49	.46
.73	.73
.68	.68
.78	.78
.60	.60
.51	.51
.43	.43
.04	.04
.72	.72
.92	.81
.68	.73
.75	.61
.61	.61
.75	.61
.42	.42
.46	.46

K=3

L=4	
.96	.62
.62	.97
.60	.69
.72	.79
.55	.85
.66	.56
.57	.23
.37	.43
.49	.70
.49	.70
.54	.54
.65	.65
.47	.24
.55	.39
.54	.51
.61	.49
.55	.36
.24	.04
.44	.74
.51	.86
.77	.63
.85	.70
.77	.73
.94	.74
.74	.63
.51	.71
.70	.86
.68	.86
.50	.86
.49	.49
.05	.05
.65	.65
.46	.46
.42	.42

K=3

L=4	
.67	.59
.76	.68
.92	.65
.88	.92
.75	.70
.54	.57
.40	.41
.43	.52
.71	.43
.71	.46
.73	.46
.65	.45
.52	.33
.47	.39
.55	.54
.61	.50
.49	.49
.36	.34
.04	.04
.74	.74
.63	.63
.17	.17
.77	.77
.94	.94
.74	.74
.74	.74
.61	.61
.42	.42

K=3

L=4	
.67	.70
.60	.60
.73	.73
.66	.66
.47	.47
.60	.60
.40	.40
.39	.39
.46	.46
.46	.46
.52	.52
.45	.45
.24	.24
.34	.34
.45	.45
.38	.38
.01	.01
.02	.02
.14	.14
.50	.50
.52	.52
.36	.36
.05	.05
.96	.96
.76	.76
.96	.96
.82	.82
.13	.13
.33	.33
.81	.81

K=4 L=1

.63	.45	.54	.42	.38	.29	.15	.41	.36	.31	.35	.31	.23	.41	.02	.63	.63	.50	.53
.55	.62	.71	.67	.46	.21	.32	.62	.50	.25	.31	.43	.33	.49	.11	.65	.65	.58	.50
.55	.50	.57	.44	.31	.21	.18	.42	.33	.28	.20	.30	.23	.37	.01	.41	.41	.21	.13
.36	.46	.61	.45	.32	.20	.21	.35	.28	.43	.17	.26	.19	.32	.07	.44	.44	.34	.17
.58	.71	.80	.74	.55	.39	.48	.61	.56	.43	.42	.50	.42	.56	.21	.63	.63	.54	.42
.62	.65	.74	.62	.61	.52	.47	.56	.55	.51	.49	.55	.50	.62	.24	.60	.60	.41	.34
.48	.32	.49	.55	.43	.56	.34	.38	.39	.39	.44	.41	.38	.50	.23	.38	.38	.16	.12
.11	.25	.24	.25	.18	.13	.31	.12	.14	.09	.12	.18	.25	.14	.03	.17	.17	.05	.06
.55	.68	.64	.58	.49	.34	.33	.66	.69	.39	.43	.53	.45	.59	.25	.58	.58	.46	.41
.55	.68	.64	.58	.49	.34	.33	.66	.69	.39	.43	.53	.45	.59	.25	.58	.58	.46	.41
.51	.63	.58	.53	.45	.30	.31	.61	.64	.33	.39	.50	.44	.55	.23	.55	.55	.42	.37
.69	.74	.77	.74	.66	.54	.53	.75	.78	.61	.61	.66	.61	.74	.43	.66	.66	.56	.48
.40	.29	.46	.38	.40	.48	.19	.35	.39	.58	.35	.32	.24	.45	.15	.29	.29	.09	.05
.30	.32	.38	.32	.33	.30	.21	.33	.36	.31	.29	.30	.29	.37	.17	.26	.26	.09	.05
.18	.31	.33	.32	.19	.13	.10	.27	.31	.14	.14	.22	.21	.25	.02	.22	.22	.02	.01
.10	.19	.23	.14	.13	.09	.15	.17	.23	.06	.12	.19	.25	.19	.05	.13	.13	.04	.08
.10	.20	.17	.11	.09	.07	.07	.16	.18	.09	.05	.07	.04	.15	.04	.10	.10	.06	.06
.13	.02	.10	.05	.06	.03	.12	.00	.01	.05	.02	.07	.03	.05	.10	.18	.18	.24	.23
.53	.56	.41	.53	.29	.14	.11	.37	.41	.14	.13	.24	.17	.30	.10	.62	.62	.50	.51
.53	.56	.41	.53	.29	.14	.11	.37	.41	.14	.13	.24	.17	.30	.10	.62	.62	.50	.51
.52	.58	.46	.39	.20	.03	.10	.32	.35	.04	.06	.15	.09	.20	.08	.62	.62	.65	.67
.51	.48	.32	.25	.12	.02	.08	.26	.17	.01	.01	.06	.01	.13	.13	.59	.63	.63	.72

K=4 L=2

.85	.37	.46	.33	.43	.41	.06	.33	.39	.37	.34	.35	.32	.45	.11	.77	.77	.47	.64
.59	.62	.76	.76	.44	.18	.29	.56	.58	.23	.31	.43	.37	.37	.02	.69	.69	.61	.52
.56	.76	.61	.61	.35	.25	.21	.55	.57	.47	.31	.49	.42	.45	.08	.63	.63	.35	.25
.46	.49	.85	.55	.36	.26	.29	.27	.31	.24	.18	.30	.30	.25	.06	.58	.58	.29	.19
.54	.64	.83	.82	.47	.28	.39	.47	.49	.33	.29	.58	.36	.26	.00	.63	.63	.55	.36
.80	.65	.77	.63	.71	.65	.44	.40	.46	.51	.57	.55	.54	.56	.25	.75	.75	.40	.40
.65	.23	.49	.29	.56	.77	.22	.17	.20	.68	.56	.42	.35	.59	.40	.46	.46	.02	.11
.35	.43	.65	.50	.40	.28	.70	.07	.15	.08	.31	.39	.54	.26	.16	.49	.49	.30	.10
.71	.86	.69	.73	.49	.30	.17	.86	.88	.52	.48	.64	.54	.55	.15	.70	.70	.54	.50
.71	.86	.69	.73	.49	.30	.17	.86	.88	.80	.48	.64	.54	.55	.15	.70	.70	.54	.50
.74	.82	.71	.71	.52	.31	.23	.84	.88	.78	.50	.67	.61	.57	.16	.75	.75	.56	.52
.77	.84	.74	.80	.62	.47	.28	.79	.81	.83	.55	.62	.56	.52	.22	.72	.72	.55	.50
.53	.25	.37	.28	.35	.60	.04	.32	.30	.84	.48	.39	.20	.63	.35	.29	.29	.07	.01
.64	.44	.49	.36	.51	.60	.31	.35	.40	.60	.68	.63	.55	.80	.56	.50	.50	.07	.21
.62	.55	.60	.42	.45	.42	.33	.45	.52	.48	.58	.68	.64	.75	.44	.60	.60	.19	.25
.59	.49	.53	.41	.46	.37	.50	.38	.49	.29	.53	.65	.75	.60	.38	.62	.62	.27	.14
.50	.33	.30	.15	.30	.42	.08	.27	.30	.51	.55	.53	.40	.79	.52	.36	.36	.07	.14
.15	.03	.01	.12	.07	.27	.01	.02	.00	.28	.36	.20	.23	.53	.70	.01	.01	.29	.08
.75	.59	.41	.58	.40	.37	.16	.31	.38	.31	.20	.31	.33	.29	.04	.83	.83	.60	.65
.75	.59	.41	.58	.40	.37	.16	.31	.38	.31	.20	.31	.33	.29	.04	.83	.83	.60	.65
.54	.55	.24	.36	.37	.23	.16	.31	.38	.20	.20	.31	.33	.29	.04	.68	.68	.75	.73
.50	.40	.36	.38	.14	.09	.08	.20	.25	.12	.10	.03	.10	.06	.24	.68	.68	.75	.81
.40	.08	.15	.14	.09	.04	.14	.15	.19	.06	.04	.06	.01	.13	.13	.59	.63	.63	.81

^ SRU'S:.4

2

!
^

1	9
2	3 6 9 12 6 9 1 1 1
3	5 10 11
4	4 5 9 10 11 15
5	4 5 6 7 9 10 11 13 15
6	4 5 6 7 8 9 10 11 12 13 14 15
7	5 9 10 11 13 15
8	4 5 7 9 10 11 13 15
9	5
10	10
11	11

^ SRU'S:.3

3

!
^

1	12
2	4 3 3 2 4 5 3 4 4 3 4 5
3	1 2 3 17
4	1 2 17
5	1 2 3
6	1 2
7	1 2 16 17
8	1 2 3 16 17
9	1 2 16
10	1 2 3 16
11	1 2 3 18
12	1 2 18
13	1 2 16 18
14	1 2 3 16 18

^ SRU'S:.4

4

!
^

1	15
2	5 5 5 6 8 7 9 5 7 6 8 8 7 9 8
3	1 2 5 16 18
4	1 2 10 16 18
5	1 2 11 16 18
6	1 2 5 10 11 18
7	1 2 5 9 10 11 15 18
8	1 2 5 10 11 16 18
9	1 2 5 9 10 11 15 16 18
10	1 2 5 10 11
11	1 2 5 9 10 11 15
12	1 2 5 10 11 16
13	1 2 5 9 10 11 15 16
14	1 2 3 5 10 11 16 18
15	1 2 3 5 10 11 16
16	1 2 3 5 9 10 11 15 18
17	1 2 3 5 9 10 11 15

^
SRU'S: .4

!
^
1 10
2 8 7 7 7 7 7 7 7 9
3 1 2 5 9 10 11 16 18
4 2 5 9 10 11 16 18
5 1 5 9 10 11 16 18
6 1 2 9 10 11 16 18
7 1 2 5 10 11 16 18
8 1 2 5 9 11 16 18
9 1 2 5 9 10 16 18
10 1 2 5 9 10 11 18
11 1 2 5 9 10 11 16
12 1 2 3 5 9 10 11 16 18

^
SRU'S: .3

!
^
EDT073 E UNDEFINED DIRECTIVE OR OPERATOR

^
1 7
2 1 1 1 2 2 2 3
3 01
4 02
5 03
6 01 02
7 01 03
8 02 03
9 01 02 03

^
SRU'S: .5

!
^
1 10
2 8 6 6 4 7 9 6 10 6 4
3 2 3 7 11 12 17 18 20
4 2 11 12 17 18 20
5 7 11 12 17 18 20
6 2 3 18 20
7 2 7 11 12 17 18 21
8 2 3 7 11 12 17 18 20 21
9 2 7 11 12 18 21
10 2 3 6 7 11 12 17 18 20 21
11 2 3 7 11 12 18 20 21
12 2 7 18 21

^
 1 22
 2 1
 3 01
 4 02
 5 03
 6 04
 7 05
 8 06
 9 07
 10 08
 11 09
 12 10
 13 11
 14 12
 15 13
 16 14
 17 15
 18 16
 19 17
 20 18
 21 19
 22 20
 23 21
 24 22