## Keywords in Context for the NAG C Library, Mark 6


Kelvin function bei $x$
s19abc Kelvin function ber $x$
s19aac
Bessel function $Y_{0}(x)$ s17acc
Bessel function $Y_{1}(x)$ s17adc
Bessel function $J_{0}(x) \quad$ s17aec
Bessel function $J_{1}(x)$ s17afc
Zeros of Bessel functions $J_{\alpha}(x), J_{\alpha}^{\prime}(x), Y_{\alpha}(x)$ or $Y_{\alpha}^{\prime}(x)$ s17alc
Modified Bessel function $K_{0}(x)$ s18acc Modified Bessel function $K_{1}(x)$ s18adc Modified Bessel function $I_{0}(x)$ s18aec Modified Bessel function $I_{1}(x)$ s18afc Modified Bessel function $e^{x} K_{0}(x)$ s18ccc Modified Bessel function $e^{x} K_{1}(x)$ s18cdc Modified Bessel function $e^{-|x|} I_{0}(x)$ s18cec Modified Bessel function $e^{-|x|} I_{1}(x)$ s18cfc
Scaled modified Bessel function $e^{-x} I_{\nu / 4}(x)$ s18ecc
Scaled modified Bessel function $e^{x} K_{\nu / 4}(x)$ s18edc
Modified Bessel function $I_{\nu / 4}(x)$ s18eec
Modified Bessel function $K_{\nu / 4}(x)$ s18efc
Modified Bessel functions $K_{\alpha+n}(x)$ for real $x>0$, selected values ... s18egc
Scaled modified Bessel functions $e^{x} K_{\alpha+n}(x)$ for real $x>0 \ldots$ s18ehc
Modified Bessel functions $I_{\alpha+n-1}(x)$ or $I_{\alpha-n+1}(x)$ for ... s18ejc
Bessel functions $J_{\alpha+n-1}(x)$ or $J_{\alpha-n+1}(x)$ for real $x \neq 0, \ldots$ s18ekc
... probability density function probabilities for the beta distribution g01eec
Computes deviates for the beta distribution g01fec
Computes probabilities for the non-central beta distribution g01gec
Generates a vector of pseudo-random numbers from a beta distribution g05fec
Airy function $\mathbf{B i}^{\prime}(x)$
Airy function $\mathbf{B i}(x)$
... unsymmetric linear system, RGMRES, CGS or Bi-CGSTAB method, preconditioner computed by ...
... unsymmetric linear system, RGMRES, CGS, or Bi-CGSTAB method, Jacobi or SSOR preconditioner ...
Interpolating functions, fitting bicubic spline, data on rectangular grid
Least-squares surface fit by bicubic splines with automatic knot placement, data on ...
Least-squares surface fit by bicubic splines with automatic knot placement, ...
Evaluation of a fitted bicubic spline at a vector of points
Evaluation of a fitted bicubic spline at a mesh of points
Binomial distribution function
Fits a generalized linear model with binomial errors
... vector for generating pseudo-random integers, binomial distribution
Computes probability for the bivariate Normal distribution
... squared coherency, bounds, univariate and bivariate (cross) spectra
... time series, gain, phase, bounds, univariate and bivariate (cross) spectra
Analysis of variance, randomized block or completely randomized design, treatment ...
Integer programming problem, branch and bound method
ODEs, boundary value problem, finite difference technique ...
ODEs, boundary value problem, finite difference technique ...
ODEs, general nonlinear boundary value problem, finite difference technique ...
Bounded influence: See Robust
... variables, quasi-Newton algorithm, simple bounds, using function values only
... variables, quasi-Newton algorithm, simple bounds, using 1st derivatives only
... variables, modified Newton algorithm, simple bounds, using 1st and 2nd derivatives (comprehensive)
... cross amplitude spectrum, squared coherency, bounds, univariate and bivariate (cross) spectra
Multivariate time series, gain, phase, bounds, univariate and bivariate (cross) spectra
Multivariate time series, noise spectrum, bounds, impulse response function and its standard ...
... eigenvectors of real nonsymmetric matrix (Black Box)
... of complex nonsymmetric matrix (Black Box)
... method, preconditioner computed by f11jac (Black Box)
... method, Jacobi or SSOR preconditioner (Black Box)
Integer programming problem, branch and bound method h02bbc
... allowing for singularities at user-specified break-points
Zero of continuous function in given interval, Bus and Dekker algorithm
Fresnel integral $C(x)$
Performs canonical variate analysis
Performs canonical correlation analysis
c05sdc
s20adc
g03acc
g03adc
... quadrature over hyper-rectangle, Monte Carlo method
d01xbc
... finite interval, weight function $1 /(x-c)$, Cauchy principal value (Hilbert transform) d01sqc
Computes probabilities for the non-central Student's $t$-distribution g01gbc
Computes probabilities for the non-central $\chi^{2}$ distribution g01gcc
Computes probabilities for the non-central $F$-distribution O1gcc
Computes probabilities for the non-central beta distribution
g01gdc
g01gec
... real sparse unsymmetric linear system, RGMRES, CGS or Bi-CGSTAB method, preconditioner computed ... f11dcc
... real sparse unsymmetric linear system, RGMRES, CGS, or Bi-CGSTAB method, Jacobi or SSOR ...f11dec
Evaluation of fitted polynomial in one variable from Chebyshev series form (simplified parameter list)Check user's function for calculating 1st derivatives
Check user's function for calculating 1st derivatives of ...Cherk
Check user's function for calculating Jacobian of 1st ...
Univariate time series, diagnostic checking of residuals, following g13aec or g13afcChi-squared statistics for two-way contingency table
Computes probabilities for chi-squared distributionComputes deviates for the chi-squared distributionComputes probabilities for the non-central chi-squared distribution
02аес
02aecc05zcc

## Cosine integral $\mathbf{C i}(x)$

$$
K \text {-means cluster analysis }
$$

Computes cluster indicator variable (for use after g03ecc)
Jacobian elliptic functions sn, cn and dn with complex argument
... positive-definite simultaneous linear equations (coefficient matrix already factorized by f03aec)
Solution of real simultaneous linear equations (coefficient matrix already factorized by f03afc)

```
            All eigenvalues of complex Hermitian matrix
f02awc
    All eigenvalues and eigenvectors of complex Hermitian matrix f02axc
                SVD of complex matrix
                            f02xec
        LU factorization and determinant of complex matrix
            f03ahc
            f04awc
            e04dgc
            02cbc
            g04dbc
            g07cac
            a02cfc
            c06gbc
            c06gcc
            c06gqc
            e04dgc
            f11jcc
            f11jec
            f06snc
            x01
                            x02
e04ncc
e04ucc
e04unc
g02dkc
g02gkc
g11aac
d02rac
c05sdc
g08cgc
g13ewc
c06gsc
e04ncc
c06ekc
d02gac
d02gbc
d02rac
c06ekc
g02bxc
g02byc
g02hkc
g03adc
g03cac
X02AHC
s10acc
s11acc
s13acc
a02dkc
c06hbc
c06hdc
e04ycc
g02bxc
g02byc
g02byc
g03dac
g03dbc
g13eac
g13ebc
g12bac
g13cdc
    Multivariate time series, smoothed sample cross spectrum using spectral smoothing by the ...
    ... coherency, bounds, univariate and bivariate (cross) spectra
    Multivariate time series, cross amplitude spectrum, squared coherency, bounds, ...
... gain, phase, bounds, univariate and bivariate (cross) spectra
                    Crout's method: See LU factorization
                            Zeros of a cubic polynomial with real coefficients c02akc
    Interpolating functions, cubic spline interpolant, one variable e01bac
    m,
e01bec
e02bac
e02bbc
e02bcc
e02bdc
e02bec
g10abc
```

```
            Fit cubic smoothing spline, smoothing parameter estimated
            Cumulative normal distribution function P(x)
            Set up reference vector from supplied cumulative distribution function or probability ...
                Complement of cumulative normal distribution function }Q(x
                Least-squares curve fit, by polynomials, arbitrary data points
                Least-squares curve cubic spline fit (including interpolation)
                    Least-squares cubic spline curve fit, automatic knot placement
... spectral smoothing by the trapezium frequency (Daniell) window
... spectral smoothing by the trapezium frequency (Daniell) window
                Singular value decomposition: See SVD
    ... value problem, finite difference technique with deferred correction, simple nonlinear problem
    d02gac
    ... value problem, finite difference technique with deferred correction, general linear problem
    d02gbc
    ... value problem, finite difference technique with deferred correction, continuation facility d02rac
Interpolated values, interpolant computed by e01bec, definite integral, one variable
                    Evaluation of fitted cubic spline, definite integral
e01bhc
e02bdc
    LLH}\mathrm{ factorization of complex Hermitian positive-definite matrix
    LDL'T}\mathrm{ factorization of real symmetric positive-definite variable-bandwidth matrix
    f01bnc
    f01mcc
    \ldots. where A and B are symmetric and B is positive-definite
    \ldots. where A and B are symmetric and B is positive-definite
        ... and determinant of real symmetric positive-definite matrix
            Solution of real symmetric positive-definite simultaneous linear equations (coefficient ...
            Solution of complex Hermitian postive-definite simultaneous linear equations (coefficient ...
            Solution of real symmetric positive-definite variable-bandwidth simultaneous linear ...
                    Degenerate symmetrised elliptic integral of 1st kind ...
... of continuous function in given interval, Bus and Dekker algorithm
                            Delete a variable from a general linear regression model
                    Add/delete an observation to/from a general linear ...
                        Constructs dendrogram (for use after g03ecc)
            Free NAG allocated memory for the dendrogram array in g03ehc
    Computes upper and lower tail and probability density function probabilities for the beta distribution
                Kernel density estimate using Gaussian kernel
                    Derivative of the psi function }\psi(x
                    Derivative of the psi function }\psi(z
                            f02adc
f02aec
        f03aec
        f04agc
        f04awc
        f04mcc
        s21bac
        c05sdc
        g02dfc
        g02dcc
        g03ehc
        g03xzc
        g01eec
        g10bac
        s14aec
        s14afc
        Minimum, function of one variable, using 1st derivative
    ... interpolant computed by e01bec, function and 1st derivative, one variable
    Solution of system of nonlinear equations using 1st derivatives
        Check user's function for calculating 1st derivatives
        Evaluation of fitted cubic spline, function and derivatives
    ... algorithm, function of several variables using 1st derivatives
    ... -Newton and quasi-Newton algorithm using 1st derivatives
        Check user's function for calculating 1st derivatives of function
        Check user's routine for calculating 2nd derivatives of function
        e04bbc
        e01bgc
        e01bgc
        c05ubc
        c05zcc
        e02bcc
        e04dgc
        e04gbc
        e04hcc
        e04hdc
    ...-Newton algorithm, simple bounds, using 1st derivatives only
        04
        e04kbc
    ... algorithm, simple bounds, using 1st and 2nd derivatives (comprehensive)
        e04lbc
            ... using function values and optionally 1st derivatives (comprehensive)
        O
        e04ucc
... method, using function values and optionally 1st derivatives (comprehensive)
e04unc
Check user's function for calculating Jacobian of 1st derivatives
    ... randomized block or completely randomized design, treatment means and standard errors
    e04yac
        g04bbc
    Analysis of variance, general row and column design, treatment means and standard errors
        Analysis of variance, complete factorial design, treatment means and standard errors
        LL
    LU factorization and determinant of real matrix
    g04bcc
    g04cac
    LU factorization and determinant of complex matrix
    f03aec
    f03afc
    f03ahc
    Computes deviates for the standard Normal distribution g01fac
                        Computes deviates for Student's t-distribution g01fbc
                                    Computes deviates for the }\mp@subsup{\chi}{}{2}\mathrm{ distribution 
                                    g01fcc
                                    Computes deviates for the F-distribution
                                    Computes deviates for the beta distribution
                                    g01fdc
                                    g01fec
                                    Computes deviates for the gamma distribution
                                    g01ffc
                                    g01ffc
    Robust estimation, median, median absolute deviation, robust standard deviation
                                    g07dac
    ... median absolute deviation, robust standard deviation
    g07dac
DFT: See Discrete Fourier transform
Univariate time series, diagnostic checking of residuals, following g13aec or g13afc g13asc ODEs, IVP, error assessment diagnostics for d02pcc and d02pdc
ODEs, boundary value problem, finite difference technique with deferred correction, simple ...
ODEs, boundary value problem, finite difference technique with deferred correction, general ...
... general nonlinear boundary value problem, finite difference technique with deferred correction, ...
d02pzc
d02gac Computes \(t\)-test statistic for a difference in means between two Normal populations, ... g07cac
Computes confidence intervals for differences between means computed by g04bbc or g04bcc g04dbc
Computes confidence intervals for differences between means computed by g04bbc or g04bcc g04dbc Ordinary differential equations: See ODEs
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Estimate (using numerical differentiation) gradient and/or Hessian of a function
Discrete sine transform
Discrete cosine transform
Discrete quarter-wave sine transform
Discrete quarter-wave cosine transform
Single 1-D real discrete Fourier transform
Single 1-D Hermitian discrete Fourier transform
Single 1-D complex discrete Fourier transform Multiple 1-D real discrete Fourier transforms
Multiple 1-D Hermitian discrete Fourier transforms
Multiple 1-D complex discrete Fourier transforms
2-D complex discrete Fourier transform
... within-group covariance matrices and matrices for discriminant analysis
Computes distance matrix
Computes Mahalanobis squared distances for group or pooled variance-covariance ... Gaussian distribution: See Normal distribution
Binomial distribution function
Poisson distribution function
Hypergeometric distribution function
Inverse Normal distribution function
Computes probabilities for the standard Normal distribution Computes probabilities for Student's $t$-distribution Computes probabilities for $\chi^{2}$ distribution Computes probabilities for $F$-distribution ... density function probabilities for the beta distribution Computes probabilities for the gamma distribution Computes deviates for the standard Normal distribution
Computes deviates for Student's $t$-distribution Computes deviates for the $\chi^{2}$ distribution Computes deviates for the $F$-distribution
Computes deviates for the beta distribution
Computes deviates for the gamma distribution
... probabilities for the non-central Student's $t$-distribution Computes probabilities for the non-central $\chi^{2}$ distribution Computes probabilities for the non-central $F$-distribution Computes probabilities for the non-central beta distribution
Computes probability for the bivariate Normal distribution Computes probabilities for the multivariate Normal distribution Pseudo-random real numbers, uniform distribution over $(0,1)$
Pseudo-random real numbers, uniform distribution over $(a, b)$
Pseudo-random real numbers, (negative) exponential distribution Pseudo-random real numbers, Normal distribution Pseudo-random integer from uniform distribution Set up reference vector for multivariate Normal distribution ... for generating pseudo-random integers, Poisson distribution
... for generating pseudo-random integers, binomial distribution
Set up reference vector from supplied cumulative distribution function or probability distribution function ... a vector of pseudo-random numbers from a beta distribution
e04xac
c06hac
c06hbc
c06hcc
c06hdc
c06eac
c06ebc
c06ecc
c06fpc
c06fqc
c06frc
c06fuc
g03dac
g03eac
g03dbc
g01bjc
g01bkc
g01blc
g01cec
g01eac
g01ebc
g01ecc
g01edc
g01eec
g01efc
g01fac
g01fbc
g01fcc
g01fdc
g01fec
g01ffc
g01gbc
g01gcc
g01gdc
g01gec
g01hac
g01hbc
g05cac
g05dac
g05dbc
g05ddc
g05dyc
g05eac
g05ecc
g05edc
g05exc
g05fec
... vector of pseudo-random numbers from a gamma distribution
Cumulative normal distribution function $P(x)$
g05ffc
s15abc
Complement of cumulative normal distribution function $Q(x)$

## Inverse distributions

... one-sample Kolmogorov-Smirnov test for standard distributions
... $\chi^{2}$ goodness of fit test, for standard continuous distributions
Jacobian elliptic functions sn, en and dn with complex argument
... finite interval, strategy due to Piessens and de Doncker, allowing for badly-behaved integrands Performs the runs up or runs down test for randomness
All eigenvalues of generalized real eigenproblem of the form $A x=\lambda B x$ where $A$ and $B \ldots$
All eigenvalues and eigenvectors of generalized real eigenproblem of the form $A x=\lambda B x$ where $A$ and $B \ldots$
$\ldots$ and optionally eigenvectors of generalized eigenproblem by $Q Z$ algorithm, real matrices
All eigenvalues of real symmetric matrix
All eigenvalues and eigenvectors of real symmetric matrix
All eigenvalues of generalized real eigenproblem of the ...
All eigenvalues and eigenvectors of generalized real ...
All eigenvalues of real matrix
All eigenvalues and eigenvectors of real matrix
All eigenvalues of complex Hermitian matrix
All eigenvalues and eigenvectors of complex Hermitian ...
All eigenvalues and optionally eigenvectors of generalized ...
Selected eigenvalues and eigenvectors of real nonsymmetric ...
Selected eigenvalues and eigenvectors of complex nonsymmetric ...
s15acc
g01
g08cbc
g08cgc
s21cbc
d01sjc
g08eac
f02adc
f02aec
f02bjc
f02aac
f02abc
f02adc
f02aec
f02afc
f02agc
f02awc
f02axc
f02bjc
f02ecc
f02gcc
All eigenvalues and eigenvectors of real symmetric matrix
All eigenvalues and eigenvectors of generalized real eigenproblem of the ...
All eigenvalues and eigenvectors of real matrix
f02abc
All eigenvalues and eigenvectors of complex Hermitian matrix All eigenvalues and optionally eigenvectors of generalized eigenproblem by $Q Z \ldots$
Selected eigenvalues and eigenvectors of real nonsymmetric matrix (Black Box)
Selected eigenvalues and eigenvectors of complex nonsymmetric matrix (Black .. Gaussian elimination: See $L U$ factorization
Elliptic integral of the second kind with complex ... s21dac
Degenerate symmetrised elliptic integral of 1st kind $R_{C}(x, y)$
Symmetrised elliptic integral of 1st kind $R_{F}(x, y, z)$
s21bac
Symmetrised elliptic integral of 2 nd kind $R_{D}(x, y, z)$
Symmetrised elliptic integral of 3 rd kind $R_{J}(x, y, z, r)$
Jacobian elliptic functions sn, cn and dn with complex argument
... adaptive, finite interval, weight function with end-point singularities of algebraico-logarithmic type System of equations, real triangular matrix (dtrsv)
System of equations, real triangular band matrix (dtbsv)
System of equations, real triangular packed matrix (dtpsv) System of equations, complex triangular matrix (ztrsv)
System of equations, complex triangular band matrix (ztbsv)
System of equations, complex triangular packed matrix (ztpsv)
Solves a system of equations with multiple right-hand sides, ... (dtrsm)
Solves a system of equations with multiple right-hand sides, ... (ztrsm)
Error function erf $x$
ODEs, IVP, error assessment diagnostics for d02pcc and d02pdc
... a general linear regression model and its standard error
... of a generalized linear model and its standard error
... impulse response function and its standard error
Complement of error function erfc $x$
Estimates and standard errors of parameters of a general linear regression ...
Fits a generalized linear model with Normal errors
Fits a generalized linear model with binomial errors
Fits a generalized linear model with Poisson errors
Fits a generalized linear model with gamma errors
Estimates and standard errors of parameters of a general linear model for ...
... design, treatment means and standard errors
...and column design, treatment means and standard errors
... factorial design, treatment means and standard errors
Computes estimable function of a general linear regression model ...
Computes estimable function of a generalized linear model and ...
Estimate (using numerical differentiation) gradient ...
Kernel density estimate using Gaussian kernel
Estimates of linear parameters and general linear ...
Estimates and standard errors of parameters of a ...
Estimates and standard errors of parameters of a ... Huber estimates: See Robust
Robust regression, standard $M$-estimates
Computes the maximum likelihood estimates of the parameters of a factor analysis model, ...
Robust estimation, $M$-estimates for location and scale parameters, standard ...
... and winsorized mean of a single sample with estimates of their variance
Computes Kaplan-Meier (product-limit) estimates of survival probabilities
Calculates a robust estimation of a correlation matrix, Huber's weight ...
Robust estimation, median, median absolute deviation, robust ...
Robust estimation, $M$-estimates for location and scale ...
Multivariate time series, estimation of multi-input model
Euler's constant, $\gamma$
Interpolated values, evaluate interpolant computed by e01sac, two dimensions
Evaluation of fitted polynomial in one variable from ...
Evaluation of fitted cubic spline, function only
Evaluation of fitted cubic spline, function and derivatives
Evaluation of fitted cubic spline, definite integral
Evaluation of a fitted bicubic spline at a vector of points
Evaluation of a fitted bicubic spline at a mesh of points
Exponential integral $E_{1}(x)$
Complex exponential
Ranks, Normal scores, approximate Normal scores or exponential (Savage) scores
Pseudo-random real numbers, (negative) exponential distribution
Computes a five-point summary (median, hinges and extremes)
Computes probabilities for $F$-distribution
Computes deviates for the $F$-distribution
g03cac
g07dbc
g07ddc
g12aac
g02hkc
g07dac
g07dbc
g13bec
X01ABC
e01sbc e02aec
e02bbc
e02bcc
e02bdc
e02dec
e02dfc
s13aac
a02dhc
g01dhc
g05dbc
g01alc
g01edc
g01fdc
Computes probabilities for the non-central $F$-distribution
... likelihood estimates of the parameters of a factor analysis model, factor loadings, communalities ... g03cacComputes factor score coefficients (for use after g03cac)g03ccc
... polynomials or dummy variables for factor/classification variableg04eac
Analysis of variance, complete factorial design, treatment means and standard errors g04cac
Cholesky factorization: See FactorizationCrout's method: See $L U$ factorizationGaussian elimination: See $L U$ factorization
$L L^{H}$ factorization of complex Hermitian positive-definite ... f01bnc
$L D L^{T}$ factorization of real symmetric positive-definite ... ..... f01mcc
$Q R$ factorization of real $m$ by $n$ matrix $(m \geq n)$ ..... f01qcc
... matrices, compute $Q B$ or $Q^{T} B$ after factorization by f01qcc ..... f01qdc
... with orthogonal matrices, form columns of $Q$ after factorization by f01qcc ..... f01qec
$Q R$ factorization of complex $m$ by $n$ matrix ( $m \geq n$ ) ..... f01rcc... unitary matrices, compute $Q B$ or $Q^{H} B$ after factorization by f01rccf01rdc
.. with unitary matrices, form columns of $Q$ after factorization by f01rccf01rec
$L L^{T}$ factorization and determinant of real symmetric ... f03aecf03af c
$L U$ factorization and determinant of complex matrix ..... f03ahc
... sparse unsymmetric linear systems, incomplete $L U$ factorization ..... f11dac
Real sparse symmetric matrix, incomplete Cholesky factorization ..... f11jac
Failuresp01Fast Fourier transform: See Fourier transformFFT: See Fourier transform
1-D quadrature, adaptive, finite interval, strategy due to Piessens and de Doncker, ... d01sjc
1-D quadrature, adaptive, finite interval, method suitable for oscillating functions d01skc1-D quadrature, adaptive, finite interval, allowing for singularities at user-specified ... d01slc
1-D quadrature, adaptive, finite interval, weight function $\cos (\omega x)$ or $\sin (\omega x)$ d01snc
1-D quadrature, adaptive, finite interval, weight function with end-point ... d01spc
1-D quadrature, adaptive, finite interval, weight function $1 /(x-c)$, Cauchy ... d01sqc
ODEs, boundary value problem, finite difference technique with deferred correction, simple d02gac
ODEs, boundary value problem, finite difference technique with deferred correction, general d02gbc
ODEs, general nonlinear boundary value problem, finite difference technique with deferred correction, ... d02rac
Fit cubic smoothing spline, smoothing parameter given g10abc
Fit cubic smoothing spline, smoothing parameter estimated g10acc
Least-squares curve fit, by polynomials, arbitrary data points
102ad
e02adc
Least-squares polynomial fit, special data points (including interpolation) e02afc
Least-squares curve cubic spline fit (including interpolation)
Least-squares cubic spline curve fit, automatic knot placement
Least-squares surface fit by bicubic splines with automatic knot placement, ...Least-squares surface fit by bicubic splines with automatic knot placement, ... e02ddc
Performs the $\chi^{2}$ goodness of fit test, for standard continuous distributions
Fits a general (multiple) linear regression mod
Fits a general (multiple) linear regression model
Fits a general linear regression model for new ...
g08cgc
g02dac
g02dac
g02dgc
Fits a generalized linear model with Normal errors
g02gac
Fits a generalized linear model with binomial errors
Fits a generalized linear model with Poisson errors
g02gbc
g02gcc
Fits a generalized linear model with gamma errors g02gdc
Fits Cox's proportional hazard model
g02gdc
g12bac
e02aec
e02bbc
Evaluation of fitted cubic spline, function and derivatives e02bcc
e02bdc
Evaluation of a fitted bicubic spline at a vector of points e02dec
Evaluation of a fitted bicubic spline at a mesh of points e02dfc
e01dac
g01alc
X02AMC
X02BHC
X02BJC
$\begin{array}{ll}\text { Parameter of floating-point arithmetic model, } e_{\min } & \text { X02BKC } \\ \text { Parameter of floating-point arithmetic model, } e_{\max } & \text { X02BLC }\end{array}$
$\begin{array}{ll}\text { Parameter of floating-point arithmetic model, } e_{\min } & \text { X02BKC } \\ \text { Parameter of floating-point arithmetic model, } e_{\max } & \text { X02BLC }\end{array}$
X02DJC
Multivariate time series, state set and forecasts from fully specified multi-input model $\quad$ g13bjc
Fast Fourier transform: See Fourier transform
DFT: See Discrete Fourier transform
Single 1-D real discrete Fourier transform
c06eac
Evaluation of fitted polynomial in one variable from Chebyshev series ...
Evaluation of fitted cubic spline, function only
Evaluation of fitted cubic spline, definite integral
Evaluation of a fitted bicubic spline at a vector of
Interpolating functions, fitting bicubic spline, data on rectangular grid
Computes a five-point summary (median, hinges and extremes)
Safe range of floating-point arithmetic
e02bac
e02bec
e02bec
e02dcc
e02ddc
e02bcc
Evaluation of a fitted bicubic spline at a mesh of points
Parameter of floating-point arithmetic model, $b$
Parameter of floating-point arithmetic model, $p$
Parameter of floating-point arithmetic model, $e_{\max }$
Single 1-D Hermitian discrete Fourier transform c06ebc
Single 1-D complex discrete Fourier transform c06ecc
Multiple 1-D real discrete Fourier transforms
c06fpc
Multiple 1-D Hermitian discrete Fourier transforms
c06fqc
Multiple 1-D complex discrete Fourier transforms c06frc
2-D complex discrete Fourier transform

c06fuc
Free memory allocated by e04mzc e04myc
Free NAG allocated memory for the dendrogram array ...
Free memory allocated by h02buc
Free NAG allocated memory from option structures h02xzc
Frees NAG allocated memory to some parameters in ...
Frequency table from raw data
... using spectral smoothing by the trapezium frequency (Daniell) window
... using spectral smoothing by the trapezium frequency (Daniell) window
Fresnel integral $S(x)$
Fresnel integral $C(x)$
Friedman two-way analysis of variance on $k$ matched ...
Multivariate time series, gain, phase, bounds, univariate and bivariate (cross) ... g13cfc
Gamma function
Log Gamma function
Incomplete Gamma functions $P(a, x)$ and $Q(a, x)$
Euler's constant, gamma
Computes probabilities for the gamma distribution
Computes deviates for the gamma distribution
Fits a generalized linear model with gamma errors
Generates a vector of pseudo-random numbers from a gamma distribution
Performs the gaps test for randomness
... time series, generate $n$ terms of either a symmetric GARCH process or a GARCH process with asymmetry ...
Univariate time series, generate $n$ terms of a GARCH process with asymmetry of the form ...
... Glosten, Jagannathan and Runkle (GJR) GARCH process
or a GARCH process with asymmetry ...
Univariate time series, parameter estimation for a GARCH process with asymmetry of the form ... g13fcc
Univariate time series, forecast function for a GARCH process with asymmetry of the form ... g13fdc
... Glosten, Jagannathan and Runkle (GJR) GARCH process
... Glosten, Jagannathan and Runkle (GJR) GARCH process
... minimum of a sum of squares, combined Gauss-Newton and modified Newton algorithm using ...
... minimum of a sum of squares, combined Gauss-Newton and quasi-Newton algorithm using 1st ...
Gaussian distribution: See Normal distribution
Gaussian elimination: See $L U$ factorization
1-D Gaussian quadrature
d01tac
Kernel density estimate using Gaussian kernel
All eigenvalues of generalized real eigenproblem of the form $A x=\lambda B x \ldots$
All eigenvalues and eigenvectors of generalized real eigenproblem of the form $A x=\lambda B x \ldots$
All eigenvalues and optionally eigenvectors of generalized eigenproblem by $Q Z$ algorithm, real matrices
Fits a generalized linear model with Normal errors
Fits a generalized linear model with binomial errors
Fits a generalized linear model with Poisson errors
Fits a generalized linear model with gamma errors
g13fec
g13ffc
e04fcc
g10bac
f02adc
f02aec
f02bjc
g02gac
g02gbc
g02gcc
g02gdc
Computes estimable function of a generalized linear model and its standard error g02gnc
Computes orthogonal rotations for loading matrix, generalized orthomax criterion
Generates a vector of pseudo-random numbers from a ...
Generates a vector of pseudo-random numbers from a ...
Initialize random number generating functions to give repeatable sequence
Initialize random number generating functions to give non-repeatable sequence
Save state of random number generating functions
Restore state of random number generating functions
Set up reference vector for generating pseudo-random integers, Poisson distribution
Set up reference vector for generating pseudo-random integers, binomial distribution
... integration of function defined by data values, Gill-Miller method
Performs the $\chi^{2}$ goodness of fit test, for standard continuous distributions
Unconstrained minimum, pre-conditioned conjugate gradient algorithm, function of several variables using ...
Estimate (using numerical differentiation) gradient and/or Hessian of a function
... of real sparse symmetric linear system, conjugate gradient/Lanczos method, preconditioner computed ...
... of real sparse symmetric linear system, conjugate gradient/Lanczos method, Jacobi or SSOR ...
Computes test statistic for equality of within-group covariance matrices and matrices for ...
Computes Mahalanobis squared distances for group or pooled variance-covariance matrices (for use ...
Allocates observations to groups according to selected rules (for use after ...
Fits Cox's proportional hazard model
... functions, monotonicity-preserving, piecewise cubic Hermite, one variable
Single 1-D Hermitian discrete Fourier transform
Multiple 1-D Hermitian discrete Fourier transforms c06fqc
Complex conjugate of Hermitian sequence
g02gnc
g03bac
g05fec
g05ffc
g05cbc
g05cbc
g05ccc
g05cfc
g05cgc
g05ecc
g05edc
d01gac
g08cgc
e04dgc
e04xac
Ftiman (using ...
f11jcc
f11jec
g03dac
g03dbc
g03dcc
g12bac
e01bec
c06ebc
c06fqc
c06gbc
Complex conjugate of multiple Hermitian sequences
Convert Hermitian sequences to general complex sequences c06gsc
c06gqc
$L L^{H}$ factorization of complex Hermitian positive-definite matrix
c06gsc
f01bnc
All eigenvalues of complex Hermitian matrix
All eigenvalues and eigenvectors of complex Hermitian matrix Salus of
Solution of complex Hermitian postive-definite simultaneous linear ... f04awc
Matrix-vector product, complex Hermitian matrix (zhemv)
Matrix-vector product, complex Hermitian band matrix (zhbmv)
Matrix-vector product, complex Hermitian packed matrix (zhpmv)
Rank-1 update, complex Hermitian matrix (zher)
Rank-1 update, complex Hermitian packed matrix (zhpr)
Rank-2 update, complex Hermitian matrix (zher2)
Rank-2 update, complex Hermitian packed matrix (zhpr2)
Matrix-matrix product, one complex Hermitian matrix, one complex rectangular ... (zhemm)
Rank- $k$ update of a complex Hermitian matrix (zherk)
Rank- $2 k$ update of a complex Hermitian matrix (zher2k)
... (using numerical differentiation) gradient and/or Hessian of a function
Hierarchical cluster analysis
... function $1 /(x-c)$, Cauchy principal value (Hilbert transform)
Computes a five-point summary (median, hinges and extremes)
Huber estimates: See Robust
... a robust estimation of a correlation matrix, Huber's weight function
Multi-dimensional adaptive quadrature over hyper-rectangle
Multi-dimensional quadrature over hyper-rectangle, Monte Carlo method
Hyperbolic Functions
Hypergeometric distribution function
Library identification
Multivariate time series, noise spectrum, bounds, impulse response function and its standard error
Incomplete Gamma functions $P(a, x)$ and $Q(a, x)$
Real sparse unsymmetric linear systems, incomplete $L U$ factorization
Solution of linear system involving incomplete $L U$ preconditioning matrix generated by ...
Real sparse symmetric matrix, incomplete Cholesky factorization
Computes cluster indicator variable (for use after g03ecc)
Inequality of two complex numbers
1-D quadrature, adaptive, infinite or semi-infinite interval
1-D quadrature, adaptive, semi-infinite interval, weight function $\cos (\omega x)$ or ...
Bounded influence: See Robust
Calculates standardized residuals and influence statistics
Kalman filters, square root, information, time varying
Kalman filters, square root, information, time invariant
Initial value problem: See IVP
Initialization of trigonometric coefficients for FFTs
Initialization function for Chapter e04 option setting
Initialization function for Chapter g13 option setting
Initialize random number generating functions to give ...
Initialize random number generating functions to give ...
Initialize option structure to null values
Multivariate time series, estimation of multi-input model
... state set and forecasts from fully specified multi-input model
Integer programming problem, branch and bound ...
Largest representable integer
Complex number raised to an integer power
Pseudo-random integer from uniform distribution
Pseudo-random integer from reference vector
Set up reference vector for generating pseudo-random integers, Poisson distribution
Set up reference vector for generating pseudo-random integers, binomial distribution
Set up reference vector for generating pseudo-random integers, binomial dist
... values, interpolant computed by e01bec, definite integral, one variable
Evaluation of fitted cubic spline, definite integral
Exponential integral $E_{1}(x)$
Cosine integral $\mathrm{Ci}(x)$
Sine integral $\mathrm{Si}(x)$
Fresnel integral $S(x)$
Fresnel integral $C(x)$
Degenerate symmetrised elliptic integral of 1st kind $R_{C}(x, y)$
Symmetrised elliptic integral of 1st kind $R_{F}(x, y, z)$
Symmetrised elliptic integral of 2nd kind $R_{D}(x, y, z)$
Symmetrised elliptic integral of 3rd kind $R_{J}(x, y, z, r)$
Elliptic integral of the second kind with complex argument
1-D quadrature, integration of function defined by data values, ...
Numerical integration
ODEs, IVP, Runge-Kutta method, integration over range with output
ODEs, IVP, Runge-Kutta method, integration over one step
Interpolating functions, cubic spline interpolant, one variable
Interpolated values, interpolant computed by e01bec, function only, one ...
f02awc
f02axc
f04awc
f06scc
f06sdc
f06sec
f06spc
f06sqc
f06src
f06ssc
f06zcc
f06zpc
f06zrc
e04xac
g03ecc
d01sqc
g01alc
g02hkc
d01wcc
d01xbc
s
g01blc
a00aac
g13cgc s14bac
f11dac f11dbc
f11jac
g03ejc
a02chc
d01smc
d01ssc
g02fac
g13ecc
g13edc
c06gzc
e04xxc
g13bxc
g05cbc
g05ccc
h02xxc
g13bec
g13bjc
h02bbc
X02BBC
a02ddc
g05dyc
g05eyc
g05ecc
g05edc
e01bhc
e02bdc
s13aac
s13acc
s13adc
s20acc
s20adc
s21bac
s21bbc
s21bcc
s21bdc
s21dac
d01gac
d01
d02pcc
d02pdc
e01bac
e01bfc


Converts MPSX data file defining IP or LP problem to format required by h02bbc or e04mfc ho2buc
IVP $=$ Initial Value Problem
ODEs, IVP, Adams method, until function of solution is zero, ... d02cjc ODEs, stiff IVP, BDF method, until function of solution is zero, ... d02ejc ODEs, IVP, Runge-Kutta method, integration over range with ... d02pcc ODEs, IVP, Runge-Kutta method, integration over one step d02pdc ODEs, IVP, set-up for d02pcc and d02pdc d02pvc ODEs, IVP, resets end of range for d02pdc d02pwc ODEs, IVP, interpolation for d02pdc d02pxc ODEs, IVP, error assessment diagnostics for d02pcc and d02pdc d02pzc ODEs, IVP, Adams method with root-finding d02qfc ODEs, IVP, set-up for d02qfc ODEs, IVP, freeing function for use with d02qfc d02qwc ODEs, IVP, interpolation for d02qfc
d02qyc
d02qzc
... system, RGMRES, CGS, or Bi-CGSTAB method, Jacobi or SSOR preconditioner (Black Box) f11dec
... system, conjugate gradient/Lanczos method, Jacobi or SSOR preconditioner (Black Box) f11jec
Check user's function for calculating Jacobian of 1st derivatives
e04yac
Jacobian elliptic functions sn, cn and dn with complex ... s21cbc
Jacobian theta functions with real arguments s21ccc
$K$-means cluster analysis g03efc
Kalman filters, square root, covariance, time varying g13eac
Kalman filters, square root, covariance, time invariant g13ebc
Kalman filters, square root, information, time varying g13ecc
Kalman filters, square root, information, time invariant g13edc
Kalman filters, controller Hessenberg transformation g13ewc
Computes Kaplan-Meier (product-limit) estimates of survival ... g12aac Kelvin function kei $x$

Kelvin function ber $x$
s19adc
s19aac
Kelvin function bei $x$ s19abc
Kelvin function $\operatorname{ker} x \quad$ s19acc
Kelvin function kei $x \quad$ s19adc
Kelvin function ker $x$
s19acc
Kernel density estimate using Gaussian kernel g10bac
Kernel density estimate using Gaussian kernel
Least-squares cubic spline curve fit, automatic knot placement
g10bac
Least-squares cubic sphne curve ft, automatic knot placement
e02bec
... surface fit by bicubic splines with automatic knot placement, data on rectangular grid e02dcc
... surface fit by bicubic splines with automatic knot placement, scattered data e02ddc
Performs the one-sample Kolmogorov-Smirnov test for standard distributions
Performs the two-sample Kolmogorov-Smirnov test
Kruskal-Wallis one-way analysis of variance on $k \ldots$
g08cbc
g08cdc
g08afc
Mean, variance, skewness, kurtosis etc, one variable, from raw data g01aac
All zeros of complex polynomial, modified Laguerre method
All zeros of real polynomial, modified Laguerre method c02afc c02agc
... symmetric linear system, conjugate gradient/Lanczos method, preconditioner computed by f11jac ... f11jcc
... symmetric linear system, conjugate gradient/Lanczos method, Jacobi or SSOR preconditioner (Black ... f11jec
Largest permissible argument for $\sin$ and $\cos \quad$ X02AHC
Largest positive model number X02ALC
Largest representable integer X02BBC
$L D L^{T}$ factorization of real symmetric positive-definite ... f01mcc
Least-squares curve fit, by polynomials, arbitrary data ... e02adc
Least-squares polynomial fit, special data points ... e02afc
Least-squares curve cubic spline fit (including ...) e02bac
Least-squares cubic spline curve fit, automatic knot ... e02bec
Least-squares surface fit by bicubic splines with ... e02dcc
Least-squares surface fit by bicubic splines with ...

e02ddc
e04ncc
e04ycc
s22aac
s22aac
a00aac
g03cac
g12aac
e04mf $c$
d02gbc
e04ncc
f04adc
f04agc
f04ajc
f04akc
f04arc
f04awc
f04mcc
f11dac
f11dcc
f11dec
f11jcc
f11jec
g02cac
g02cbc
g02dac
g02dcc
g02ddc
g02dec
g02dfc
g02dgc
g02dkc
g02dnc
g02gac
g02gbc
g02gcc
g02gdc
g02gkc
g02gnc
e04ncc
g03bac
g03cac
g07dbc
s14abc
d01spc
g01eec
e04mzc
h02buc
f03af c
f03ahc
f11dac
f11dbc

X02AJC
g03dbc
g11bcc
g11bcc
m01fsc
g08aec
g08agc
x01
e04
X02BEC
g03cac
g01aac
g07ddc
g03efc
g04bbc
g04bcc
g04cac
g04dbc

Modified Bessel function $K_{\nu / 4}(x) \quad$ s18efc
Modified Bessel functions $K_{\alpha+n}(x)$ for real $x>0, \ldots$ s18egc
Modified Bessel functions $I_{\alpha+n-1}(x)$ or $I_{\alpha-n+1}(x)$ for ... s18ejc
All zeros of complex polynomial, modified Laguerre method
All zeros of real polynomial, modified Laguerre method
Interpolating functions, modified Shepard's method, two dimensions
... of a sum of squares, combined Gauss-Newton and modified Newton algorithm using function values only
Minimum, function of several variables, modified Newton algorithm, simple bounds, using 1st ...
Scaled modified Bessel function $e^{-x} I_{\nu / 4}(x)$
Scaled modified Bessel function $e^{x} K_{\nu / 4}(x)$
Scaled modified Bessel functions $e^{x} K_{\alpha+n}(x)$ for real ...
Modulus of a complex number
Interpolating functions, monotonicity-preserving, piecewise cubic Hermite, ...
Multi-dimensional quadrature over hyper-rectangle, Monte Carlo method
Read MPSX data for sparse LP or QP problem from a file
Read MPSX data for IP, LP or QP problem from a file
Multi-dimensional adaptive quadrature over ...
Multi-dimensional quadrature over hyper-rectangle, ...
Multivariate time series, estimation of multi-input model
... state set and forecasts from fully specified multi-input model
Multiple 1-D real discrete Fourier transforms
Multiple 1-D Hermitian discrete Fourier transforms
Multiple 1-D complex discrete Fourier transforms
Complex conjugate of multiple Hermitian sequences
... of complex simultaneous linear equations with multiple right-hand sides
Solves a system of equations with multiple right-hand sides, real triangular ... (dtrsm)
Solves a system of equations with multiple right-hand sides, complex triangular ... (ztrsm)
Fits a general (multiple) linear regression model
Multiplication of two complex numbers
Multivariate time series, estimation of multi-input ...
Multivariate time series, state set and forecasts from ..
Multivariate time series, smoothed sample cross ...
Multivariate time series, cross amplitude spectrum, ..
Multivariate time series, gain, phase, bounds, ...
Multivariate time series, noise spectrum, bounds, ..
Computes probabilities for the multivariate Normal distribution
Set up reference vector for multivariate Normal distribution
Pseudo-random multivariate Normal vector from reference vector
Pseudo-random real numbers, (negative) exponential distribution
... minimum of a sum of squares, combined Gauss-Newton and modified Newton algorithm using function ..
... minimum of a sum of squares, combined Gauss-Newton and quasi-Newton algorithm using 1st ...
Minimum, function of several variables, quasi-Newton algorithm, simple bounds, using ...
Minimum, function of several variables, quasi-Newton algorithm, simple bounds, using 1st ...
Minimum, function of several variables, modified Newton algorithm, simple bounds, using 1st and 2nd ...
NLP problem (sparse)
Multivariate time series, noise spectrum, bounds, impulse response function and ...
Computes probabilities for the non-central Student's $t$-distribution
Computes probabilities for the non-central $\chi^{2}$ distribution
Computes probabilities for the non-central $F$-distribution
Computes probabilities for the non-central beta distribution
Performs non-metric (ordinal) multidimensional scaling
Kendall/Spearman non-parametricrank correlation coefficients, casewise ..
Initialize random number generating functions to give non-repeatable sequence
Nonlinear optimization
Nonlinear regression
Solution of system of nonlinear equations using function values only
Solution of system of nonlinear equations using 1st derivatives
... technique with deferred correction, simple nonlinear problem
ODEs, general nonlinear boundary value problem, finite difference ...
... of several variables, sequential QP method, nonlinear constraints, using function values and ...
Minimum of a sum of squares, nonlinear constraints, sequential QP method, using ...
Covariance matrix for nonlinear least-squares problem
Inverse Normal distribution function
Ranks, Normal scores, approximate Normal scores or exponential (Savage) scores
Computes probabilities for the standard Normal distribution
Computes deviates for the standard Normal distribution
Computes probability for the bivariate Normal distribution
Computes probabilities for the multivariate Normal distribution
Fits a generalized linear model with Normal errors
Pseudo-random real numbers, Normal distribution
Set up reference vector for multivariate Normal distribution
s18efc
s18egc
s18ejc
c02afc
c02agc
e01sac
e04fcc
e04lbc
s18ecc
s18edc
s18ehc
a02dbc
e01bec
d01xbc
e04mzc
h02buc
d01wcc
d01xbc
g13bec
g13bjc
c06fpc
c06fqc
c06frc
c06gqc
f04adc
f06yjc
f06zjc
g02dac
a02ccc
g13bec
g13bjc
g13cdc
g13cec
g13cfc
g13cgc
g01hbc
g05eac
g05ezc
g05dbc
e04fcc
e04gbc
e04jbc
e04kbc
e04lbc
e04ugc
g13cgc
g01gbc
g01gcc
g01gdc
g01gec
g03fcc
g02brc
g05ccc
e04
e04
c05tbc
c05ubc
d02gac
d02rac
e04ucc
e04unc
e04ycc
g01cec
g01dhc
g01eac
g01fac
g01hac
g01hbc
g02gac
g05ddc
g05eac

# Pseudo-random multivariate Normal vector from reference vector <br> ... statistic for a difference in means between two Normal populations, confidence interval <br> Cumulative normal distribution function $P(x)$ <br> Complement of cumulative normal distribution function $Q(x)$ <br> $\begin{array}{lll}\text { Estimate (using numerical differentiation) gradient and/or Hessian of a ... e04xac } \\ \text { Add/delete an observation to/from a general linear regression model } & \text { g02dcc }\end{array}$ <br> Allocates observations to groups according to selected rules (for ... g03dcc <br> Reorder data to give ordered distinct observations <br> Kalman filters, observer Hessenberg transformation <br> ODEs, stiff IVP, BDF method, until function of ... <br> ODEs, boundary value problem, finite difference ... d02gbc <br> ODEs, IVP, Runge-Kutta method, integration over ... d02pcc <br> ODEs, IVP, Runge-Kutta method, integration over ... d02pdc <br> ODEs, IVP, set-up for d02pcc and d02pdc <br> ODEs, IVP, resets end of range for d02pdc <br> ODEs, IVP, interpolation for d02pdc <br> ODEs, IVP, error assessment diagnostics for d02pcc ... <br> ODEs, IVP, Adams method with root-finding <br> ODEs, IVP, set-up for d02qfc <br> ODEs, IVP, freeing function for use with d02qfc <br> ODEs, IVP, interpolation for d02qfc 

g05ezc
g07cac
s15abc
s15acc
g01ddc
d01
g10zac
d02cjc
d02ejc
d02gac
d02pvc
d02pwc
d02pxc
d02pzc
d02qf $c$
d02qwc
d02qyc
d02qzc
Interpolating functions, cubic spline interpolant, one variable
... monotonicity-preserving, piecewise cubic Hermite, one variable ... interpolant computed by e01bec, function only, one variable ... computed by e01bec, function and 1st derivative, one variable ... interpolant computed by e01bec, definite integral, one variable

Solution of real simultaneous linear equations, one right-hand side
Mean, variance, skewness, kurtosis etc, one variable, from raw data
Performs the Wilcoxon one-sample (matched pairs) signed rank test
Performs the one-sample Kolmogorov-Smirnov test for standard ...
Kruskal-Wallis one-way analysis of variance on $k$ samples of unequal size
Operations with orthogonal matrices, compute $Q B$ or ...
Operations with orthogonal matrices, form columns of ...
Operations with unitary matrices, compute $Q B$ or ...
Operations with unitary matrices, form columns of $Q \ldots$
Nonlinear optimization
Initialization function for Chapter e04 option setting
NAG memory freeing function for use with option setting
Initialization function for Chapter g13 option setting
NAG memory freeing function for use with option setting
Initialize option structure to null values
Read optional parameter values from a file
e01bac
e01bec
e01bfc
e01bgc
e01bhc
f04arc
g01aac
g08agc
g08cbc
g08af c
f01qdc
f01qec
f01rdc
f01rec
e04
e04xxc
e04xzc
g13bxc
g13xzc
h02xxc
h02xyc
e04xyc
g10zac
Reorder data to give ordered distinct observations
g03fcc
Ordinary differential equations: See ODEs Operations with orthogonal matrices, compute $Q B$ or $Q^{T} B$ after ... f01qdc Operations with orthogonal matrices, form columns of $Q$ after ... f01qec Computes orthogonal rotations for loading matrix, generalized ... Computes orthogonal polynomials or dummy variables for...
g03bac
g04eac
... rotations for loading matrix, generalized orthomax criterion
... adaptive, finite interval, method suitable for oscillating functions Incomplete Gamma functions $P(a, x)$ and $Q(a, x)$
Cumulative normal distribution function $P(x)$
Matrix-vector product, real symmetric packed matrix (dspmv)
Matrix-vector product, real triangular packed matrix (dtpmv)
System of equations, real triangular packed matrix (dtpsv)
Rank-1 update, real symmetric packed matrix (dspr)
Rank-2 update, real symmetric packed matrix (dspr2)
Matrix-vector product, complex Hermitian packed matrix (zhpmv)
Matrix-vector product, complex triangular packed matrix (ztpmv)
System of equations, complex triangular packed matrix (ztpsv)
Rank-1 update, complex Hermitian packed matrix (zhpr)
Rank-2 update, complex Hermitian packed matrix (zhpr2)
Sign test on two paired samples
Performs the Wilcoxon one-sample (matched pairs) signed rank test
Performs the pairs (serial) test for randomness
g03bac
d01skc
s14bac
s15abc
f06pec
f06phc
f06plc
f06pqc
f06psc
f06sec
f06shc
f06slc
f06sqc
f06ssc
g08aac
g08agc
g08ebc
Kendall/Spearman non-parametric rank correlation coefficients, casewise ...

g02brcComputes partial correlation/variance-covariance matrix from...Univariate time series, partial autocorrelations from autocorrelations
...from set of classification factors using given percentile/quantile
Pseudo-random permutation of an integer vectorMultivariate time series, gain, phase, bounds, univariate and bivariate (cross) spectra pi
Interpolating functions, monotonicity-preserving, piecewise cubic Hermite, one variable
... adaptive, finite interval, strategy due to Piessens and de Doncker, allowing for badly-behaved ...
Poisson distribution function
Fits a generalized linear model with Poisson errors
... vector for generating pseudo-random integers, Poisson distribution
All zeros of complex polynomial, modified Laguerre method
All zeros of real polynomial, modified Laguerre method
Evaluation of fitted polynomial in one variable from Chebyshev series form .. Least-squares polynomial fit, special data points (including ...
Least-squares curve fit, by polynomials, arbitrary data points
Computes orthogonal polynomials or dummy variables for factor ...
... Mahalanobis squared distances for group or pooled variance-covariance matrices (for use after ...
... for a difference in means between two Normal populations, confidence interval

## Machine precision

Unconstrained minimum, preconditioned conjugate gradient algorithm, ...
... system, RGMRES, CGS or Bi-CGSTAB method, preconditioner computed by f11dac (Black Box) ... CGS, or Bi-CGSTAB method, Jacobi or SSOR preconditioner (Black Box)
Solution of linear system involving incomplete $L U$ preconditioning matrix generated by f11dac
... of linear system involving incomplete Cholseky preconditioning matrix generated by f11jac ... interval, weight function $1 /(x-c)$, Cauchy principal value (Hilbert transform)

> Performs principal component analysis
Performs principal coordinate analysis, classical metric scaling
Computes probabilities for the standard Normal distribution Computes probabilities for Student's $t$-distribution Computes probabilities for $\chi^{2}$ distribution Computes probabilities for $F$-distribution
... and lower tail and probability density function probabilities for the beta distribution Computes probabilities for the gamma distribution Computes probabilities for the non-central Student's $t$-distribution Computes probabilities for the non-central $\chi^{2}$ distribution Computes probabilities for the non-central $F$-distribution Computes probabilities for the non-central beta distribution Computes probabilities for the multivariate Normal distribution
... Kaplan-Meier (product-limit) estimates of survival probabilities
Computes upper and lower tail and probability density function probabilities for the beta ... Computes probability for the bivariate Normal distribution
... from supplied cumulative distribution function or probability distribution function Computes Procrustes rotations
Matrix-vector product, real rectangular matrix (dgemv)
Matrix-vector product, real rectangular band matrix (dgbmv)
Matrix-vector product, real symmetric matrix (dsymv)
Matrix-vector product, real symmetric band matrix (dsbmv)
Matrix-vector product, real symmetric packed matrix (dspmv)
Matrix-vector product, real triangular matrix (dtrmv)
Matrix-vector product, real triangular band matrix (dtbmv)
Matrix-vector product, real triangular packed matrix (dtpme)
Matrix-vector product, complex rectangular matrix (zgemv)
Matrix-vector product, complex rectangular band matrix (zgbmv)
Matrix-vector product, complex Hermitian matrix (zhemv)
Matrix-vector product, complex Hermitian band matrix (zhbmv)
Matrix-vector product, complex Hermitian packed matrix (zhpmv)
Matrix-vector product, complex triangular matrix (ztrmv)
Matrix-vector product, complex triangular band matrix (ztbmv)
Matrix-vector product, complex triangular packed matrix (ztpmv)
Matrix-matrix product, two real rectangular matrices (dgemm)
Matrix-matrix product, one real symmetric matrix, one real ... (dsymm)
Matrix-matrix product, one real triangular matrix, one real ... (dtrmm)
Matrix-matrix product, two complex rectangular matrices (zgemm)
Matrix-matrix product, one complex Hermitian matrix, one ... (zhemm)
Matrix-matrix product, one complex triangular matrix, one ... (ztrmm)
Matrix-matrix product, one complex symmetric matrix, one ... (zsymm)
Computes Kaplan-Meier (product-limit) estimates of survival probabilities Linear programming problem
Quadratic programming problem
g02byc
g13acc
g11bbc
g05ehc
g13cfc
x01AAC
e01bec
d01sjc
g01bkc
g02gcc
g05ecc
c02afc
c02agc
e02aec
e02afc
e02adc
g04eac
g03dbc
g07cac
x02AJC
e04dgc
f11dcc
f11dec
f11dbc
f11jbc
d01sqc
g03aac
g03fac
g01eac
g01ebc
g01ecc
g01edc
g01eec
g01efc
g01gbc
g01gcc
g01gdc
g01gec
g01hbc
g12aac
g01eec
g01hac
g05exc
g03bcc
f06pac
f06pbc
f06pcc
f06pdc
f06pec
f06pfc
f06pgc
f06phc
f06sac
f06sbc
f06scc
f06sdc
f06sec
f06sfc
f06sgc
f06shc
f06yac
f06ycc
f06yfc
f06zac
f06zcc
f06zfc
f06ztc
g12aac
e04mf
e04nfc
Integer programming problem, branch and bound method Fits Cox's proportional hazard model
Pseudo-random real numbers, uniform distribution ... Pseudo-random real numbers, uniform distribution ...
Pseudo-random real numbers, (negative) exponential .
Pseudo-random real numbers, Normal distribution
Pseudo-random integer from uniform distribution
Pseudo-random permutation of an integer vector
Pseudo-random sample from an integer vector
Pseudo-random integer from reference vector
Pseudo-random multivariate Normal vector from ...
Set up reference vector for generating pseudo-random integers, Poisson distribution
Set up reference vector for generating pseudo-random integers, binomial distribution
Generates a vector of pseudo-random numbers from a beta distribution
Generates a vector of pseudo-random numbers from a gamma distribution
Derivative of the psi function $\psi(x)$
Derivative of the psi function $\psi(z)$
ho2bbc
g12bac
g05cac
g05dac
g05dbc
g05ddc
g05dyc
g05ehc
g05ejc
g05eyc
g05ezc
g05ecc
g05edc
g05fec
g05ffc
s14aec
s14afc
s14bac
Incomplete Gamma functions $P(a, x)$ and $Q(a, x)$
QP: See Quadratic programming
Converts MPSX data file defining LP or QP problem to format required by e04nkc
Convex QP problem or linearly-constrained linear least-squares ... LP or QP problem (sparse)
Minimum, function of several variables, sequential QP method, nonlinear constraints, using function ...
... a sum of squares, nonlinear constraints, sequential QP method, using function values and optionally 1 st ...
Read MPSX data for IP, LP or QP problem from a file
$Q R$ factorization of real $m$ by $n$ matrix ( $m \geq n$ )
$Q R$ factorization of complex $m$ by $n$ matrix ( $m \geq n$ )
Quadratic programming problem
1-D quadrature, integration of function defined by data ...
1-D quadrature, adaptive, finite interval, strategy due to ...
1-D quadrature, adaptive, finite interval, method suitable ...
1-D quadrature, adaptive, finite interval, allowing for ...
1-D quadrature, adaptive, infinite or semi-infinite interval
1-D quadrature, adaptive, finite interval, weight function ...
1-D quadrature, adaptive, finite interval, weight function ...
1-D quadrature, adaptive, finite interval, weight function ...
1-D quadrature, adaptive, semi-infinite interval, weight ...
1-D Gaussian quadrature
Multi-dimensional adaptive quadrature over hyper-rectangle
Multi-dimensional quadrature over hyper-rectangle, Monte Carlo method
...classification factors using given percentile/quantile
Discrete quarter-wave sine transform
e04mzc
e04ncc
e04nkc
e04ucc
e04unc
h02buc
f01qcc
f01rcc
e04nfc
d01gac
d01sjc
d01skc
d01slc
d01smc
d01snc
d01spc
d01sqc
d01ssc
d01tac
d01wcc
d01xbc
g11bbc
c06hcc
c06hdc
Zeros of a quartic polynomial with real coefficients c02alc
... of a sum of squares, combined Gauss-Newton and quasi-Newton algorithm using 1st derivatives e04gbc
Minimum, function of several variables, quasi-Newton algorithm, simple bounds, using ... e04jbc
Minimum, function of several variables, quasi-Newton algorithm, simple bounds, using 1st ... e04kbc
Quotient of two complex numbers a02cdc
... of cumulative normal distribution function $Q(x)$
... eigenvectors of generalized eigenproblem by $Q Z$ algorithm, real matrices
Pseudo-random real numbers, uniform distribution over $(0,1)$
Initialize random number generating functions to give ...
Initialize random number generating functions to give non- ...
Save state of random number generating functions
Restore state of random number generating functions
Pseudo-random real numbers, uniform distribution over $(a, b)$
Pseudo-random real numbers, (negative) exponential distribution
Pseudo-random real numbers, Normal distribution
Pseudo-random integer from uniform distribution
Set up reference vector for generating pseudo-random integers, Poisson distribution
Set up reference vector for generating pseudo-random integers, binomial distribution
Pseudo-random permutation of an integer vector
Pseudo-random permutation of an integer vector
Pseudo-random sample from an integer vector
Pseudo-random sample from an integer vector
Pseudo-random integer from reference vector
Pseudo-random multivariate Normal vector from reference vector
Generates a vector of pseudo-random numbers from a beta distribution
Generates a vector of pseudo-random numbers from a gamma distribution
s15acc
f02bjc
g05cac
g05cbc
g05ccc
g05cfc
g05cgc
g05dac
g05dbc
g05ddc
g05dyc
g05ecc
g05edc
g05ehc g05ehc
g05ejc
g05ejc
g05eyc
g05ezc
g05fec
g05ffc
Analysis of variance, randomized block or completely randomized design, treatment means and standard errors g04bbc Performs the runs up or runs down test for randomness
g08eac
Performs the pairs (serial) test for randomness

g08ebc Performs the triplets test for randomness g08ecc g08edc Performs the gaps test for randomness Safe range of floating-point arithmetic X02AMC ODEs, IVP, Runge-Kutta method, integration over range with output d02pcc d02pwc ODEs, IVP, resets end of range for d02pdc
The safe range parameter for complex floating-point arithmetic Kendall/Spearman non-parametric rank correlation coefficients, casewise treatment of ... ... Wilcoxon one-sample (matched pairs) signed rank test Order a set of arbitrary objects (rank sort)
Rank-1 update, real rectangular matrix (dger)
x02anc
g02brc
g08agc
m01dsc
f06pmc
Rank-1 update, real symmetric matrix (dsyrr)
f06ppc
f06pqc
Rank-1 update, complex rectangular matrix, ... (zgeru) f06smc
Rank-1 update, complex rectangular matrix, ... (zgerc) f06snc
Rank-1 update, complex Hermitian matrix (zher) f06spc
Rank-1 update, complex Hermitian packed matrix (zhpr) f06sqc
Rank-2 update, real symmetric matrix (dsyr2) f06prc
Rank-2 update, real symmetric packed matrix (dspr2) f06psc
Rank-2 update, complex Hermitian matrix (zher2)
Rank-2 update, complex Hermitian packed ... (zhpr2)
Rank- $2 k$ update of a real symmetric matrix (dsyr2k)
Rank- $2 k$ update of a complex Hermitian matrix (zher2k)
Rank- $2 k$ update of a complex symmetric matrix (zher2k)
Rank- $k$ update of a real symmetric matrix (dsyrk)
Rank- $k$ update of a complex Hermitian matrix (zherk)
Rank- $k$ update of a complex symmetric matrix (zsyrk)
Ranks, Normal scores, approximate Normal scores or ...
Converts ranks to indices, or vice-versa
Read MPSX data for sparse LP or QP problem from ...
Read MPSX data for IP, LP or QP problem from a file
Read optional parameter values from a file
Rearrange a linked list into ascending or descending ...
Rearrange a set of arbitrary objects into an order ...
Multi-dimensional adaptive quadrature over hyper-rectangle
Multi-dimensional quadrature over hyper-rectangle, Monte Carlo method
... functions, fitting bicubic spline, data on rectangular grid
... splines with automatic knot placement, data on rectangular grid
Matrix-vector product, real rectangular matrix (dgemv)
Matrix-vector product, real rectangular band matrix (dgbmv)
Rank-1 update, real rectangular matrix (dger)
f06src
f06ssc
f06yrc
f06zrc
f06zwc
f06ypc
f06zpc
f06zuc
g01dhc
m01zac
e04mzc
h02buc
h02xyc
m01cuc
m01esc
d01wcc
d01xbc
e01dac
e02dcc
f06pac
f06pbc
f06pmc
Matrix-vector product, complex rectangular matrix (zgemv) f06sac
Matrix-vector product, complex rectangular band matrix (zgbmv) f06sbc
Rank-1 update, complex rectangular matrix, unconjugated vector (zgeru) f06smc
Rank-1 update, complex rectangular matrix, conjugated vector (zgerc) f06snc
Matrix-matrix product, two real rectangular matrices (dgemm) f06yac
real symmetric matrix, one real rectangular matrix (dsymm) f06ycc
... one real triangular matrix, one real rectangular matrix (dtrmm)
f06yfc
Matrix-matrix product, two complex rectangular matrices (zgemm)
... one complex Hermitian matrix, one complex rectangular matrix (zhemm)
f06zac
f06zcc
... one complex triangular matrix, one complex rectangular matrix (ztrmm)
... one complex symmetric matrix, one complex rectangular matrix (zsymm)
Set up reference vector for multivariate Normal distribution
Set up reference vector for generating pseudo-random ...
Set up reference vector for generating pseudo-random ...
Set up reference vector from supplied cumulative distribution ...
Pseudo-random integer from reference vector
Pseudo-random multivariate Normal vector from reference vector
reference vector for ARMA time series model with ...
Nonlinear regression
Simple linear regression with or without constant term, missing values
Simple linear regression confidence intervals
f06zfc
f06ztc
g05eac
g05ecc
g05edc
g05exc
g05eyc
g05ezc
g05hac
e04
g02cac
g02cbc
Fits a general (multiple) linear regression model
Add/delete an observation to/from a general linear regression model
Estimates of linear parameters and general linear regression model from updated model
Add a new variable to a general linear regression model
Delete a variable from a general linear regression model
Fits a general linear regression model for new dependent variable
g02dac
g02ddc
g02dec
g02dfc
g02dgc
... standard errors of parameters of a general linear regression model for given constraints
g02dkc
Computes estimable function of a general linear regression model and its standard error
g02dnc
Robust regression, standard $M$-estimates
g02hac
Interpolating functions, method of Renka and Cline, two dimensions e01sac
NAG memory freeing function for use with Renka and Cline methodReorder data to give ordered distinct observationsReal sparse unsymmetric matrix reorder routineReal sparse symmetric matrix reorder routine
ODEs, IVP, resets end of range for d02pdcfe01szcg10zacf11zacf11zbc
d02pwc
.. analysis model, factor loadings, communalities and residual correlations
Calculates standardized residuals and influence statisticsg03cac
g02fac
g13asc
g13cgcf11dcc
f11dec
f04adc
f04arc
f06yjc
Performs the pairs (serial) test for randomness g08ebc
Shapiro and Wilk's $W$ test for NormalitySign test on two paired samples
Performs the Wilcoxon one-sample (matched pairs) signed rank test
Unconstrained minimum, simplex algorithm, function of several variables using ...Solution of complex simultaneous linear equations with multiple ...g01ddc
g08aac
g08agce04cccf04adc
Solution of real symmetric positive-definite simultaneous linear equations (coefficient matrix ... ..... f04agcSolution of real simultaneous linear equations (coefficient matrix ...Solution of complex simultaneous linear equations (coefficient matrix ...Solution of real simultaneous linear equations, one right-hand side
Solution of complex Hermitian postive-definite simultaneous linear equations (coefficient matrix ...
... symmetric positive-definite variable-bandwidth simultaneous linear equations (coefficient matrix ...Sine integral $\operatorname{Si}(x)$
Complex sineDiscrete sine transform
f04ajcf04akc
f04arcf04awc
Singular value decomposition: See SVD
... quadrature, adaptive, finite interval, allowing for singularities at user-specified break-points d01slc d01spc s10abc s11abc g01aac X02AKC g08cbc g08cdc g10cac g13cbc g13cdc g10cac g10abc g10abc g10acc g10acc g13cbc g13cdc s21cbc m01cac m01csc m01ctc m01ctc Sort a set of arbitrary objects (stable sort)
... list into ascending or descending order (chain sort) m01cuc Order a set of arbitrary objects (rank sort) m01dsc f11dac f11dcc Solution of real sparse unsymmetric linear system, RGMRES, CGS ... Solution of real sparse unsymmetric linear system, RGMRES, CGS ... Real sparse symmetric matrix, incomplete Cholesky ... Solution of real sparse symmetric linear system, conjugate ... Solution of real sparse symmetric linear system, conjugate ... Real sparse unsymmetric matrix reorder routine Real sparse symmetric matrix reorder routine
Kendall/Spearman non-parametric rank correlation coefficients, .. Least-squares polynomial fit, special data points (including interpolation) Approximation of special functions f11dec f11jac f11jcc f11jec f11zac f11zbc g02brc e02afc

```
            Fit cubic smoothing spline, smoothing parameter given
            Fit cubic smoothing spline, smoothing parameter estimated
        Least-squares surface fit by bicubic splines with automatic knot placement, data on ...
        Least-squares surface fit by bicubic splines with automatic knot placement, scattered data
            B-splines
                    Square root of a complex number
    Kalman filters, square root, covariance, time varying
        Kalman filters, square root, covariance, time invariant
        Kalman filters, square root, information, time varying
        Kalman filters, square root, information, time invariant
        Computes Mahalanobis squared distances for group or pooled ...
    Multivariate time series, cross amplitude spectrum, squared coherency, bounds, univariate and bivariate ...
    Least-squares curve fit, by polynomials, arbitrary data ...
    Least-squares polynomial fit, special data points (including ...
    Least-squares curve cubic spline fit (including interpolation)
    Least-squares cubic spline curve fit, automatic knot placement
    Least-squares surface fit by bicubic splines with automatic ...
    Least-squares surface fit by bicubic splines with automatic ...
    Unconstrained minimum of a sum of squares, combined Gauss-Newton and modified ...
        Unconstrained minimum of a sum of squares, combined Gauss-Newton and quasi-Newton ...
    ... QP problem or linearly-constrained linear least-squares problem
                            Minimum of a sum of squares, nonlinear constraints, sequential QP method, ...
            Covariance matrix for nonlinear least-squares problem
        ... CGS, or Bi-CGSTAB method, Jacobi or SSOR preconditioner (Black Box)
    ... conjugate gradient/Lanczos method, Jacobi or SSOR preconditioner (Black Box)
            Computes probabilities for the standard Normal distribution
            Computes deviates for the standard Normal distribution
                        Estimates and standard errors of parameters of a general linear ...
        ... of a general linear regression model and its standard error
                        Estimates and standard errors of parameters of a general linear model
    ... function of a generalized linear model and its standard error
                        Robust regression, standard M-estimates
        ... randomized design, treatment means and standard errors
    ... row and column design, treatment means and standard errors
    ... complete factorial design, treatment means and standard errors
        ... median, median absolute deviation, robust standard deviation
    ... M-estimates for location and scale parameters, standard weight functions
    ... the one-sample Kolmogorov-Smirnov test for standard distributions
        Performs the }\mp@subsup{\chi}{}{2}\mathrm{ goodness of fit test, for standard continuous distributions
        ... bounds, impulse response function and its standard error
            Calculates standardized residuals and influence statistics
                    Produces standardized values (z-scores) for a data matrix
                            Computes test statistic for equality of within-group covariance ...
                            Computes t-test statistic for a difference in means between two Normal ...
        ...set of classification factors using selected statistic
Calculates standardized residuals and influence statistics
                    \chi}\mp@subsup{}{}{2}\mathrm{ statistics for two-way contingency table
                    ODEs, stiff IVP, BDF method, until function of solution is ...
        Computes probabilities for Student's t-distribution
            Computes deviates for Student's t}t\mathrm{ -distribution
        Computes probabilities for the non-central Student's t-distribution
            Unconstrained minimum of a sum of squares, combined Gauss-Newton and modified ...
            Unconstrained minimum of a sum of squares, combined Gauss-Newton and ...
                            Minimum of a sum of squares, nonlinear constraints, sequential QP ...
                    Computes a five-point summary (median, hinges and extremes)
                    Summation of Series
                            Least-squares surface fit by bicubic splines with automatic knot ...
                            Least-squares surface fit by bicubic splines with automatic knot ...
Computes Kaplan-Meier (product-limit) estimates of survival probabilities
                    SVD of real matrix
                    SVD of complex matrix
                    Fresnel integral S(x)
        LDL'T}\mathrm{ factorization of real symmetric positive-definite variable-bandwidth matrix
                        All eigenvalues of real symmetric matrix
        All eigenvalues and eigenvectors of real symmetric matrix
        ... of the form Ax=\lambdaBx}\mathrm{ where }A\mathrm{ and B are symmetric and B is positive-definite
```

g10abc
g10acc
e02dcc
e02ddc
e02
a02dcc
g13eac
g13ebc
g13ecc
g13edc
g03dbc
g13cec
e02adc
e02afc
e02bac
e02bec
e02dcc
e02ddc
e04fcc
e04gbc
e04ncc
e04unc
e04ycc
f11dec
f11jec
g01eac
g01fac
g02dkc
g02dnc
g02gkc
g02gnc
g02hac
g04bbc
g04bcc
g04cac
g07dac
g07dbc
g08cbc
g08cgc
g13cgc
g02fac
g03zac
g03dac
g07cac
g11bac
g02fac
g11aac
d02ejc
g01ebc
g01fbc
g01gbc
e04fcc
e04gbc
e04unc
g01alc
c06
e02dcc
e02ddc
g12aac
f02wec
f02xec
s20acc
f01mcc
f02aac
f02abc
f02adc
f02aec
f03aec
f04agc
f04mcc
f06pcc

Univariate time series, diagnostic checking of residuals,... g13asc
Multivariate time series, estimation of multi-input model
Multivariate time series, state set and forecasts from fully specified ...
Univariate time series, smoothed sample spectrum using spectral ... Multivariate time series, smoothed sample cross spectrum using ... Multivariate time series, cross amplitude spectrum, squared ... Multivariate time series, gain, phase, bounds, univariate and ...
Multivariate time series, noise spectrum, bounds, impulse response ... Kalman filters, square root, covariance, time varying Kalman filters, square root, covariance, time invariant Kalman filters, square root, information, time varying Kalman filters, square root, information, time invariant
Univariate time series, parameter estimation for either a symmetric
Univariate time series, forecast function for either a symmetric ...
Univariate time series, parameter estimation for a GARCH process ..
Univariate time series, forecast function for a GARCH process ...
Univariate time series, parameter estimation for an asymmetric ...
Univariate time series, forecast function for an asymmetric ...
Allocates memory to transfer function model orders
Freeing function for the transfer function model orders structure
Fast Fourier transform: See Fourier transform
Single 1-D real discrete Fourier transform
Single 1-D Hermitian discrete Fourier transform
Single 1-D complex discrete Fourier transform
2-D complex discrete Fourier transform
Discrete sine transform
Discrete cosine transform
Discrete quarter-wave sine transform
Discrete quarter-wave cosine transform
... $1 /(x-c)$, Cauchy principal value (Hilbert transform)
Kalman filters, observer Hessenberg transformation
Kalman filters, controller Hessenberg transformation
Multiple 1-D real discrete Fourier transforms
Multiple 1-D Hermitian discrete Fourier transforms
Multiple 1-D complex discrete Fourier transforms
Transportation problem
... sample spectrum using spectral smoothing by the trapezium frequency (Daniell) window
... cross spectrum using spectral smoothing by the trapezium frequency (Daniell) window
Matrix-vector product, real triangular matrix (dtrmv)
Matrix-vector product, real triangular band matrix (dtbmv)
g13bec
g13bjc
g13cbc
g13cdc
g13cec
g13cfc
g13cgc
g13eac
g13ebc
g13ecc
g13edc
g13fac
g13fbc
g13fcc
g13fdc
g13fec
g13ffc
g13byc
g13bzc
c06eac
c06ebc
c06ecc
c06fuc
c06hac
c06hbc
c06hcc
c06hdc
d01sqc
g13ewc
g13exc
c06fpc
c06fqc
c06frc
h03abc
g13cbc
g13cdc
f06pfc
f06pgc
Matrix-vector product, real triangular packed matrix (dtpmv) f06phc
System of equations, real triangular matrix (dtrsv) f06pjc
System of equations, real triangular band matrix (dtbsv) f06pkc
System of equations, real triangular packed matrix (dtpsv) f06plc
Matrix-vector product, complex triangular matrix (ztrmv) f06sfc
Matrix-vector product, complex triangular band matrix (ztbmv) f06sgc
Matrix-vector product, complex triangular packed matrix (ztpmv) f06shc
System of equations, complex triangular matrix (ztrsv) f06sjc
System of equations, complex triangular band matrix (ztbsv) f06skc
System of equations, complex triangular packed matrix (ztpsv) f06slc
Matrix-matrix product, one real triangular matrix, one real rectangular matrix (dtrmm) f06yfc
... equations with multiple right-hand sides, real triangular coefficient matrix (dtrsm)
Matrix-matrix product, one complex triangular matrix, one complex rectangular ... (ztrmm)
... equations with multiple right-hand sides, complex triangular coefficient matrix (ztrsm)
Computes a trimmed and winsorized mean of a single sample with ...
Performs the triplets test for randomness
Addition of two complex numbers
Multiplication of two complex numbers
Quotient of two complex numbers
Equality of two complex numbers
Inequality of two complex numbers
Circular convolution or correlation of two real vectors
Performs the two-sample Kolmogorov-Smirnov test
Friedman two-way analysis of variance on $k$ matched samples
$\chi^{2}$ statistics for two-way contingency table
f06yjc
f06zfc
f06zjc
g07ddc
g08ecc
a02cac
a02ccc
a02cdc
a02cgc
a02chc
c06ekc
g08cdc
g08aec
g11aac
Rank-1 update, complex rectangular matrix, unconjugated vector (zgeru)
Unconstrained minimum, simplex algorithm, function ...
Unconstrained minimum, pre-conditioned conjugate ...
Unconstrained minimum of a sum of squares, ...
Unconstrained minimum of a sum of squares, ...
f06smc
e04ccc e04dgc e04fcc
e04gbc
Switch for taking precautions to avoid underflow
Pseudo-random real numbers, uniform distribution over $(0,1)$ g05cac
Pseudo-random real numbers, uniform distribution over $(a, b)$ ..... g05dac
g05dyc
f01rdc Operations with unitary matrices, compute $Q B$ or $Q^{H} B$ after ... ..... 01rdc
Operations with unitary matrices, form columns of $Q$ after ... ..... f01rec
Univariate time series, generate $n$ terms of either ... ..... g05hkc
Univariate time series, generate $n$ terms of a GARCH ... ..... g05hlc
Univariate time series, generate $n$ terms of an ... ..... g05hmc
Univariate time series, sample autocorrelation function ..... g13abc
Univariate time series, partial autocorrelations from ...
Univariate time series, diagnostic checking of residuals,... ..... 13acc
Univariate time series, smoothed sample spectrum ... ..... g13cbc
Univariate time series, parameter estimation for either ...
Univariate time series, forecast function for either ...g13fbc
Univariate time series, parameter estimation for a ... ..... g13fcc
Univariate time series, forecast function for a GARCH ...

        g13fdcUnivariate time series, forecast function for an ..
    .. amplitude spectrum, squared coherency, bounds, univariate and bivariate (cross) spectraMultivariate time series, gain, phase, bounds, univariate and bivariate (cross) spectra
Real sparse unsymmetric linear systems, incomplete $L U$...
Solution of real sparse unsymmetric linear system, RGMRES, CGS ...
Solution of real sparse unsymmetric linear system, RGMRES, CGS ...
Real sparse unsymmetric matrix reorder routine
... and general linear regression model from updated model
Computes upper and lower tail and probability density function ...
... functions, cubic spline interpolant, one variable
... piecewise cubic Hermite, one variable
... computed by e01bec, function only, one variable
... by e01bec, function and 1st derivative, one variable
... computed by e01bec, definite integral, one variable
Mean, variance, skewness, kurtosis etc, one variable, from raw data
Add a new variable to a general linear regression model
Delete a variable from a general linear regression model
.. general linear regression model for new dependent variable
... factorization of real symmetric positive-definite variable-bandwidth matrix
Solution of real symmetric positive-definite variable-bandwidth simultaneous linear equations ...
... conjugate gradient algorithm, function of several variables using 1st derivatives
Minimum, function of several variables, quasi-Newton algorithm, simple bounds, ...
Minimum, function of several variables, quasi-Newton algorithm, simple bounds, ...
Mean, variance, skewness, kurtosis etc, one variable, from ...
Computes partial correlation/variance-covariance matrix from correlation/variance-...
... squared distances for group or pooled variance-covariance matrices (for use after g03dac)
Analysis of variance, randomized block or completely randomized ...
Analysis of variance, general row and column design, treatment ...
Analysis of variance, complete factorial design, treatment means ...
... mean of a single sample with estimates of their variance
Friedman two-way analysis of variance on $k$ matched samples
Kruskal-Wallis one-way analysis of variance on $k$ samples of unequal size
Performs canonical variate analysis
Evaluation of a fitted bicubic spline at a vector of points
Set up reference vector for multivariate Normal distribution
Set up reference vector for generating pseudo-random integers, Poisson ...
Set up reference vector for generating pseudo-random integers, binomial ...
Pseudo-random permutation of an integer vector
Pseudo-random sample from an integer vector
Set up reference vector from supplied cumulative distribution function ...
Pseudo-random integer from reference vector
Pseudo-random multivariate Normal vector from reference vector
Generates a vector of pseudo-random numbers from a beta ...
Generates a vector of pseudo-random numbers from a gamma ...
reference vector for ARMA time series model with ...
Circular convolution or correlation of two real vectors
Shapiro and Wilk's $W$ test for Normality
Kruskal-Wallis one-way analysis of variance on $k$ samples of ...
1-D quadrature, adaptive, finite interval, weight function $\cos (\omega x)$ or $\sin (\omega x)$
1-D quadrature, adaptive, finite interval, weight function with end-point singularities of ...
1-D quadrature, adaptive, finite interval, weight function $1 /(x-c)$, Cauchy principal value ...
1-D quadrature, adaptive, semi-infinite interval, weight function $\cos (\omega x)$ or $\sin (\omega x)$
... robust estimation of a correlation matrix, Huber's weight function
... for location and scale parameters, standard weight functions
g13fec
g13ffc
g13cec
g13cfc
f11dac
f11dcc
f11dec
f11zac
g02ddc
g01eec
e01bac
e01bec
e01bfc
e01bgc
e01bgc
e01bhc
g01aac
g02dec
g02df $c$
g02dgc
f01mcc
f04mcc
e04dgc
e04jbc
e04kbc
g01aac
g02byc
g03dbc
g04bbc
g04bcc
g04cac
g07ddc
g08aec
g08af c
g03acc
e02dec
g05eac
g05ecc
g05edc
g05ehc
g05ejc
g05exc
g05eyc
g05ezc
g05ezc
g05fec
g05ffc
g05hac
c06ekc
g01ddc
g08af c
d01snc
d01spc
d01sqc
d01ssc
g02hkc
g07dbc
Computes (optionally weighted) correlation and covariance matrices missing ... ..... g02bxc
Performs the Wilcoxon one-sample (matched pairs) signed rank testShapiro and Wilk's $W$ test for Normality
... smoothing by the trapezium frequency (Daniell) window ..... g13cbc... smoothing by the trapezium frequency (Daniell) windowComputes a trimmed and winsorized mean of a single sample with estimates of ...Zero of continuous function in given interval, ...
.. IVP, Adams method, until function of solution is zero, intermediate output
, intermediate output (simple driver)d02cjc
d02ejc
Zeros of a cubic polynomial with real coefficientsZeros of a quartic polynomial with real coefficients

