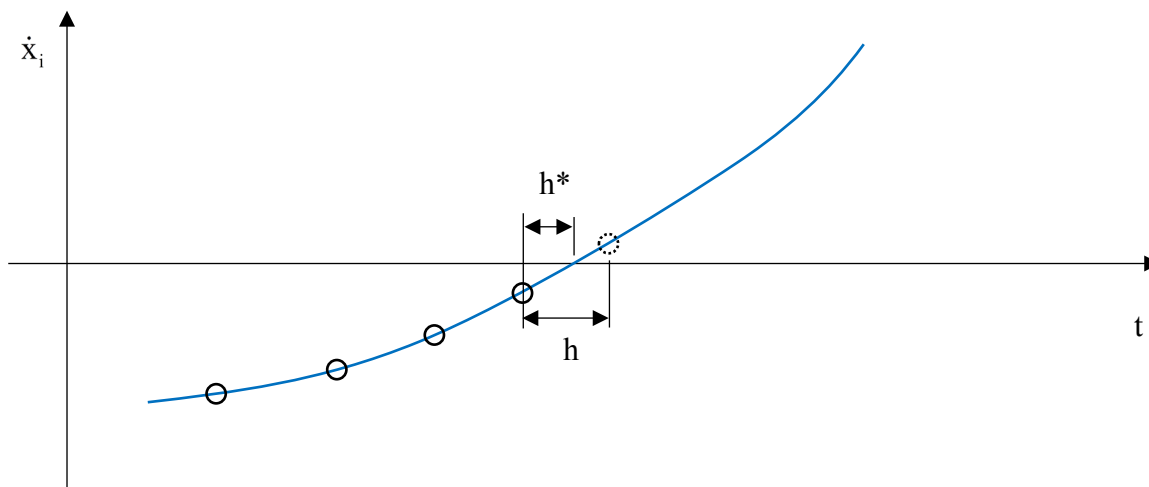


## Integrating across Friction Reversal and Collision

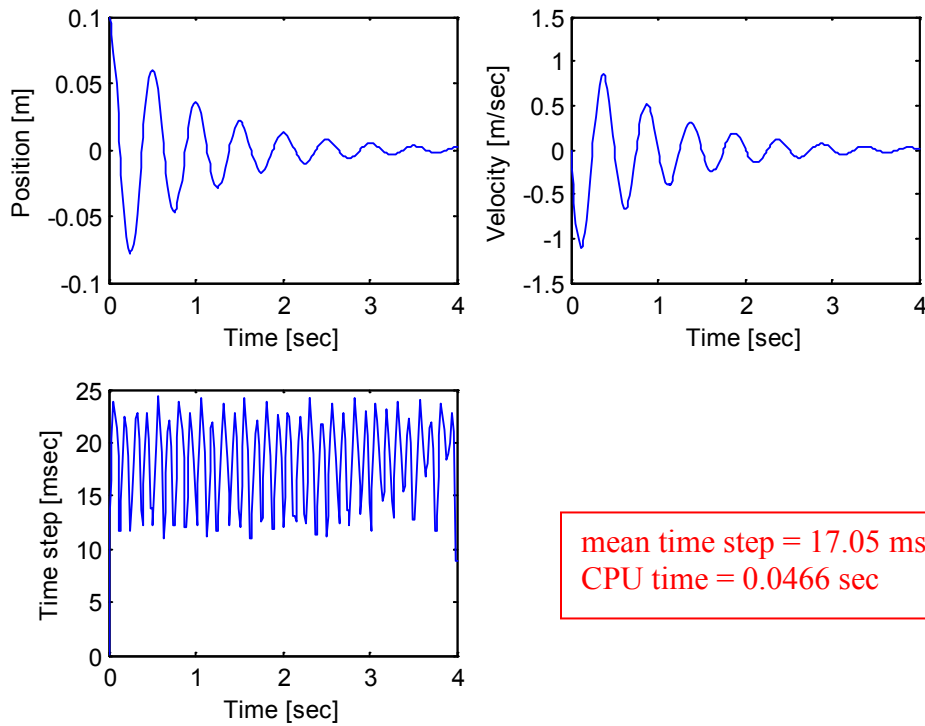
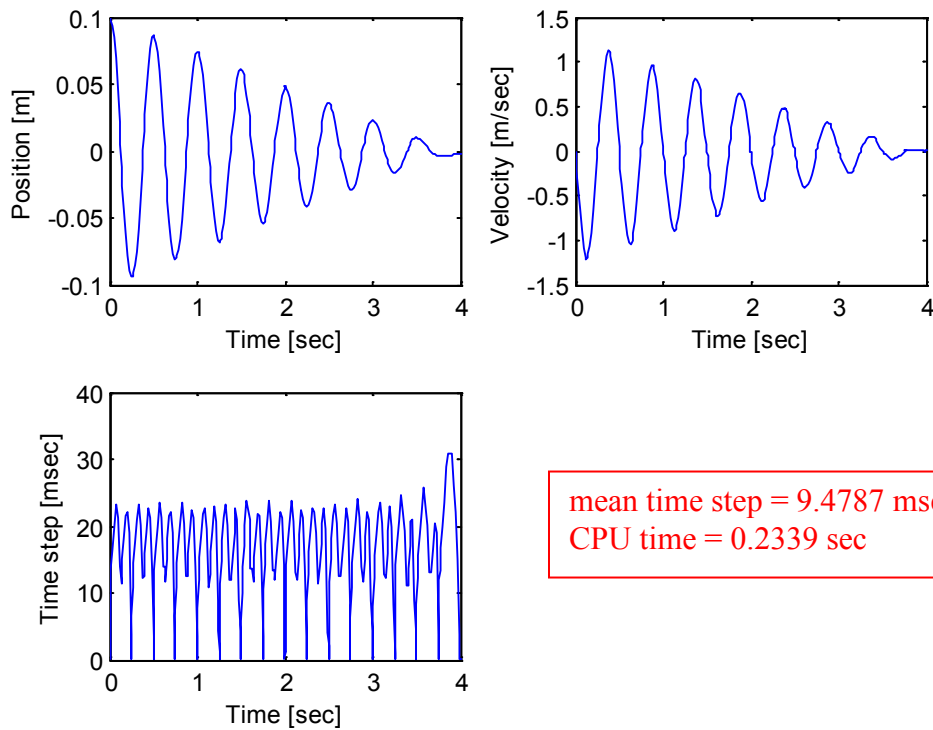


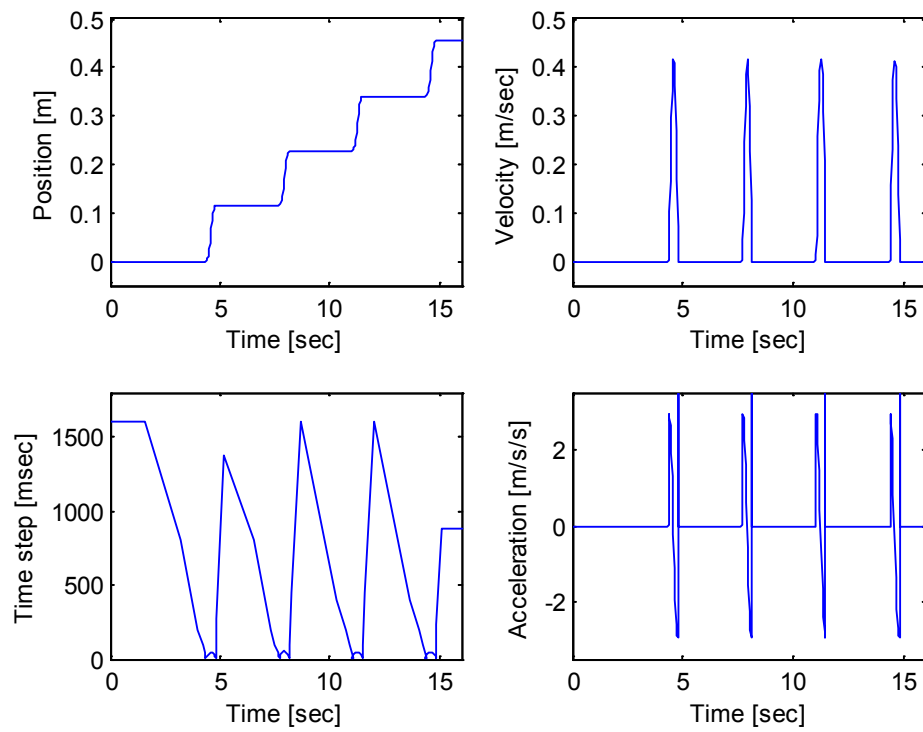
a) monitor  $\dot{x}_i$  that causes Coulomb friction and check for zero crossing

or

b) identify if collision occurs

interpolate to find  $h^*$  when anomaly occurs

**spring-mass-damper with viscous damping using ODE23****spring-mass-damper with Coulomb friction using ODE23**

**drag-sled with Coulomb friction using ODE23**

## Integrating Differential Algebraic Equations (DAE)

### Forward Dynamics

know current state  $\{y\}$  integrate  $\{\dot{y}\} = f(\{y\}, t)$

### DAE

initial values must be kinematically consistent  $\{\Phi\} = \{0\}$  and  $[\Phi_q]\{\dot{q}\} = \{v\}$

at each new time step  $\{y\} = \begin{Bmatrix} \{q\} \\ \{\dot{q}\} \end{Bmatrix}$

$\{Q\}_{\text{APPLIED}}$  functions of  $\{q\}$   $\{\dot{q}\}$   $t$

$[M]$  constant (typically)

$[\Phi_q]$  functions of  $\{q\}$   $t$

$\{\gamma\}$  functions of  $\{q\}$   $\{\dot{q}\}$   $t$

$$\begin{bmatrix} [M]_{nq \times nq} & [\Phi_q]^T_{nq \times nc} \\ [\Phi_q]_{nc \times nq} & [0]_{nc \times nc} \end{bmatrix} \begin{Bmatrix} \{\ddot{q}\}_{nq \times 1} \\ \{\lambda\}_{nc \times 1} \end{Bmatrix} = \begin{Bmatrix} \{Q\}_{\text{APPLIED}}_{nq \times 1} \\ \{\gamma\}_{nc \times 1} \end{Bmatrix} \quad [\text{EOM}] = \begin{bmatrix} [M] & [\Phi_q]^T \\ [\Phi_q] & [0] \end{bmatrix}_{(nc+nq) \times (nc+nq)}$$

solve for  $\{\ddot{q}\}$

integrate  $\{\dot{y}\} = \begin{Bmatrix} \{\dot{q}\} \\ \{\ddot{q}\} \end{Bmatrix}$

### Kinematic consistency

Do new  $\{q\}$  values satisfy  $\{\Phi\} = \{0\}$  ?

Do new  $\{\dot{q}\}$  values satisfy  $[\Phi_q]\{\dot{q}\} = \{v\}$  ?

## Methods for DAEs

- 1) Direct Integration
- 2) Coordinate Partitioning
- 3) Constraint Stabilization

### Direct Integration

equations are numerically stiff

eigenvalues  $\lambda_{\text{MAX}} \gg \lambda_{\text{MIN}}$

for  $M$  = mobility, typically  $M$  relatively slow modes for rigid body motion

$(nq-M)$  very fast modes for algebraic equations

requires VERY small  $h$

relatively slow execution speed

more time steps allow more numerical error to accumulate - solution error

does not guarantee  $\{\Phi\} = \{0\}$       position error =  $\max(\text{abs}\{\Phi\})$

does not guarantee  $[\Phi_q] \{\dot{q}\} = \{v\}$       velocity error =  $\max(\text{abs}([\Phi_q] \{\dot{q}\} - \{v\}))$

### Coordinate Partitioning

$$\begin{bmatrix} \Phi_q \end{bmatrix}_{nc \times nq} \begin{Bmatrix} \dot{q} \end{Bmatrix}_{nq \times 1} = \{v\}$$

$$\text{partition } \begin{Bmatrix} \dot{q} \end{Bmatrix} = \begin{Bmatrix} \dot{u} \\ \dot{v} \end{Bmatrix} \quad \begin{matrix} \text{dependent} \\ \text{independent} \end{matrix} \quad \text{rearrange } \begin{bmatrix} \Phi_u & \Phi_v \end{bmatrix}_{\substack{nc \times nc \\ nc \times nv}} \begin{Bmatrix} \dot{u} \\ \dot{v} \end{Bmatrix}_{\substack{nc \times 1 \\ nv \times 1}} = \{v\}$$

apply Gaussian elimination with full pivoting to  $[\Phi_q]$  to identify  $\{u\}$  and  $\{v\}$

(an example is provided at the end of these notes)

$$[\Phi_q]_{GEFP} = \begin{bmatrix} 1 & * & * & * \\ 0 & 1 & * & * \\ 0 & 0 & 1 & * \\ & & & \ddots \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} * & * & * \\ * & * & * \\ * & * & * \\ * & * & * \end{bmatrix} = \begin{bmatrix} \Phi_u & \Phi_v \end{bmatrix}_{\substack{nc \times nc \\ nc \times nv}}$$

$[\Phi_u]$  is not singular

$\{u\}$  corresponding to  $[\Phi_u]$  can be considered dependent

$\{v\}$  corresponding to  $[\Phi_v]$  can be considered independent

### Simple Partitioning

$$\text{compute all } \{\ddot{q}\} \text{ using } \begin{bmatrix} [M] & [\Phi_q]^T \\ [\Phi_q] & [0] \end{bmatrix} \begin{Bmatrix} \{\ddot{q}\} \\ \{\lambda\} \end{Bmatrix} = \begin{Bmatrix} \{Q\}_{APPLIED} \\ \{\hat{\gamma}\} \end{Bmatrix}$$

HOWEVER only independent generalized accelerations  $\{\ddot{v}\}$  are integrated across time step h

provides new values for  $\{v\}$  and  $\{\dot{v}\}$

$\{v\}$  are used to determine  $\{u\}$  by enforcing  $\{\Phi\} = \{0\}$  with Newton-Raphson at each time step

$$\{u\}_{k+1} = \{u\}_k - [\Phi_u]_k^{-1} \{\Phi\}_k$$

$\{\dot{\mathbf{v}}\}$  are used to determine  $\{\dot{\mathbf{u}}\}$  by enforcing  $\{\dot{\Phi}\} = \{0\}$  with  $\{\dot{\mathbf{u}}\} = [\Phi_u]^{-1}(\{\mathbf{v}\} - [\Phi_v]\{\dot{\mathbf{v}}\})$

unfortunately coordinate partitioning does not always identify the same dependent and independent generalized coordinates at each time step which adds considerable bookkeeping

### Full Partitioning

use partition  $[\Phi_q]\{\dot{\mathbf{q}}\} = [[\Phi_u][\Phi_v]]\begin{Bmatrix} \{\dot{\mathbf{u}}\} \\ \{\dot{\mathbf{v}}\} \end{Bmatrix} = \{\mathbf{v}\}$

rearrange  $[M] = \begin{bmatrix} [M]_{uu} & [M]_{uv} \\ [M]_{vu} & [M]_{vv} \end{bmatrix} \quad \{Q\}_{APPLIED} = \begin{Bmatrix} \{Q\}_{APPLIED\_u} \\ \{Q\}_{APPLIED\_v} \end{Bmatrix}$

$$[M]_{uu}\{\ddot{\mathbf{u}}\} + [M]_{uv}\{\ddot{\mathbf{v}}\} + [\Phi_u]^T\{\lambda\} = \{Q\}_{APPLIED\_u}$$

$$[M]_{vu}\{\ddot{\mathbf{u}}\} + [M]_{vv}\{\ddot{\mathbf{v}}\} + [\Phi_v]^T\{\lambda\} = \{Q\}_{APPLIED\_v}$$

$$[\Phi_u]\{\ddot{\mathbf{u}}\} + [\Phi_v]\{\ddot{\mathbf{v}}\} = \{\gamma\}$$

the third equation can be rearranged symbolically  $\{\ddot{\mathbf{u}}\} = [\Phi_u]^{-1}(\{\gamma\} - [\Phi_v]\{\ddot{\mathbf{v}}\})$

and substituted into the first equation  $\{\lambda\} = ([\Phi_u]^T)^{-1}(\{Q\}_{APPLIED\_u} - [M]_{uu}\{\ddot{\mathbf{u}}\} - [M]_{uv}\{\ddot{\mathbf{v}}\})$

finally providing differential equations in only independent generalized coordinates

$$[\hat{M}]\{\ddot{\mathbf{v}}\} = \{\hat{Q}\} \quad [\hat{M}] \quad \{\hat{Q}\} \text{ are NOT unit matrix/vector}$$

$$[\hat{M}] = [M]_{vv} - [M]_{vu}[\Phi_u]^{-1}[\Phi_v] - [\Phi_v]^T([\Phi_u]^{-1})^T([M]_{uv} - [M]_{uu}[\Phi_u]^{-1}[\Phi_v])$$

$$\{\hat{Q}\} = \{Q\}_{APPLIED\_v} - [M]_{vu}[\Phi_u]^{-1}\{\gamma\} - [\Phi_v]^T([\Phi_u]^{-1})^T(\{Q\}_{APPLIED\_u} - [M]_{uu}[\Phi_u]^{-1}\{\gamma\})$$

only independent generalized accelerations  $\{\ddot{\mathbf{v}}\}$  are integrated across time step h

provides new values for  $\{\mathbf{v}\}$  and  $\{\dot{\mathbf{v}}\}$

$\{\mathbf{v}\}$  are used to determine  $\{\mathbf{u}\}$  by enforcing  $\{\Phi\} = \{0\}$  with Newton-Raphson at each time step

$$\{\dot{\mathbf{u}}\} = [\Phi_u]^{-1}(\{\mathbf{v}\} - [\Phi_v]\{\dot{\mathbf{v}}\})$$

## Constraint Stabilization

traditional acceleration constraint  $\{\ddot{\Phi}\} = \{0\}$

Baumgarte's modified acceleration constraint  $\{\ddot{\Phi}\} + 2\alpha\{\dot{\Phi}\} + \beta^2\{\Phi\} = \{0\} \quad \alpha > 0 \quad \beta \neq 0$

$$\{\ddot{\Phi}\} = [\Phi_q]\{\ddot{q}\} - \{\gamma\} \quad \{\dot{\Phi}\} = [\Phi_q]\{\dot{q}\} - \{v\}$$

$$[\Phi_q]\{\ddot{q}\} - \{\gamma\} + 2\alpha([\Phi_q]\{\dot{q}\} - \{v\}) + \beta^2\{\Phi\} = \{0\}$$

$$[\Phi_q]\{\ddot{q}\} = \{\gamma\} - 2\alpha([\Phi_q]\{\dot{q}\} - \{v\}) - \beta^2\{\Phi\}$$

$$[\Phi_q]\{\ddot{q}\} = \{\hat{\gamma}\} \quad \{\hat{\gamma}\} = \{\gamma\} - 2\alpha([\Phi_q]\{\dot{q}\} - \{v\}) - \beta^2\{\Phi\} \quad \{\hat{\gamma}\} \text{ is NOT unit vector}$$

$$\begin{bmatrix} [M] & [\Phi_q]^T \\ [\Phi_q] & [0] \end{bmatrix} \begin{Bmatrix} \{\ddot{q}\} \\ \{\lambda\} \end{Bmatrix} = \begin{Bmatrix} \{Q\}_{\text{APPLIED}} \\ \{\hat{\gamma}\} \end{Bmatrix}$$

use direct integration

no general and uniformly valid method of selecting  $\alpha$  and  $\beta$  have been found

can lead to divergence near singularities



### Gaussian Elimination with Full Pivoting

$$\begin{bmatrix} 4 & 2 & -2 \\ 1 & 3 & 4 \\ 2 & 1 & 5 \end{bmatrix} \begin{Bmatrix} x_1 \\ x_2 \\ x_3 \end{Bmatrix} = \begin{Bmatrix} 6 \\ -1 \\ 2 \end{Bmatrix} \quad \text{solution} \quad \begin{Bmatrix} x_1 \\ x_2 \\ x_3 \end{Bmatrix} = \begin{Bmatrix} 1.7667 \\ -0.7 \\ -0.1667 \end{Bmatrix}$$

first pivot position

$$\begin{bmatrix} 4 & 2 & -2 \\ 1 & 3 & 4 \\ 2 & 1 & 5 \end{bmatrix} \begin{Bmatrix} x_1 \\ x_2 \\ x_3 \end{Bmatrix} = \begin{Bmatrix} 6 \\ -1 \\ 2 \end{Bmatrix}$$

find largest absolute value below and to the right of pivot

$$\begin{bmatrix} 4 & 2 & -2 \\ 1 & 3 & 4 \\ 2 & 1 & 5 \end{bmatrix} \begin{Bmatrix} x_1 \\ x_2 \\ x_3 \end{Bmatrix} = \begin{Bmatrix} 6 \\ -1 \\ 2 \end{Bmatrix}$$

swap columns to get largest absolute value in pivot column (swap columns 1 and 3)  
**and** swap corresponding rows in list of variables

$$\begin{bmatrix} -2 & 2 & 4 \\ 4 & 3 & 1 \\ 5 & 1 & 2 \end{bmatrix} \begin{Bmatrix} x_3 \\ x_2 \\ x_1 \end{Bmatrix} = \begin{Bmatrix} 6 \\ -1 \\ 2 \end{Bmatrix}$$

swap rows to get largest absolute value in pivot row (swap rows 1 and 3)  
**and** swap rows in right-hand side (RHS)

$$\begin{bmatrix} 5 & 1 & 2 \\ 4 & 3 & 1 \\ -2 & 2 & 4 \end{bmatrix} \begin{Bmatrix} x_3 \\ x_2 \\ x_1 \end{Bmatrix} = \begin{Bmatrix} 2 \\ -1 \\ 6 \end{Bmatrix}$$

normalize pivot row including RHS

$$\begin{bmatrix} 1 & 0.2 & 0.4 \\ 4 & 3 & 1 \\ -2 & 2 & 4 \end{bmatrix} \begin{Bmatrix} x_3 \\ x_2 \\ x_1 \end{Bmatrix} = \begin{Bmatrix} 0.4 \\ -1 \\ 6 \end{Bmatrix}$$

multiply pivot row times 4 and subtract from row 2

$$\begin{bmatrix} 1 & 0.2 & 0.4 \\ 0 & 2.2 & -0.6 \\ -2 & 2 & 4 \end{bmatrix} \begin{Bmatrix} x_3 \\ x_2 \\ x_1 \end{Bmatrix} = \begin{Bmatrix} 0.4 \\ -2.6 \\ 6 \end{Bmatrix}$$

multiply pivot row times -2 and subtract from row 3

$$\begin{bmatrix} 1 & 0.2 & 0.4 \\ 0 & 2.2 & -0.6 \\ 0 & 2.4 & 4.8 \end{bmatrix} \begin{Bmatrix} x_3 \\ x_2 \\ x_1 \end{Bmatrix} = \begin{Bmatrix} 0.4 \\ -2.6 \\ 6.8 \end{Bmatrix}$$

second pivot position

$$\begin{bmatrix} 1 & 0.2 & 0.4 \\ 0 & 2.2 & -0.6 \\ 0 & 2.4 & 4.8 \end{bmatrix} \begin{Bmatrix} x_3 \\ x_2 \\ x_1 \end{Bmatrix} = \begin{Bmatrix} 0.4 \\ -2.6 \\ 6.8 \end{Bmatrix}$$

find largest absolute value below and to the right of pivot

$$\begin{bmatrix} 1 & 0.2 & 0.4 \\ 0 & 2.2 & -0.6 \\ 0 & 2.4 & 4.8 \end{bmatrix} \begin{Bmatrix} x_3 \\ x_2 \\ x_1 \end{Bmatrix} = \begin{Bmatrix} 0.4 \\ -2.6 \\ 6.8 \end{Bmatrix}$$

swap columns to get largest absolute value in pivot column (swap columns 2 and 3)  
**and** swap corresponding rows in list of variables

$$\begin{bmatrix} 1 & 0.4 & 0.2 \\ 0 & -0.6 & 2.2 \\ 0 & 4.8 & 2.4 \end{bmatrix} \begin{Bmatrix} x_3 \\ x_1 \\ x_2 \end{Bmatrix} = \begin{Bmatrix} 0.4 \\ -2.6 \\ 6.8 \end{Bmatrix}$$

swap rows to get largest absolute value in pivot row (swap rows 1 and 3)  
**and** swap rows in RHS

$$\begin{bmatrix} 1 & 0.4 & 0.2 \\ 0 & 4.8 & 2.4 \\ 0 & -0.6 & 2.2 \end{bmatrix} \begin{Bmatrix} x_3 \\ x_1 \\ x_2 \end{Bmatrix} = \begin{Bmatrix} 6.8 \\ -2.6 \\ 0.4 \end{Bmatrix}$$

normalize pivot row including RHS

$$\begin{bmatrix} 1 & 0.4 & 0.2 \\ 0 & 1 & 0.5 \\ 0 & -0.6 & 2.2 \end{bmatrix} \begin{Bmatrix} x_3 \\ x_1 \\ x_2 \end{Bmatrix} = \begin{Bmatrix} 0.4 \\ 1.4167 \\ -2.6 \end{Bmatrix}$$

multiply pivot row times -0.6 and subtract from row 3

$$\begin{bmatrix} 1 & 0.4 & 0.2 \\ 0 & 1 & 0.5 \\ 0 & 0 & 2.5 \end{bmatrix} \begin{Bmatrix} x_3 \\ x_1 \\ x_2 \end{Bmatrix} = \begin{Bmatrix} 0.4 \\ 1.4167 \\ -1.75 \end{Bmatrix}$$

third pivot position

$$\begin{bmatrix} 1 & 0.4 & 0.2 \\ 0 & 1 & 0.5 \\ 0 & 0 & 2.5 \end{bmatrix} \begin{Bmatrix} x_3 \\ x_1 \\ x_2 \end{Bmatrix} = \begin{Bmatrix} 0.4 \\ 1.4167 \\ -1.75 \end{Bmatrix}$$

normalize pivot row including RHS

$$\begin{bmatrix} 1 & 0.4 & 0.2 \\ 0 & 1 & 0.5 \\ 0 & 0 & 1 \end{bmatrix} \begin{Bmatrix} x_3 \\ x_1 \\ x_2 \end{Bmatrix} = \begin{Bmatrix} 0.4 \\ 1.4167 \\ -0.7 \end{Bmatrix}$$

back-substitution

$$x_2 = -0.7 \quad x_1 = 1.7667 \quad x_3 = -0.1667$$

**Results for full Jacobian (kinematically driven) for web cutter at phi2 = 85.5 deg**

JAC =

1.0000	0	1.9938	0	0	0	0	0	0
0	1.0000	-0.1569	0	0	0	0	0	0
-1.0000	0	1.9938	1.0000	0	8.6477	0	0	0
0	-1.0000	-0.1569	0	1.0000	-6.4024	0	0	0
0	0	0	-1.0000	0	4.3622	1.0000	0	-7.8080
0	0	0	0	-1.0000	0.6374	0	1.0000	-7.0912
0	0	0	0	0	0	1.0000	0	11.2196
0	0	0	0	0	0	0	1.0000	0.0400
0	0	1.0000	0	0	0	0	0	0

gamma\_transpose =

-6.1949	-78.7134	-13.4946	-88.5732	-1.7142	-2.2860	0.0138	-3.8620	0
---------	----------	----------	----------	---------	---------	--------	---------	---

a =

1.0000	0	0	0.0891	0	0	0	0	0
0	1.0000	0.2306	0	-0.1156	0	0	0	0.1156
0	0	1.0000	0	0.5016	0	0	0	0
0	0	0	1.0000	0.5949	0	0	0	-0.8871
0	0	0	0	1.0000	-0.7133	0	0.7133	-0.5281
0	0	0	0	0	1.0000	-0.8598	-0.1402	-0.3149
0	0	0	0	0	0	1.0000	-0.0013	-0.0016
0	0	0	0	0	0	0	1.0000	0.0623
0	0	0	0	0	0	0	0	1.0000

b\_transpose =

0.0012	-1.5605	-3.1071	1.1661	67.3777	-11.1126	-3.9788	-87.9252	-147.8370
--------	---------	---------	--------	---------	----------	---------	----------	-----------

xlist\_transpose =

9	6	3	7	1	5	8	2	4
---	---	---	---	---	---	---	---	---

qdd\_transpose =

-6.1949	-78.7134	0	-147.8370	-72.4115	14.8187	-126.2931	-4.3123	11.2577
---------	----------	---	-----------	----------	---------	-----------	---------	---------

**Results for reduced Jacobian (dynamically driven) for web cutter at  $\phi_2 = 85.5$  deg**

JAC8 =

1.0000	0	1.9938	0	0	0	0	0	0
0	1.0000	-0.1569	0	0	0	0	0	0
-1.0000	0	1.9938	1.0000	0	8.6477	0	0	0
0	-1.0000	-0.1569	0	1.0000	-6.4024	0	0	0
0	0	0	-1.0000	0	4.3622	1.0000	0	-7.8080
0	0	0	0	-1.0000	0.6374	0	1.0000	-7.0912
0	0	0	0	0	0	1.0000	0	11.2196
0	0	0	0	0	0	0	1.0000	0.0400

gamma8\_transpose =

-6.1949	-78.7134	-13.4946	-88.5732	-1.7142	-2.2860	0.0138	-3.8620
---------	----------	----------	----------	---------	---------	--------	---------

a =

1.0000	0	0	0.0891	0	0	0	0	0
0	1.0000	0.2306	0	-0.1156	0	0	0.1156	0
0	0	1.0000	0	0.5016	0	0	0	0
0	0	0	1.0000	0.5949	0	0	-0.8871	0
0	0	0	0	1.0000	-0.7133	0	-0.5281	0.7133
0	0	0	0	0	1.0000	-0.8598	-0.3149	-0.1402
0	0	0	0	0	0	1.0000	-0.0016	-0.0013
0	0	0	0	0	0	0	1.0000	16.0487

b\_transpose =

1.0e+003 \*

0.0000	-0.0016	-0.0031	0.0012	0.0674	-0.0111	-0.0040	-1.4111
--------	---------	---------	--------	--------	---------	---------	---------

xlist\_transpose =

9	6	3	7	1	5	8	4	2
---	---	---	---	---	---	---	---	---

```

% t_gefp.m - test Gaussian elimination with full pivoting
% produces upper triangular form
% HJSIII, 12.03.12

% input

clear

% 3x3 square matrix in notes
a = [ 4 2 -2 ;
      1 3 4 ;
      2 1 5 ];
b = [ 6 ; -1 ; 2 ];

% Jacobian and gamma for web cutter at phi2 = 85.5 deg when y3P - y4Q = 0
JAC = [ ...
        1.0000      0      1.9938      0      0      0      0      0      0 ;
        0      1.0000     -0.1569      0      0      0      0      0      0 ;
       -1.0000      0      1.9938      1.0000      0      8.6477      0      0      0 ;
        0     -1.0000     -0.1569      0      1.0000     -6.4024      0      0      0 ;
        0      0      0     -1.0000      0      4.3622      1.0000      0     -7.8080 ;
        0      0      0      0     -1.0000      0.6374      0      1.0000     -7.0912 ;
        0      0      0      0      0      0      1.0000      0     11.2196 ;
        0      0      0      0      0      0      0      1.0000      0.0400 ;
        0      0      1.0000      0      0      0      0      0      0 ];

gamma = [ -6.1949 -78.7134 -13.4946 -88.5732 -1.7142 -2.2860 0.0138 -3.8620 0 ]';

% call routine for full Jacobian (inverse dynamics)
qdd = inv(JAC) * gamma;
[ a, b, xlist ] = gefp( JAC, gamma );
JAC
gamma_transpose = gamma'
a
b_transpose = b'
xlist_transpose = xlist'
qdd_transpose = qdd'

% call routine for reduced Jacobian (forward dynamics)
JAC8 = JAC(1:8,:);
gamma8 = gamma(1:8);
[ a, b, xlist ] = gefp( JAC8, gamma8 );
JAC8
gamma8_transpose = gamma8'
a
b_transpose = b'
xlist_transpose = xlist'

% bottom of t_gefp

```

```

function [ a, b, xlist ] = gefp( amat, brhs )
% Gaussian elimination with full pivoting for linear model - amat * xvec = brhs
% produces upper triangular form - a * x = b
% HJSIII, 12.03.12
%
% USAGE
% [ a, b, xlist ] = gefp( amat, brhs )
%
% INPUT
% amat = nrow x ncol matrix of coefficients (may be non-square)
% brhs = nrow x 1 right-hand-side vector
%
% OUTPUT
% a = nrow x ncol upper triangular matrix
% b = nrow x 1 matching right-hand-side vector
% xlist = ncol x 1 vector of indices for shuffled entries after column pivoting
%
% nrow = ncol - linear solution but does not perform back-substitution
% nrow < ncol - triangulation of non-square matrix for DAE coordinate partitioning

% row/column order
a = amat;
b = brhs;
[ nrow, ncol ] = size( a );

% fill vector to sort variables
xlist = ( 1 : ncol )';

% loop through all rows - do not process last row
nrowm1 = nrow - 1;
for ipivot = 1 : nrowm1,

% find maximum absolute value below and right of pivot
% indices are relative to location within subset
[ maxcol, indrow ] = max( abs( a( ipivot:nrow, ipivot:ncol ) ) );
[ v, jcol ] = max( maxcol );
irow = indrow( jcol );

% adjust indices to entire matrix
irow = irow + ipivot - 1;
jcol = jcol + ipivot - 1;

% swap columns - skip if already in pivot column
% must swap entire column
% also swap rows in variable list
if jcol ~= ipivot,
    temp_col = a(:,ipivot);
    a(:,ipivot) = a(:,jcol);
    a(:,jcol) = temp_col;
    temp_x = xlist(ipivot);
    xlist(ipivot) = xlist(jcol);
    xlist(jcol) = temp_x;
end

% swap rows - skip if already in pivot row
% right-hand-side handled by concatenation
if irow ~= ipivot,
    temp_row = a( ipivot, ipivot:ncol );
    a( ipivot, ipivot:ncol ) = a( irow, ipivot:ncol );
    a( irow, ipivot:ncol ) = temp_row;
    temp_b = b(ipivot);
    b(ipivot) = b(irow);
    b(irow) = temp_b;
end

% normalize pivot row
d = a(ipivot,ipivot);

```

```
a( ipivot, ipivot:ncol ) = a( ipivot, ipivot:ncol ) / d;
b(ipivot) = b(ipivot) / d;

% factor rows below pivot
ippl = ipivot + 1;
for irow = ippl : nrow,
    d = a( irow, ipivot );
    a( irow, ipivot:ncol ) = a( irow, ipivot:ncol ) - d * a( ipivot, ipivot:ncol );
    b(irow) = b(irow) - d * b(ipivot);
end

% bottom of loop for rows
end

% last row - only normalize
ipivot = nrow;
d = a(ipivot,ipivot);
a( ipivot, ipivot:ncol ) = a( ipivot, ipivot:ncol ) / d;
b(ipivot) = b(ipivot) / d;

return

% bottom of gefp
```