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Sensitivity analysis for
EXAMPLE 5: a six-bay, twenty-one-bar truss (Lognormally distributed)
METHOD: PDD-MCS
      MAIN CODE

N = 21

X(I) ~ , Lognormally distributed, mul ... mu4 = 120, mu5 = 50, mu6 = 40, COV = c \in [0.1, 0.7]   STIELTJES PROCEDURE
GAUSS QUADRATURE RULE BY STIELTJES PROCEDURE

----- 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(200),SIG(200),NMU(200),NSIG(200)
COMMON /SR02/ NMU, NSIG, NYQ, N
INTEGEB NBAS(20), NGAUSS(20),NGAUSS_SM(20),NBAS_SM(20), IFLAG_Y,
1 I_EVAL, NVAR, I_Y, NBAS_R

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
INTEGEB 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(10,10), TS_OUT,
1 Y0, YU(10,10), WU(10,10)

DOUBLE PRECISION pf_sen_out_pdd(200,2), pf_sen_out_crude(200,2),
1 pf_sen_out_crude_fd(200,2)

INTEGEB NBAS_SPA, NGAUSS_SPA ,status

COMMON /SPA01/ Y0, YU,WU, NBAS_SPA, NGAUSS_SPA
CHARACTER(80) MSG,MSG1
CHARACTER(320) buf
INTEGEB 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
C PRINT*, MSG1
STOP
ENDIF

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

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

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

! NVAR =2

! NBAS_R = 3

I_Y = 0

NBAS_SPA = 1
c NGAUSS_SPA = 3

c0 = 1.0

IFLAG_AIJK = 0
N = 21
! N = 5
c IMCS = 0
NVAR = 1

X0(1) = 2
X0(2) = 2
X0(3) = 2
X0(4) = 2
X0(5) = 2
X0(6) = 2

X0(7) = 10
X0(8) = 10
X0(9) = 10
X0(10) = 10
X0(11) = 10
X0(12) = 10

X0(13) = 3
X0(14) = 3
X0(15) = 3
X0(16) = 3
X0(17) = 3

X0(18) = 1
X0(19) = 1
X0(20) = 1
X0(21) = 1

NSAMP = 10**7
IID = 0

cov = 0.1

DO I = 1, N
c XMU_IN(I) = X0(I)
XSIG_IN(I) = 0.1 *XMU_IN(I)
XSIG_IN(i) = cov * XMU_in(i)
ENDDO

! XMU_IN = 1.0
! XSIG_IN = 0.2

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

c -- modify main
dcov = 0.02
ncov = (0.7-0.1)/dcov
ncum = 5
ng_cum = 10
ng_cum_sen = 10
ntheta = 2

n_comp = 2

do i = 1,n_comp
call PDD(XMU_IN, XSIG_IN, nvar, NBAS_R, i)

enddo

call MCS_PDD2_sys (XMU_IN, XSIG_IN, nvar, NBAS_R, Nsamp,
1 n_comp,pf_sen_out_pdd, pf_sen_out_crude, pf_sen_out_crude_fd)

OPEN(200,FILE='PDD_MCS_cdf.DAT',STATUS='UNKNOWN')

WRITE(200,'(F20.10)'), pf_sen_out_pdd(1,1)
WRITE(200,'(<21>F20.10)'), pf_sen_out_pdd(2:22,1)
WRITE(200,'(<21>F20.10)'), pf_sen_out_pdd(2:22,2)

! call MCS_crude_sys (XMU_IN, XSIG_IN, Nsamp,
! 1 n_comp, pf_sen_out)

OPEN(201,FILE='crude_MCS_cdf.DAT',STATUS='UNKNOWN')

WRITE(201,'(F20.10)'), pf_sen_out_crude(1,1)
WRITE(201,'(<21>F20.10)'), pf_sen_out_crude(2:22,1)
WRITE(201,'(<21>F20.10)'), pf_sen_out_crude(2:22,2)

OPEN(202,FILE='crude_MCS_cdf_fd.DAT',STATUS='UNKNOWN')

WRITE(202,'(F20.10)'), pf_sen_out_crude_fd(1,1)
WRITE(202,'(<21>F20.10)'), pf_sen_out_crude_fd(2:22,1)
WRITE(202,'(<21>F20.10)'), pf_sen_out_crude_fd(2:22,2)

close(200)
close(201)
close(202)

END

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