

## COKRIGING—A COMPUTER PROGRAM

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**Abstract**—Cokriging is a process wherein several variables can be jointly estimated on the basis of intervariable and spatial structure information. Presented herein is the program COKRIG, for punctual cokriging, a program in a simple form to demonstrate the utility of cokriging. Equation solution follows a modification of a method developed for the solution of large-scale linear systems. Several example problems show that, at least for earthquake data, the inclusion of intervariable information results in a more accurate BLUE (best linear unbiased estimator).

**Key Words:** ART, COKRIG, Cokriging, Cross-variograms, Earthquake data, Projection method.

### INTRODUCTION

Cokriging is the extension of kriging to several variables whereby several variables are estimated jointly utilizing a BLUE (best linear unbiased estimator). The notation and terminology used in this paper is presented in Myers (1982, 1983a-c). The general concept of cokriging is described in Matheron (1971). All of the examples given in Matheron, Journel and Huijbregts (1978), and François-Bongarçon (1981) are concerned with the undersampled problem. Borgman and Frahme (1976) used principal component analysis to approximate the variogram of a linear combination. Matheron (1979) provides an alternative to cokriging for linear combinations. The general formulation of cokriging in matrix form is given in Myers (1981, 1982) and for cokriging of linear combinations in Myers (1983a-c).

The objective of this paper is to present a computer program which will perform punctual cokriging both in the general form and for the "undersampled" form. The solution of the system of matrix equations is obtained by an iterative technique as described in Myers (1983b). This technique, a generalization of the method given by Tanabe (1971) and termed ART by Herman, Lent, and Stuart (1973), provides for the solution with only a few iterations.

### NOTATION AND THE COKRIGING EQUATIONS

Let  $Z_1(x), \dots, Z_m(x)$  be second-order stationary random functions, where  $x$  is a point in 1, 2, or 3 space. Denote  $\bar{Z}(x) = [Z_1(x), \dots, Z_m(x)]$  and assume

$E[\bar{Z}(x)] = [0, \dots, 0]$ , where  $E$  denotes expected value. The covariance matrix may be written as

$$\bar{C}(h) = E[\bar{Z}(x+h)^T \bar{Z}(x)]. \quad (1)$$

If  $x_1, \dots, x_n$  are sample locations, then the objective is to estimate  $\bar{Z}(x)$  by

$$\bar{Z}^*(x) = \sum_{j=1}^n \bar{Z}(x_j) \Gamma_j = [Z_1^*(x), \dots, Z_m^*(x)], \quad (2)$$

where  $\Gamma_1, \dots, \Gamma_m$  are  $m \times m$  matrices.

$$\sum_{j=1}^n \Gamma_j = I \quad (3)$$

is a sufficient condition for

$$E[\bar{Z}(x) - \bar{Z}^*(x)] = [0, 0, \dots, 0]. \quad (4)$$

The  $\Gamma_j$ 's are selected to minimize

$$\sum_{j=1}^m \text{var}(Z_j(x) - Z_j^*(x)). \quad (5)$$

As shown in Myers (1982) the cokriging system of equations may be written as

$$UY = D, \quad (6)$$

where

$$U = \begin{bmatrix} \bar{C}(x_1 - x_1) & \cdots & \bar{C}(x_1 - x_n) & I \\ \vdots & & \vdots & \vdots \\ \bar{C}(x_n - x_1) & \cdots & \bar{C}(x_n - x_n) & I \\ I & \cdots & I & 0 \end{bmatrix}, \quad (7)$$

$$Y = \begin{bmatrix} \Gamma_1 \\ \vdots \\ \Gamma_n \\ \bar{\mu} \end{bmatrix}, \quad D = \begin{bmatrix} \bar{C}(x_1 - x) \\ \vdots \\ \bar{C}(x_n - x) \\ I \end{bmatrix}. \quad (8)$$

The minimal value of (5) is given by

$$\sigma_{CK}^2 = \text{Tr } \bar{C}(0) - \text{Tr } \sum \bar{C}(x_j - x) \Gamma_j - \text{Tr } \bar{\mu} \quad (9)$$

where Tr denotes the trace.

This result is completely analogous to the one variable version. The system (6)–(8) also can be written with variograms (and cross-variograms). To solve the system (6)–(8) requires solving a system of equations in which all entries are  $m \times m$  matrices.

#### ART: The iterative method

As proposed by Tanabe (1971), it might better be termed the projection method for solving a system of linear equations. Each equation in the system can be thought of as the projection of the solution vector onto the hyperplane corresponding to that equation. Herman, Lent, and Stuart (1973) utilized this iterative technique to “algebraically reconstruct” a digital image from rays, for example, projections; hence the acronym ART.

Let  $X, Y$  be  $p \times 1$  matrices whose elements are  $m \times m$  matrices; then let

$$\langle X, Y \rangle = Y^T X \quad (10)$$

and

$$(X, Y) = \text{Tr } Y^T X. \quad (11)$$

$\langle X, Y \rangle$  is a matrix-valued inner product on the linear space of  $m \times m$  matrices and  $(X, Y)$  is a scalar valued inner product. Let

$$\mathcal{A} = \begin{bmatrix} \mathcal{A}_1 \\ \vdots \\ \mathcal{A}_n \end{bmatrix} = \begin{bmatrix} A_{11} & \cdots & A_{1n} \\ \vdots & & \vdots \\ A_{n1} & \cdots & A_{nn} \end{bmatrix} \quad (12)$$

be an  $n \times n$  matrix whose entries are  $m \times m$  matrices. If

$$\mathcal{X} = \begin{bmatrix} X_1 \\ \vdots \\ X_n \end{bmatrix}, \quad \mathcal{B} = \begin{bmatrix} B_1 \\ \vdots \\ B_n \end{bmatrix}, \quad (13)$$

then

$$\mathcal{A}\mathcal{X} = \mathcal{B} \quad (14)$$

is equivalent to

$$\mathcal{A}_i \mathcal{X} = \mathcal{B}_i; \quad i = 1, \dots, n. \quad (15)$$

That is, the solution vector  $\mathcal{X}$  is the usual projection onto all the hyperplanes determined by the rows of  $\mathcal{A}$  and  $\mathcal{B}$ . The ART routine in the program in this paper requires less core than a matrix inversion routine by only operating on one row at a time.

Let

$$\mathcal{A}^* = \begin{bmatrix} A_{11}^* & \cdots & A_{p1}^* \\ \vdots & & \vdots \\ A_{1n}^* & \cdots & A_{np}^* \end{bmatrix}, \quad (16)$$

where  $A_{ij}^*$  is the complex conjugate transpose. Let  $\bar{A}_i$  be the  $i$ th column in  $\mathcal{A}^*$ . Assume  $(A_i, A_i) > 0$  for all  $i$ . Define  $f_i: C_m^n \rightarrow C_m^n$  by

$$f_i(\mathcal{X}) = \mathcal{X} - \frac{1}{\alpha_i} [\bar{A}_i \langle \mathcal{X}, A_i \rangle - \bar{A}_i B_i], \quad (17)$$

$$\alpha_i = (\bar{A}_i, \bar{A}_i). \quad (18)$$

For any two functions,  $f \circ g$  denotes composition. That is,  $(f \circ g)(x) = f(g(x))$ . Composition is associative but not commutative. Finally let  $F(\mathcal{B}, \mathcal{X}) = f_1 \circ \cdots \circ f_p(\mathcal{X})$  and for any initial element  $\mathcal{X}_0$ , set

$$\mathcal{X}_{i+1} = F(\mathcal{B}, \mathcal{X}_i). \quad (19)$$

$\mathcal{X}_0, \dots, \mathcal{X}_i, \dots$  converges to a solution of  $\mathcal{A}\mathcal{X} = \mathcal{B}$ .

#### THE UNDERSAMPLED OPTION

One of the more frequently used applications of cokriging is for undersampled problems. That is, one or more variables are not sampled at all locations. The objective is to improve the estimation of the undersampled variables using the correlation with the other sampled variables. This version of cokriging is a special situation, and the corresponding system of equations is obtained by a simple modification of the full-sampled version. This is described in more detail by Myers (1983c). The undersampled option in the program proceeds as follows:

- (1) The  $j$ th variable is unsampled at location  $i$ , and the matrices in the  $i$ th column of  $U$  [equation (7)] are modified by changing all entries in the  $j$ th column of those matrices to zeros.
- (2) Likewise, all the matrices in the  $i$ th row of  $U$  and the matrix in the  $i$ th row of  $D$  have the entries in the  $j$ th row changed to zeros.

This is equivalent to requiring that the  $j$ th row of  $\Gamma_i$  be all zeros; for example, the  $j$ th variable has zero weight in estimating all variables for location  $i$ .

This modification of  $U$ ,  $D$  will result in arbitrary values in the  $j$ th row of  $\Gamma_i$ . These arbitrary values are ignored.

### Description of the program COKRIG

In an actual sense, a program for cokriging has all the basic elements of a program for ordinary kriging, except that provisions are made to accommodate more than one variable. Equation solution is more difficult, however, because, whereas ordinary kriging considers a single variable, this scalar dimension becomes a multiple dimension in cokriging. Nonetheless, the estimation process is the same for both methods, and cokriging is equivalent to ordinary kriging when only one variable is considered. The major purpose of cokriging, however, is to utilize intervariable information, along with spatial structure, to estimate more than one variable simultaneously.

Our purpose, hereafter, is to present a program for the simplest situation, relying on samples having punctual support; provision for samples having block support is being developed. In this form, the program serves to demonstrate the utility of cokriging.

As presented in Appendix 1, the COKRIG program is written in standard FORTRAN for an IBM 4331 computational system. This program utilizes a temporary, sequentially accessed disk file for equation solution. Because the revised Tanabe method (Myers, 1983b) requires only one row of the intersample covariance matrix in core at any one instant, disk storage allows large linear systems to be solved without using a large amount of in-core storage.

As an alternative, this program also allows in-core equation solution using a modified Gauss elimination scheme. The sequentially accessed disk file used for the Tanabe method is required here for intermediate storage. Use of the Gauss scheme allows more rapid execution time, but the maximum size of the linear systems that can be analyzed is more limited compared with the Tanabe method.

Program COKRIG comprises a main program which reads and prints input data, establishes the cokriging boundary, computes the estimates and estimation variance, and prints the result. In conjunction with the main program, there are nine subroutines and three function subprograms.

Subroutine AFORM forms the intersample covariance-cross-covariance matrix, modifies this matrix to consider undersampled locations if desired, and then writes the result to disk for use in subsequent equation solution. In addition, the measurement vector, the point-sample covariance-cross-covariance vector, also is computed and stored in core. Subroutine ART performs the equation solution relative to Myers (1983b). Subroutine EQSOLV performs the equation solution relative to Gauss elimination. Subroutines MATMUL, ANI, SOLN, RZRO, ARIQ, and SCALAR supplement ART and EQSOLV. Subprogram FUNCTION TRACE computes the trace of a square matrix, FUNCTION COVAR computes the covariance value using either a spherical, Gaussian,

or linear model (Journel and Huijbregts, 1978), and FUNCTION CROSS computes the cross-covariance value using the same three covariance models. The actual cross-covariance value used in the program is

$$\text{ACTUAL} = 0.5[\text{CROSS}_{ij} - \text{COVAR}_i - \text{COVAR}_j],$$

with  $\text{CROSS}_{ij}$  being the value yielded by one of the cross-covariance models.

To modify COKRIG to execute on other computational systems, we need to consider two aspects. It is essential to ensure the ability to use the temporary disk file for equation solution. As presented, COKRIG opens this file implicitly. Other systems may require that the file be opened explicitly. Throughout COKRIG, this temporary logical device is termed IUNIT; the actual integer definition of IUNIT is accomplished using a DATA statement in the main program. To change the unit designation of IUNIT requires changing only this COK 00950 statement. The other aspect to be considered is the handling of the ALAB array, defined using a 15A4 format (COK 01140).

Program COKRIG is dimensioned to accommodate a maximum of 500 samples, of up to five variables each, contained in the array DAT. For larger problems, the dimension of each array in the labeled COMMON/ DAT2/, as well as the dimension of JUNSAM in the labeled COMMON/ AMAT/, must be increased. To accommodate more than five variables, the dimension of each array in the labeled COMMON/ VAR/ and COMMON/ CVAR/ must be increased. The dimension of each array in CVAR must be at least

$$0.5[\text{MVAR}(\text{MVAR} - 1)],$$

where MVAR is the total number of possible variables. Furthermore, the dimension of the arrays DIST, EST, AW, ATEMP, XTEMP, TEMP1, TEMP2, and TEMP3, in the main program XMEAS, in the labeled COMMON/ FORM/, as well as ATEMP and IPOS in AFORM, and the dimension of each array in the ART series and EQSOLV, in which a "5" occurs in the DIMENSION declaration statement, must be increased.

At present, the maximum number of surrounding samples the program can use for estimation is fixed at eight. This is accomplished by ISTOP, defined at statement COK 02250. More samples can be used for estimation by modifying this statement. The maximum value of ISTOP, relative to current program dimensioning, is shown here:

No. of variables	ISTOP
1	90
2	45
3	30
4	22
5	16

Program COKRIG uses three special disk files for an optional check on the sum of the weights (LT), for a check on the estimation variance of each variable separately (LG), and as an optional file to access when contouring (LB), which contains the row and column number of each estimation location, the estimated values at each location, and the estimation variance. For large problems, it may be beneficial to suppress the creation of the LT file by removing statements COK 03450–COK 03590; this will minimize program output. The LT file is useful initially, however, to ensure correct execution of the program. Only the main program of COKRIG accesses these files.

Input to COKRIG is documented in statements COK 00240–COK 00780. For added detail, card 1 defines the options; if ICREAT is 1, files LT, LB, and LG are created. For equation solution, if ISOLV is 0, the Tanabe method is used; if ISOLV is 1, Gauss elimination is used. With card 2, the cokriging boundary is established from row 1, column 1, to row NROW, column NCOL. The  $y$  coordinate of row 1 is YMAX-YDIM/2, where YDIM is the  $y$  increment between rows. The  $x$  coordinate of the first column is XMAX-XDIM\*(NCOL + 0.5), where XDIM is the  $x$  increment between columns; in this manner, XMAX and XDIM can manipulate the minimum  $x$  coordinate. With card 3, alphanumeric labels for each variable are defined; the spacing of these labels on input also will be the spacing on output. For the card 4 series of cards, variogram parameters are entered first, one card per variable, then cross-variogram parameters are entered, one card for each possible pair of variables. (Variograms are modeled on input; the program automatically computes covariance values for use in equation solution.) As an example, given four variables, 1, 2, 3, and 4, four variogram cards would be followed by six cross-variogram cards for the pairs: 1–2, 1–3, 1–4, 2–3, 2–4, 3–4, *in this order*. This series of cards is followed by the card 5 series, a multiple F10.3 format. The columns used for data entry depend on the number of variables being estimated. Values of zero for  $x$  and  $y$  coordinates signify the end of data entry. Modify COK 01530 if this is not desired.

In modeling cross-variograms, a new variable is created as  $NEW_{ij}(x) = Old_i(x) + Old_j(x)$ , where  $i$  and  $j$  are the variables constituting the pair. A variogram (Journel and Huijbregts, 1978) is computed using  $New_{ij}(x)$ , to result in  $\gamma_{ij}$ . It is essential, however, when modeling the cross-variogram, that

$$|\gamma_{ij}| \leq \text{SQRT}[(\gamma_{ii})(\gamma_{jj})].$$

These criteria help in defining the input to the card 4 series.

### Review of input options

The following gives some additional detail or references in an attempt to make data input more understandable.

- Section 1: Option initialization—there are four options to initialize:
- (a) IKRIG, which is either zero, if all variables are sampled at *all* locations, or 1, if some variables are not sampled at locations; if IKRIG is 1, a zero data value indicates undersampling (to change this, modify statement COK 01660).
  - (b) MVAR, which is simply the number of variables to be estimated.
  - (c) ICREAT. If ICREAT is set equal to 1, files are created to check on the sum of the weights and the individual values of kriging variance, and a file is created containing the row and column numbers, and estimated values; this latter file is designed to be accessed when contouring.
  - (d) ISOLV, which is zero for Tanabe equation solution or 1 for Gauss elimination. Gauss elimination is more efficient.
- Sections 2 and 3: kriging boundary definition and variable names, were discussed adequately and should require no further elaboration.
- Section 4: Variogram and cross-variogram data entry. For those familiar with regionalized variables theory, a variogram is a known tool. For those unfamiliar with this theory, Journel and Huijbregts (1978) explain the variogram clearly. A cross-variogram is a variogram computed on two variables added together; hence it is the cross relationship between two variables.
- Section 5: Sample data entry. Here, variable values are entered first, then the  $y$  coordinate, followed by the  $x$  coordinate. For example, if two variables are to be estimated, variable 1 is entered in columns 1–10, variable 2 in columns 11–20, the  $y$  coordinate in columns 21–30, and the  $x$  coordinate in columns 31–40.

### Examples of program execution

With cokriging, intervariable relationships are used, along with spatial relationships to estimate values of several variables at locations in one, two, or three space. It might be difficult to appreciate the utility this method offers without comparing it to ordinary kriging. This latter method relies solely on spatial relationships to estimate the value of a single variable at a location in space.

Appendices 2 and 3 make such a comparison between cokriging and ordinary kriging. In Appendix 2, a single variable, modified Mercalli intensity data for the 9 February 1971 San Fernando, California





```

20      CRNFLU(KP) = AFLU
25      CONTINUE
C....
C.....DATA ENTRY
C....
      ICOUNT = 0
      CONTINUE
40      ICOUNT = ICOUNT + 1
      READ(5,45) (DAT(I,JK),JK=1,MVAR),Y(ICOUNT),X(ICOUNT)
45      FORMAT(7F10.3)
      CHK = Y(ICOUNT)
      CHK1 = X(ICOUNT)
      IF(CHK.EQ.0..AND.CHK1.EQ.0.) GO TO 50
      GO TO 40
50      CONTINUE
      ICOUNT = ICOUNT - 1
C....
C.....CHECK FOR UNDERSAMPLED LOCATIONS -- IF IKRIG = 1,
C.....A ZERO DATA VALUE INDICATES UNDERSAMPLING.
C....
      IF(IKRIG.NE.1) GO TO 52
      KCOUNT = 0
      DO 51 IJ = 1,ICOUNT
      ITEMP = 0
      DO 51 IK = 1,MVAR
      IF(DAT(IJ,IK).NE.0.0) GO TO 51
      IF(ITEMP.EQ.1) GO TO 51
      KCOUNT = KCOUNT + 1
      ITEMP = 1
      JUNSAM(KCOUNT) = IJ
51      CONTINUE
52      CONTINUE
C....
C.....ECHO INPUT DATA TO OUTPUT FILE
C....
      WRITE(6,53)
      FORMAT(1H1,' *****',T30,' CO-KRIGING PROGRAM',
1      T60,' *****',//)
      IF(IKRIG.EQ.1) WRITE(6,60)
55      WRITE(6,55) NROW,NCOL,YMAX,XMAX,XDIM,YDIM
      FORMAT(125,' NO OF ROWS IN KRIGED ARRAY = ',T65,I5,/,
1      T25,' NO OF COLS IN KRIGED ARRAY = ',T65,I5,/,
2      T25,' MAXIMUM Y COORDINATE = ',T60,F10.3,/,
3      T25,' MAXIMUM X COORDINATE = ',T60,F10.3,/,
4      T25,' INCREMENT ON X = ',T60,F10.3,/,
5      T25,' INCREMENT ON Y = ',T60,F10.3,//)
60      FORMAT(125,' UNDERSAMPLED CASE',//)
      WRITE(6,65) MVAR
65      FORMAT(125,' A TOTAL OF ',I2,' VARIABLE(S) WILL BE ESTIMATED',
1      //)
      WRITE(6,70)
70      FORMAT(110,' ***** VARIOGRAM AND CROSS-VARIOGRAM PARAMETERS',
1      T63,' *****',//,T20,' SINGLE VARIABLE (VARIOGRAM) PARAMETERS',
2      /,' VARIABLE',T10,' NUGGET',T20,' SILL',T30,' RANGE',T40,' ANGLE',
3      T50,' RATIO',T60,' INFLUENCE',T70,' MODEL',//)
      DO 100 I = 1,MVAR
      WRITE(6,85) I,CO(I),C(I),RANGE(I),ANIS(I),RATIO(I),RINFLU(I),
1      MODEL(I)
85      FORMAT(15,6F10.3,I10)
100      CONTINUE
      IF(MVAR.EQ.1) GO TO 120
      WRITE(6,105)
105      FORMAT(110,' ***** INTER-VARIABLE (CROSS-VARIOGRAM) PARAMETERS',//,
1      ' VARIABLE',T10,' NUGGET',T20,' SILL',T30,' RANGE',T40,' ANGLE',
2      T50,' RATIO',T60,' INFLUENCE',T70,' MODEL',//)
      DO 110 I = 1,M2
      WRITE(6,85) I,CCO(I),CC(I),CRANGE(I),CANIS(I),CRATIO(I),
1      CRNFLU(I),CMODEL(I)
110      CONTINUE
120      CONTINUE
      WRITE(6,130)
130      FORMAT(110,' ***** INPUT DATA *****',//,
1      T10,' X-COORD',T20,' Y-COORD',T50,' DATA VALUES',//)
      WRITE(6,131) ALAB
131      FORMAT(125,15A4,/)
      DO 140 I = 1,ICOUNT
      WRITE(6,135) X(I),Y(I),(DAT(I,JK),JK=1,MVAR)
135      FORMAT(15,7F10.3)
140      CONTINUE
C....
C.....START KRIGING: INCREMENT COLUMNS, THEN ROWS
C....
      XBEGIN = XMAX - XDIM * (FLOAT(NCOL) + 0.5)
      YBEGIN = YMAX + (YDIM / 2.0)
      ISTOP = 8
      DO 170 II = 1,MVAR
      ANIS(II) = ANIS(II) * 0.01745329
      CANIS(II) = CANIS(II) * 0.01745329
170      CONTINUE
      WRITE(6,180)
180      FORMAT(110,' ***** KRIGING RESULTS *****',//,
1      /,' 2X,' ROW',1X,' COL',4X,' NORTH',5X,' WEST',25X,' DATA ESTIMATES',
2      T72,' VARIANCE',//)
      WRITE(6,185) ALAB
185      FORMAT(127,15A4,/)
      DO 2000 JROW = 1,NROW
      YCORD = YBEGIN - FLOAT(JROW) * YDIM
      DO 2000 JCOL = 1,NCOL
      XCORD = XBEGIN + FLOAT(JCOL) * XDIM
      INIT = 0
      DO 500 ISERCH = 1,ICOUNT
      DIFX = XCORD - X(ISERCH)
      DIFY = YCORD - Y(ISERCH)

```

COK01400  
COK01410  
COK01420  
COK01430  
COK01440  
COK01450  
COK01460  
COK01470  
COK01480  
COK01490  
COK01500  
COK01510  
COK01520  
COK01530  
COK01540  
COK01550  
COK01560  
COK01570  
COK01580  
COK01590  
COK01600  
COK01610  
COK01620  
COK01630  
COK01640  
COK01650  
COK01660  
COK01670  
COK01680  
COK01690  
COK01700  
COK01710  
COK01720  
COK01730  
COK01740  
COK01750  
COK01760  
COK01770  
COK01780  
COK01790  
COK01800  
COK01810  
COK01820  
COK01830  
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COK01880  
COK01890  
COK01900  
COK01910  
COK01920  
COK01930  
COK01940  
COK01950  
COK01960  
COK01970  
COK01980  
COK01990  
COK02000  
COK02010  
COK02020  
COK02030  
COK02040  
COK02050  
COK02060  
COK02070  
COK02080  
COK02090  
COK02100  
COK02110  
COK02120  
COK02130  
COK02140  
COK02150  
COK02160  
COK02170  
COK02180  
COK02190  
COK02200  
COK02210  
COK02220  
COK02230  
COK02240  
COK02250  
COK02260  
COK02270  
COK02280  
COK02290  
COK02300  
COK02310  
COK02320  
COK02330  
COK02340  
COK02350  
COK02360  
COK02370  
COK02380  
COK02390  
COK02400  
COK02410  
COK02420  
COK02430  
COK02440

```

C.....COMPUTE DISTANCE BETWEEN SAMPLE AND ESTIMATION POINT
C...
DO 200 IANG= 1,MVAR
DIST(IANG) = {DIFX*COS(ANIS(IANG))+DIFY*SIN(ANIS(IANG))}**2
              + {RATIO(IANG)*(DIFY*COS(ANIS(IANG))-DIFX
              * SIN(ANIS(IANG)))**2
200 DIST(IANG) = SQRT(DIST(IANG))
IF(DIST(IANG).GT.RINFLU(IANG)) GO TO 500
CONTINUE
IF(INIT.GE.ISTOP) GO TO 400
INIT = INIT + 1
C...
C.....FIND CLOSEST SAMPLES ON THE BASIS OF FIRST VARIABLE. IT IS
C.....ALREADY GUARANTEED BY THE 200 LOOP THAT ALL DISTANCES ARE
C.....WITHIN THE RANGE OF INFLUENCE OF EACH VARIABLE.
C...
TEMP(1) = DIST(1)
NHOLE(1) = ISERCH
GO TO 500
400 CONTINUE
X2 = 0.0
KOUNT = 0
DO 450 III = 1,INIT
IF(TEMP(III).LT.X2) GO TO 450
KOUNT = III
X2 = TEMP(III)
450 CONTINUE
IF(DIST(1).GT.X2) GO TO 500
TEMP(KOUNT) = DIST(1)
NHOLE(KOUNT) = ISERCH
500 CONTINUE
IF(1) GO TO 2000
MROW = INIT + 1
MCOL = INIT + 1
MTOT = MVAR * MCOL
CALL AFORM(YCORD,XCORD,NHOLE)
IF(1) CALL ART(XMEAS,XTEMP,1)
IF(1) CALL EQSOLV(XMEAS,XTEMP)
C...
C.....COMPUTE CO-KRIGING ESTIMATES
C...
DO 550 II = 1,MVAR
EST(II) = 0.0
CONTINUE
550 M9 = MCOL - 1
N1 = 1,M9
N1 = NHOLE(II)
DO 600 JJ = 1,MVAR
DO 600 KK = 1,MVAR
N2 = (1 - 1) * MVAR + KK
EST(JJ) = EST(JJ) + DAT(N1,KK) * XTEMP(N2,JJ)
600 CONTINUE
C...
C.....COMPUTE CO-KRIGING VARIANCE AS:
C.....VAR = TRIC(1) - TR(XMEAS*XTEMP) - TR(LAGRANGE)
C...
C.....TRIC(1) = SUM OF INDIVIDUAL SILL VALUES
C...
DUM1 = 0.0
DO 700 II = 1,MVAR
DUM1 = DUM1 + C(II)
700 CONTINUE
C.....COMPUTE TRACE(XMEAS*XTEMP)
CALL RZRU(TEMP3,MVAR,MVAR)
DO 750 II = 1,M9
DO 710 JJ = 1,MVAR
J9 = (II - 1) * MVAR + JJ
DO 710 KK = 1,MVAR
TEMP1(JJ,KK) = XMEAS(J9,KK)
TEMP2(JJ,KK) = XTEMP(J9,KK)
710 CONTINUE
DO 720 JJ = 1,MVAR
DO 720 KK = 1,MVAR
DO 720 KJ = 1,MVAR
TEMP3(JJ,KK) = TEMP3(JJ,KK) + TEMP1(JJ,KJ) * TEMP2(KJ,KK)
720 CONTINUE
750 CONTINUE
DUM2 = TRACE(TEMP3)
C.....COMPUTE TRACE(LAGRANGE)
M8 = M9 * MVAR
DO 760 II = 1,MVAR
M7 = M8 + II
DO 760 JJ = 1,MVAR
TEMP2(II,JJ) = XTEMP(M7,JJ)
760 CONTINUE
DUM3 = TRACE(TEMP2)
VAR = DUM1 - DUM2 - DUM3
DO 761 IC = 1,MVAR
DO 761 ID = 1,MVAR
AW(IC,ID) = 0.0
761 CONTINUE
DO 765 IA = 1,M9
DO 765 IB = 1,MVAR
IC = (IA - 1) * MVAR + IB
DO 765 ID = 1,MVAR
AW(IB,ID) = AW(IB,ID) + XTEMP(IC,ID)
765 CONTINUE
WRITE(6,770) JROW,JCOL,YCORD,XCORD,(EST(JK),JK=1,MVAR),VAR
770 FORMAT(1X,214,8F9.3)
IF(ICREAT.NE.1) GO TO 2000
DO 780 IC = 1,MVAR
WRITE(17,790) (AW(IC,ID), ID=1,MVAR)
780 CONTINUE
WRITE(18,795) JROW,JCOL,(EST(JK),JK=1,MVAR),VAR
790 WRITE(17,920) 17
FORMAT(T20.5F10.3)

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COK02450  
COK02460  
COK02470  
COK02480  
COK02490  
COK02500  
COK02510  
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COK02990  
COK03000  
COK03010  
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COK03480  
COK03490  
COK03500



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795  FORMAT(2I5,6F10.3)
800  CONTINUE
    DO 900 IA = 1,MVAR
      DUM5 = C(IA) - TEMP3(IA,IA) - TEMP2(IA,IA)
      WRITE(IG,910) JROW,JCOL,IA,DUM5
    CONTINUE
900  FORMAT(10,' ROW = ',I5,' COL = ',I5,' VARIABLE = ',I5,
910  1  T60,' VARIANCE = ',F10.3)
920  1  FORMAT(1,T20,' NO. OF ITERATIONS OF ART = ',I5,/)
2000  CONTINUE
    STOP
    END
    SUBROUTINE AFORM(YCORD,XCORD,KHOLE)
    COMMON /DAT2/ X(500),Y(500),DAT(500,5)
    COMMON /PARM/ MROW,MCOL,MVAR,MTOT
    COMMON /AMAT/ IKRIG,JUNSAM(500),KCOUNT
    COMMON /VAR/ CO(5),C(5),RANGE(5),MODEL(5),ANIS(5),RATIO(5),
    1  RINFLU(5)
    1  COMMON /CVAR/ CCO(10),CC(10),CRANGE(10),CMODEL(10),CANIS(10),
    1  CRNFLU(10),CRATIO(10)
    COMMON /FORM/ XMEAS(100,5)
    COMMON /FILES/ IUNIT
    DIMENSION ATEMP(5,100),KHOLE(15),IPOS(5)
    INTEGER CMODEL
C.... THIS SUBROUTINE CREATES A SEQUENTIALLY ACCESSED DISK FILE
C..... OF INTERSAMPLE COVARIANCES COMPATIBLE WITH SUBROUTINE ART.
C..... FOR THE UNDERSAMPLED CASE, THE A-MATRIX IS MODIFIED ACCORDING
C..... TO THE PROCEDURE OUTLINED IN: MYERS, D.E., "CO-KRIGING -
C..... THE MATRIX FORM," GEOSTAT TAOE-83, NATO ASI, 6-17 SEPT., 1983.
C....
    M1 = MROW - 1
    M2 = MCOL - 1
    REWIND IUNIT
    DO 1000 II = 1,M1
      NI = KHOLE(II)
      DO 750 JJ = 1,M2
        KPOS = 0
        NK = KHOLE(JJ)
        DO 500 KK = 1,MVAR
          KTOT = (JJ - 1) * MVAR + KK
          DO 250 LL = 1,MVAR
            NTOT = (JJ - 1) * MVAR + LL
            DIFX = X(NI) - X(NK)
            DIFY = Y(NI) - Y(NK)
            IF(LL.NE.KK) GO TO 100
            1  DISTAN = SQRT((DIFX*COS(ANIS(LL)) + DIFY*SIN(ANIS(LL)))
            2  **2 + (RATIO(LL)*(DIFY*COS(ANIS(LL)) - DIFX *
            SIN(ANIS(LL))))**2)
            I9 = LL
            ATEMP(KK,NTOT) = COVAR(DISTAN,I9)
            GO TO 250
          CONTINUE
          IF(LL.LT.KK) GO TO 250
          100  KPOS = KPOS + 1
          DISTAN = SQRT((DIFX*COS(CANIS(KPOS)) + DIFY*SIN(CANIS(KPOS)
          1  ))**2 + (CRATIO(KPOS)*(DIFY*COS(CANIS(KPOS)) -
          2  DIFX*SIN(CANIS(KPOS))))**2)
          I8 = KK
          I9 = LL
          ATEMP(KK,NTOT) = CROSS(DISTAN,KPOS,I8,I9)
          ATEMP(LL,KTOT) = ATEMP(KK,NTOT)
        CONTINUE
      CONTINUE
    C..... MODIFY ATEMP COLUMNS FOR UNDERSAMPLED CASE
    IF(IKRIG.NE.1) GO TO 750
    IMOD = 0
    DO 600 IAB = 1,KCOUNT
      NA = JUNSAM(IAB)
      IF(NK.EQ.NA) IMOD = 1
      IF(NK.EQ.NA) GO TO 610
      CONTINUE
    600  CONTINUE
    610  IF(IMOD.EQ.0) GO TO 750
    JOUNT = 0
    DO 650 IAC = 1,MVAR
      IF(DAT(NK,IAC).NE.0.0) GO TO 650
      JOUNT = JOUNT + 1
      IPOS(JOUNT) = IAC
    650  CONTINUE
    DO 670 IAD = 1,JOUNT
      KZ1 = IPOS(IAD)
      KZ2 = (JJ - 1) * MVAR + KZ1
      DO 670 JAD = 1,MVAR
        ATEMP(JAD,KZ2) = 0.0
      CONTINUE
    670  CONTINUE
    750  LAST MATRIX ENTRY IN ATEMP ROW IS AN IDENTITY MATRIX
    DO 900 NM = 1,MVAR
      DO 900 NH = 1,MVAR
        KM = M2 * MVAR + NM
        IF(NM.EQ.NM) ATEMP(NM,KM) = 1.0
        IF(NM.NE.NM) ATEMP(NM,KM) = 0.0
      CONTINUE
    900  C..... MODIFY ATEMP ROW FOR UNDERSAMPLED CASE
    IF(IKRIG.NE.1) GO TO 930
    IMOD = 0
    DO 905 IAB = 1,KCOUNT
      NA = JUNSAM(IAB)
      IF(NI.EQ.NA) IMOD = 1
      IF(NI.EQ.NA) GO TO 906
      CONTINUE
    905  CONTINUE
    906  IF(IMOD.EQ.0) GO TO 930
    JOUNT = 0
    DO 910 IAC = 1,MVAR

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          IF(DAT(NI,IAC).NE.0.0) GO TO 910
          JOUNT = JOUNT + 1
          IPOS(JOUNT) = IAC
910      CONTINUE
          DO 915 IAD = 1,JOUNT
          KZ1 = IPOS(IAD)
          DO 915 JAD = 1,MTOT
          ATEMP(KZ1,JAD) = 0.0
915      CONTINUE
930      CONTINUE
C.....WRITE RESULT (1 ROW OF MATRICES) TO DISK FILE
          DO 950 MM = 1,MVAR
          WRITE(IUNIT) (ATEMP(MM,JZ), JZ=1,MTOT)
950      CONTINUE
1000     CONTINUE
C...
C.....LAST ROW OF A-MATRIX IS A ROW OF IDENTITY MATRICES
C...
          DO 1200 LM = 1,M2
          DO 1200 MM = 1,MVAR
          DO 1200 NM = 1,MVAR
          NTOT = (LM - 1) * MVAR + NM
          IF(MM.EQ.NM) ATEMP(MM,NTOT) = 1.0
          IF(MM.NE.NM) ATEMP(MM,NTOT) = 0.0
1200     CONTINUE
C.....LAST MATRIX IN THIS ROW IS ZERO
          N1 = M2 * MVAR + 1
          DO 1400 NM = 1,MVAR
          DO 1400 MM = N1,MTOT
          ATEMP(NM,MM) = 0.0
1400     CONTINUE
C.....MODIFY THIS ROW FOR UNDERSAMPLED CASE
          IF(IKRIG.NE.1) GO TO 1490
          DO 1480 IAB = 1,M2
          NK = KHOLE(IAB)
          IMOD = 0
          DO 1420 IAC = 1,KCOUNT
          NA = JUNSAM(IAC)
          IF(NK.EQ.NA) IMOD = 1
          IF(NK.EQ.NA) GO TO 1430
1420     CONTINUE
1430     CONTINUE
          IF(IMOD.EQ.0) GO TO 1480
          JOUNT = 0
          DO 1440 IAD = 1,MVAR
          IF(DAT(NK,IAD).NE.0.0) GO TO 1440
          JOUNT = JOUNT + 1
          IPOS(JOUNT) = IAD
1440     CONTINUE
          DO 1450 IAE = 1,JOUNT
          KZ1 = IPOS(IAE)
          KZ2 = (IAB - 1) * MVAR + KZ1
          DO 1450 IAF = 1,MVAR
          ATEMP(IAF,KZ2) = 0.0
1450     CONTINUE
1480     CONTINUE
1490     CONTINUE
          DO 1500 MM = 1,MVAR
          WRITE(IUNIT) (ATEMP(MM,JZ),JZ=1,MTOT)
1500     CONTINUE
C...
C.....FORM THE MEASUREMENT VECTOR: POINT-SAMPLE COVARIANCES
C...
          DO 2000 II = 1,M1
          K7 = KHOLE(II)
          DIFX = XCORD - X(K7)
          DIFY = YCORD - Y(K7)
          KPOS = 0
          DO 2000 JJ = 1,MVAR
          KZ = (II - 1) * MVAR + JJ
          DO 2000 KK = 1,MVAR
          KI = (II - 1) * MVAR + KK
          IF(KK.NE.JJ) GO TO 1600
          DISTAN = SQRT((DIFX*COS(ANIS(KK)) + DIFY*SIN(ANIS(KK)))
          * 2 + (RATIO(KK)*(DIFY*COS(ANIS(KK)) - DIFX
          * SIN(ANIS(KK))))**2)
          I9 = KK
          XMEAS(KZ,KK) = COVAR(DISTAN,I9)
          GO TO 2000
1600     CONTINUE
          IF(KK.LT.JJ) GO TO 2000
          KPOS = KPOS + 1
          DISTAN = SQRT((DIFX*COS(CANIS(KPOS)) + DIFY*SIN(CANIS(
          KPOS)))**2 + (RATIO(KPOS)*(DIFY*COS(CANIS(KPOS))
          - DIFX*SIN(CANIS(KPOS))))**2)
          I8 = JJ
          I9 = KK
          XMEAS(KZ,KK) = CROSS(DISTAN,KPOS,I8,I9)
          XMEAS(KW,JJ) = XMEAS(KZ,KK)
2000     CONTINUE
C.....MODIFY MEASUREMENT VECTOR FOR UNDERSAMPLED CASE
          IF(IKRIG.NE.1) GO TO 2400
          DO 2350 II = 1,M1
          IMOD = 0
          K7 = KHOLE(II)
          DO 2200 JJ = 1,KCOUNT
          NA = JUNSAM(JJ)
          IF(K7.EQ.NA) IMOD = 1
          IF(K7.EQ.NA) GO TO 2210
2200     CONTINUE
2210     CONTINUE
          IF(IMOD.EQ.0) GO TO 2350
          JOUNT = 0
          DO 2250 KK = 1,MVAR
          IF(DAT(K7,KK).NE.0.0) GO TO 2250
          JOUNT = JOUNT + 1

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COK04570  
 COK04580  
 COK04590  
 COK04600  
 COK04610  
 COK04620  
 COK04630  
 COK04640  
 COK04650  
 COK04660  
 COK04670  
 COK04680  
 COK04690  
 COK04700  
 COK04710  
 COK04720  
 COK04730  
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 COK04750  
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 COK05480  
 COK05490  
 COK05500  
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 COK05550  
 COK05560  
 COK05570  
 COK05580  
 COK05590  
 COK05600  
 COK05610  
 COK05620

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2250      IPOS(JOUNT)= KK
      CONTINUE
      DO 2260 LL = 1,JOUNT
      K8 = (11 - J) * MVAR + IPOS(LL)
      DO 2260 MM = 1,MVAR
      XMEAS(K8,MM) = 0.0
2260      CONTINUE
2350      CONTINUE
2400      CONTINUE
C..... LAST ENTRY IN MEASUREMENT VECTOR IS AN IDENTITY MATRIX
      N1 = M1 * MVAR
      DO 2500 I1 = 1,MVAR
      N3 = N1 + I1
      DO 2500 JJ = 1,MVAR
      IF(JJ.EQ.I1) XMEAS(N3,JJ) = 1.0
      IF(JJ.NE.I1) XMEAS(N3,JJ) = 0.0
2500      CONTINUE
      RETURN
      END
      FUNCTION COVAR(DIST,K)
      COMMON /VAR/ CO(5),C(5),RANGE(5),MODEL(5),ANIS(5),RATIO(5),
      RINFLU(5)
      1
C....
C..... THIS FUNCTION EVALUATES THE MODEL COVARIANCE ASSOCIATED
C..... WITH THE SEPARATION DISTANCE, DIST.
C....
      I1 = MODEL(K)
      GO TO (100,200,300) I1
      CONTINUE
C..... SPHERICAL COVARIANCE
C....
      IF(DIST.GE.RANGE(K)) GO TO 120
      B = C(K) - CO(K)
      DUM1 = CO(K) + B*(1.5*DIST/RANGE(K) - 0.5*(DIST/
      1 RANGE(K))**3)
      IF(DIST.EQ.0.0) DUM1 = 0.0
      COVAR = C(K) - DUM1
      RETURN
      CONTINUE
120      COVAR = 0.0
      RETURN
      CONTINUE
200      CONTINUE
C....
C..... GAUSSIAN COVARIANCE
C....
      B = C(K) - CO(K)
      R3 = 1.732050808
      RAN2 = RANGE(K)/R3
      DR = (DIST/RAN2) ** 2
      DR = -DR
      DUM1 = CO(K) + B*(1.0 - EXP(DR))
      IF(DIST.EQ.0.0) DUM1 = 0.0
      COVAR = C(K) - DUM1
      RETURN
      CONTINUE
300      CONTINUE
C....
C..... LINEAR COVARIANCE
C....
      B = C(K) - CO(K)
      SLOPE = B/RANGE(K)
      DUM1 = CO(K) + SLOPE*DIST
      IF(DIST.EQ.0.0) DUM1 = 0.0
      COVAR = C(K) - DUM1
      RETURN
      END
      FUNCTION CROSS(DIST,K,IA,IB)
      COMMON /CVAR/ CCO(10),CC(10),CRANGE(10),CMODEL(10),CANIS(10),
      1 CRNFLU(10),CRATIG(10)
      INTEGER CMODEL
C....
C..... THIS FUNCTION EVALUATES THE CROSS-COVARIANCE VALUE
C..... CORRESPONDING TO THE DISTANCE, DIST.
C....
      I1 = CMODEL(K)
      GO TO (100,200,300) I1
      CONTINUE
100      CONTINUE
C..... SPHERICAL CROSS-COVARIANCE
C....
      IF(DIST.GE.CRANGE(K)) GO TO 120
      B = CC(K) - CCO(K)
      DUM1 = CCO(K) + B*(1.5*DIST/CRANGE(K)
      1 - 0.5*(DIST/CRANGE(K))**3)
      IF(DIST.EQ.0.0) DUM1 = 0.0
      DUM2 = CC(K) - DUM1
      GO TO 400
      CONTINUE
120      DUM2 = 0.0
      GO TO 400
      CONTINUE
200      CONTINUE
C....
C..... GAUSSIAN CROSS-COVARIANCE
C....
      B = CC(K) - CCO(K)
      R3 = 1.732050808
      RAN2 = CRANGE(K)/R3
      DR = (DIST/RAN2) ** 2
      DR = -DR
      DUM1 = CCO(K) + B*(1.0 - EXP(DR))
      IF(DIST.EQ.0.0) DUM1 = 0.0
      DUM2 = CC(K) - DUM1
      GO TO 400
      CONTINUE
300      CONTINUE
C....
C..... LINEAR CROSS-COVARIANCE

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COK05630  
COK05640  
COK05650  
COK05660  
COK05670  
COK05680  
COK05690  
COK05700  
COK05710  
COK05720  
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COK06660  
COK06670  
COK06680

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C...      B      = CC(K) - CCO(K)
          SLOPE  = B/CRANGE(K)
          DUM1   = CCO(K) + SLOPE*DIST
          IF(DIST.EQ.0.0) DUM1 = 0.0
          DUM2   = CC(K) - DUM1
400      CONTINUE
          DUM3   = COVAR(DIST,IA)
          DUM4   = COVAR(DIST,IB)
          CROSS  = 0.5 * (DUM2 - DUM3 - DUM4)
          RETURN
          END
          SUBROUTINE ART(XMEAS,XTEMP,IIT)
C...
C.....SUBROUTINE ART SOLVES THE SYSTEM OF LINEAR EQUATIONS,
C.....AX=B, USING AN ITERATIVE TECHNIQUE DEVELOPED BY
C.....K. TANABE.
C...
C.....REFERENCES: 1)TANABE, K. (1971), NUMER. MATH., 17,203-214.
C.....                2)HERMAN, G.T., LENT, A., AND ROWLAND, S.,
C.....                J. THEOR. BIOLOGY (1973), 42, 1-32.
C.....                PROCEDURES DESCRIBED ABOVE WERE MODIFIED BY
C.....                CARR, J.R., FOR SUB-MATRIX OPERATION.
C...
          COMMON /FILES/ IUNIT
          COMMON /PARAM/ MROW,MCOL,MVAR,MTOT
          DIMENSION ATEMP(5,100),RIQ(5,5),XLAST(100,5)
          DIMENSION XMEAS(100,5),XTEMP(100,5)
          DIMENSION TEMP(5,5),TEMP1(5,5),TEMP2(5,5),TEMP3(5,5)
          REAL NI(5,5)
C...
C.....INITIALIZE UNITS AND VARIABLES
C...
          REWIND IUNIT
          CHECK = 0.0
C...
C.....IUNIT = DISK DEVICE CONTAINING THE ARRAY, A
C.....MVAR = NUMBER OF VARIABLES TO BE ESTIMATED
C.....MROW = NUMBER OF SUB-MATRIX ROWS OF A
C.....MCOL = NUMBER OF SUB-MATRIX COLUMNS OF A
C.....MTOT = MCOL * MVAR
C...
C.....FIRST GUESS AT SOLUTION VECTOR, X, IS ZERO.
C.....(HERMAN, ET.AL., P.7, EQ. 3).
C...
          DO 20 J = 1,MCOL
          DO 20 K = 1,MVAR
          XROW = (J - 1) * MVAR + K
          DO 10 L = 1,MVAR
          XTEMP(XROW,L) = 0.0
          XLAST(XROW,L) = 0.0
10      CONTINUE
20      CONTINUE
C...
C.....BEGIN ART ITERATION
C...
          DO 1000 IIT = 1,200
          IIT = IIT
C.....IIT CONTROLS ITERATIONS -- MAXIMUM NUMBER IS 5.
          DO 500 KK = 1,MROW
C...
C.....READ ONE ROW OF SUB-MATRICES OF ARRAY, A, INTO
C.....CORE, THEN COMPUTE N-SUB-I (HERMAN,ET.AL.,P.7, EQ.1).
C...
          DO 100 IA = 1,MVAR
          READ(IUNIT) (ATEMP(IA,IB),IB = 1,MTOT)
100      CONTINUE
          CALL RZRO(NI,MVAR,MVAR)
          CALL ANI(NI,ATEMP)
C...
C.....COMPUTE RIQ(HERMAN,ET.AL., P.7, EQ. 2).
C...
          CALL RZRO(RIQ,MVAR,MVAR)
          CALL ARIQ(ATEMP,XTEMP,RIQ)
C...
C.....UPDATE THE SOLUTION VECTOR, X. (HERMAN, ET.AL.,P.7, EQ. 3).
C...
          I7 = KK
          CALL SOLN(XTEMP,ATEMP,XMEAS,RIQ,I7,NI)
C.....INCREMENT KK -- ROW COUNTER.
          DO 500 CONTINUE
          REWIND IUNIT
500      CONTINUE
C...
C.....CHECK FOR CONVERGENCE (SQUARE-ERROR DIFFERENCE CHECK).
C...
          CALL RZRO(TEMP3,MVAR,MVAR)
          DO 600 I = 1,MCOL
          DO 550 J = 1,MVAR
          JB = (I - 1) * MVAR + J
          DO 550 K = 1,MVAR
          TEMP(J,K) = XTEMP(JB,K) - XLAST(JB,K)
          TEMP1(K,J) = TEMP(J,K)
          CONTINUE
          CALL MATMUL(TEMP1,TEMP,TEMP2,MVAR,MVAR,MVAR)
          DO 590 J = 1,MVAR
          DO 590 K = 1,MVAR
          TEMP3(J,K) = TEMP3(J,K) + TEMP2(J,K)
          CONTINUE
          CONTINUE
          DIFF = TRACE(TEMP3)
          A2 = 0.01 * CHECK
600      CONTINUE
C...
C.....UPDATE XLAST ARRAY
C...
          DO 800 I = 1,MCOL
          DO 800 J = 1,MVAR

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COK06690  
COK06700  
COK06710  
COK06720  
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COK07600  
COK07610  
COK07620  
COK07630  
COK07640  
COK07650  
COK07660  
COK07670  
COK07680  
COK07690  
COK07700  
COK07710  
COK07720  
COK07730  
COK07740

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      JB      = (I - 1) * MVAR + J
      DO 800 K = 1,MVAR
      XLAST(JB,K) = XTEMP(JB,K)
800    CONTINUE
      C      IF(DIFF.LE.A2) RETURN
      CHECK   = DIFF
1000   CONTINUE
      RETURN
      END
      SUBROUTINE MATMUL(A,B,C,J,K,L)
      DIMENSION A(5,5),B(5,5),C(5,5)
C....
C.....SUBROUTINE MATMUL PERFORMS A GENERAL MATRIX
C.....MULTIPLICATION OF THE FORM: C = A X B.
C....
      JJ      = J
      JL      = L
      CALL RZRO(C,JJ,JL)
      DO 100 I = 1,J
      DO 100 M = 1,L
      DO 100 N = 1,K
      DUM1     = ABS(0.0 - A(I,N))
      DUM2     = ABS(0.0 - B(N,M))
      IF(DUM1.LT.0.000000001) A(I,N) = 0.0
      IF(DUM2.LT.0.000000001) B(N,M) = 0.0
100    C(I,M)  = C(I,M) + A(I,N) * B(N,M)
      CONTINUE
      RETURN
      END
      SUBROUTINE ANI(NI,ATEMP)
      COMMON /PARM/ MROW,MCOL,MVAR,MTOT
      REAL NI(5,5),ATEMP(5,100)
      DIMENSION TEMP1(5,5),TEMP2(5,5),TEMP3(5,5)
C....
C.....THIS SUBROUTINE COMPUTES EQ.1 OF HERMAN, ET.AL., P.7,
C.....PROCEDURE MODIFIED FOR MATRIX OPERATIONS.
C....
      DO 100 I = 1,MCOL
      DO 20 J = 1,MVAR
      DO 20 K = 1,MVAR
      KB      = (I - 1) * MVAR + K
      TEMP1(J,K) = ATEMP(J,KB)
      TEMP3(K,J) = TEMP1(J,K)
20    CONTINUE
      CALL MATMUL(TEMP3,TEMP1,TEMP2,MVAR,MVAR,MVAR)
      DO 50 J = 1,MVAR
      DO 50 K = 1,MVAR
      NI(J,K)   = NI(J,K) + TEMP2(J,K)
50    CONTINUE
100   CONTINUE
      RETURN
      END
      SUBROUTINE RZRO(A,I,J)
C.....THIS SUBROUTINE INITIALIZES REAL ARRAYS
      REAL A(5,5)
      DO 10 K = 1,I
      DO 10 L = 1,J
      A(K,L) = 0.0
10    CONTINUE
      RETURN
      END
      FUNCTION TRACE(A)
      COMMON /PARM/ MROW,MCOL,MVAR,MTOT
      REAL A(5,5)
C....
C.....THIS FUNCTION COMPUTES THE TRACE OF THE SQUARE MATRIX, A.
C....
      TRACE   = 0.0
      DO 100 I = 1,MVAR
      TRACE   = TRACE + A(I,I)
100   CONTINUE
      RETURN
      END
      SUBROUTINE SOLN(XTEMP,ATEMP,XMEAS,RIQ,KK,NI)
      COMMON /PARM/ MROW,MCOL,MVAR,MTOT
      DIMENSION XTEMP(100,5),ATEMP(5,100),XMEAS(100,5)
      DIMENSION RIQ(5,5),TEMP(5,5),TEMP1(5,5)
      DIMENSION TEMP2(5,5),TEMP3(5,5)
      REAL NI(5,5)
C....
C.....THIS SUBROUTINE PERFORMS EQ. 3, P.7, OF HERMAN, ET.AL.,
C.....PROCEDURE MODIFIED FOR MATRIX OPERATIONS.
C....
      DO 200 I = 1,MCOL
      C.....FORM THE DIFFERENCE, RI - RIQ, AND NORMALIZE BY NI.
      CALL RZRO(TEMP,MVAR,MVAR)
      DO 100 J = 1,MVAR
      JB      = (KK - 1) * MVAR + J
      DO 100 K = 1,MVAR
      TEMP(J,K) = (XMEAS(JB,K) - RIQ(J,K))
100   CONTINUE
      CALL SCALAR(NI,TEMP,TEMP3)
C.....FORM THE PRODUCT: P1J * (RI - RIQ)/NI.
      DO 150 J = 1,MVAR
      DO 150 K = 1,MVAR
      KB      = (I - 1) * MVAR + K
      TEMP1(J,K) = ATEMP(J,KB)
150   CONTINUE
      CALL MATMUL(TEMP1,TEMP3,TEMP2,MVAR,MVAR,MVAR)
      CALL RZRO(TEMP,MVAR,MVAR)
      DO 175 J = 1,MVAR
      JB      = (I - 1) * MVAR + J
      DO 175 K = 1,MVAR
      TEMP(J,K) = XTEMP(JB,K) + TEMP2(J,K)
      XTEMP(JB,K) = TEMP(J,K)
175   CONTINUE

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 COK07760  
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 COK08750  
 COK08760  
 COK08770  
 COK08780  
 COK08790  
 COK08800

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200  CONTINUE
      RETURN
      END
      SUBROUTINE ARIQ(ATEMP,XTEMP,RIQ)
      COMMON /PARM/ MROW,MCOL,MVAR,MTOT
      DIMENSION ATEMP(5,100),XTEMP(100,5),RIQ(5,5)
      DIMENSION TEMP1(5,5),TEMP2(5,5),TEMP3(5,5)
C...
C.....THIS SUBROUTINE PERFORMS EQ. 2, P.7, OF HERMAN, ET.AL.,
C.....PROCEDURE MODIFIED FOR MATRIX OPERATIONS.
C...
      DO 100 I = 1,MCOL
      DO 20 J = 1,MVAR
      JB = (I-1)*MVAR + J
      DO 20 K = 1,MVAR
      KB = (I-1)*MVAR + K
      TEMP1(J,K) = ATEMP(J,KB)
      TEMP2(J,K) = XTEMP(JB,K)
20  CONTINUE
      CALL MATMUL(TEMP1,TEMP2,TEMP3,MVAR,MVAR,MVAR)
      DO 50 J = 1,MVAR
      DO 50 K = 1,MVAR
      RIQ(J,K) = RIQ(J,K) + TEMP3(J,K)
50  CONTINUE
100 CONTINUE
      RETURN
      END
      SUBROUTINE SCALAR(A,B,X)
      COMMON /PARM/ MROW,MCOL,MVAR,MTOT
      DIMENSION A(5,5),B(5,5),X(5,5)
      REAL NI
C...
C.....THIS SUBROUTINE PERFORMS THE OPERATION: (RI - RIQ)/(NI)
C.....WHERE (RI - RIQ) AND (NI) ARE SQUARE MATRICES.
C...
C.....FIRST GUESS AT SOLN IS ZERO; HERMAN, EQ. 3.
C.....CALL RZRO(X,MVAR,MVAR)
C.....COMPUTE NI; HERMAN, EQ.1.
      NITN = MVAR * 100
      DO 100 II = 1,NITN
      DO 50 KK = 1,MVAR
      NI = 0.0
      DO 20 J = 1,MVAR
      NI = NI + A(KK,J) ** 2
20  CONTINUE
      IF(NI.EQ.0.0) GO TO 50
C.....ADD LL LOOP BECAUSE SOLN IS A 2-D ARRAY, NOT A VECTOR.
      DO 45 LL = 1,MVAR
C.....COMPUTE RIQ (HERMAN, EQ.2).
      RIQ = 0.0
      DO 30 J = 1,MVAR
      RIQ = RIQ + A(KK,J) * X(J,LL)
30  CONTINUE
C.....COMPUTE NEW SOLUTION; HERMAN, EQ. 3.
      DO 35 J = 1,MVAR
      X(J,LL) = X(J,LL) + (A(KK,J) * (B(KK,LL) - RIQ)/NI)
35  CONTINUE
45  CONTINUE
50  CONTINUE
100 CONTINUE
      RETURN
      END
      SUBROUTINE EQSOLV(XMEAS,XTEMP)
      COMMON/FILES/ IUNIT
      COMMON/PARM/ MROW,MCOL,MVAR,MTOT
      DIMENSION ATEMP(100,100),XTEMP(100,5),XMEAS(100,5)
      DIMENSION TEMP(5,5),TEMP1(5,5),TEMP2(5,5),TEMP3(5,5)
C...
C.....SUBROUTINE EQSOLV IS A SPECIALIZED VERSION OF THE
C.....GAUSS DECOMPOSITION FOR SUB-MATRIX SOLUTION.
C.....FIRST STEP: FILL ATEMP ARRAY FOR IN-CORE SOLUTION.
C...
      REWIND IUNIT
      DO 10 I=1,MROW
      DO 10 J=1,MVAR
      JB = (I-1)*MVAR + J
      READ(IUNIT) (ATEMP(JB,K),K=1,MTOT)
10  CONTINUE
      DO 15 I=1,MTOT
      DO 15 J=1,MVAR
      N = MTOT + J
      ATEMP(I,N) = XMEAS(I,J)
15  CONTINUE
C...
C.....BEGIN GAUSS DECOMPOSITION
C...
      MN = MROW + 1
      DO 100 I = 1,MROW
      IP = I + 1
      DO 20 KJ = 1,MVAR
      KB = (I-1)*MVAR + KJ
      DO 20 KK = 1,MVAR
      KC = (I-1)*MVAR + KK
      TEMP(KJ,KK) = ATEMP(KB,KC)
20  CONTINUE
      DUM1 = TRACE(TEMP)
      DO 100 J = 1,MROW
      IF(I-J) 40,100,40
40  CONTINUE
      DO 50 KJ = 1,MVAR
      KB = (J-1)*MVAR + KJ
      DO 50 KK = 1,MVAR
      KC = (I-1)*MVAR + KK
      TEMP1(KJ,KK) = -ATEMP(KB,KC)
50  CONTINUE
      IF(MVAR.NE.1) GO TO 71

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COK08810  
COK08820  
COK08830  
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COK09810  
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COK09850  
COK09860

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DO 70 KJ = 1,MVAR
DO 70 KK = 1,MVAR
TEMP1(KJ,KK) = TEMP1(KJ,KK)/DUM1
70 CONTINUE
GO TO 79
71 CONTINUE
CALL SCALG(TEMP,TEMP1,TEMP3)
DO 72 KJ = 1,MVAR
DO 72 KK = 1,MVAR
TEMP1(KJ,KK) = TEMP3(KJ,KK)
72 CONTINUE
79 CONTINUE
DO 90 K = 1,MN
DO 80 KA = 1,MVAR
JA = (I-1)*MVAR + KA
DO 80 KB = 1,MVAR
JB = (K-1)*MVAR + KB
TEMP2(KA,KB) = ATEMP(JA,JB)
80 CONTINUE
CALL MATMUL(TEMP1,TEMP2,TEMP3,MVAR,MVAR,MVAR)
DO 90 KA = 1,MVAR
JA = (J-1)*MVAR + KA
DO 90 KB = 1,MVAR
JB = (K-1)*MVAR + KB
ATEMP(JA,JB) = ATEMP(JA,JB) + TEMP3(KA,KB)
90 CONTINUE
100 CONTINUE
DO 200 I = 1,MROW
DO 150 KJ = 1,MVAR
KB = (I-1)*MVAR + KJ
DO 150 KK = 1,MVAR
KC = (I-1)*MVAR + KK
TEMP(KJ,KK) = ATEMP(KB,KC)
150 CONTINUE
DUM2 = TRACE(TEMP)
DO 160 J = 1,MVAR
JA = (I-1)*MVAR + J
DO 160 K = 1,MVAR
JB = MTOT + K
TEMP2(J,K) = ATEMP(JA,JB)
160 CONTINUE
IF(MVAR.NE.1) GO TO 180
DO 170 J = 1,MVAR
JA = (I-1)*MVAR + J
DO 170 K = 1,MVAR
JB = MTOT + K
XTEMP(JA,K) = ATEMP(JA,JB)/DUM2
170 CONTINUE
GO TO 190
180 CONTINUE
CALL SCALG(TEMP,TEMP2,TEMP3)
DO 185 J = 1,MVAR
JA = (I-1)*MVAR + J
DO 185 K = 1,MVAR
XTEMP(JA,K) = TEMP3(J,K)
185 CONTINUE
190 CONTINUE
200 RETURN
END

C
C
SUBROUTINE SCALG(A,B,X)
COMMON /PARM/ MROW,MCOL,MVAR,MTOT
DIMENSION A(5,5),B(5,5),X(5,5),TEMP(5,10)

C...
C.....THIS SUBROUTINE PERFORMS THE NORMALIZATION BY THE
C.....DIAGONAL TERM FOR GAUSS ELIMINATION FOR MATRIX
C.....OPERATIONS.
C...
MVAR2 = MVAR * 2
DO 10 I = 1,MVAR
DO 10 J = 1,MVAR
TEMP(I,J) = A(I,J)
10 CONTINUE
DO 20 I = 1,MVAR
DO 20 J = 1,MVAR
K = MVAR + J
TEMP(I,K) = B(I,J)
20 CONTINUE
DO 30 I = 1,MVAR
IP = I + 1
DO 30 K = 1,MVAR
IF(TEMP(I,I).EQ.0.0) GO TO 30
IF(I-K) 26,30,26
F = (-TEMP(K,I)) / TEMP(I,I)
DO 27 L = IP,MVAR2
TEMP(K,L) = TEMP(K,L) + F*TEMP(I,L)
27 CONTINUE
DO 40 I = 1,MVAR
DO 40 J = 1,MVAR
K = MVAR + J
IF(TEMP(I,I).EQ.0.0) GO TO 40
X(I,J) = TEMP(I,K) / TEMP(I,I)
40 CONTINUE
RETURN
END

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COK09870  
COK09880  
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COK10820

APPENDIX II. KRIGING EXAMPLE

```
*****
COKRIGING PROGRAM
*****

NO OF ROWS IN KRIGED ARRAY = 1
NO OF COLS IN KRIGED ARRAY = 1
MAXIMUM Y COORDINATE = 250.000
MAXIMUM X COORDINATE = 250.000
INCREMENT ON X = 4.550
INCREMENT ON Y = 4.550

A TOTAL OF 1 VARIABLE(S) WILL BE ESTIMATED

***** VARIOGRAM AND CROSS-VARIOGRAM PARAMETERS *****
VARIABLE NUGGET SINGLE VARIABLE (VARIOGRAM) PARAMETERS INFLUENCE MODEL
SILL RANGE ANGLE RATIO
1 0.500 1.800 30.000 0.000 1.000 100.000 1

X-COORD Y-COORD *** INPUT DATA *** DATA VALUES

132.360 91.170 7.000
133.210 102.280 7.000
71.850 182.890 5.000
76.490 173.440 5.000
141.490 94.500 7.000
167.240 71.710 6.000
119.210 92.611 7.000
108.810 163.430 6.000
169.670 58.920 5.000
189.820 130.080 5.000
132.550 63.370 5.000
220.260 93.390 5.000
0.000 135.640 5.000
97.860 141.200 6.000
143.470 152.310 6.000
72.370 44.470 6.000
248.490 57.810 5.000
44.410 98.950 6.000

*** ** *** KRIGING RESULTS *** ** ***
DATA ESTIMATES VARIANCE

1 1 91.170 132.360 6.663 1.370
2 1 102.280 133.210 6.463 1.520
3 1 182.890 71.850 5.426 1.695
4 1 173.440 76.490 5.640 1.664
5 1 94.500 141.490 6.413 1.486
6 1 71.710 167.240 5.530 1.747
7 1 92.611 119.210 6.177 1.721
8 1 163.430 108.810 5.978 2.016
9 1 58.920 169.670 5.868 1.757
10 1 130.080 189.820 5.849 1.984
11 1 63.370 132.550 5.953 1.982
12 1 93.390 220.260 5.724 2.046
13 1 135.640 0.000 5.576 2.318
14 1 141.200 97.860 5.804 1.955
15 1 152.310 143.470 5.712 1.975
16 1 44.470 72.370 6.088 2.107
17 1 57.810 248.490 5.219 2.306
18 1 98.950 44.410 5.865 2.007
```



## APPENDIX III. CO-KRIGING EXAMPLE

\*\*\*\*\*

## COKRIGING PROGRAM

\*\*\*\*\*

```

NO OF ROWS IN KRIGED ARRAY =      1
NO OF COLS IN KRIGED ARRAY =      1
MAXIMUM Y COORDINATE      =    250.000
MAXIMUM X COORDINATE      =    250.000
INCREMENT ON X             =      4.550
INCREMENT ON Y             =      4.550

```

A TOTAL OF 2 VARIABLE(S) WILL BE ESTIMATED

## \*\*\*\*\* VARIOGRAM AND CROSS-VARIOGRAM PARAMETERS \*\*\*\*\*

VARIABLE	NUGGET	SINGLE VARIABLE (VARIOGRAM) SILL	RANGE	ANGLE	RATIO	INFLUENCE	MODEL
1	1.500	12.000	30.000	0.000	1.000	100.000	1
2	0.500	1.800	30.000	0.000	1.000	100.000	1

  

VARIABLE	NUGGET	INTER-VARIABLE (CROSS-VARIOGRAM) SILL	RANGE	ANGLE	RATIO	INFLUENCE	MODEL
1	0.050	2.000	30.000	0.000	1.000	100.000	1

## \*\*\* INPUT DATA \*\*\* DATA VALUES

X-COORD	Y-COORD	VELOCITY	INTENSITY
132.360	91.170	10.200	7.000
133.210	102.280	15.600	7.000
71.850	182.890	1.000	5.000
76.490	173.440	3.800	5.000
141.490	94.500	8.200	7.000
167.240	71.710	2.300	6.000
119.210	92.611	5.100	7.000
108.810	163.430	11.700	6.000
169.670	58.920	3.900	5.000
189.820	130.080	2.000	5.000
132.550	63.370	6.100	5.000
220.260	93.390	1.500	5.000
0.000	135.640	1.700	5.000
97.860	141.200	6.200	6.000
143.470	152.310	7.600	6.000
72.370	44.470	3.500	6.000
248.490	57.810	2.300	5.000
44.410	98.950	3.200	6.000

ROW	COL	NORTH	WEST	VELOCITY	INTENSITY	DATA ESTIMATES	VARIANCE
1	1	91.170	132.360	8.191	7.010	9.327	
2	1	102.280	133.210	6.962	6.750	10.843	
3	1	182.890	71.850	5.005	5.256	12.109	
4	1	173.440	76.490	4.446	5.232	11.927	
5	1	94.500	141.490	9.647	6.878	10.376	
6	1	71.710	167.240	4.885	5.348	12.877	
7	1	92.611	119.210	8.069	6.427	12.666	
8	1	163.430	108.810	5.602	5.911	15.470	
9	1	58.920	169.670	4.133	5.738	12.943	
10	1	130.080	189.820	6.181	5.782	15.234	
11	1	63.370	132.550	5.051	5.879	15.217	
12	1	93.390	220.260	5.847	5.652	15.726	
13	1	135.640	0.000	3.701	5.625	17.832	
14	1	141.200	97.860	5.673	5.776	14.990	
15	1	152.310	143.470	5.474	5.654	15.176	
16	1	44.470	72.370	5.985	5.982	16.234	
17	1	57.810	248.490	2.334	5.205	17.722	
18	1	98.950	44.410	6.092	5.801	15.420	