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Digital Simulation of Continuous Stochastic Systems

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1977

Document Version:

Publisher's PDF, also known as Version of record

[Link to publication](#)

Citation for published version (APA):

Razevig, V. D. (1977). *Digital Simulation of Continuous Stochastic Systems*. (Technical Reports TFRT-7121). Department of Automatic Control, Lund Institute of Technology (LTH).

Total number of authors:

1

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DIGITAL SIMULATION OF CONTINUOUS STOCHASTIC
SYSTEMS

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May 1977

Dokumentutgivare

Lund Institute of Technology
Handläggare Dept of Automatic Control
06T0

Författare

08T0 Razevig

Dokumentnamn

REPORT LUTFD2/(TFRT-7121)/1-032(1977)

Utgivningsdatum

06T4

Dokumentbeteckning

Ärendebeteckning

06T6

10T4

Dokumenttitel och undertitel

18T0
Digital Simulation of Continuous Stochastic Systems

Referat (sammandrag)

31T0
Simulation algorithms for multivariable stochastic differential equations are given. Algorithms of different orders of convergence are derived using Picard iteration and mean square estimation of stochastic integrals. The algorithms are tested on a simple example. Both constant and variable integration step size are used. FORTRAN programs are included.

Referat skrivet av

author

Förslag till ytterligare nyckelord

44T0
Numerical Integration. ITO equations. Variable steplength.

Klassifikationssystem och -klass(er)

50T0

Indextermer (ange källa)

52T0

Omfång

32T0 pages

Språk

English

Övriga bibliografiska uppgifter

56T2

Sekretessuppgifter

60T0

ISSN

60T4

ISBN

60T6

Dokumentet kan erhållas från

Department of Automatic Control
Lund Institute of Technology
P O Box 725, S-220 07 LUND 7, Sweden

Mottagarens uppgifter

62T4

Pris

66T0

Blankett LU 11:25 1976-07

DIGITAL SIMULATION OF CONTINUOUS STOCHASTIC SYSTEMS

V.D. Razevig

1. FORMULATION OF THE PROBLEM

A mathematical model of a dynamic system with stochastic perturbations can be described by the vector differential equation

$$dx = a(x,t)dt + b(x,t)dw(t) \quad (1)$$

where x is an n -dimensional state vector,

$w(t)$ a m -dimensional vector whose components are

$a(x,t)$ is a n -vector of coefficients

and $b(x,t)$ is $n \times m$ matrix of coefficient

It is assumed that both $a(x,t)$ and $b(x,t)$ satisfy Lipschitz conditions [3].

Equation (1) is considered as a stochastic differential equation in the sense of the stochastic integral [1]

$$I_v = \int_{t_0}^t \phi(x(\tau), \tau) dw(\tau) =$$

$$= \lim_{\Delta \rightarrow 0} \sum_{i=0}^{N-1} \phi((1-v)x(t_i) + vx(t_{i+1}), t_i) [w(t_{i+1}) - w(t_i)] \quad (2)$$

where $t_0 < t_1 < \dots < t_N = t$, $\Delta = \max(t_{i+1} - t_i)$, $\phi(x,t)$ is an arbitrary

function of x and t , and the parameter v lies within the interval $0 \leq v \leq 1$. The Itô integral corresponds to $v=0$, the Stratonovich integral to $v=0.5$. One physical example which corresponds to intermediate values of v is mentioned in [11].

The purposes of the report is to develop numerical algorithms of different order for integration of (1). Both constant and variable steplengths are considered. The integration interval $t \in [t_{\min}, t_{\max}]$ is divided into N segments

$t_{\min} = t_0 < t_1 < t_2 < \dots < t_N = t_{\max}$ of sizes $h_r = t_{r+1} - t_r$.

When integrating equation (1) with constant steplength $h_r = h = \text{const}$, successively finer approximations to the same sample of noise $w(t)$ were obtained by successive doubling

of N in such that the value of an approximation to the Wiener process $w(t)$ at any point t_r equals the values of finer approximations at that time. When applying the variable steplength algorithms, the current step size h_r is an integer multiple of some smallest integration step size

$$h_{\min} = \frac{t_{\max} - t_{\min}}{2^{K_{\max}}} \quad (3)$$

The current step size is thus equal to

$$h_r = \frac{t_{\max} - t_{\min}}{2^{K_r}} \quad (4)$$

It is determined by the parameter K_r within the interval $K_{\min} \leq K_r \leq K_{\max}$.

The samples of the m -dimensional Wiener process $w(t) = \{w_j(t)\}$ are generated by computer as

$$w_j(t_{r+1}) = w_j(t_r) + \sqrt{h_{\min}} \sum_{l=1}^{h_r/h_{\min}} \zeta_{J_r + (l-1)m+j} \quad (5)$$

where $j=1,2,\dots,m$, ζ_l are Gaussian random numbers with zero mean and unite variance which are generated with the smallest sample interval h_{\min} , J_r is the number of latest sample of the random number generator at the previous integration step t_r . See also Fig. 1.

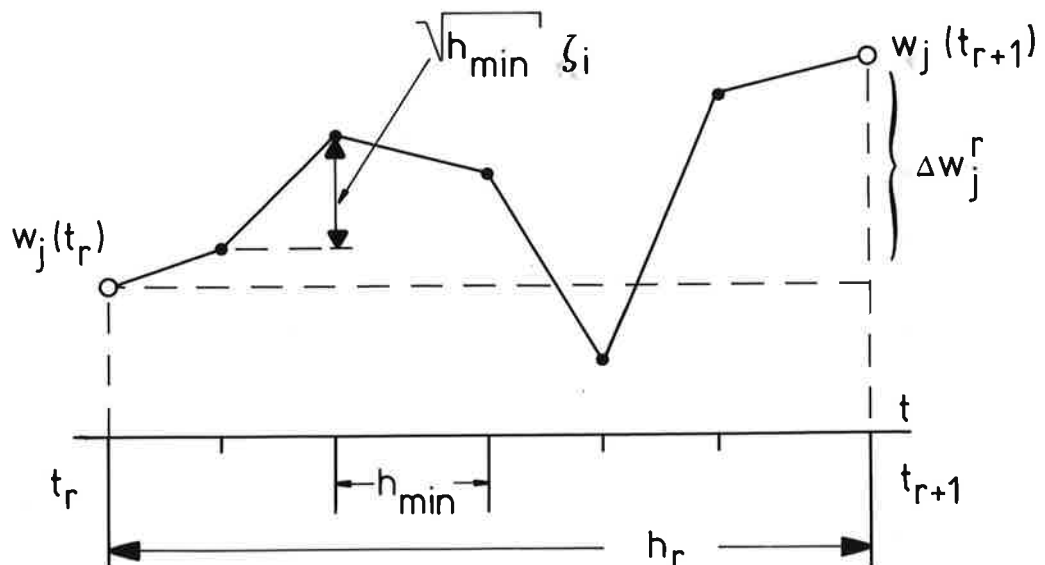


Fig. 1. Wiener process generator

2. SIMULATION ALGORITHMS AT ONE INTEGRATION STEP

Using Picard iterations [3] the following difference schemes are obtained

$$x^{[\ell+1]}(t_{r+1}) = x^{[\ell]}(t_r) + \int_{t_r}^{t_{r+1}} a(x^{[\ell]}(s), s) ds + \int_{t_r}^{t_{r+1}} b(x^{[\ell]}(s), s) dw(s) \quad (6)$$

where the indices in the square brackets indicates the number of iterations.

Using the zero approximation $x^{[0]}(t) = x(t_r)$ and a Taylor series expansion of the functions a_i and b_{ij} near the point $(x(t_r), t_r)$ a second approximation is obtained by retaining only the first-order derivatives of functions $a_i(x, t)$ and $b_{ij}(x, t)$. Hence

$$\begin{aligned} x_i^{[2]}(t_{r+1}) = & x_i(t_r) + a_i^r h_r + \frac{\partial a_i^r}{\partial t} \frac{h_r^2}{2} + \sum_{k=1}^n \frac{\partial a_i^r}{\partial x_k} a_k^r \frac{h_r^2}{2} + \\ & + \sum_{k=1}^n \frac{\partial a_i^r}{\partial x_k} \sum_{j=1}^m b_{kj}^r \int_{t_r}^{t_{r+1}} [w_j(s) - w_j(t_r)] ds + \sum_{j=1}^m b_{ij}^r [w_j(t_{r+1}) - w_j(t_r)] + \\ & + \sum_{j=1}^m \left\{ \frac{\partial b_{ij}^r}{\partial t} + \sum_{k=1}^n \frac{\partial b_{ij}^r}{\partial x_k} a_k^r \right\} \int_{t_r}^{t_{r+1}} (s - t_r) dw_j(s) + \\ & + \sum_{j=1}^m \sum_{k=1}^n \frac{\partial b_{ij}^r}{\partial x_k} \sum_{l=1}^m b_{kl}^r \int_{t_r}^{t_{r+1}} [w_l(s) - w_l(t_r)] dw_j(s) \quad (i=1, 2, \dots, n) \end{aligned} \quad (7)$$

where $h_r = t_{r+1} - t_r$ and the notations

$$a_i^r = a_i(x(t_r), t_r), \quad b_{ij}^r = b_{ij}(x(t_r), t_r)$$

has been introduced.

Equation (7) contains three stochastic integrals. The first two integrals are the same for any value of the parameter ν defined in (2). The Itô lemma [9] gives

$$[w_j(t_{r+1}) - w_j(t_r)](t_{r+1} - t_r) = \int_{t_r}^{t_{r+1}} (s - t_r) dw_j(s) + \int_{t_r}^{t_{r+1}} [w_j(s) - w_j(t_r)] ds \quad (8)$$

Introduce the integral

$$\theta_j = \int_{t_r}^{t_{r+1}} [w_j(s) - w_j(t_r)] ds. \quad (9)$$

This integral can not be expressed in closed form. It is therefore approximated by its mean square estimate based on the assumption that the samples $w_j(t_r)$ and $w_j(t_{r+1})$ are known. Hence

$$\hat{\theta}_j = E\{\theta_j | w_j(t_{r+1}), w_j(t_r)\} = \frac{1}{2} h_r \Delta w_j^r \quad (10)$$

where

$$\Delta w_j^r = w_j(t_{r+1}) - w_j(t_r). \quad (11)$$

The estimate $\hat{\theta}_j$ converges to θ_j for each realization of $w(t)$ as h_r is refined.

The diagonal elements ($l=j$) in the third stochastic integral at expression (7) can be calculated analytically, others ($l \neq j$) are estimated using the procedure outlined above.

Hence

$$\hat{\psi}_{lj}^r = \int_{t_r}^{t_{r+1}} \Delta w_l(s) dw_j(s) = \begin{cases} \frac{1}{2} [\Delta w_j^r]^2 - (\frac{1}{2} - \nu) h_r, & l=j, \\ \frac{1}{2} \Delta w_l^r \Delta w_j^r, & l \neq j. \end{cases} \quad (12)$$

Introducing (8), (10) and (12) into the approximation (7) retaining terms of different orders of magnitude, a set of algorithms for digital simulation of the stochastic differential equation (1)* are obtained.

2.1 First Order Algorithms

A first order algorithm is obtained from the general expression (7) by neglecting terms order $h_r \Delta w_j$, h_r^2 etc. The algorithm is given by

$$\hat{x}_i^{r+1} = \hat{x}_i^r + a_i^r h_r + \sum_{j=1}^m b_{ij}^r \Delta w_j^r + \sum_{j=1}^m \sum_{k=1}^n \frac{\partial b_{ij}^r}{\partial x_k} \sum_{l=1}^m b_{kl}^r \hat{\psi}_{lj}^r \quad (13)$$

(i=1, 2, ..., n)

where $\hat{\psi}_{lj}^r$ is defined in (12), $\hat{x}_i^r = \hat{x}_i(t_r)$, the $\hat{x}(t_r)$ marks the approximative value of exact solution $x(t_r)$.

The sample path convergence of the scheme (10) to the exact solution of equation (1) follows from [8] if the Itô stochastic integral is replaced by the general definition (2) and the new rules of stochastic integral calculations are considered.

If we neglect the last term of the right side of algorithm (13) the Euler scheme

$$\hat{x}_i^{r+1} = \hat{x}_i^r + a_i^r h_r + \sum_{j=1}^m b_{ij}^r \Delta w_j^r \quad (i=1, 2, \dots, n) \quad (14)$$

is obtained. This converges to the Itô solution of equation (1). It has an accuracy of order \sqrt{h} . Therefore, if $v > 0$, algorithm (13) is the simplest algorithm for obtaining the numerical solution of the stochastic differential equation (1) in the sense of the general stochastic integral (2).

* We do not use higher than second order iterations (7), since we can not estimate more complicated stochastic integrals. If we replace higher order integrals by equivalent random values as is done in [5, 9], we get only statistical convergence, not the sample path.

2.2 Higher Order Algorithms

The algorithm order $h^{3/2}$ is obtained from the full expression (7):

$$\begin{aligned}
 \hat{x}_i^{r+1} = & \hat{x}_i^r + a_i^r h_r + \sum_{j=1}^m b_{ij}^r \Delta w_j^r + \sum_{j=1}^m \sum_{k=1}^n \frac{\partial b_{ij}^r}{\partial x_k} \sum_{l=1}^m b_{kl}^r \psi_{lj}^r + \\
 & + \frac{1}{2} h_r \sum_{j=1}^m \left\{ \frac{\partial b_{ij}^r}{\partial t} + \sum_{k=1}^n \frac{\partial a_i^r}{\partial x_k} b_{kj}^r + \sum_{k=1}^n \frac{\partial b_{ij}^r}{\partial x_k} a_k^r \right\} \Delta w_j^r + \\
 & + \frac{1}{2} h_r^2 \left\{ \frac{\partial a_i^r}{\partial t} + \sum_{k=1}^n \frac{\partial a_i^r}{\partial x_k} a_k^r \right\}.
 \end{aligned} \tag{15}$$

As mentioned above, we can not estimate more complicated stochastic integrals, than these given by (9) and (12), $\int (\Delta w(s))^2 ds$, for example. It is still possible to partly improve the accuracy of algorithm (15) retaining the higher derivatives of the functions $a_i(x, t)$ at the second iteration $x^{[2]}(t)$. Thus algorithms analogous to the forth-order Runge-Kutta (RK) scheme for deterministic equations [4] can be obtained as follows

$$\begin{aligned}
 \hat{x}_i^{r+1} = & \hat{x}_i^r + \frac{1}{6} (K_{1i} + 2K_{2i} + 2K_{3i} + K_{4i}) - \left(\frac{1}{2} - \nu\right) \sum_{j=1}^n \sum_{k=1}^m \frac{\partial b_{ik}^r}{\partial x_j} b_{jk}^r h_r \\
 & (i=1, 2, \dots, n)
 \end{aligned} \tag{16}$$

where

$$\begin{aligned}
 K_{1i} = & a_i(\hat{x}^r, t_r) h_r + \sum_{j=1}^m b_{ij}(\hat{x}^r, t_r) \Delta w_j^r, \\
 K_{2i} = & a_i(\hat{x}^r + \frac{1}{2} K_1, t_r + \frac{1}{2} h_r) h_r + \sum_{j=1}^m b_{ij}(\hat{x}^r + \frac{1}{2} K_1, t_r + \frac{1}{2} h_r) \Delta w_j^r, \\
 K_{3i} = & a_i(\hat{x}^r + \frac{1}{2} K_2, t_r + \frac{1}{2} h_r) h_r + \sum_{j=1}^m b_{ij}(\hat{x}^r + \frac{1}{2} K_2, t_r + \frac{1}{2} h_r) \Delta w_j^r, \\
 K_{4i} = & a_i(\hat{x}^r + K_3, t_{r+1}) h_r + \sum_{j=1}^m b_{ij}(\hat{x}^r + K_3, t_{r+1}) \Delta w_j^r.
 \end{aligned} \tag{17}$$

When the coefficients b_{ij} of equation (1) are small the scheme (16) has advantages compared with scheme (15) and (13) from a convergence-rate accuracy criterion. But for large b_{ij} the two schemes have approximately the same accuracy. A similar phenomenon was first mentioned in [2] and then in [4, p.190].

Another way to get RK type approximations of equation (1) is to apply the standard RK scheme [4] which converges to the Stratonovich solution of stochastic differential equation (1) (see [2], [6], [7], [8], [13]). Hence the solution of equation (1) in the sense of the general stochastic integral (2) can be obtained by applying the standard RK scheme to the Stratonovich equation, equivalent to equation (1) which is given by

$$dx_i^{\text{Str}} = a_{1i}(x,t)dt + \sum_{j=1}^m b_{ij}(x,t)dw_j(t) \quad (i=1,2,\dots,n) \quad (18)$$

where

$$a_{1i}(x,t) = a_i(x,t) - \left(\frac{1}{2} - v\right) \sum_{j=1}^n \sum_{k=1}^m \frac{\partial b_{ik}}{\partial x_j} b_{jk}(x,t). \quad (19)$$

The standard RK scheme to solve equation (18) is given by

$$\hat{x}_i^{r+1} = \hat{x}_i^r + \frac{1}{6} (K_{1i} + 2K_{2i} + 2K_{3i} + K_{4i}) \quad (i=1,2,\dots,n) \quad (20)$$

where the coefficients K_{1i}, \dots, K_{4i} are defined in (17) replacing the functions $a_i(x,t)$ by $a_{1i}(x,t)$ (19).

Our experiments show that the two RK type schemes (16) and (20) have approximately the same rate of convergence but scheme (16) demands less computations at each integration step.

3. VARIABLE STEP SIZE

The integration step size control and estimation of local truncation error are well developed, for ordinary differential equations without stochastic disturbances [4]. It would be desirable to have analogous techniques for the stochastic differential equations also. An empirical development is given below.

The main idea for the variable integration step size method is the following. Each basic step of size h_r is done twice, once as two steps of size $h_r/2$ and once as one step of size h_r . See Fig. 2.

If the result of one step of size h_r is $x^{(1)}(t_{r+1})$, and the result of two steps of size $h_r/2$ is $x^{(2)}(t_{r+1})$. The local truncation error is given by

$$\delta_{r+1} = \max_i |x_i^{(1)}(t_{r+1}) - x_i^{(2)}(t_{r+1})|. \quad (21)$$

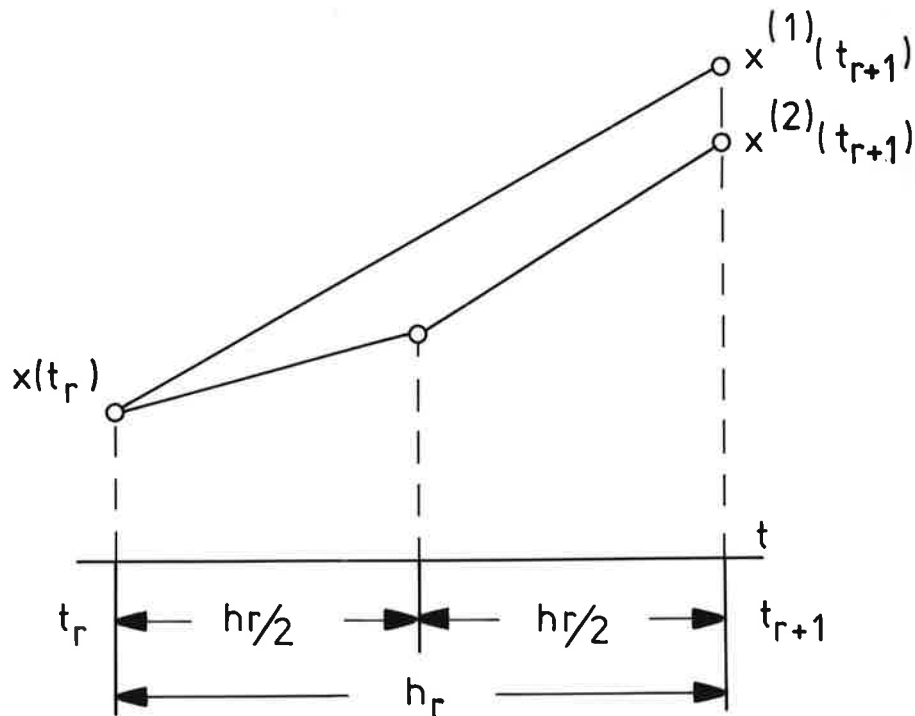


Fig.2. Variable step size

Compare δ_{r+1} with some limit error ε and modify steplength as follows:

1. If $\delta_{r+1} > \varepsilon$ restart from point t_r using the integration step length $h_r^{\text{new}} = h_r^{\text{old}}/2$. To get the same samples of Wiener process the state of the random number generator and the value of the Wiener process $w(t_r)$ at each initial point t_r are stored. For a more detailed description, see [10].
2. If $\varepsilon/10 < \delta_{r+1} < \varepsilon$ the next step is calculated using the step length $h_{r+1} = h_r$.
3. If $\delta_{r+1} < \varepsilon/10$ calculate the next step using step length $h_{r+1} = 2h_r$.

This technique has been implemented for the RK method (20). See example in section 4.

4. EXAMPLES

4.1 A Simple First Order System

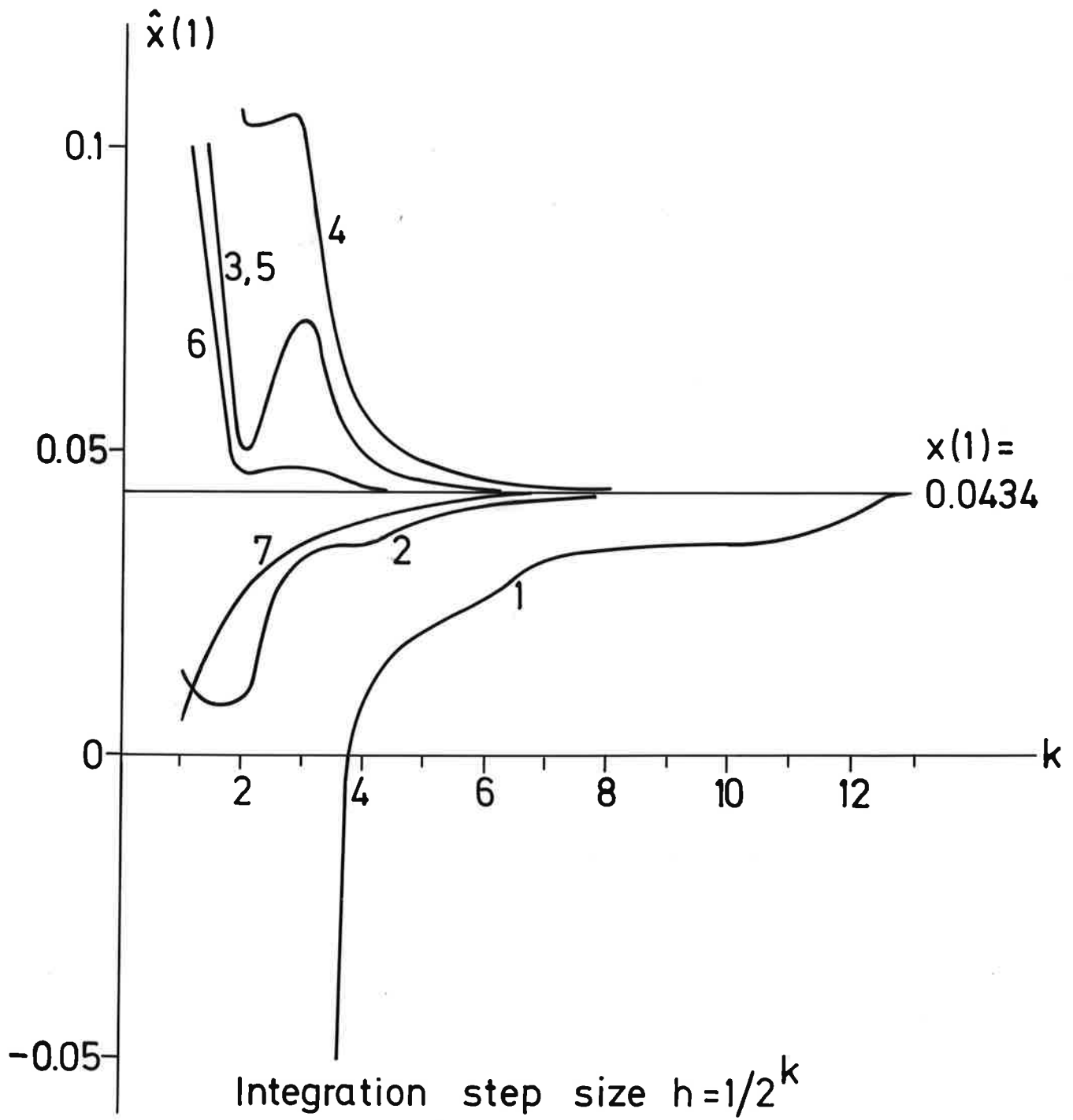
Consider the equation

$$dx = axdt + gxdw(t) \quad (22)$$

which has the Itô solution

$$x(t) = x(0) \exp\left\{\left(a - \frac{1}{2}g^2\right)(t - t_0) + g[w(t) - w(t_0)]\right\}. \quad (23)$$

Fig.3a shows the Itô solution of equation (22) at the point $t=1$ with initial condition $x(0)=1$ as a function of integration step size $h=1/2^K$ for various integration procedures with constant integration step length (parameters $a=-1$, $g=1$). Fig.3b shows the Itô solution of the equation



(a)

Fig. 3. - Simulation at the Ito equation (22) using different algorithms

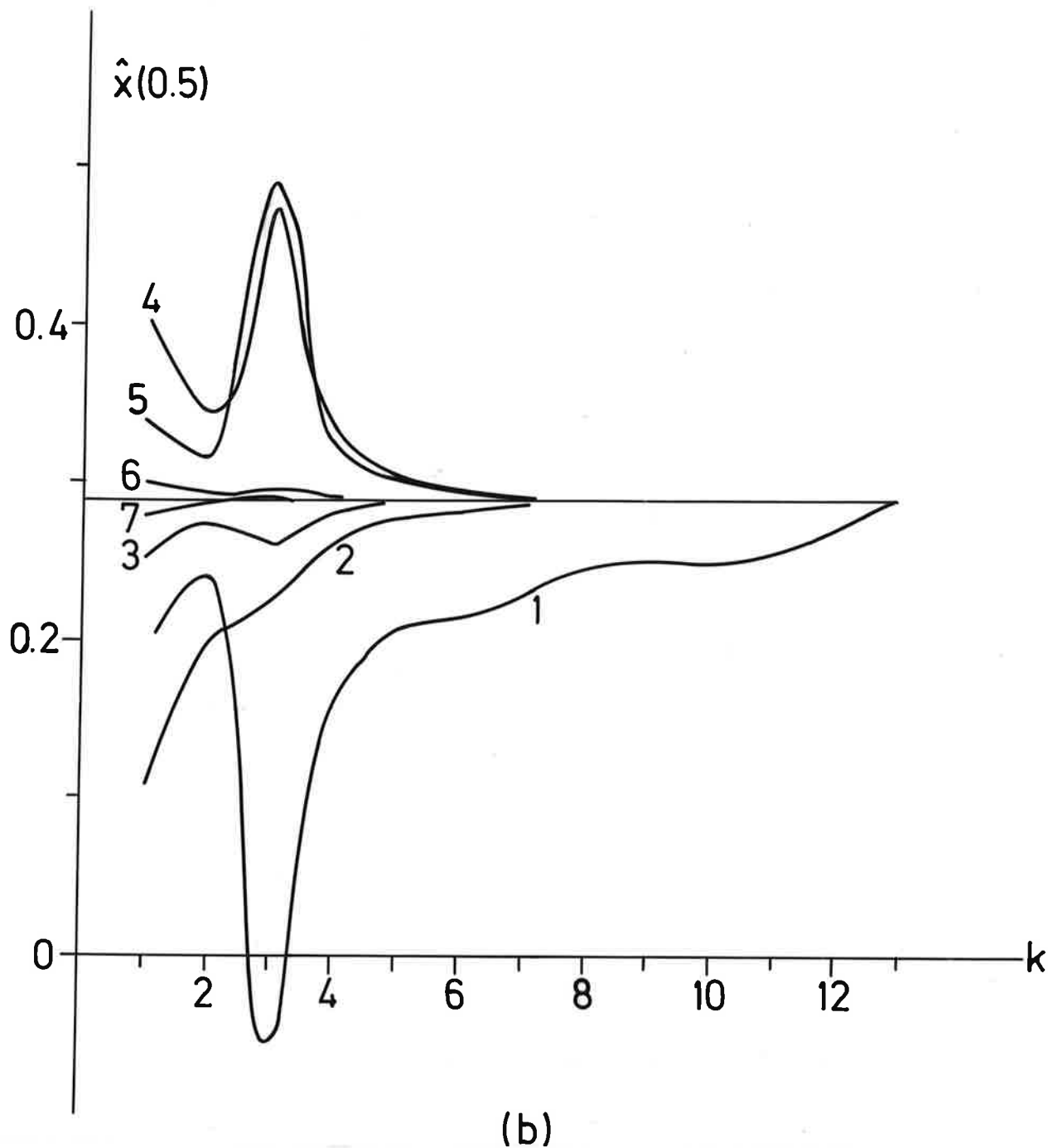


Fig. 3 Simulation of the Itô equation (24) using different methods.

- 1 - Euler method (14)
- 2 - first-order method (13)
- 3- second approximation (15)
- 4 - standard Euler-Cauchy method (second-order Runge-Kutta method) applied to the equivalent Stratonovich equation (18)
- 5 - Euler-Cauchy method analogues to (16)
- 6 - Standard Runge-Kutta method (20) applied to the equivalent Stratonovich equation (18)
- 7 - Runge-Kutta method (16)

$$dx = a \sin(x)dt + g \sqrt{|x|} dw(t) \quad (24)$$

where $a = -1$, $g = 1$, $x(0) = 1$.

The relative rates of convergence were as follows:

- | | |
|--------------|-----------------------------------|
| quickest | - Runge-Kutta methods (16), (20), |
| | - second approximation (15), |
| intermediate | - Euler-Cauchy methods, |
| | - first-order method (13), |
| slowest | - Euler method (14). |

4.2 Algorithms with variable Step Length

The accuracies of the integration methods with constant and variable step length applied to the Itô equation (22) are illustrated in Fig. 4. The picture shows how the accuracy defined as

$$\delta(t) = \left| \frac{x(t) - \hat{x}(t)}{x(t)} \right| \quad (25)$$

depends on the number of steps integration. Note that $x(t)$ in expression (25) is the exact solution (23) of equation (22), and that $\hat{x}(t)$ is the numerical solution. Fig. 4 shows that RK method (20) with variable integration step length provides about 100 times higher accuracy with the same number of steps than RK method with constant step length. The variable step RK method is of course much more accurate than the Euler method (14) with constant step size. The advantage of the variable step size method increases with increasing accuracy.

4.3 A phase-locked loop

In the article [12] is discovered by practice that "the Euler integration is greatly superior to Runge-Kutta methods from a convergence-rate accuracy criterion". It is difficult to comment this statement since there was neither mathematical expression for Runge-Kutta method used (it is not obvious for stochastic equations) nor exact references. The simulation

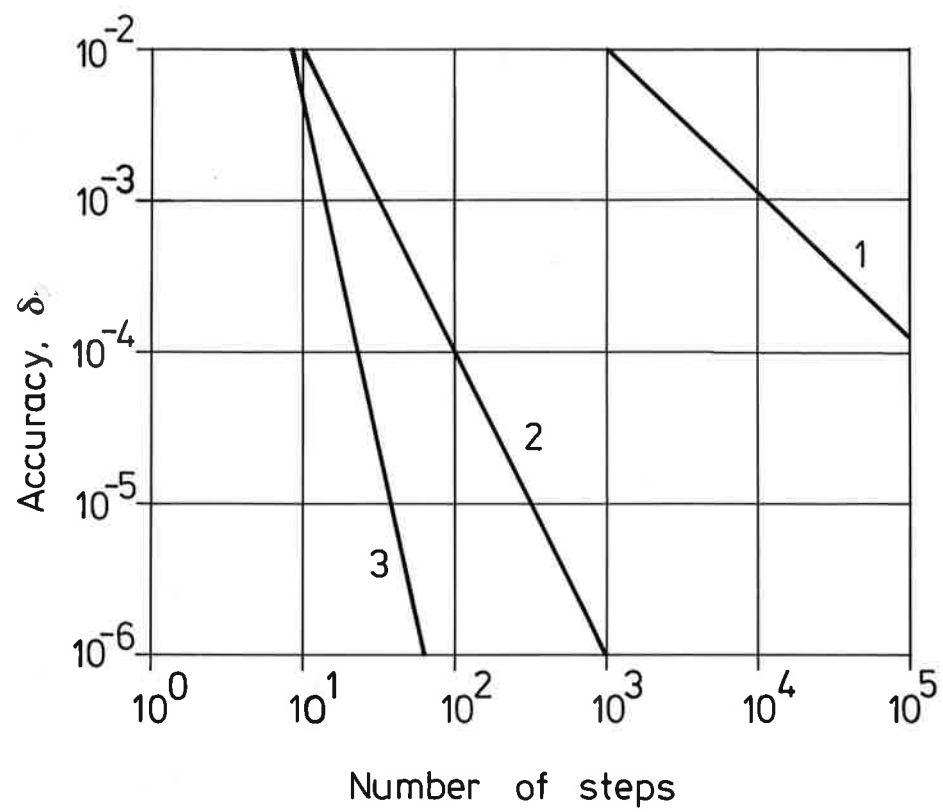


Fig. 4. - Accuracies of methods with constant and variable step size.

- 1 - Euler method (14) with constant step size
- 2 - Runge-Kutta method (16) with constant step size
- 3 - Runge-Kutta method (16) with variable step size

of same phase-locked loop used in [12] has therefore been repeated. The equations are

$$\begin{cases} \frac{dx_1}{dt} = x_2, \\ \frac{dx_2}{dt} = -\sin(x_1) - \cos(x_1)\xi_1(t) - \sin(x_1)\xi_2(t) \end{cases} \quad (26)$$

where $\xi_1(t)$ and $\xi_2(t)$ are uncorrelated white random processes with unite spectral density. The Itô and Stratonovich solutions of equation (26) are the same since the term

$$\sum \sum \frac{\partial b_{ik}}{\partial x_j} b_{jk} = 0. \text{ The Euler and Runge-Kutta methods (14) and}$$

(20) with constant step size where therefore used. The simulation results over the time interval $t \in [0, 1]$ with initial conditions $x_1(0) = x_2(0) = 1/4$ and with different integration step size $h = 1/2^K$, $K = 1, 2, \dots, 14$ are shown at Fig. 5. Our results shows that the RK method (20) has a higher rate of convergence than the Euler method (14).

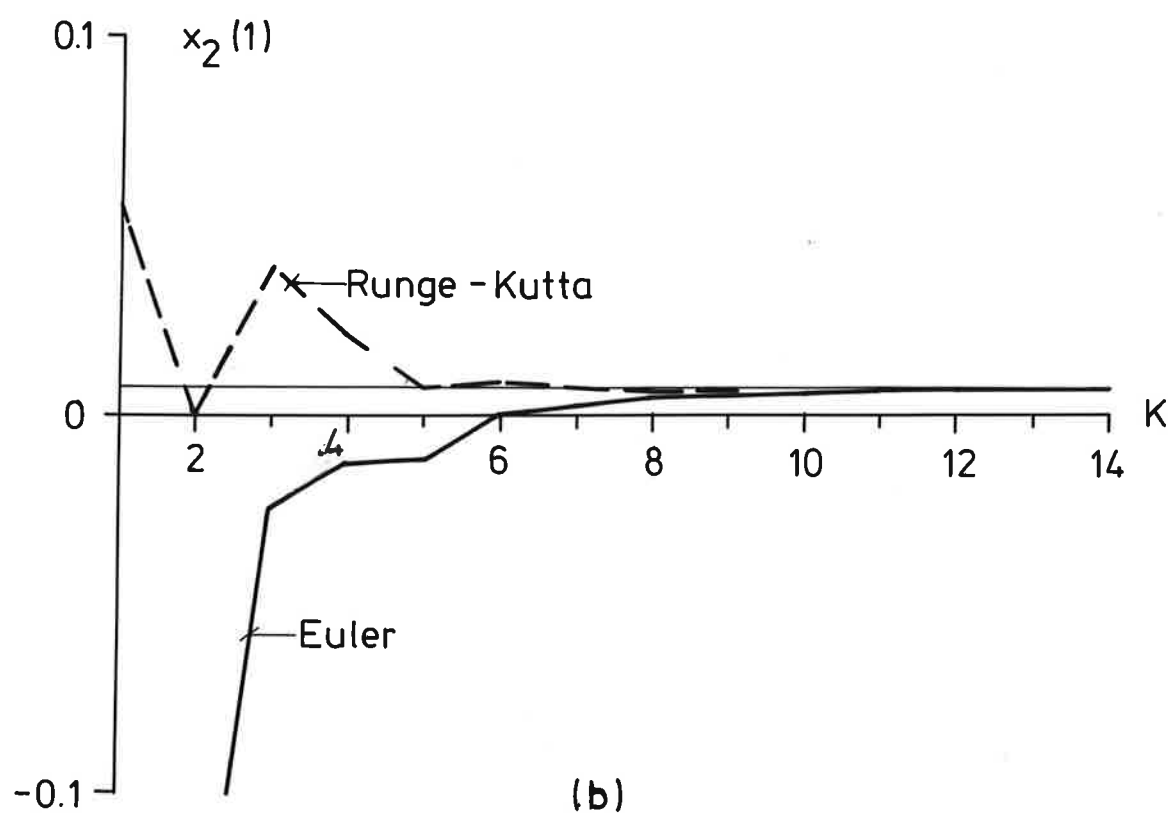
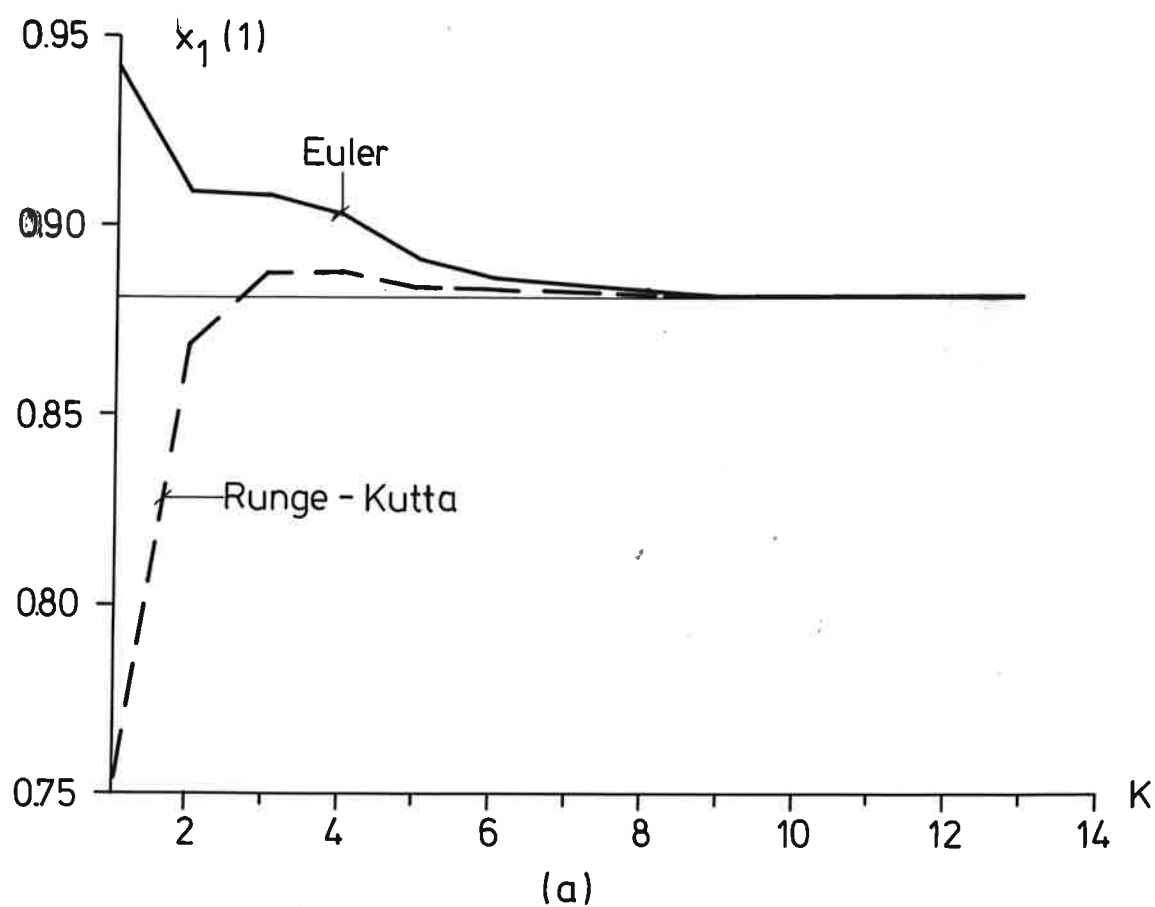


Fig. 5. - Simulation of the phase-locked loop.

CONCLUSION

A set of integration algorithms with different rate of convergence were developed for numeric solution of multi-dimensional stochastic differential equations (1) using both constant and variable integration step size. It was empirically shown by examples that the variable integration step size technique can be implemented for stochastic differential equations and that it has advantages both with respect to accuracy and computation time. FORTRAN routines integrating equation (1) by Euler (14) and Runge-Kutta (20) methods with constant and variable integration step size were given in [10]. The programs used in this report are listed in the Appendix. In practice we recommend that the variable step size technique is used only with Runge-Kutta methods because of the slow convergence rate of the Euler method.

ACKNOWLEDGEMENTS

This work was done while the author was at the Department of Automatic Control, Lund Institute of Technology, under a grant from the Swedish Institute. I would like to thank the Swedish Institute for providing this opportunity and I would also like to thank Prof. K J Åström for many interesting discussions on integration of stochastic differential equations.

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14. Programming and Documentation Rules for Subroutine Libraries - Designed for the SCL. Eds Elmqvist, Tyssø, Wieslander, 1976.

Appendix

The FORTRAN program package for simulating the n-dimensional stochastic differential equation (1) contains three standard subroutines STOCH, STH, STEP, the main program, and at least two user subroutines SIDE and OUTP which are called on by standard subroutines, Tables 1-3. This package was tested on the computer PDP-15.

A.1 Main Program

The main program calls on the standard subroutine

```
CALL STOCH(XI,TMIN,TMAX,NX,NR,EPS,K,KMAX,KMIN,ISTEP,
METHOD,TP1,DP,NU,IS,W)
```

where the input arguments are:

- XI - vector of initial conditions of state variables
- TMIN - initial time of integration
- TMAX - upper limit of integration time
- NX - number of first-order equation n in (1)
- NR - number of input Wiener processes m in (1)
- EPS - local truncation error in the variable integration step length method, ϵ
- K - defines the value of the integration step h (4) if $ISTEP=0$, otherwise K indicates the initial value of h
- KMAX - indicates the minimum value of the integration step length h_{\min} (3)
- KMIN - indicates the maximum value h_{\max}
- ISTEP - if $ISTEP=0$, the integration interval $[t_{\min}, t_{\max}]$ is divided into 2^K equal segments of length h (4), otherwise the variable integration step method is used
- METHOD - if $METHOD=0$, the subroutine obtains Itô solution by the Euler method, otherwise Stratonovich solution by the fourth-order Runge-Kutta method
- TP1 - first point of time to output the solution by means of the user subroutine OUTP
- DP - increment of time to output the solution
- NU - initial state of the random number generator (odd number).

The argument IS is the output one which equals the number of integration steps. Vector W is the allocation vector.

In the main program the user has to define the input arguments and declare the real dimensions of vectors XI(NX) and W(7·NX+4·NR).

A.2 Standard Subroutines

Subroutine STOCH (Table 1) is the auxiliary subroutine for dynamic allocation of vectors in FORTRAN programs (see report [14]). This subroutine calls the basic subroutine STH (Table 2) which organizes the numerical integration with a constant, if ISTEP=0, or with variable step length otherwise. The subroutine STH also contains the Wiener process generator (5) which calls the library subroutine MCREDI.

Subroutine STH calls the standard subroutine STEP (Table 3) to integrate one step by the Euler method (14), if METHOD=0, or by the RK method (20) otherwise.

A.3 User Subroutines

A.3.1 Subroutine SIDE. Subroutine STEP calls on the user subroutine

SIDE(T+H,H,XH,R,DX)

where the input arguments are

- T - current time, t_r
- H - current integration step length, h_r , when using constant step technique, $h_r/2$ otherwise
- X - initial vector $\vec{x}(t_r)$ on elementary integration interval (t_r, t_{r+1})
- R - vector of Wiener process increments $\Delta \vec{w}_r$.

The user has to write the program to calculate the output vector argument DX of dimension NX in such a way.

For the Euler method (14) DX is the vector state variables increments, for the R-K method (20) it is the vector coefficient \vec{K}_ℓ ($\ell=1,2,3,4$).

The vector DX contains coefficients of the stochastic differential equation (1). Let the $n \times 1$ vector $A(I) = \alpha_i(\vec{x}(t_r), t_r)$. Note that in many practical cases matrix $\|b_{ij}\|$ in equation (1) contains many zero elements. Therefore the user has to write down the $n \times m$ matrix $\|b_{ij}\|$ as a vector $B(J) = b_{ij}(\vec{x}_r, t_r)$ for non-zero elements b_{ij} . The dimension of B is equal to data of non-zero elements in matrix $\|b_{ij}\|$.

In the FORTRAN notation the i :th component of vector DX is equal to

$$\begin{aligned} DX(I) &= A(I) * H + B(\dots) * R(1) + \dots + B(\dots) * R(NR), \\ I &= 1, 2, \dots, NX. \end{aligned} \tag{A.1}$$

Thus, in subroutine SIDE, the user has to define the vector coefficients A(I) and B(J) and write the expression (A.1) where H and R(J) are input arguments defined into basic subroutine STEP.

Due to allocation vector techniques the dimension of the vectors X, R, and DX can be described like this:

```
DIMENSION X(1),DX(1),R(1)
```

For vectors A and B the user has to point out their real dimensions.

A.3.2 Subroutine OUTP. Basic subroutine STH calls on the subroutine

```
OUTP(T,X,WIENER)
```

to output the current time T, the vector state variables X and the Wiener process WIENER.

All the arguments of subroutine OUTF are the input arguments defined into the basic subroutine STH.

Dimensions of the vector X and WIENER are described in such a manner:

```
DIMENSION X(1),WIENER(1).
```

Table 1

```

001 C NAME: STOCH
002 C -----
003 C SUBTITLE: SOLUTION OF THE NONLINEAR ITO OR STRATONOVICH STOCHASTIC
004 C DIFFERENTIAL EQUATIONS
005 C
006 C KEYWORDS:
007 C -----
008 C SOLUTION, SYSTEM OF NONLINEAR STOCHASTIC DIFFERENTIAL EQUATIONS,
009 C ITO EQUATION, STRATONOVICH EQUATION
010 C
011 C IMPLEMENTOR: VSEVOLOD D.RAZEVIK DATE: 1977-05-19
012 C -----
013 C
014 C INSTITUTE:
015 C -----
016 C DEPARTMENT OF AUTOMATIC CONTROL
017 C LUND INSTITUTE OF TECHNOLOGY, SWEDEN
018 C
019 C ACCEPTED: VERSION: 1
020 C -----
021 C
022 C =====
023 C
024 C PURPOSE
025 C =====
026 C
027 C ITO OR STRATONOVICH SOLUTION OF THE SYSTEM OF N FIRST-ORDER NONLINEAR
028 C STOCHASTIC DIFFERENTIAL EQUATIONS  $X' = A(X, T) + B(X, T) * W'$  WITH
029 C CONSTANT OR VARIABLE LENGTH STEPS
030 C
031 C USAGE
032 C =====
033 C
034 C PROGRAM TYPE: SUBROUTINE
035 C -----
036 C
037 C ARGUMENTS:
038 C -----
039 C STOCH(XI, TMIN, TMAX, NX, NR, EPS, K, KMAX, KMIN, ISTEP, METHOD,
040 C 1TP1, DP, NU, IS, W)
041 C
042 C XI - VECTOR OF INITIAL CONDITIONS OF STATE VARIABLES
043 C TMIN - INITIAL TIME OF INTEGRATION
044 C TMAX - UPPER LIMIT OF INTEGRATION TIME
045 C NX - NUMBER OF EQUATIONS
046 C NR - NUMBER OF INPUT WHITE NOISES
047 C EPS - LOCAL TRUNCATION ERROR
048 C K - INDICATE THE INITIAL VALUE OF THE INTEGRATION STEP
049 C  $H = (TMAX - TMIN) / 2 * K$ 
050 C KMAX - INDICATE THE MINIMUM VALUE OF THE INTEGRATION STEP
051 C  $HMIN = (TMAX - TMIN) / 2 * KMAX$ 
052 C KMIN - INDICATE THE MAXIMUM VALUE OF THE INTEGRATION STEP
053 C  $HMAX = (TMAX - TMIN) / 2 * KMIN$ 
054 C ISTEP - IF ISTEP=0, INTEGRATION INTERVAL DIVIDED INTO 2**K EQUAL
055 C SEGMENTS OF LENGTH H, OTHERWISE ARE USED THE VARIABLE
056 C INTEGRATION STEP
057 C METHOD- IF METHOD=0, SUBROUTINE OBTAINS ITO SOLUTION BY EULER METHOD
058 C OTHERWISE STRATONOVICH SOLUTION BY THE FOURTH-ORDER
059 C RUNGE-KUTTA METHOD
060 C TP1 - FIRST POINT OF TIME TO OUTPUT THE SOLUTION BY MEANS USER
061 C SUBROUTINE OUTP
062 C DP - INCREMENT OF TIME TO OUTPUT THE SOLUTION
063 C NU - INITIAL STATE OF RANDOM NUMBER GENERATOR

```

Table 1 (continued)

```

064 C      IS      - NUMBER OF THE INTEGRATION STEPS
065 C      W        - ALLOCATION VECTOR HAVING DIMENSION 7*NX+4*NR
066 C
067 C      NOTES:
068 C      -----
069 C      1) USER COMPOSES THE MAIN PROGRAM WHICH CALLS ON SUBROUTINE STOCH
070 C      2) USER COMPOSES SUBROUTINE SIDE(T,H,X,R,DX)
071 C
072 C      INPUT ARGUMENTS:
073 C      -----
074 C      T      - CURRENT TIME
075 C      H      - CURRENT INTEGRATION STEP LENGTH
076 C      X      - CURRENT STATE VARIABLES VECTOR
077 C      R      - WIENER PROCESS INCREMENT VECTOR
078 C
079 C      OUTPUT ARGUMENT
080 C      -----
081 C      DX      - UNIT INCREMENT VECTOR EQUALS TO DX(I)=A(X,T)*H+B(X,T)*R(J)
082 C                (I=1,2,...,NX, J=1,2,...,NR). NONLINEAR VECTOR COEFFICIENTS
083 C                A(X,T) AND B(X,T) ARE DESCRIBED BY USER, DIMENSION
084 C                OF A(X,T) EQUALS TO NX, MAXIMUM DIMENSION OF B(X,T)
085 C                EQUALS TO NX*NR.
086 C      3) USER COMPOSES SUBROUTINE OUTP(T,X,WIENER) TO OUTPUT
087 C          THE SOLUTION X(I) AND WIENER PROCESS WIENER(J).
088 C      4) SUBROUTINE STOCH CALLS ON INNER SUBROUTINES STH AND STEP
089 C      5) SUBROUTINE STH CALLS ON LIBRARY SUBROUTINE MCRDI (RECTANGULAR
090 C          RANDOM NUMBER GENERATOR)
091 C
092 C      METHOD
093 C      =====
094 C
095 C      IN STH IS USED EULER OR FORTH-ORDER RUNGE-KUTTA METHOD BOTH WITH
096 C      CONSTANT AND VARIABLE INTEGRATION STEP LENGTH. THE CURRENT STEP
097 C      IS HALFING AND DOUBING IN SUCH A MANNER TO GET THE SAME SAMPLES
098 C      OF NOISE WHILE SOLVING THE EQUATION WITH DIFFERENT VALUES OF
099 C      EPS OR K.
100 C
101 C      REFERENCES:
102 C      -----
103 C      1. D.J.WRIGHT, IEEE TRANS. ON AUTOMATIC CONTROL, V.AC-19, N 1, 1974
104 C      2. N.NIKITIN, S.PERVACHEV, V.RAZEVIK, AUTOMATION AND
105 C          REMOTE CONTROL, N 4, 1975.
106 C      3. C.W.GEAR, NUMERICAL INITIAL VALUE PROBLEMS IN ORDINARY
107 C          DIFFERENTIAL EQUATIONS, 1971.
108 C
109 C      CHARACTERISTICS
110 C      =====
111 C
112 C      REVISIONS:
113 C      -----
114 C
115 C      -----
116 C
117 C      SUBROUTINE STOCH(XI,TMIN,TMAX,NX,NR,EPS,K,KMAX,KMIN,ISTEP,METHOD,
118 C      1TP1,DP,NU,IS,W)
119 C
120 C      DIMENSION XI(1),W(1)
121 C
122 C
123 C      KW1=1
124 C      KW2=KW1+NX
125 C      KW3=KW2+NX
126 C      KW4=KW3+NX
127 C      KW5=KW4+NR

```

```
128      KW6=KW5+NR
129      KW7=KW6+NR
130      KW8=KW7+NR
131      KW9=KW8+NX
132      KW10=KW9+NX
133      KW11=KW10+NX
134      C
135      C      CALL ON THE BASIC SUBROUTINE STH
136      C
137      CALL STH(XI,TMIN,TMAX,NX,NR,EPS,K,KMAX,KMIN,ISTEP,METHOD,
138      1TP1,DP,NU,IS,W(KW1),W(KW2),W(KW3),W(KW4),W(KW5),W(KW6),W(KW7),
139      2W(KW8),W(KW9),W(KW10),W(KW11))
140      RETURN
141      END
```

Table 2

```

001 C
002 C   THIS IS BASIC SUBROUTINE TO SOLVE STOCHASTIC DIFFERENTIAL EQUATION
003 C
004 C   SUBROUTINE STH(X,TMIN,TMAX,NX,NR,EPS,K,KMAX,KMIN,ISTEP,METHOD,
005 C   1TP1,DP,NU,IS,X1,X2,XH2,WIENER,WIENE1,R,R1,S1,S2,S3,S4)
006 C
007 C   DIMENSION X(1),X1(1),X2(1),XH2(1),WIENER(1),WIENE1(1),R(1),R1(1),
008 C   1S1(1),S2(1),S3(1),S4(1)
009 C
010 C   DATA PI2/6.283185307/
011 C
012 C   DETERMINE ZERO INITIAL CONDITIONS FOR WIENER PROCESSES
013 C
014 C   DO 1 J=1,NR
015 C   1 WIENER(J)=0.0
016 C
017 C   ... FOR TIME T, SWITCH IS AND VARIABLE TPR RUNNIG
018 C   THE OUTPUTING SUBROUTINE OUTP
019 C
020 C   T=TMIN
021 C   IS=0
022 C   TPR=TP1
023 C   EPS1=EPS/10.0
024 C
025 C   DETERMINE THE MINIMUM AND MAXIMUM VALUES OF INTEGRATION
026 C   STEP LENGTH
027 C
028 C   HMIN=(TMAX-TMIN)/2**KMAX
029 C   HMAX=(TMAX-TMIN)/2**KMIN
030 C   SHM=SQRT(HMIN)
031 C
032 C   CALL ON USER SUBROUTINE OUTP TO OUTPUT THE INITIAL CONDITIONS
033 C
034 C   CALL OUTP(T,X,WIENER)
035 C
036 C   THE BEGINING OF THE INTEGRATION.
037 C   DETERMINE THE CURRENT INTEGRATION LENGTH STEP
038 C
039 C   2 H=(TMAX-TMIN)/2**K
040 C   H2=H+H
041 C
042 C   STORAGE THE PRECEDING VALUE OF STATE NU OF RANDOM NUMBER GENERATOR
043 C   AND WIENER PROCESS FOR A RESTART
044 C
045 C   N1=NU
046 C   DO 3 J=1,NR
047 C   WIENE1(J)=WIENER(J)
048 C   3 R(J)=0.0
049 C
050 C   CALCULATE THE NUMBER OF CONSECUTIVE SAMPLINGS KR
051 C
052 C   KR=INT(H/HMIN+0.1)
053 C
054 C   GENERATE GAUSSIAN INCREMENTS R(J) OF WIENER PROCESS AND
055 C   THE WIENER PROCESS AT THE POINT T+H
056 C
057 C   DO 4 I=1,KR
058 C   DO 4 J=1,NR
059 C   31 CALL MCREDI(NU,REC1)
060 C   CALL MCREDI(NU,REC2)
061 C   IF(REC1.EQ.0.0)GOTO 31
062 C   GS=SQRT(-2.0*ALOG(REC1))*COS(PI2*REC2)
063 C   4 R(J)=R(J)+GS

```

Table 2 (continued)

```

064      DO 5 J=1,NR
065      R(J)=R(J)*SHM
066      5 WIENER(J)=WIENER(J)+R(J)
067      C
068      C      CALL ON SUBROUTINE STEP TO CALCULATE THE STATE VARIABLES
069      C      X1(I) ON THE FIRST STEP LENGTH H
070      C
071      CALL STEP(T,H,X,R,X1,NX,NR,METHOD,S1,S2,S3,S4)
072      C
073      C      IF ISTEP=0, PUT THE VALUES X1(I) TO THE CURRENT STATE VARIABLES
074      C      VECTOR X(I) AND GO TO THE BOTTOM OF SUBROUTINE
075      C
076      IF(ISTEP.NE.0)GOTO 7
077      T=T+H
078      DO 6 I=1,NX
079      6 X(I)=X1(I)
080      IS=IS+1
081      GOTO 16
082      C
083      C      IF ISTEP NOT EQUALS TO ZERO, COMPUTE THE NEXT STEP
084      C      OF THE LENGTH H AND THE LARGER STEP OF THE LENGTH 2*H
085      C
086      C      GENERATE GAUSSIAN INCREMENTS OF WIENER PROCESS ON THE NEXT STEP R1(J)
087      C      AND CALCULATE WIENER PROCESS AT THE POINT T+2*H
088      C
089      7 DO 8 J=1,NR
090      8 R1(J)=0.0
091      DO 10 I=1,KR
092      DO 10 J=1,NR
093      9 CALL MCREDI(NU,REC1)
094      CALL MCREDI(NU,REC2)
095      IF(REC1.EQ.0.0)GOTO 9
096      GS=SQRT(-2.0*ALOG(REC1))*COS(PI2*REC2)
097      10 R1(J)=R1(J)+GS
098      DO 11 J=1,NR
099      R1(J)=R1(J)*SHM
100      WIENER(J)=WIENER(J)+R1(J)
101      11 R(J)=R(J)+R1(J)
102      C
103      C      CALL ON SUBROUTINE STEP TO CALCULATE XH2(I) ON THE LARGE STEP 2*H
104      C
105      CALL STEP(T,H2,X,R,XH2,NX,NR,METHOD,S1,S2,S3,S4)
106      C
107      C      CALL ON SUBROUTINE STEP TO CALCULATE X2(I) ON THE SECOND STEP H
108      C
109      CALL STEP(T+H,H,X1,R1,X2,NX,NR,METHOD,S1,S2,S3,S4)
110      C
111      C      CALCULATE THE LARGEST ERROR DM
112      C
113      DM=0.0
114      DO 12 I=1,NX
115      DE=ABS(XH2(I)-X2(I))
116      XA=ABS(X2(I))
117      IF(XA.GT.1.0)DE=DE/XA
118      IF(DE.GT.DM)DM=DE
119      12 CONTINUE
120      C
121      C      IS DM LARGER EPS?
122      C
123      IF(DM-EPS)13,13,20
124      C
125      C      IF DM<EPS, DETERMINE CURRENT TIME T=T+H AND CURRENT STATE VARIABLES
126      C      X(I)=X2(I). IF IN ADDITION DM<EPS/10 DOUBL THE LENGTH STEP
127      C

```

Table 2 (continued)

```

128      13 IF(DM.LT.EPS1)K=K-1
129      IF(K.LT.KMIN)K=KMIN
130      14 T=T+H2
131      IS=IS+2
132      DO 15 I=1,NX
133      15 X(I)=X2(I)
134      C
135      C      CHECK THE NECESSERITY TO CALL ON SUBROUTINE OUTP
136      C
137      16 IF(T-TPR)2,19,19
138      19 TPR=TPR+DP
139      CALL OUTP(T,X,WIENER)
140      C
141      C      IS T LARGER THAN TMAX?
142      C
143      IF(T+HMIN/2.0,LT,TMAX)GOTO 2
144      GOTO 25
145      C
146      C      IF DM>EPS, REPEAT THE CALCULATIONS HALFING THE LENGTH STEP
147      C
148      20 K=K+1
149      C
150      C      IS K LARGER THAN KMAX?
151      C
152      IF(KMAX-K)21,22,22
153      C
154      C      IF K>KMAX, ELIMINATE K AND GO TO THE NEXT STEP
155      C
156      21 K=KMAX
157      GOTO 14
158      C
159      C      IF K LESS OR EQUAL KMAX RENEW THE STATE OF THE RANDOM NUMBER
160      C      GENERATOR AND WIENER PROCESSES AND REPEAT THE CALCULATIONS
161      C
162      22 NU=N1
163      DO 23 J=1,NR
164      23 WIENER(J)=WIENE1(J)
165      GOTO 2
166      25 RETURN
167      END

```


Table 3

```

001      C
002      C      THIS IS INNER SUBROUTINE TO PERFORM INTEGRATION ON ONE STEP.
003      C      IF METHOD=0, SUBROUTINE STEP OBTAINS ITO SOLUTION BY EULER
004      C      METHOD, OTHERWISE STRATONOVICH SOLUTION BY THE FORTH-ORDER
005      C      RUNGE-KUTTA METHOD.
006      C
007      C      SUBROUTINE STEP(T,H,X,R,XH,NX,NR,METHOD,S1,S2,S3,S4)
008      C
009      C      DIMENSION X(1),R(1),XH(1),S1(1),S2(1),S3(1),S4(1)
010      C
011      C      CALL ON USER SUBROUTINE SIDE TO DETERMINE THE INCREMENT OF
012      C      STATE VARIABLES ON THE STEP LENGTH H WITH INITIAL
013      C      CONDITIONS X(1) AT THE TIME T.
014      C
015      C      CALL SIDE(T,H,X,R,S1)
016      C
017      C      IS METHOD=0?
018      C
019      C      IF(METHOD.NE.0)GOTO 2
020      C
021      C      IF METHOD=0 CALCULATE THE NEXT SAMPLE XH(1) OF EULER SOLUTION
022      C      AT THE POIN T+H AND GO TO THE BOTTOM OF THE SUBROUTINE
023      C
024      C      DO 1 I=1,NX
025      1 XH(1)=S1(1)+X(1)
026      C      GOTO 7
027      C
028      C      IF METHOD NOT EQUAL TO ZERO CALCULATE THE NEXT RUNGE-KUTTA
029      C      COEFFICIENTS
030      C
031      C      2 DO 3 I=1,NX
032      3 XH(1)=X(1)+S1(1)*0.5
033      C      CALL SIDE(T+H*0.5,H,XH,R,S2)
034      C      DO 4 I=1,NX
035      4 XH(1)=X(1)+S2(1)*0.5
036      C      CALL SIDE(T+H*0.5,H,XH,R,S3)
037      C      DO 5 I=1,NX
038      5 XH(1)=X(1)+S3(1)
039      C      CALL SIDE(T+H,H,XH,R,S4)
040      C
041      C      DETERMINE THE NEXT SAMPLE XH(1) OF STRATONOVICH SOLUTION
042      C
043      C      DO 6 I=1,NX
044      6 XH(1)=(S1(1)+2.0*S2(1)+2.0*S3(1)+S4(1))/6.0+X(1)
045      7 RETURN
046      C      END

```