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UCRL-19436
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December 1969

AEC Contract No. W-7405-eng-48

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SMOOTHING AND DIFFERENTIAL ANALYSIS OF MAGNETIC FIELD AND GRADIENT MEASUREMENT

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December 1969

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SUMMARY

We discuss mini-max fifth-degree smoothing and modified quintic spline fitting of a set of median plane magnetic field measurements consisting of

(1) the vertical component as a function of one variable,

(2) the first derivative thereof.

We assume that the measurements have been made for at least five uniformly spaced values of the argument.

In particular the application of this process to measurements made for the field in the Bevatron (Berkeley) are discussed.

INTRODUCTION

Previously[1] we described the use of cubic spline fitting for interpolation and approximate differentiation of magnetic field measurements. We considered the possibility that the vertical component of the field was expressible as the product of a function of radius and a function of azimuth:

$$B(\theta,R,0) = g(\theta) \cdot f(R) .$$

Where this separation of variables is possible we may think of f(R) as

an "average" of B over the range for which $g(\theta)$ is defined and think of $g(\theta)$ as expressing the departure from this "average."

We now consider that for some range of R we may be able also to measure the first derivative of f. (This was the case in the Bevatron for 15 in. on either side of the center radius of 599.38 in.) Measurements of both f and f' make possible a higher order of approximation than that previously [1] described.

Since the measurements of f and f' were made independently and were subject to different measurement errors, the possibility of inconsistency arose and some type of smoothing of the combined data was indicated. Mini-max smoothing[2] as described in the next section is employed. Modified quintic spline fitting (described later) may then be applied to the "smoothed" data.

We require measurements of f(R) and $f'(R)$ for at least five distinct uniformly spaced values of R. To distinguish between measured values and smoothed values we shall hereafter denote the former by f^* and f'^* and the latter simply by f and f'.

MINI-MAX SMOOTHING

For a set of measurements, $(R_i, f_i^*, f_i'^*)$, where $i=1,n$ with $n \geq 5$, we assume that each f_i^* is subject to a possible measurement error, d_i, and each $f_i'^*$ to a possible error, e_i. Note that $e_i \geq 0$ and $d_i \geq 0$, but that neither the e_i or the d_i need be uniform in i. We have

$$\left.\begin{aligned} f_i &\geq f_i^* - d_i \\ f_i &\leq f_i^* + d_i \\ f_i' &\geq f_i'^* - e_i \\ f_i' &\leq f_i'^* + e_i \end{aligned}\right\} \quad i = 1,n, \qquad \text{(A)}$$

which establishes for each f_i and f_i' upper and lower bounds.

Any three consecutive values of f^* and f'^* are sufficient to determine a quintic. We should like to obtain smooth values for f and f' so that any <u>four</u> consecutive values would be "as nearly as possible" those of a quintic. If values f_i, f_{i+1}, f_{i+2}, f_{i+3}, f_i', f_{i+1}', f_{i+2}', and f_{i+3}' were correct for a quintic (with uniform steps in R) we should have

$$3f_i - 3f_{i+1} - 3f_{i+2} + 3f_{i+3} + f_i' + 3f_{i+1}' - 3f_{i+2}' - f_{i+3}' \equiv \epsilon_i = 0$$

for i = 1, Since it is unlikely that all ϵ_i can be made zero within the restraints (A), we let

$$f_\epsilon = \max_i |e_i| \text{ for } i = 1,n-3$$

or

$$|3f_i - 3f_{i+1} - 3f_{i+2} + 3f_{i+3} + f_i + 3f_{i+1} - 3f_{i+2} - f_{i+3}| \leq f_\epsilon \qquad \text{(B)}$$

for i = 1,n-3.

We now seek to minimize f_ϵ subject to the restraints (A) and (B). The linear model thus posed is the dual of a linear program[2] which can be solved by the Simplex algorithm.[3] The latter provides, in addition to its primary solution (in which we have little interest), the desired values for its dual variables, namely f_i and f_i' for i = 1, n.

These smoothed values constitute the data to which we apply modified quintic spline fitting as described in the next sector.

MODIFIED QUINTIC SPLINE FITTING

Modified quintic spline fitting is described in more detail elsewhere.[4] Briefly, for the data

$$(R_i, f_i, f_i') \quad \text{where } i = 1, n$$

we seek a function $p(R)$ defined on $[R_1, R_n]$ with the following properties:

(1) exact fitting $p_i = f_i$, $p_i' = f_i'$ for $i = 1, n$;

(2) on each subinterval $[R_i, R_{i+1}]$ for $i = 1, n-1$, p is a quintic in R;

(3) p has a continuous third derivative on the whole interval, $[R_1, R_n]$.

The above data is not sufficient,[4] we need values for f_1'' and f_n''. In the case of the Bevatron measurements these were provided by the cubic spline fits for $f(R)$, $R \le R_1$, and $R_n \ge R_n$.[1] We set $p_1'' = f_1''$ and $p_n'' = f_n''$, then the properties (1), (2), and (3) lead to a tridiagonal linear system with diagonal dominance in the unknowns, p_i'' for $i = 1, n-1$. After solution of this system we have for each R_i for $i = 1, n-1$,

$$p_i, p_i', p_i'', p_{i+1}, p_{i+1}', \text{ and } p_{i+1}'',$$

and these determine the quintic segment on the subinterval $[R_i, R_{i+1}]$. We can readily compute the third derivative, p_i''', and right fourth and fifth derivatives, p_i^{IVr}, p_i^{Vr}, and from these (by means of Taylor series truncated after the fifth derivative term) we can compute p, p', p'', and p''' for any $R \epsilon [R_1, R_n]$. We then use these values as interpolative values for f, f', f'', and f''' at that R.

COMPUTER CODES

Computer codes QUNMOD and QUYNSP have been written in Fortran 66 for the CDC 6600 which, respectively, smooth and fit the measured $f(R_i)$, $f'(R_i)$. A modification of the Bevatron tracking code, BEVORB, has been written which interpolates on the quintic fit. Since, for much of the Bevatron field, higher order data is not available, second order approximation is still retained in computing field components off the median plane.

CONCLUSION

The process described above has enabled us to make use of additional field information (gradients) where it is available. Smoothing of data is often subjective (possibly soundly based on a priori knowledge of function behaviour), but at least our method is definitive and consistent with our objective of quintic spline fitting. The effort to relieve even slight "inconsistencies" in field and gradient measurements seems meritorious. Comparisons of tracking results obtained by the previous[1] method and this modification are still to be completed. On the negative side, there is always the question as to whether the quality and quantity of data available justify the employment of this more elegant method. Perhaps the only sound evaluation must be based on comparison of computed tracking results with observed results in the accelerator.

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