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Sensitivity analysis for
EXAMPLE 3: a function of Gaussian variables (up to 100 dimensional)
METHOD: PDD-SPA option 1
MAIN CODE

N = 10
Y = frac{1}{1000+sum_{i=1}^N X_i} - frac{1}{1000+3*sqrt{N}}

XI ~ Gaussian(0, 1), CONSISTENT POLYNOMIAL BY HERMITE
GAUSS-HERMITE QUADRATURE RULE

----- command line parameters to run the code -----
PROGRAM.EXE NVAR NBAS_R
C*****
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IMPLICIT REAL*8 (A-H,O-Z)

DOUBLE PRECISION X(200),G(200),MOMSEN_OUT(10,2),XMU_IN(200),
1 OBJ(200), XSIG_IN(200),X0(200),XL01(200),XU01(200)

REAL*8 XMU(20),SIG(20),NMU(20),NSIG(20)
COMMON /SR02/ XMU,SIG, NMU, NSIG, NYQ, N
INTEGER NBAS(20), NGAUSS(20),NGAUSS_SM(20),NBAS_SM(20), IFLAG_Y,
1 I_EVAL

COMMON /XR01/ N_F, N_GF, N_GC, N_EF,N_EC, N_EF1, N_EC1,
1 N_EF2, N_EC2
COMMON /XR04/ NBAS_R, NGAUSS_R, NVAR

COMMON /XR09/ I_EVAL
CHARACTER(80) FN
COMMON /XR10/ FN
COMMON /XR11/ XL01, XU01
COMMON /XR20/ C1_SCAL, I_RECIPROCAL
INTEGER IITER, IITER1, N_PREFEA, N_FEA, IITER_TOTAL, I_SQP
COMMON /XR05/ IITER, IITER1, N_PREFEA, N_FEA, IITER_TOTAL, I_SQP

REAL*8 PF, PF_MCS, PF_SEN(10,10), PF_SEN_MCS(20,10), TS_OUT,
1 Y0, YU(10,10), WU(10,10)

INTEGER NBAS_SPA, NGAUSS_SPA ,status

COMMON /SPA01/ Y0, YU,WU, NBAS_SPA, NGAUSS_SPA
CHARACTER(80) MSG,MSG1
CHARACTER(320) buf
INTEGER IW1
COMMON /XR07/ IW1
n1 = 1
n2 = 2
n3 = 3
n4 = 4
n5 = 5
n6 = 6
n7 = 7
n8 = 8

IW1 = 0

MSG = 'PROGRAM NVAR NBAS_R'

CALL GETARG(n1, buf, status)
IF (status .EQ. -1) THEN
PRINT*, 'WRONG NVAR!'
PRINT*, MSG
PRINT*, MSG1
STOP
endif

Read( buf, '(i10)' ) NVAR
PRINT*, 'NVAR = '
WRITE (*,*) NVAR

CALL GETARG(n2, buf, status)
IF (status .EQ. -1) THEN
PRINT*, 'WRONG NBAS_R!'
PRINT*, MSG
PRINT*, MSG1
STOP
endif

Read( buf, '(i10)' ) NBAS_R
PRINT*, 'NBAS_R = '
WRITE (*,*) NBAS_R

NBAS_SPA = 3
NGAUSS_SPA = 3

c0 = 1.0

IFLAG_AIJK = 0
N = 10
IMCS = 0
NVAR = 1

x0 = 0.

NSAMP = 10**6
IID = 0

DO I = 1, N
XMU_IN(I) = X0(I)
XSIG_IN(I) = 1.
ENDDO

NBAS = NBAS_R
NBAS_SM = NBAS_R
NGAUSS = 2*NBAS_R+1
NGAUSS_SM = 2
NGAUSS_GQ = 2

-- modify main
dcov = 0.02
ncov = (0.7-0.1)/dcov
ncum = 8
ng_cum = 8
ng_cum_sen = 4
ntheta = 2

do i = 0, 0

CALL PDD_SEN_PF_SPA (X0, XMU_IN, XSIG_IN, NSAMP,NBAS,
1 NBAS_SM, NGAUSS,
1 NGAUSS_SM, IID, NGAUSS_GQ, 1, IMCS, TS_OUT, PF,
2 PF_SEN, PF_MCS, PF_SEN_MCS,
3 IFLAG_AIJK, NVAR, ncum, ng_cum, ng_cum_sen, ntheta)

enddo

PRINT*, "PF = ", PF
PRINT*, "PF_SEN = ", PF_SEN(1:3,1:2)

PRINT*, "PF_MCS = ", PF_MCS
PRINT*, "PF_SEN_MCS = ", PF_SEN_MCS(1:3,1:2)

PRINT*, "TS_OUT = ", TS_OUT

END

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