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## COMPUTER PROGRAM FOR THE LOGISTIC MODEL TO ESTIMATE THE PROBABILITY OF OCCURRENCE OF DISCRETE EVENTS

C.F. CHUNG



Energy, Mines and  
Resources Canada

Énergie, Mines et  
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**Critical reader**  
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# COMPUTER PROGRAM FOR THE LOGISTIC MODEL TO ESTIMATE THE PROBABILITY OF OCCURRENCE OF DISCRETE EVENTS

## Abstract

A FORTRAN computer program has been written for obtaining the maximum likelihood estimates of unknown parameters in the logistic response model. It uses the method of scoring.

The logistic model is a more appropriate model and may give better results than the standard linear model for estimating the probability of occurrence of a discrete event as a function of several explanatory variables. The method is applied to describe the occurrence of volcanogenic massive sulphide deposits in Newfoundland in terms of 17 selected geological variables.

## Résumé

Un programme informatique FORTRAN a été rédigé pour obtenir les estimations les plus probables de paramètres inconnus dans le modèle logistique des réponses. Il utilise la méthode de décompte.

Le modèle logistique est plus approprié et peut donner de meilleurs résultats que le modèle linéaire standard pour l'estimation de la probabilité de manifestation de phénomènes distincts comme fonction de plusieurs variables explicatives. La méthode utilisée sert à décrire la manifestation de gisements de sulfures en amas d'origine volcanique à Terre-Neuve en termes de 17 variables géologiques choisies.

## INTRODUCTION

This study deals with the logistic analysis for estimating the probability of occurrence of an event as a function of several explanatory variables from qualitative response data. A logistic non-linear model is postulated and the unknown parameters in the model are estimated by the maximum likelihood (ML) method.

As a tool for correlating the occurrence of mineral deposits with mappable geological attributes, standard regression analysis has been widely used by, among others, Agterberg and Cabilio (1969), Sinclair and Woodsworth (1970), DeGeoffrey and Wignall (1971). Although this method is computationally simple, it has limitations for estimating the probability from qualitative response data (cf. Agterberg, 1974a).

Agterberg and Robinson (1971) and Agterberg et al. (1972) proposed the use of the linear model for estimating the probability of occurrence of mineral deposits from mappable geological attributes. In a discussion of this model, Tukey (1971) suggested that logistic analysis might be used for estimating probability of occurrence of mineral deposits. Subsequently, a logistic model was applied to systematically quantified geological variables for detecting target areas for mineral exploration by Agterberg (1974b). The parameters in this model were estimated by the iterative weighted least squares method proposed by Walker and Duncan (1967). Amemiya (1976) has shown that Walker and Duncan's method is equivalent to the method of scoring used in this paper.

The linear model and its limitations as applied to qualitative response data will be first discussed. The logistic model will then be postulated, followed by a discussion of how to estimate the unknown parameters by the ML method. The method of scoring as an algorithm for obtaining a solution from the system of the ML equations, is described. As a practical example, the logistic model is postulated for volcanogenic massive sulphide deposits in Newfoundland for resource evaluation, and the probability of occurrence of the deposits for each of the unit cells of size 10km by 10km is estimated as a logistic function of quantified litho-age units (see Leech, 1975).

## LIMITATIONS OF APPLICATION OF THE LINEAR MODEL TO QUALITATIVE RESPONSE DATA

Consider an occurrence  $Y_i$  for the  $i$ -th object of an event. The random variable  $Y_i$  takes, without loss of generality, the two possible values 0 and 1 depending upon absence and presence, respectively. Let the probability of occurrence  $Y_i$  for the  $i$ -th object be  $\theta_i$ .

$$\theta_i = \text{prob}(Y_i = 1) = E(Y_i) \quad (1)$$

Suppose that such binary observations are available for  $n$  objects. The problem is to develop methods of analysis for establishing any dependence of  $\theta_i$  on explanatory variables representing characteristics of objects.

For assessing a dependence of  $\theta_i$  on explanatory variables, let us consider the linear model:

$$\theta_i = X_i^T b \quad \text{for } i = 1, 2, \dots, n. \quad (2)$$

where  $b' = (b_0, b_1, \dots, b_p)$  is the  $(p+1)$ -dimensional vector of unknown parameters to be estimated and  $X_i' = (1, x_{i1}, x_{i2}, \dots, x_{ip})$  are observed values of  $p$  explanatory variables for the  $i$ -th object for  $i = 1, 2, \dots, n$ .

In order to estimate the unknown parameters  $b$ , the method of ordinary least squares (OLS) can be directly applied to the binary data where the observations 0 and 1 of  $Y_i$  are treated as if they were quantitative observations. The OLS estimates  $\hat{b}$  of  $b$  are:

$$\hat{b} = (X'X)^{-1} X'Y \quad \text{where}$$

$$Y = \begin{bmatrix} Y_1 \\ Y_2 \\ \vdots \\ Y_n \end{bmatrix} \quad \text{and} \quad X = \begin{bmatrix} X_1^T \\ X_2^T \\ \vdots \\ X_n^T \end{bmatrix} = \begin{bmatrix} 1 & x_{11} & \cdots & x_{1p} \\ 1 & x_{21} & \cdots & x_{2p} \\ \vdots & \vdots & \ddots & \vdots \\ 1 & x_{n1} & \cdots & x_{np} \end{bmatrix} \quad (3)$$

However, the OLS estimates  $\hat{b}$  of  $b$  retain very strong optimal properties only if the random variables  $Y_i$  follow several conditions. One of these conditions is that the variances of the  $Y_i$ 's should be equal to some constant,  $\sigma^2$ . i.e.,  $\text{Var}(Y_i) = \sigma^2$  for all  $i = 1, 2, \dots, n$ . However, since  $Y_i$  takes only two values 0 and 1,  $Y_i^2 = Y_i$ , and

$$\text{Var}(Y_i) = \theta_i(1 - \theta_i) \quad (4)$$

For this reason, there may be a serious loss of information if the OLS estimates  $\hat{b}$  of  $b$  are used, in particular, if the values of  $\theta_i(1 - \theta_i)$  vary considerably with  $i$ .

One possible alternative method to estimate  $b$  is to use an iterative scheme in which fitted values  $\hat{\theta}_i = X_i^T \hat{b}$  are obtained from (2) and (3), and then the method of weighted least squares (WLS) is employed to estimate  $b$  using weights  $\hat{\theta}_i(1 - \hat{\theta}_i)$ . However, now, another serious restriction on the usefulness of the linear model (2) arises from the condition:

$$0 \leq \theta_i \leq 1 \quad (5)$$

Some of the estimated probabilities  $\hat{\theta}_i$  and  $\hat{\theta}_{iw}$  using the OLS estimates  $\hat{b}$  and the WLS estimates  $\hat{b}_w$  may not satisfy the condition (5). In such cases, the method of constrained least squares could be considered to estimate  $b$ . However, not only is the problem in the mathematical programming computationally complicated, but also statistical interpretations of the estimates are severely limited when the method of constrained least squares is used for estimating  $b$ . An alternative approach consists of using a nonlinear model such as the logistic model.

### THE LOGISTIC MODEL AND THE MAXIMUM LIKELIHOOD METHOD TO ESTIMATE THE UNKNOWN PARAMETERS

A simple method of representing the probability  $\theta_i$  ( $i = 1, 2, \dots, n$ ) of occurrence of an event in terms of explanatory variables so that the estimate of probability lies between 0 and 1, is to postulate the logistic form:

$$\theta_i = E(Y_i) = \frac{e^{X_i^T b}}{1 + e^{X_i^T b}} \quad (6)$$

where the  $X_i$ 's and  $b$  are equivalent to those in equation (2). Equation (6) is called the logistic model. It has been advocated by Cox (1966, 1970), and Walker and Duncan (1967), among others, for estimating probabilities from qualitative response data. One of the advantages of this model is that any estimate of  $\theta_i$ , whatever  $X_i$ 's and  $b$  may be, satisfies the constraint (5).

In order to estimate  $b$ , Cox (1966, 1970) proposed to use the maximum likelihood (ML) method. The ML estimates  $\hat{b}$  of  $b$  are obtained as follows. We may first reorder the  $Y_i$ 's for computational simplicity so that the first  $n_1$  observed  $Y_i$ 's are 1 and the last  $n_2 = n - n_1$  observed  $Y_i$ 's are 0, i.e.,

$$\begin{aligned} Y_1 &= Y_2 = \cdots = Y_{n_1} = 1 \\ Y_{n_1+1} &= \cdots = Y_n = 0 \end{aligned} \quad (7)$$

Since  $\text{Prob } (Y_i=1) = \theta_i$  and  $\text{Prob } (Y_i=0) = 1-\theta_i$ , the likelihood function is:

$$\prod_{i=1}^{n_1} \theta_i \prod_{j=n_1+1}^n (1 - \theta_j) \quad (8)$$

Substituting (6) into (8), we obtain the likelihood function

$$\frac{\prod_{i=1}^{n_1} e^{X_i' b}}{\prod_{i=1}^n (1 + e^{X_i' b})} = \frac{\exp(\sum_{i=1}^{n_1} X_i' b)}{\prod_{i=1}^n (1 + e^{X_i' b})} \quad (9)$$

Hence the log-likelihood  $L(b)$  is obtained by taking the logarithm of this equation (9):

$$L(b) = \sum_{i=1}^{n_1} X_i' b - \sum_{i=1}^n \log_e(1 + e^{X_i' b}) \quad (10)$$

Differentiating (10) with respect to  $b_s$ ,

$$s_s(b) = \frac{\partial L(b)}{\partial b_s} = \sum_{i=1}^{n_1} x_{is} - \sum_{j=1}^n \frac{x_{js} e^{X_j' b}}{1 + e^{X_j' b}} \quad (11)$$

which is called the efficient score of  $b_s$ . The information matrix  $I(b)$  is obtained by differentiating  $s_s(b)$  with respect to  $b_t$  where the  $(s, t)$ -th component  $I_{st}(b)$  is:

$$I_{st}(b) = E\left(-\frac{\partial^2 L(b)}{\partial b_s \partial b_t}\right) = \sum_{i=1}^n \frac{x_{is} x_{it} e^{X_i' b}}{(1 + e^{X_i' b})^2} \quad (12)$$

The ML estimates  $\hat{b}$  should satisfy the system of equations

$$s_s(\hat{b}) = (s_s(b))_{b=\hat{b}} = 0 \quad \text{for } s = 0, 1, \dots, p. \quad (13)$$

Substituting (11) into (13), we obtain the following system of equations:

$$\sum_{i=1}^{n_1} x_{is} - \sum_{j=1}^n \frac{x_{js} e^{X_j' \hat{b}}}{1 + e^{X_j' \hat{b}}} = 0 \quad \text{for } s = 0, 1, \dots, p. \quad (14)$$

The method of scoring (Rao, 1971) can be applied for obtaining the solutions of  $\hat{b}$ .

## METHOD OF SCORING

The system of nonlinear equations in (14) is very complicated so that the solutions can not be obtained directly. One general method to solve the system is known as the method of scoring which is an iterative procedure. The method first takes an initial solution and then derives linear equations for additive corrections. This procedure can be repeated until the corrections become negligibly small.

Let  $d^0 = (d_0^0, d_1^0, \dots, d_p^0)$  be initial estimates of  $b$ . Then the first estimates  $d^1$ , in matrix notation, are given by

$$d^1 = d^0 + I^{-1}(d^0) s(d^0) \quad (15)$$

where  $s(d^0)$  is the  $(p+1)$ -dimensional vector with the  $s$ th component,  $s_s(d^0)$  is the efficient score of  $b_s$  at  $b=d^0$ , and  $I(d^0)$  is the information matrix at  $b=d^0$ . This process can be repeated with  $d^1$  as the new initial estimates. Then the  $(k+1)$ th estimates  $d^{k+1}$  of  $b$  are obtained from

$$d^{k+1} = d^k + I^{-1}(d^k) s(d^k) \quad \text{where}$$

$$s(d^k) = \begin{bmatrix} s_0(d^k) \\ s_1(d^k) \\ \vdots \\ s_p(d^k) \end{bmatrix} \quad \text{and} \quad I(d^k) = \begin{bmatrix} I_{00}(d^k) & \cdots & I_{0p}(d^k) \\ I_{10}(d^k) & \cdots & I_{1p}(d^k) \\ \vdots & \ddots & \vdots \\ I_{p0}(d^k) & \cdots & I_{pp}(d^k) \end{bmatrix} \quad (16)$$

Substituting (11) and (12) into (16), we obtain

$$\begin{aligned} s_s(d^k) &= \sum_{i=1}^{n_1} x_{is} - \sum_{j=1}^n \frac{x_{js} e^{x_j^i d^k}}{1 + e^{x_j^i d^k}} \\ I_{st}(d^k) &= \sum_{i=1}^n \frac{x_{is} x_{it} e^{x_i^t d^k}}{(1 + e^{x_i^t d^k})^2} \end{aligned} \quad (17)$$

If the system (11) of ML equations has a solution, the vector  $s(d^k)$  of the efficient scores vanishes for some  $k$  and the  $d^k$  are the ML estimates of  $b$ . That is,

$$\hat{b} = d^k \quad (18)$$

The computational procedures of the program are described in the general flowchart in Figure 1. A generalized inverse matrix is substituted for the inverse matrix when the matrix is singular. In the case of singularity, the estimates  $\hat{b}$  do not have meaning but the estimates  $\hat{\theta}_i$  of the probabilities  $\theta_i$  are meaningful.

## PRACTICAL EXAMPLE

The occurrence of volcanogenic massive sulphide (Sangster, 1972) deposits in Newfoundland is considered for example. A logistic model is postulated for estimating the probability of the occurrence as a function of systematically quantified geological variables. The data on the occurrences of the volcanogenic massive sulphide (VMS) deposits and geological variables have been taken from the data base for Project Appalachia (Leech, 1975).

In this data base, the island of Newfoundland was subdivided into 1409 cells with a size of 10 km by 10 km as shown in Figure 2. For each cell, a regular grid with 400 points was superimposed and 44 geological map units were quantified and compiled by Fabbri et al. (1975), by counting the number of points occupied by these map units. The 49 VMS deposits so far discovered in Newfoundland are distributed among 21 of the 1409 cells. These 21 cells are also shown in Figure 2.

The volcanic rocks of four geologic ages (Lower Silurian, Middle-Upper Ordovician, Lower Ordovician and Cambrian) host all of the 49 known VMS deposits. Hence, for this model, only 17 litho-age units which consist of all volcanic rocks of these ages together with associated sedimentary rocks and intrusions, are selected as explanatory variables in the model from the 44 litho-age units. Geological descriptions of the selected 17 litho-age units are listed in Table I. Only 307 of the 1409 cells contain at least one of the 17 litho-age units. The 21 cells containing one or more of the 49 known deposits are included in these 307 cells.

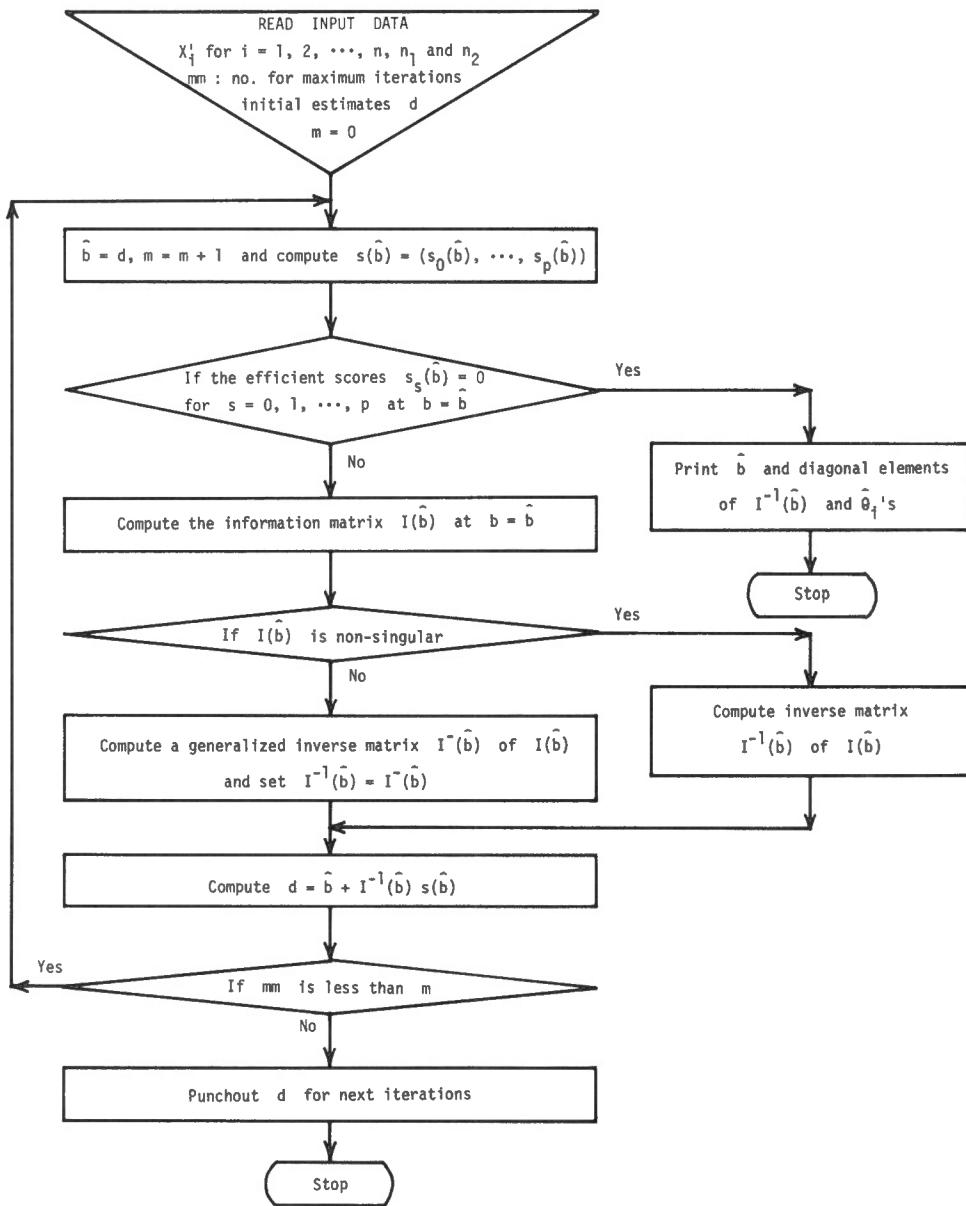


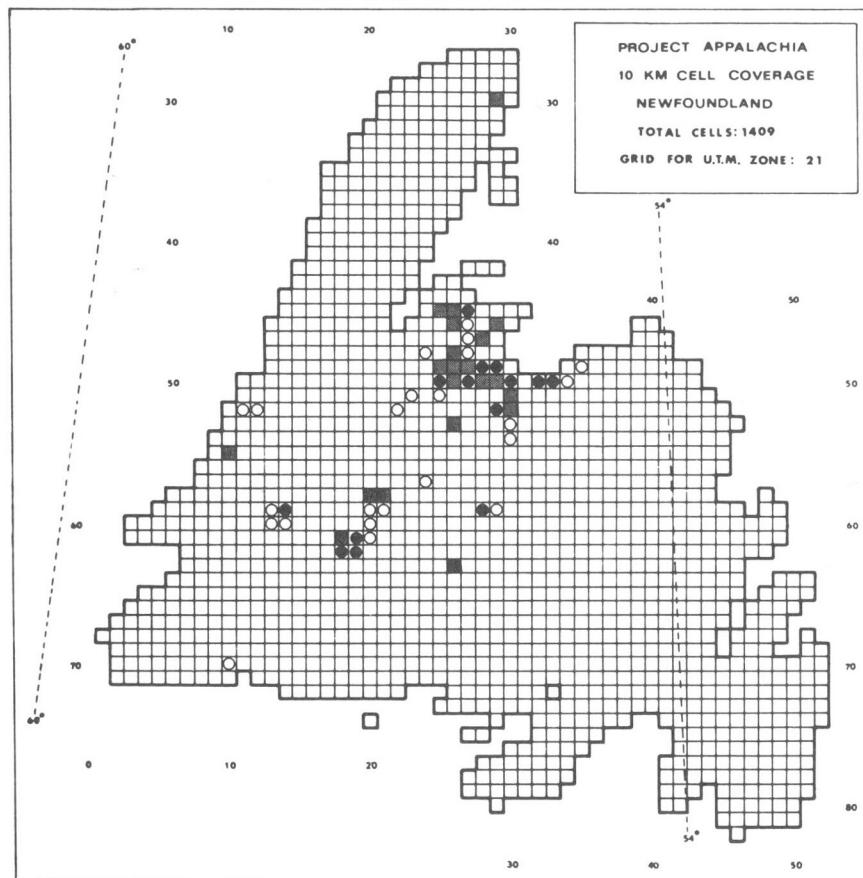
Figure 1. Flowchart of program LOGIST

Table 1

Geological description of the 17 selected litho-age units after Fabbri et al. (1975). The numbers in the boxes represent the index numbers of the explanatory variables used in the model

Rock Age types	Pel	Gw	Va	V	Vb	Gr	Um (Pre -Silurian)	GD
Lower Silurian	1	—	2	4	—			
Middle -Upper Ordovician	3	5	—	6	—	7	8	9
Lower Ordovician	10	11	—	12	13			
Cambrian	14	15	17	—	16			

Pel : Pelite (marine with or without minor siltstone and carbonate)  
 Gw : Greywacke - pelite, turbidite : deep water  
 Va : Acid volcanics greater than 50%  
 V : Basic volcanics; minor acid volcanics.  
 Vb : Basic volcanics; no reported acid volcanics.  
 Gr : Granite  
 Um : Ultramafic  
 GD : Gabbro-dioritic



- contains known occurrences of VMS deposits.
- estimated probability  $\geq 0.26$ .
- estimated probability  $\geq 0.13$ .

Figure 2. Probability map of the occurrence of volcanogenic massive sulphide deposits in Newfoundland. The probability is estimated from the selected systematically quantified 17 litho-age units (see text for detailed explanations) using the logistic analysis.

For any i-th cell, the vector of the observed values of the 17 explanatory variables  $x_i' = (1, x_{i1}, \dots, x_{i17})$  is known and the occurrence  $Y_i$  of the VMS deposits is recorded as 1 or 0 according to presence or absence of the known deposits for  $i = 1, 2, \dots, 307$ . The data is listed in the Appendix 2.

The logistic model postulated for this example, as in (6), is that the probability  $\theta_i$  of occurrence  $Y_i$  of the VMS deposits in Newfoundland satisfies the following logistic function of the 17 litho-age units:

$$\theta_i = \text{Prob}(Y_i = 1) = \frac{e^{x_i b}}{1 + e^{x_i b}} \quad (19)$$

where  $b$  is the unknown parameters to be estimated.

The ML estimates  $\hat{b}$  of  $b$ , after using the program, are given as:

$$\begin{aligned} \hat{b} = & (-4.560, -7.504, 0.012, -0.031, -0.011, -0.001, \\ & -0.011, 0.0, 0.003, 0.007, -2.002, -0.003, \\ & -0.011, 0.013, -2.251, 0.006, 0.022, 0.004) \end{aligned} \quad (20)$$

after 17 iterations.

From the  $\hat{b}$  in (20), the estimate  $\hat{\theta}_i$  of  $\theta_i$  for the i-th cell is obtained from

$$\hat{\theta}_i = \widehat{\text{Prob}}(Y_i = 1) = \frac{e^{x_i \hat{b}}}{1 + e^{x_i \hat{b}}} \quad (21)$$

The interpretation of the estimates  $\hat{\theta}_i$  may be complicated because of the possible existence of undiscovered deposits. For this example, it was assumed that  $Y_i=0$  in the i-th cell if no VMS deposit has been discovered in that cell. This would imply that  $\hat{\theta}_i$  is not an estimate of the true probability if there remain undiscovered deposits in the study area. In other words, the  $\hat{\theta}_i$ 's are estimates of only part of the true probability  $\theta_i$  and  $\hat{\theta}_i$  may be small. The largest  $\hat{\theta}_i$  ( $i = 1, \dots, 307$ ) is 0.75 and the average of the  $\hat{\theta}_i$ 's of the 21 cells containing one or more of the known VMS deposits is 0.26. The  $\hat{\theta}_i$ 's have been computed for the 286 cells where no VMS deposits have been discovered. Cells where the estimate  $\hat{\theta}_i$  is larger than 0.26 and 0.13, are indicated by solid and open circles, respectively, in Figure 2.

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## APPENDIX I

### INPUT PREPARATION

1.	Identification card		
	Column 1-80	Format 8A10	Variable NAME
	Description Any alphanumeric information used as output page heading.		
2.	Iteration control card		
	Column 1-10	Format F10.0	Variable EVEL
	11-15	I5	ITER
	16-20	I5	ICØEF
	Description Level of convergence Maximum permissible number of iterations =1, initial estimates of b are given. (See initial coefficient cards) =0, zero vector, (0, 0, ..., 0) is used as initial estimates of b.		
3.	Input control card		
	Column 1-5	Format I5	NVAR
	6-10	I5	N1
	11-15	I5	N2
	16-20	I5	ITAPE
	21-80	6A10	FØRM
	Description No. of explanatory variables No. of samples with Y(I)=1 (see text) No. of samples with Y(I)=0 (see text) =1 if data block is stored on tape or desk. When ITAPE=1, unit 99 is reserved for data block. =0 if data block is on punched cards. Format of the data block. For example, (8F10.0)		
4.	Output control card		
	Column 1-5	Format I5	IPRØB
	6-10	I5	ICØ
	Description =1, printout of observed and estimated values. =0, no action taken =1, final estimates b will be stored in unit 97 so that the user can catalogue the file for further studies =0, no action taken.		
5.	Initial coefficients cards		
	When ICØEF=0 (see iteration control card), no card is required. Skip this section and do not provide any card. However, if ICØEF=1, then INT ((NVAR+1)/8) +1 cards should be provided for (NVAR+1) initial coefficient under the format (8F10.0) where INT (•) is the function which takes only integer portion of the number (•), i.e. INT (1.92) =1.		
6.	Data block		
	Consists of N = N1 + N2 records on tape or disc file or N sets of cards. Each of N records or N sets of punched cards should contain observed values of NVAR explanatory variables under the format FØRM which was specified in input control card. First N1 records are for observations with Y(I) = 1 and the following N2 records are for observations with Y(I) = 0.		

APPENDIX II  
Example of input and selected output

Example of input data

The input consists of 4 control cards (see Input Data Description) and Data Block of 307 records which are read from Unit 99. Each of the 307 records contains the x-y coordinates of the cell and information on the 17 litho-age units (see Practical Example for explanations). The Input Control card specifies reading of the information on 17 litho-age units from Unit 99.

(i) Listing of 4 control cards

**LOGISTIC ANALYSIS, VMS DEPOSITS, NEWFOUNDLAND**

<b>0.1</b>	<b>30</b>	<b>0</b>		
<b>17</b>	<b>21</b>	<b>286</b>	<b>1</b>	<b>(6X,17F3.0)</b>
<b>0</b>	<b>1</b>			

(ii) Listing of Data Block

26 45 0 0 0 0 0 39 28 41 0 0 0219 0 5 64 0	000001
25 45 0 0 0 0 0 6 20 44 0 0 0 71 0259 0 0	000002
26 63 0 0 0 0242 92 0 49 0 0 0 0 0 0 0 0 0	000003
28 50 0 0 0 0 0255 17 0 0 0 0 0128 0 0 0 0	000004
29 50 0 0 0 0 2320 3 0 0 0 0 0168 0 0 0 0	000005
30 51 0 0 0 0 0378 22 0 0 0 0 0 0 0 0 0	000006
30 52 0 0 0 0 0349 51 0 0 0 0 0 0 0 0 0	000007
18 61 0 0 0 0 0288 0 0 0 0 0 0 0 0 0 0	000008
26 53 0 32 15 11 2513 7 0 0 4 0 0 0 0 0 0	000009
26 46 0 0 0 0 0 0117 0 1 0 0 0 0 0 0 254 28	000010
26 48 016 7 0 0 0 0 88 0 0 0 0 58 0 0 0 0	000011
25 49 0317 0 0 0 0 0 0 0 0 0 67 0 0 0 0	000012
20 58 0336 0 19 0 0 0 0 0 0 0 0 0 0 0 0	000013
21 58 0328 0 25 0 0 0 0 0 0 0 0 0 0 0 0	000014
28 47 0 0 0 0 0 0 0 9 5 0 0 28 0 0 3 23 0	000015
10 55 0 0 0 0 0 4 5 90 0 66 93 0 0 0 0	000016
29 30 0 0 0 0 0 0 25 2 0 1314 7 0 0 0 0	000017
27 49 0 0 0 0 0 0 0 0 0 0 0394 0 0 0 0	000018
29 46 0 0 0 0 0 0 0 4 0 0 0184 0 0 0 0150	000019
26 49 0 11 0 0 0 0 16 0 0 0 0354 0 0 0 0	000020
26 50 0 19 0 30 0 0 0 0 0 0 0205 0 0 0 0	000021
15 67 0 0 0 4613 0 0 0 0 0 0 0 0 0 0 0	000022
32 53 0 0 0 5218 7 2 0 0 0 0 0 0 0 0 0	000023
14 67 0 0 0 8023 3 0 0 0 0 0 0 0 0 0 0	000024
28 57 0 0 0 014325 3 0 0 0 0 0 0 0 0 0	000025
27 60 0 0 0 56 75 0 0 8 0 0 0 0 0 0 0	000026
37 50 31 0 0 2710 5 4 0 0 0 0 0 0 0 0	000027
25 60 29 0 0 98 92 0 0 0 0 0 0 0 0 0	000028
24 60123 92 0 65 16 0 0 0 0 0 0 0 0 0 0	000029
23 52 0122 0134 0 0 0 0 0 0 0 0 0 0 0 0	000030
27 59 0195 0107 0 0 0 0 0 0 0 0 0 0 0 0	000031
22 61 5412 4 0 70 3 0 0 0 0 0 0 0 0 0	000032
24 56 0 35 0112 0 17 0 0 0 0 0 0 0 0 0	000033
24 52 0153 0247 0 0 0 0 0 0 0 0 0 0 0 0	000034
24 53 0170 0230 0 0 0 0 0 0 0 0 0 0 0 0	000035
23 53 0 84 0 95 0 0 0 0 0 0 0 0 0 0 0	000036
21 53 0100 0124 0 0 0 0 0 0 0 0 0 0 0 0	000037
22 53 0 22 0 45 0 0 0 0 0 0 0 0 0 0	000038
24 55 0 64 0 83 0 7 0 0 0 0 0 0 0 0	000039
23 61149 18 0 9 50 0 0 0 0 0 0 0 0 0	000040
25 59 0131 0 50 73 0 0 0 0 0 0 0 0 0	000041
23 58 0179 0 0166 10 0 0 0 0 0 0 0 0	000042
11 70 0147 0 0 68 0 0 0 0 0 0 0 0	000043
23 60 1232 0 11115 0 0 0 0 0 0 0 0	000044
36 53 0 0 66 33 4 0 0 0 0 0 0 0 0	000045
24 54 0 32 0165 0 0 0 0 0 0 0 0 0	000046
26 59 0 30 0 96 4 0 0 0 0 0 0 0 0	000047
27 58 0 15 0 96 21 0 0 0 0 0 0 0	000048
28 58 0 90 0203 0 0 0 0 0 0 0 0	000049
29 56 0 0 0193 43 0 0 0 0 0 0 0	000050
29 57 0 0 0 80 24 0 0 0 0 0 0	000051
24 51 0 62 0214 0 0 0 0 0 0 22 0	000052
25 53 0100 0274 0 5 0 0 0 0 0	000053
20 53 0 3 0 7 0 0 0 0 0 0	000054
33 53 0 0 0230 22 0 0 0 0 0 0	000055



## Appendix II (cont'd)

## Appendix II (cont'd)

14 58	0	0	0	0	0	0	0	0	0	0	0129	0	7210	0	0	000262	
28 28	0	0	0	0	0	0	0	8	0	95	18 31	0	0	0	0	000263	
7 58	0	0	0	0	0	0	0	0	0	0	7 2	0	0	0	0	000264	
15 60	0	0	0	0	0	0	0	0	0	0	50 9	0	0	0	0	000265	
14 61	0	0	0	0	0	0	0	0	0	0	0248 55	0	0	0	0	000266	
8 59	0	0	0	0	0	0	0	0	12	0227	81	0	0	0	0	000267	
9 56	0	0	0	0	0	0	0	15	40	0209	47	0	0	0	0	000268	
7 59	0	0	0	0	0	0	0	0	0	0102	32	0	0	0	0	000269	
13 50	0	0	0	0	0	0	0	0	2 56	0206	36	0	6	0	0	000270	
9 55	0	0	0	0	0	0	0	33	0 66	0109	45	0	0	0	0	000271	
11 53	0	0	0	0	0	0	0	0	13 64	0	76120	0	0	0	0	000272	
11 51	0	0	0	0	0	0	0	21	0117	0129	50	6	0	0	0	000273	
12 51	0	0	0	0	0	0	0	0212	99	0	16 72	1	0	0	0	000274	
9 58	0	0	0	0	0	0	0	0180	49	0	35 75	0	0	0	0	000275	
9 57	0	0	0	0	0	0	0	0190	91	0	72 47	0	0	0	0	000276	
29 29	0	0	0	0	0	0	0	0119	1	0120160	0	0	0	0	0	000277	
10 56	0	0	0	0	0	0	0	0181175	0	6 38	0	0	0	0	0	000278	
11 52	0	0	0	0	0	0	0	0	5229	0	40123	1	0	0	0	000279	
12 52	0	0	0	0	0	0	0	0	19229	0	19133	0	0	0	0	000280	
8 58	0	0	0	0	0	0	0	0	48226	0	30 46	0	0	0	0	000281	
11 50	0	0	0	0	0	0	0	4	0 20	0	9 6	1	0	0	0	000282	
8 57	0	0	0	0	0	0	0	0	4 56	0	30 23	0	0	0	0	000283	
12 50	0	0	0	0	0	0	0	44	68129	0	4 53	24	0	0	0	000284	
18 54	0	0	0	0	0	0	0	0	0 0	0	0	0	6	0	0	000285	
18 72	0	0	0	0	0	0	0	0	0 0	0	0	0	4	0	0	000286	
19 57	0	3	0	0	0	0	0	0	0 0	0	0	0	8	0	0	000287	
18 55	0	0	0	0	0	0	0	0	0 0	0	0	0	174	0	0	000288	
16 57	0	0	0	0	0	0	0	0	0 0	0	0	0	82	0	0	000289	
18 56	0	0	0	0	0	0	0	0	0 0	0	0	0	0133	0	0	000290	
17 57	0	0	0	0	0	0	0	0	0 0	0	0	0	56	0	0	000291	
17 56	0	0	0	0	0	0	0	0	0 0	0	0	0	88	0	0	000292	
19 56	0	0	0	0	0	0	0	0	0 0	0	0	0	24	0	0	000293	
19 54	0	0	0	0	0	0	0	0	0 0	0	0	0	21	0	0	000294	
19 72	0	0	0	0	0	0	0	0	0 0	0	0	0	23	0	0	000295	
19 55	0	0	0	0	0	0	0	0	0 0	0	0	0	8	0	0	000296	
22 71	0	0	0	0	0	0	0	0	0 0	0	0	0	14	0	0	000297	
20 72	0	0	0	0	0	0	0	0	0 0	0	0	0	12	0	0	000298	
16 58	0	0	0	0	0	0	0	0	0 0	0	0	0	9 28	0	0	000299	
25 50	0129	0	0	0	0	0	0	0	0 0	0	70180	0	0	0	0	000300	
23 49	0	0	0	0	0	0	0	51	0	0	0	0	31	0 32	0	000301	
25 46	0	0	0	0	0	0	0	0176	9 12	0	0	0	99	0104	0	0	000302
24 48	0	56	0	0	0	0	46	0	0	0	0	0	81	0171	0	0	000303
27 45	0	0	0	0	0	0	0129	20	0	0	0	0	0	0	16191 44	000304	
17 61	0	0	2	0	0	54	0	0	0	44	0	0	0	0	0	000305	
30 50	0	0	0	0	14278	0	0	0	0	0	79	0	0	0	0	000306	
27 50	0	0	0	0	0175	23	0	0	0	0174	0	0	0	0	0	000307	

Example of selected output

In order to save space, a part of output has been omitted from the full output for the run specified in the input.

**LOGISTIC ANALYSIS. VMS DEPOSITS. NEWFOUNDLAND**

```

LEVEL OF CONVERGENCE =          •1000000000
MAXIMUM PERMISSIBLE NO. OF ITERATIONS = 30
NUMBER OF VARIABLES           = 17
NUMBER OF OBSERVATIONS WITH Y(I)=1 = 21
NUMBER OF OBSERVATIONS WITH Y(I)=0 = 286
ITAPE = 1                      INPUT FORMAT = (6X,17F3.0)
IPROB = 0                       ICO = 1

```

AS A STARTING POINT, ALL COEFFICIENTS ARE SET EQUAL TO ZERO.

**1 TH ITERATION****THE INPUT MATRIX HAS FULL RANK**

18

SCORES----ITERATION WILL CEASE WHEN ALL SCORES ARE LESS THAN THE GIVEN LEVEL OF CONVERGENCE.

-•13250000000E+03	-•355000000000E+03	-•317950000000E+04	-•117250000000E+04	-•233500000000E+04
-•57735000000E+04	-•391650000000E+04	-•166250000000E+04	-•963500000000E+03	-•102850000000E+04
-•22000000000E+03	-•197850000000E+04	-•246950000000E+04	-•654000000000E+03	-•900000000000E+01
-•90700000000E+03	-•79000000000E+02	-•72050000000E+03		

**1 TH ESTIMATES OF COEFFICIENTS**

-•207481970741E+01	•105881755093E-04	•312654751221E-02	-•190685196247E-03	-•807077182694E-03
-•123669657949E-03	•279849431648E-02	-•350287243629E-03	-•604616171763E-03	•113665164554E-02
-•743733493896E-03	-•113785587834E-03	•403566727885E-02	•462046579239E-02	-•497866815205E-01
•950798744707E-03	•110174300000E-01	•402465683346E-03		

NUMBER OF SCORES WHICH ARE GREATER THAN SPECIFIED LEVEL OF CONVERGENCE = 18

• •

## 6 TH ITERATION

THE INPUT MATRIX HAS FULL RANK

16

SCORES----ITERATION WILL CEASE WHEN ALL SCORES ARE LESS THAN THE GIVEN LEVEL OF CONVERGENCE.

-• 176499477018E-01	-• 403339811061E+00	-• 446025286279E+00	-• 577594140794E-01	-• 271262781801E+00
-• 299254601310E+00	-• 305692898306E+00	-• 862048410090E-02	-• 145075807256E+01	-• 120399666757E-01
-• 293166315143E+00	-• 634956933072E-01	-• 136855339837E+01	-• 161759482580E-03	-• 569474729695E-02
-• 139657553173E+00	-• 193497380678E-04	-• 255526711044E-04		

6 TH ESTIMATES OF COEFFICIENTS

-• 456232093766E+01	-• 123917381668E+00	-• 117211577606E-01	-• 311128213549E-01	-• 105627099720E-01
-• 172246998146E-02	-• 106560772865E-01	-• 206484457493E-04	-• 350281796204E-02	-• 652533395475E-02
-• 110708232505E+00	-• 335030178721E-02	-• 116028049656E-01	-• 126761605023E-01	-• 921148942879E+00
-• 606701879595E-02	-• 218447551764E-01	-• 439734470456E-02		

NUMBER OF SCORES WHICH ARE GREATER THAN SPECIFIED LEVEL OF CONVERGENCE = 9

• • •

## 12 TH ITERATION

THE INPUT MATRIX HAS FULL RANK

16

SCORES----ITERATION WILL CEASE WHEN ALL SCORES ARE LESS THAN THE GIVEN LEVEL OF CONVERGENCE.

-• 155443914666E-01	-• 269668151836E-01	-• 270008210533E+01	-• 514988289848E-02	-• 138838207578E+00
-• 137956775030E+01	-• 160419944077E-01	-• 680042562417E-01	-• 539302472089E-01	-• 127158491614E-02
-• 110261525778E-01	-• 508034237128E-01	-• 496121505130E-01	-• 339517599059E-03	-• 106381549911E-03
-• 295637377712E-02	-• 310752711812E-04	-• 383697188227E-04		

12 TH ESTIMATES OF COEFFICIENTS

-• 455953815905E+01	-• 248879812094E+01	-• 118095857312E-01	-• 311703097405E-01	-• 106950928217E-01
-• 146241859098E-02	-• 106253916227E-01	-• 157963732633E-04	-• 343549953034E-02	-• 650614087463E-02
-• 423699237599E+00	-• 314770593971E-02	-• 115860054860E-01	-• 126449228921E-01	-• 150665005183E+01
-• 606126706442E-02	-• 218434671053E-01	-• 439155731402E-02		

NUMBER OF SCORES WHICH ARE GREATER THAN SPECIFIED LEVEL OF CONVERGENCE = 3

• • •

## 17 TH ITERATION

THE INPUT MATRIX HAS FULL RANK 16

SCORES----ITERATION WILL CEASE WHEN ALL SCORES ARE LESS THAN THE GIVEN LEVEL OF CONVERGENCE.

- .21956225452 5E+03	- .182470269994E-03	- .4233330885023E-01	- .174509295903E-10	- .200717226062E-02
- .209840736334E-01	- .291038304567E-10	- .236468622461E-10	- .554166511392E-03	- .297228203635E-03
- .111215079707E-03	- .910962480566E-02	- .851859367685E-04	- .545696821064E-11	- .724765546491E-06
- .162621672644E-04	- .181898940355E-11	0.		

## 17 TH ESTIMATES OF COEFFICIENTS

- .455960259706E+01	- .750378679627E+01	- .118105065942E-01	- .311791442394E-01	- .106954430960E-01
- .146018762793E-02	.106255274642E-01	.157154076343E-04	.342940142662E-02	.650151007344E-02
- .200213128684E+01	- .310242847869E-02	- .1158514866628E-01	.126459605760E-01	- .225063198809E+01
.606176593586E-02	.218440915409E-01	.439209742969E-02		

NUMBER OF SCORES WHICH ARE GREATER THAN SPECIFIED LEVEL OF CONVERGENCE = 0

## LOGISTIC ANALYSIS, VMS DEPOSITS, NEWFOUNDLAND

## FINAL ESTIMATES OF COEFFICIENTS

- .455960259706E+01	- .750378679627E+01	- .118105065942E-01	- .311791442394E-01	- .106954430960E-01
- .146018762793E-02	.106255274642E-01	.157154076343E-04	.342940142662E-02	.650151007344E-02
- .200213128684E+01	- .310242847869E-02	.1158514866628E-01	.126459605760E-01	- .225063198809E+01
.606176593586E-02	.218440915409E-01	.439209742969E-02		

## VARIANCES OF COEFFICIENTS

.70411712250400	.5481096345D+04	.11473202840-04	.2392495509D-02	.2619142688D-03
.32008984948D-04	.8773802306D-05	.5161662427D-04	.1076276229D-03	.5873726674D-04
.2997969833D+04	.1893678555D-03	.9081931101D-05	.4868979769D-04	.2071088370D+06
.2469946971D-04	.6539275232D-04	.3878407110D-04		

STANDARD DEVIATIONS OF COEFFICIENTS

.839116870573E+00	.740398294520E+02	.338721166186E-02	.489131425027E-01	.161837655925E-01
.573496726078E-02	.296206048316E-02	.718447105017E-02	.103743733718E-01	.766402418689E-02
.547537198078E+02	.137610993555E-01	.301362424682E-02	.697780751312E-02	.455092119271E+03
.496985610518E-02	.808657852981E-02	.622768585444E-02		

\*\*\*\*\* WARNING \*\*\*\*\*

IF AT LEAST ONE OF THE VARIANCES IS PRINTED 0., ESTIMATES OF COEFFICIENTS THEMSELVES ARE NOT MEANINGFUL DUE TO USE OF THE GENERALIZED INVERSE MATRIX. HOWEVER, THE FOLLOWING ESTIMATES OF PROBABILITIES (PRINTED ONLY IF REQUESTED) ARE MEANINGFUL.

APPENDIX III  
Listing of Program LOGIST

```

PROGRAM LOGIST(INPUT,OUTPUT,TAPE10,TAPE99,TAPE97,PUNCH)          MAIN 001
* * * * *                                                       MAIN 002
C
C
C           LOGISTIC ANALYSIS                                MAIN 003
C
C           G. F. CHUNG, GEOMATHEMATICS SECTION                MAIN 004
C
C           GEOLOGICAL SURVEY OF CANADA, OTTAWA, CANADA        MAIN 005
C
C           AUGUST, 1977                                         MAIN 006
C
C   *   *   *   *   *   *   *   *   *   *   *   *   *   *   *   *
C
COMMON X(20),B(20),NS(20),D(20,20)                                MAIN 011
DIMENSION NAME(8),FORM(6),T(20),V(20),F(20)                         MAIN 012
DOUBLE PRECISION D                                                 MAIN 013
C
C READ TITLE AND INPUT. OUTPUT CONTROL CARDS                         MAIN 014
C   *   *   *   *   *   *   *   *   *   *   *   *   *   *   *   *
C
READ 1,NAME                                              MAIN 015
1 FORMAT(8A10)                                            MAIN 016
READ 2,EVEL,ITER,ICOEF                                     MAIN 017
2 FORMAT(F10.0,3I5)                                         MAIN 018
READ 3,NVAR,N1,N2,ITAPE,FORM                                 MAIN 019
3 FORMAT(4I5,6A10)                                         MAIN 020
N=N1+N2                                               MAIN 021
READ 3,IPROB,ICO                                         MAIN 022
MAIN 023
READ 4,ICOEF,ICO                                         MAIN 024
N=1
READ 5,ICOEF,ICO                                         MAIN 025
MAIN 026
READ 6,ICOEF,ICO                                         MAIN 027
MAIN 028
PRINT 7,NAME                                              MAIN 029
5 FORMAT(1H1,8A10)                                         MAIN 030
PRINT 8,EVEL,ITER                                         MAIN 031
6 FORMAT(1H0,"LEVEL OF CONVERGENCE =      ",F15.10,/,1X,    MAIN 032
1      "MAXIMUM PERMISSIBLE NO. OF ITERATIONS =",I3)       MAIN 033
PRINT 9,NVAR,N1,N2                                         MAIN 034
7 FORMAT(1H0,"NUMBER OF VARIABLES                  = ",I5,/,1X,    MAIN 035
1      "NUMBER OF OBSERVATIONS WITH Y(I)=1 = ",I5,/,1X,    MAIN 036
2      "NUMBER OF OBSERVATIONS WITH Y(I)=0 = ",I5)       MAIN 037
PRINT 10,ITAPE,FORM                                         MAIN 038
8 FORMAT(1H0,"ITAPE =",I3,10X,"INPUT FORMAT = ",7A10)    MAIN 039
PRINT 11,IPROB,ICO                                         MAIN 040
9 FORMAT(1H0,"IPROB  =",I2,10X,"ICO    =",I3)       MAIN 041
M=NVAR+1                                               MAIN 042
IF(ICOEF.EQ.0)GO TO 10                                         MAIN 043
READ 12,(B(I),I=1,M)                                         MAIN 044
11 FORMAT(8F10.0)                                         MAIN 045
PRINT 12                                              MAIN 046
12 FORMAT(1H0,"GIVEN INITIAL COEFFICIENTS AS STARTING POINT") MAIN 047
PRINT 13,(B(I),I=1,M)                                         MAIN 048
13 FORMAT(1H0,5E20.12)                                         MAIN 049
GO TO 30                                              MAIN 050
10 PRINT 14                                              MAIN 051
14 FORMAT(1H0,"AS A STARTING POINT, ALL COEFFICIENTS ARE SET EQUAL TO") MAIN 052
1 ZERO.")                                              MAIN 053
DO 20 I=1,M                                         MAIN 054
B(I)=0.0                                              MAIN 055
20 CONTINUE                                         MAIN 056
30 DO 40 I=1,M                                         MAIN 057
T(I)=0.0                                              MAIN 058
40 CONTINUE                                         MAIN 059
REWIND 10                                         MAIN 060
X(1)=1.0                                              MAIN 061
C   *   *   *   *   *   *   *   *   *   *   *   *   *   *   *   *

```

```

C READ INPUT DATA BLOCK          MAIN 064
C * * * * *                         MAIN 065
C IF(ITAPE.EQ.1)GO TO 80          MAIN 066
C DO 70 I=1,N                      MAIN 067
C READ FORM,(V(J),J=1,NVAR)        MAIN 068
C DO 50 K=1,NVAR                  MAIN 069
C L=K+1                           MAIN 070
C X(L)=V(K)                        MAIN 071
C 50 CONTINUE                       MAIN 072
C WRITE(10) (X(J),J=1,M)           MAIN 073
C IF(I.GT.N1)GO TO 70              MAIN 074
C DO 60 K=1,M                      MAIN 075
C T(K)=T(K)+X(K)                  MAIN 076
C 60 CONTINUE                       MAIN 077
C 70 CONTINUE                       MAIN 078
C GO TO 120                         MAIN 079
C 80 REWIND 99                      MAIN 080
C DO 110 I=1,N                      MAIN 081
C READ(99,FORM) (V(J),J=1,NVAR)    MAIN 082
C DO 90 K=1,NVAR                  MAIN 083
C L=K+1                           MAIN 084
C X(L)=V(K)                        MAIN 085
C 90 CONTINUE                       MAIN 086
C WRITE(10) (X(J),J=1,M)           MAIN 087
C IF(I.GT.N1)GO TO 110             MAIN 088
C DO 100 K=1,M                     MAIN 089
C T(K)=T(K)+X(K)                  MAIN 090
C 100 CONTINUE                      MAIN 091
C 110 CONTINUE                      MAIN 092
C REWIND 99                         MAIN 093
C * * * * *                         MAIN 094
C C START ITERATION                 MAIN 095
C * * * * *                         MAIN 096
C 120 REWIND 10                      MAIN 097
C ISTEP=1                           MAIN 098
C 130 CONTINUE                      MAIN 099
C * * * * *                         MAIN 100
C C CALL SUBROUTINE LOGIT FOR COMPUTATION   MAIN 101
C * * * * *                         MAIN 102
C CALL LOGIT(M,N,ISTEP,V,T)         MAIN 103
C REWIND 10                         MAIN 104
C PRINT 15                           MAIN 105
C 15 FORMAT(1HO,"SCORES----ITERATION WILL CEASE WHEN ALL SCORES ARE LEMAIN 106
C 1SS THAN THE GIVEN LEVEL OF CONVERGENCE.")  MAIN 107
C PRINT 13,(V(I),I=1,M)             MAIN 108
C PRINT 16,ISTEP                   MAIN 109
C 16 FORMAT(1HO,I2," TH ESTIMATES OF COEFFICIENTS")  MAIN 110
C PRINT 13,(B(I),I=1,M)             MAIN 111
C ILEVEL=0                           MAIN 112
C DO 140 I=1,M                      MAIN 113
C C=ABS(V(I))                      MAIN 114
C IF(C.LT. EVEL)GO TO 140          MAIN 115
C ILEVEL=ILEVEL+1                  MAIN 116
C 140 CONTINUE                      MAIN 117
C PRINT 17,ILEVEL                  MAIN 118
C 17 FORMAT(1HO,"NUMBER OF SCORES WHICH ARE GREATER THAN SPECIFIED LEVEMAIN 119
C 1L OF CONVERGENCE = ",I5)        MAIN 120
C IF(ILEVEL.EQ.0)GO TO 160          MAIN 121
C ISTEP=ISTEP+1                    MAIN 122
C IF(ISTEP.GT.ITER)GO TO 150      MAIN 123
C GO TO 130                         MAIN 124
C 150 PRINT 18                      MAIN 125
C 18 FORMAT(1HO,"THE SOLUTION CAN NOT BE OBTAINED FOR THE GIVEN LEVEL OMAIN 126
C 1F CONVERGENCE AND THE MAXIMUM PERMISSIBLE NUMBER OF ITERATIONS",/,MAIN 127
C 21X,"HOWEVER, THIS PROGRAM WILL PRODUCE PUNCHED OUTPUTS(CARDS) OF MAIN 128
C 3THE LAST ESTIMATES OF BETA WHICH CAN BE USED FOR THE",/,1X,"INITIA MAIN 129

```

```

4L COEFFICIENTS FOR NEXT JOB")
PUNCH 19,(B(I),I=1,M)                                MAIN 130
19 FORMAT(8F10.5)                                     MAIN 131
GO TO 220                                              MAIN 132
C   *          *          *          *          *          *          MAIN 133
C STOP ITERATION, PRINT ESTIMATES(ML ESTIMATES) AND VARIANCES  MAIN 134
C   *          *          *          *          *          *          MAIN 135
C   *          *          *          *          *          *          MAIN 136
160 PRINT 5,NAME                                     MAIN 137
PRINT 27                                              MAIN 138
PRINT 13,(B(I),I=1,M)                                MAIN 139
IF(IC0.NE.1)GO TO 772                               MAIN 140
REWIND 97                                             MAIN 141
WRITE(97,771)(B(I),I=1,M)                            MAIN 142
771 FORMAT(5E20.12)                                  MAIN 143
REWIND 97                                             MAIN 144
772 PRINT 21                                         MAIN 145
21 FORMAT(1H0,"VARIANCES OF COEFFICIENTS")          MAIN 146
PRINT 22,(D(I,I),I=1,M)                            MAIN 147
22 FORMAT(1H0,SD20.10)                                MAIN 148
PRINT 24                                              MAIN 149
24 FORMAT(1H0,"STANDARD DEVIATIONS OF COEFFICIENTS") MAIN 150
DO 170 I=1,M                                         MAIN 151
F(I)=DSQRT(D(I,I))                                 MAIN 152
170 CONTINUE                                         MAIN 153
PRINT 13,(F(I),I=1,M)                                MAIN 154
PRINT 25                                              MAIN 155
IF(IPR08.EQ.0)GO TO 220                            MAIN 156
C   *          *          *          *          *          *          MAIN 157
C PRINT ESTIMATED PROBABILITY                         MAIN 158
C   *          *          *          *          *          *          MAIN 159
PRINT 5,NAME                                         MAIN 160
M1=1                                                 MAIN 161
M2=N1                                              MAIN 162
PRINT 26                                              MAIN 163
180 DO 200 I=M1,M2                                  MAIN 164
READ(10)(X(J),J=1,M)                                MAIN 165
XX=0.
DO 190 K=1,M                                         MAIN 166
XX=XX+X(K)*B(K)
190 CONTINUE                                         MAIN 167
EX=EXP(XX)                                           MAIN 168
THE=EX/(1.0+EX)                                     MAIN 169
JJ=I-M1+1                                           MAIN 170
PRINT 31,JJ,THE                                     MAIN 171
MAIN172A
200 CONTINUE                                         MAIN 172B
IF(M2.EQ.N)GO TO 210                               MAIN 173
M1=N1+1                                            MAIN 174
M2=N                                              MAIN 175
PRINT 28                                              MAIN 176
GO TO 180                                            MAIN 177
210 REWIND 10                                       MAIN 178
MAIN 179
25 FORMAT(1H0,"***** WARNING *****",//,1X,"IF AT LEAST ONE OF
1 THE VARIANCES IS PRINTED 0., ESTIMATES OF COEFFICIENTS THEMSELVESMAIN 180
2 ARE NOT MEANINGFUL",//,1X,"          "DUE TO USE OF THE MAIN 181
3 GENERALIZED INVERSE MATRIX. HOWEVER, THE FOLLOWING ESTIMATES OF PHAIN 183
4 PROBABILITIES (PRINTED",//,1X,"          "ONLY IF REQUESTED)MAIN 184
5 ARE MEANINGFUL.")                                 MAIN 185
26 FORMAT(1H0,"ESTIMATED PROBABILITIES OF OBSERVATIONS WITH Y(I)=1") MAIN 186
27 FORMAT(1H0,"FINAL ESTIMATES OF COEFFICIENTS")    MAIN 187
28 FORMAT(1H0,"ESTIMATED PROBABILITIES OF OBSERVATIONS WITH Y(I)=0") MAIN 188
31 FORMAT(1H ,I5,10X,F12.9)                           MAIN 189
220 STOP                                              MAIN 190
END                                                 MAIN 191

SUBROUTINE LOGIT(M,N,IS,V,T)
COMMON X(20),B(20),NS(20),D(20,20)
DIMENSION T(20),V(20),F(20)                          LOGI 001
LOGI 002
LOGI 003

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DOUBLE PRECISION D          LOGI 004
DO 2 J=1,M                  LOGI 005
DO 1 I=1,M                  LOGI 006
D(I,J)=0.0                  LOGI 007
1 CONTINUE                   LOGI 008
F(J)=0.0                     LOGI 009
2 CONTINUE                   LOGI 010
DO 6 K=1,N                  LOGI 011
READ(10)      (X(I),I=1,M)   LOGI 012
C=0.0                       LOGI 013
DO 3 J=1,M                  LOGI 014
C=C+B(J)*X(J)               LOGI 015
3 CONTINUE                   LOGI 016
C=EXP(C)                    LOGI 017
DD=1.0/(1.0+C)              LOGI 018
DO 4 J=1,M                  LOGI 019
F(J)=F(J)-C*DD*X(J)        LOGI 020
4 CONTINUE                   LOGI 021
DO 5 I=1,M                  LOGI 022
DO 5 J=1,M                  LOGI 023
D(I,J)=D(I,J)+X(I)*X(J)*C*DD*DD  LOGI 024
5 CONTINUE                   LOGI 025
6 CONTINUE                   LOGI 026
REWIND 10                   LOGI 027
DO 7 J=1,M                  LOGI 028
F(J)=T(J)+F(J)              LOGI 029
7 CONTINUE                   LOGI 030
PRINT 13                    LOGI 031
PRINT 8,IS                  LOGI 032
8 FORMAT(1H0,I5,2X,2HTH,1X,"ITERATION")  LOGI 033
CALL GENINV(M)              LOGI 034
DO 11 J=1,M                 LOGI 035
C=0.0                       LOGI 036
IF(NS(J).EQ.-1)GO TO 10    LOGI 037
DO 9 I=1,M                  LOGI 038
IF(NS(I).EQ.-1)GO TO 9    LOGI 039
C=C +D(I,J)*F(I)          LOGI 040
9 CONTINUE                   LOGI 041
10 V(J)=C                   LOGI 042
11 CONTINUE                   LOGI 043
DO 12 J=1,M                 LOGI 044
B(J)=B(J)+V(J)              LOGI 045
12 CONTINUE                   LOGI 046
13 FORMAT(1H0)                LOGI 047
DO 14 J=1,M                 LOGI 048
IF(NS(J).EQ.-1)D(J,J)=0.0  LOGI 049
V(J)=F(J)                   LOGI 050
14 CONTINUE                   LOGI 051
RETURN                      LOGI 052
END                         LOGI 053

SUBROUTINE GENINV(M)          GINV 001
COMMON C(20),F(20),NS(20),A(20,20)  GINV 002
DIMENSION B(20,20)             GINV 003
DOUBLE PRECISION A,XX         GINV 004
DO 2 I=1,M                   GINV 005
NS(I)=-1                     GINV 006
DO 1 J=1,M                   GINV 007
B(I,J)=A(I,J)               GINV 008
1 CONTINUE                   GINV 009
2 CONTINUE                   GINV 010
3 DO 4 I=1,M                 GINV 011
C(I)=0.0                     GINV 012
4 CONTINUE                   GINV 013
DO 5 I=1,M                   GINV 014
XX=DABS(A(I,I))              GINV 015
IF((XX.LE.1.0D-7).OR.(NS(I).EQ.1))GO TO 5  GINV 016

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K=I                                GINV 017
GO TO b                             GINV 018
5 CONTINUE                           GINV 019
GO TO 11                            GINV 020
6 XX=A(K,K)                         GINV 021
NS(K)=1                             GINV 022
C(K)=1.0/XX                         GINV 023
DO 7 J=1,M                           GINV 024
A(K,J)=A(K,J)/XX                  GINV 025
7 CONTINUE                           GINV 026
DO 9 I=1,M                           GINV 027
IF(I.EQ.K)GO TO 9                  GINV 028
XX=A(I,K)                          GINV 029
C(I)=-XX*C(K)                     GINV 030
DO 8 J=1,M                           GINV 031
A(I,J)=A(I,J)-A(K,J)*XX          GINV 032
8 CONTINUE                           GINV 033
9 CONTINUE                           GINV 034
DO 10 I=1,M                          GINV 035
A(I,K)=C(I)                        GINV 036
10 CONTINUE                           GINV 037
GO TO 3                             GINV 038
11 K=0                               GINV 039
DO 12 I=1,M                          GINV 040
IF(NS(I).EQ.-1)GO TO 12            GINV 041
K=K+1                             GINV 042
12 CONTINUE                           GINV 043
IF(K.NE. M)GO TO 14                GINV 044
PRINT 13,M                          GINV 045
13 FORMAT(1H0,"THE INPUT MATRIX HAS FULL RANK",I10)
GO TO 16                            GINV 046
14 PRINT 15,K                        GINV 047
15 FORMAT(1H0,"THE INPUT MATRIX HAS RANK",I10)
16 DO 22 K=1,M                        GINV 048
IF(NS(K).EQ.-1)GO TO 22            GINV 049
DO 18 I=1,M                          GINV 050
CC=0.0                             GINV 051
IF(NS(I).EQ.-1)GO TO 18            GINV 052
DO 17 J=1,M                          GINV 053
IF(NS(J).EQ.-1)GO TO 17            GINV 054
CC=CC+A(K,J)*B(J,I)              GINV 055
17 CONTINUE                           GINV 056
C(I)=CC                            GINV 057
18 CONTINUE                           GINV 058
C(I)=CC                            GINV 059
19 CONTINUE                           GINV 060
DO 19 L=1,M                          GINV 061
IF(L.EQ.K)GO TO 19                 GINV 062
CC=ABS(C(L))                       GINV 063
IF(CC.LE.1.0E-3)GO TO 19            GINV 064
GO TO 20                            GINV 065
19 CONTINUE                           GINV 066
22 CONTINUE                           GINV 067
GO TO 23                            GINV 068
20 PRINT 21                           GINV 069
21 FORMAT(1H0,"WARNING -- ERRONEOUS INVERSE MATRIX")
23 RETURN                            GINV 070
END                                 GINV 071
                                  GINV 072

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