

SUBJECT WISE LIST OF C EXAMPLES

List of all examples giving the list of functions used in each example. In order to distinguish the function names and file names from other words these names appear in upper case letters in this document. In the program files all function names use only lower case letters.

Chapter 2 Roundoff Error

SUM	Cascade sum of a finite series using a function to calculate the terms (Example 2.2) CASSUM
SUM_A	Cascade sum of a finite series using an array to supply the terms (Example 2.2) CASSUM_A
ROUND	Rounding a floating-point number to a specified number of digits ROUND

Chapter 3 Linear Algebraic Equations

LINEAR	Solve a system of linear equations using Gaussian elimination/ Crout's algorithm/ iterative refinement/ Cholesky decomposition/ singular value decomposition (Example 3.5) CHOLSK, CROUT, CROUTH, GAUELM, SVD, SVDEVL
MATINV	Inverse of a real matrix using Gaussian elimination GAUELM, MATINV
GAUBND	Solve a system of linear equation for a band matrix using Gaussian elimination GAUBND, RAN1

Chapter 4 Interpolation

INTERP	Interpolation in one dimension (polynomial/ spline/ B-spline/ rational function) (Exercise 4.22) BSPEVL, BSPINT, BSPLIN, DIVDIF, GAUBND, NEARST, RATNAL, SPLEVL, SPLINE
SMOOTH	To draw a smooth curve through a set of tabular points using cubic splines (Exercise 4.22) SMOOTH, SPLEVL, SPLINE

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BSPLIN	To draw the B-spline basis functions over a given set of knots BSPLIN
LINRN	Linear interpolation in n dimensions LINRN, LOCATE
POLY2	Interpolation in two dimensions (polynomial or B-spline) (Exercise 4.31) BSPEV2, BSPINT, BSPINT2, BSPLIN, DIVDIF0, GAUBND, NEARST, POLY2
BSPINTN	Interpolation in n dimension using B-splines BSPEVN, BSPEVN1, BSPEVN2, BSPINT, BSPINTN, BSPLIN, GAUBND, RAN1

Chapter 5 Differentiation

DRVT	Differentiation using $h \rightarrow 0$ extrapolation (Example 5.2) DRVT
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Chapter 6 Integration

QUAD	Integration in one dimension using Simpson's rule/ Romberg integration / epsilon-algorithm/ Gauss-Legendre formula/ adaptive integration (Example 6.1) ADPINT, EPSILN, GAUSS, KRONRD, ROMBRG, SIMSON
SPLINT	Integration of a tabulated function using cubic spline or B-spline (Exercise 6.4) BSPINT, BSPLIN, BSPQD, GAUBND, SPLEVL, SPLINE, SPLINT
GAUCBY	Integration using Gauss-Chebyshev formula with weight function, $w(x) = 1/\sqrt{(x-A)(B-x)}$ (Exercise 6.23, I_4) GAUCBY
GAUCB1	Integration using Gauss-Chebyshev formula with weight function, $w(x) = \sqrt{(x-A)/(B-x)}$ (Exercise 6.18) GAUCB1
GAUCB2	Integration using Gauss-Chebyshev formula with weight function, $w(x) = \sqrt{(x-A)(B-x)}$ (Exercise 6.23, I_5) GAUCB2
GAUSQ	Integration over $(0, A]$ with square root singularity using a combination of Gaussian formulae (Exercise 6.14) GAUSQ, GAUSQ2, GAUSS
GAULAG	Integration over $[A, \infty)$ using a combination of Gaussian formulae (Exercise 6.9) GAULAG, GAUSS, LAGURE
HERMIT	Integration over $(-\infty, \infty)$ using Gauss-Hermite formula (Exercise 6.24, I_1) HERMIT
GAULOG	Integration over $(0, A]$ with logarithmic singularity using a combination of Gaussian formulae (Exercise 6.2, I_5) GAULG2, GAULOG, GAUSS

GAUSRC	Calculate weights and abscissas of Gaussian formula using recurrence relation of orthogonal polynomials (Gauss-Laguerre Formula) GAUSRC, TQL2
GAULEG	Calculate weights and abscissas of Gauss-Legendre quadrature formulae GAULEG, GAUSRC, TQL2
GAUJAC	Calculate weights and abscissas of Gauss-Jacobi quadrature formulae GAMMA, GAUJAC, GAUSRC, TQL2
LAGURW	Calculate weights and abscissas of Gauss-Laguerre quadrature formulae GAMMA, GAUSRC, LAGURW, TQL2
GAUHER	Calculate weights and abscissas of Gauss-Hermite quadrature formulae GAUHER, GAUSRC, TQL2
GAUSWT	Calculate weights and abscissas of Gaussian formula using moments of weight function (Exercise 6.17) CABS, CDIV, CSQRT, GAUSWT, GAUELM, LAGITR, POLYR
FILON	Integration of an oscillatory function using Filon's formula (Exercise 6.21, I_1) FILON
ADPINT	Adaptive integration over a finite interval (Exercise 6.1) ADPINT, GAUS16
CAUCHY	Calculate Cauchy principal value of an integral over a finite interval (Exercise 6.26) ADPINT, CAUCHY, KRONRD
EULER	Summation of alternating series using Euler transformation (Exercise 6.37) EULER
RECIN2	Recursive evaluation of double integral (Example 6.15, I_3) ADPINT, KRONRD
RECIN3	Recursive evaluation of triple integral (Exercise 6.44) ADPINT, KRONRD
BSPQD2	Integrate a B-spline expansion in two dimensions BSPINT, BSPINT2, BSPLIN, BSPQD, BSPQD2, GAUBND
BSPQDN	Integrate a B-spline expansion in n dimensions BSPINT, BSPINTN, BSPLIN, BSPQD, BSPQDN, GAUBND
MULTI	Multiple integration over hyper-rectangle using product Gauss rules/monomial rules/ Monte Carlo method/ equidistributed sequences (Example 6.15, I_3) EQUIDS, MCARLO, MULINT, NGAUSS, RANF, STRINT, STROUD
MULTISP	Multiple integration over hypersphere using product Gauss rules/monomial rules/ Monte Carlo method/ equidistributed sequences (Example 6.15, I_5) EQUIDS, MCARLO, MULINT, NGAUSS, RANF, SPHND, STRINT, STROUD

Chapter 7 Nonlinear Algebraic Equations

ROOT	Locate real roots in a given interval by looking for sign changes, and calculate the roots using secant or Brent's methods BRENT, SECANT
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REALRT	Real roots of a nonlinear equation (bisection/ secant/ Brent's method) (Example 7.2) BISECT, BRENT, SECANT
NEWRAP	Solve a nonlinear equation using Newton-Raphson method (Example 7.4) NEWRAP
SECAN_2	Solve a nonlinear equation using secant iteration with function in scaled form ($f(x) = F(x)2^{i(x)}$) (Exercise 7.44) CROUT, SECAN_2, SECANI
SEARCH	Locate complex zeros by looking for sign changes (Example 7.6) SEARCH
MULLER	Complex root using Muller's method (Example 7.6) MULLER, ZROOT
MULER2	Complex root using Muller's method with function value in a scaled form, $f(x) \times 2^{i(x)}$ (Example 7.6) CABS, CDIV, CSQRT, MULER2, ZROOT2
POLYR	All roots of a polynomial with real coefficients CABS, CDIV, CSQRT, LAGITR, POLYR
RECRT2	Recursive solution of a system of two nonlinear equations (Exercise 7.49 (i)) BRENT
NEWTON	Solve a system of nonlinear equations using Newton's method (Example 7.14) DAVIDN, GAUELM, NEWTON
BROYDN	Solve a system of nonlinear equations using Broyden's method (Example 7.15) BROYDN, DAVIDN_B, GAUELM

Chapter 8 Optimisation

GOLDEN	Minimisation in one dimension using golden section search (Example 8.1) BRACKM, GOLDEN
BRENTM	Minimisation in one dimension using Brent's method (Example 8.2) BRACKM, BRENTM
DAVIDM	Minimisation in one dimension using cubic Hermite interpolation (Example 8.3) DAVIDM
BFGS	Minimisation in n dimensions using quasi-Newton method with BFGS formula (Example 8.4) BFGS, FLNM, LINMIN
NMINF	Minimisation in n dimensions using direction set method (Example 8.5) FLN, LINMNF, NMINF, SVD
SIMPLX	Solving a linear programming problem using simplex method SIMPLX, SIMPX
ANNEAL	Minimisation using simulated annealing (Example 8.7) RANF, SPLEVL, SPLINE

Chapter 9 Statistical Inferences

MEDIAN	To calculate median, mean and higher moments of a distribution SHSORT
BINOM	To simulate a binomial distribution GAMMA, GAMMALN, GAMMAP, IRANBIN
POISSON	To simulate a Poisson distribution GAMMA, GAMMALN, GAMMAP, IRANPOI
BETAP	To calculate the incomplete beta function and incomplete gamma function ADPINT, BETAI, BETAP, BETCON, BETCON1, BETSER, FBETA, GAMMA, GAMMALN, GAMMAP, KRONRD
PCOR	To calculate the correlation coefficient and the probability that two uncorrelated sequence will have a value as high as that obtained ERF, GAMMALN, PCOR, RAN1

Chapter 10 Functional Approximations

POLFIT	Least squares polynomial fit using orthogonal polynomials (Example 10.3) POLEV1, POLFIT, RANGAU
POLFIT2	Least squares polynomial fit using orthogonal polynomials in two dimensions POLEV2, POLFIT1, POLFIT2, POLORT, RANGAU
POLFITN	Least squares polynomial fit using orthogonal polynomials in n dimensions POLEVN, POLEVN1, POLEVN2, POLFIT1, POLFITN, POLORT, RANGAU
LLSQ	Linear least squares fit in 3 dimensions using SVD LLSQ, RANGAU, SVD, SVDEVL
LLSQ1	Linear least squares fit in 1 dimension using SVD (Example 10.3) LLSQ, RANGAU, SVD, SVDEVL
BSPFIT	Least squares fit to B-spline basis functions in one dimension (Example 10.3) BSPEVL, BSPFIT, BSPLIN, RAN1, SVD, SVDEVL
BSPFIT2	Least squares fit to B-spline basis in two dimensions BSPEV2, BSPEVL, BSPFIT, BSPFIT2, BSPFITW2, BSPLIN, RANGAU, SVD, SVDEVL
BSPFITN	Least squares fit to B-spline basis in n dimensions (Exercise 10.70) BSPEVL, BSPEVN, BSPFIT, BSPFITN, BSPFITWN, BSPLIN, RANGAU, SVD, SVDEVL
LINFITXY	Straight line fit to data when there are errors in both x and y LINFITXY, RAN1
NLLSQ	Nonlinear least squares fit using quasi Newton method (Example 10.4) BFGS, FLNM, LINMIN, NLLSQ, RANGAU
NLLSQ_F	Nonlinear least squares fit using direction set method (Example 10.4) FLN, LINMNF, NLLSQ_F, NMINF, RANGAU, SVD
FFT	Fast Fourier transform/ discrete Fourier transform of complex data (Example 10.5) DFT, FFT
FFTR	Fast Fourier transform of real data (Example 10.5) CDIV, FFT, FFTR

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FFTN	Fast Fourier transform of complex data in n dimensions CABS, FFTN
LAPINV	Inverse Laplace transform (Example 10.7) CDIV, LAPINV
POLD	Evaluate a polynomial and its derivative at any point POLD
RMK	Evaluate a rational function at any point RMK, RMKD
RMK1	Evaluate a rational function at any point (constant term in denominator 1) RMK1, RMKD1
PADE	Calculate coefficients of Padé approximations (Example 10.8) GAUELM, PADE
CHEBCF	Convert from power series to Chebyshev expansion and vice versa CHEBCF
CHEBEX	Calculate the coefficients of Chebyshev expansion CHEBEX
CHEBAP	Rational function approximation using Chebyshev polynomials (Example 10.9) CHEBAP, GAUELM
REMES	Minimax approximation to mathematical functions using Remes algorithm (Example 10.10) BRENTM, FM, GAUELM, REMES
GAMMA	Calculate Gamma function and its logarithm GAMMALN, GAMMA
ERF	Calculate Error function and complementary error function ERF, ERFC
BESSEL	Calculate Bessel functions of various types of integral order BJ0, BJ1, BJN, BJY0, BJY1, BI0, BI1, BIN, BK0, BK1, BKN, BY0, BY1, BYN, SPHBJN
DAWSON	Calculate the value of Dawson's integral DAWSON
FERMI	Calculate the Fermi integrals FERMM05, FERM05, FERM15, FERM25
PLM	Calculate the associated Legendre function PLEG, PLM
YLM	Calculate the spherical harmonic PLM, YLM, YLM_X
MINMAX	Rational function minimax approximation of tabulated functions (Exercise 10.57) MINMAX, SIMPX
POLYL1	Polynomial L_1 -approximation to discrete data (Example 10.13) LINL1, POLYL1, RANGAU, SIMPL1

Chapter 11 Algebraic Eigenvalue Problem

INVIT	Real eigenvalue and eigenvector of a real matrix using inverse iteration GAUELM, INVIT, INVIT_L
REALSY	Eigenvalue problem for real symmetric matrix (QL algorithm/ Sturm seq.) RAN1, STURM, TINVIT, TQL2, TRBAK, TRED2, TRIDIA
HEREVP	Eigenvalue problem for a hermitian matrix HEREVP, TQL2, TRED2
UNSYM	Eigenvalues and eigenvectors of an unsymmetric matrix BALANC, BALBAK, ELMHES, GAUELM, HQR, INVIT
UNSYML	Eigenvalues and left-eigenvectors of an unsymmetric matrix BALANC, BALBAK_L, ELMHES, GAUELM, HQR, INVIT_L

Chapter 12 Ordinary Differential Equations

MSTEP	Initial value problem using predictor-corrector method with adaptive step size (Adams/ Gear's method) (Exercise 12.34) ADAMS, GAUELM, GEAR, MSTEP, RK4, STRT4
RKM	Initial value problem using fourth-order Runge-Kutta method with adaptive step size (Example 12.6) RK4, RKM
RKM_2	Initial value problem using second-order Runge-Kutta method with adaptive step size (Example 12.6) RK2, RKM_2
EXTP	Initial value problem using extrapolation method (Example 12.4) EXTP
SHOOT	Two-point boundary value problem using shooting method (Example 12.11) BRENT, RK4, RKM
FDM	Two-point boundary value problem using finite difference method (Example 12.13) FDM, GAUBLK, SETMAT
GEVP	Eigenvalue problem in differential equations using finite difference method (Example 12.14) GAUBLK, GEVP, SECANI, SETMAT
BSPODE	Two-point boundary value problem using expansion method with B-spline basis functions (Example 12.13) BSPEVL, BSPLIN, BSPODE, SVD, SVDEVL

Chapter 13 Integral Equations

FRED	Solve a Fredholm equation using quadrature method (Example 13.1) FRED, GAUELM, INVIT
FREDCO	Solve a Fredholm equation using collocation method (Example 13.1) ADPINT, FREDCO, FUNK, GAUELM, KRONRD
FRED3	Solve an eigenvalue problem in Fredholm equation using quadrature method (Example 13.3) FRED, GAUELM, INVIT

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RLS	Solve a linear inverse problem using regularised least squares technique (Exercise 13.23) BSPEVL, BSPLIN, FORW, RANGAU, RLS, SVD, SVDEVL
VOLT2	Solve a nonlinear Volterra equation of the second kind using Simpson's rule (Exercise 13.31) VOLT2
VOLT	Solve a linear Volterra equation using trapezoidal rule (Example 13.7) VOLT

Chapter 14 Partial Differential Equations

CRANK	Linear second-order parabolic equation using Crank-Nicolson method (Example 14.1) CRANK
LINES	Nonlinear parabolic equations using the method of lines (Exercise 14.12) ADAMS, GAUELM, GEAR, LINES, MSTEP, RK4, STRT4
ADM	Parabolic equation in two space variables using alternating direction method (Exercise 14.14) ADM
LAX	Nonlinear hyperbolic equations using the Lax-Wendroff method (Example 14.3) LAX
SOR	Linear second-order elliptic equations using the successive over-relaxation (SOR) method (Example 14.4) SOR
ADI	Linear second-order elliptic equations using the alternating direction implicit iterative (ADI) method (Example 14.5) ADI

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ADI	Linear second-order elliptic equations using the alternating direction implicit iterative (ADI) method (Example 14.5) ADI
ADM	Parabolic equation in two space variables using alternating direction method (Exercise 14.14) ADM
ADPINT	Adaptive integration over a finite interval (Exercise 6.1) ADPINT, GAUS16
ANNEAL	Minimisation using simulated annealing (Example 8.7) RANF, SPLEVL, SPLINE
BESSEL	Calculate Bessel functions of various types of integral order BJ0, BJ1, BJN, BJO, BJY1, BI0, BI1, BIN, BK0, BK1, BKN, BY0, BY1, BYN, SPHBJN
BETAP	To calculate the incomplete beta function and incomplete gamma function ADPINT, BETAI, BETAP, BETCON, BETCON1, BETSER, FBETA, GAMMA, GAMMALN, GAMMAP, KRONRD
BFGS	Minimisation in n dimensions using quasi-Newton method with BFGS formula (Example 8.4) BFGS, FLNM, LINMIN
BINOM	To simulate a binomial distribution GAMMA, GAMMALN, GAMMAP, IRANBIN
BRENTM	Minimisation in one dimension using Brent's method (Example 8.2) BRACKM, BRENTM
BROYDN	Solve a system of nonlinear equations using Broyden's method (Example 7.15) BROYDN, DAVIDN_B, GAUELM
BSPFIT	Least squares fit to B-spline basis functions in one dimension (Example 10.3) BSPEVL, BSPFIT, BSPLIN, RAN1, SVD, SVDEVL
BSPFIT2	Least squares fit to B-spline basis in two dimensions BSPEV2, BSPEVL, BSPFIT, BSPFIT2, BSPFITW2, BSPLIN, RANGAU, SVD, SVDEVL
BSPFITN	Least squares fit to B-spline basis in n dimensions (Exercise 10.71) BSPEVL, BSPEVN, BSPFIT, BSPFITN, BSPFITWN, BSPLIN, RANGAU, SVD, SVDEVL

BSPINTN	Interpolation in n dimension using B-splines BSPEVN, BSPEVN1, BSPEVN2, BSPINT, BSPINTN, BSPLIN, GAUBND, RAN1
BSPLIN	To draw the B-spline basis functions over a given set of knots BSPLIN
BSPODE	Two-point boundary value problem using expansion method with B-spline basis functions (Example 12.13) BSPEVL, BSPLIN, BSPODE, SVD, SVDEVL
BSPQD2	Integrate a B-spline expansion in two dimensions BSPINT, BSPINT2, BSPLIN, BSPQD, BSPQD2, GAUBND
BSPQDN	Integrate a B-spline expansion in n dimensions BSPINT, BSPINTN, BSPLIN, BSPQD, BSPQDN, GAUBND
CAUCHY	Calculate Cauchy principal value of an integral over a finite interval (Exercise 6.26) ADPINT, CAUCHY, KRONRD
CHEBAP	Rational function approximation using Chebyshev polynomials (Example 10.9) CHEBAP, GAUELM
CHEBCF	Convert from power series to Chebyshev expansion and vice versa CHEBCF
CHEBEX	Calculate the coefficients of Chebyshev expansion CHEBEX
CRANK	Linear second-order parabolic equation using Crank-Nicolson method (Example 14.1) CRANK
DAVIDM	Minimisation in one dimension using cubic Hermite interpolation (Example 8.3) DAVIDM
DAWSON	Calculate the value of Dawson's integral DAWSON
DRV T	Differentiation using $h \rightarrow 0$ extrapolation (Example 5.2) DRV T
ERF	Calculate Error function and complementary error function ERF, ERFC
EULER	Summation of alternating series using Euler transformation (Exercise 6.37) EULER
EXTP	Initial value problem using extrapolation method (Example 12.4) EXTP
FDM	Two-point boundary value problem using finite difference method (Example 12.13) FDM, GAUBLK, SETMAT

FERMI	Calculate the Fermi integrals FERMM05, FERM05, FERM15, FERM25
FFT	Fast Fourier transform/ discrete Fourier transform of complex data (Example 10.5) DFT, FFT
FFTN	Fast Fourier transform of complex data in n dimensions CABS, FFTN
FFTR	Fast Fourier transform of real data (Example 10.5) CDIV, FFT, FFTR
FILON	Integration of an oscillatory function using Filon's formula (Exercise 6.21, I_1) FILON
FRED	Solve a Fredholm equation using quadrature method (Example 13.1) FRED, GAUELM, INVIT
FRED3	Solve an eigenvalue problem in Fredholm equation using quadrature method (Example 13.3) FRED, GAUELM, INVIT
FREDCO	Solve a Fredholm equation using collocation method (Example 13.1) ADPINT, FREDCO, FUNK, GAUELM, KRONRD
GAMMA	Calculate Gamma function and its logarithm GAMMALN, GAMMA
GAUBND	Solve a system of linear equation for a band matrix using Gaussian elimination GAUBND, RAN1
GAUCB1	Integration using Gauss-Chebyshev formula with weight function, $w(x) = \sqrt{(x-A)/(B-x)}$ (Exercise 6.18) GAUCB1
GAUCB2	Integration using Gauss-Chebyshev formula with weight function, $w(x) = \sqrt{(x-A)(B-x)}$ (Exercise 6.23, I_5) GAUCB2
GAUCBY	Integration using Gauss-Chebyshev formula with weight function, $w(x) = 1/\sqrt{(x-A)(B-x)}$ (Exercise 6.23, I_4) GAUCBY
GAUHER	Calculate weights and abscissas of Gauss-Hermite quadrature formulae GAUHER, GAUSRC, TQL2
GAUJAC	Calculate weights and abscissas of Gauss-Jacobi quadrature formulae GAMMA, GAUJAC, GAUSRC, TQL2
GAULAG	Integration over $[A, \infty)$ using a combination of Gaussian formulae (Exercise 6.9) GAULAG, GAUSS, LAGURE
GAULEG	Calculate weights and abscissas of Gauss-Legendre quadrature formulae GAULEG, GAUSRC, TQL2

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GAULOG	Integration over $(0, A]$ with logarithmic singularity using a combination of Gaussian formulae (Exercise 6.2, I_5) GAULG2, GAULOG, GAUSS
GAUSQ	Integration over $(0, A]$ with square root singularity using a combination of Gaussian formulae (Exercise 6.14) GAUSQ, GAUSQ2, GAUSS
GAUSRC	Calculate weights and abscissas of Gaussian formula using recurrence relation of orthogonal polynomials (Gauss-Laguerre Formula) GAUSRC, TQL2
GAUSWT	Calculate weights and abscissas of Gaussian formula using moments of weight function (Exercise 6.17) CABS, CDIV, CSQRT, GAUSWT, GAUELM, LAGITR, POLYR
GEVP	Eigenvalue problem in differential equations using finite difference method (Example 12.14) GAUBLK, GEVP, SECANI, SETMAT
GOLDEN	Minimisation in one dimension using golden section search (Example 8.1) BRACKM, GOLDEN
HEREVP	Eigenvalue problem for a hermitian matrix HEREVP, TQL2, TRED2
HERMIT	Integration over $(-\infty, \infty)$ using Gauss-Hermite formula (Exercise 6.24, I_1) HERMIT
INTERP	Interpolation in one dimension (polynomial/ spline/ B-spline/ rational function) (Exercise 4.22) BSPEVL, BSPINT, BSPLIN, DIVDIF, GAUBND, NEARST, RATNAL, SPLEVL, SPLINE
INVIT	Real eigenvalue and eigenvector of a real matrix using inverse iteration GAUELM, INVIT, INVIT_L
LAGURW	Calculate weights and abscissas of Gauss-Laguerre quadrature formulae GAMMA, GAUSRC, LAGURW, TQL2
LAPINV	Inverse Laplace transform (Example 10.7) CDIV, LAPINV
LAX	Nonlinear hyperbolic equations using the Lax-Wendroff method (Example 14.3) LAX
LINEAR	Solve a system of linear equations using Gaussian elimination/ Crout's algorithm/ iterative refinement/ Cholesky decomposition/ singular value decomposition (Example 3.5) CHOLSK, CROUT, CROUTH, GAUELM, SVD, SVDEVL
LINES	Nonlinear parabolic equations using the method of lines (Exercise 14.12) ADAMS, GAUELM, GEAR, LINES, MSTEP, RK4, STRT4
LINFITXY	Straight line fit to data when there are errors in both x and y LINFITXY, RAN1

LINRN	Linear interpolation in n dimensions LINRN, LOCATE
LLSQ	Linear least squares fit in 3 dimensions using SVD LLSQ, RANGAU, SVD, SVDEVL
LLSQ1	Linear least squares fit in 1 dimension using SVD (Example 10.3) LLSQ, RANGAU, SVD, SVDEVL
MATINV	Inverse of a real matrix using Gaussian elimination GAUELM, MATINV
MEDIAN	To calculate median, mean and higher moments of a distribution SHSORT
MINMAX	Rational function minimax approximation of tabulated functions (Exercise 10.66) MINMAX, SIMPX
MSTEP	Initial value problem using predictor-corrector method with adaptive step size (Adams/ Gear's method) (Exercise 12.34) ADAMS, GAUELM, GEAR, MSTEP, RK4, STRT4
MULER2	Complex root using Muller's method with function value in a scaled form, $f(x) \times 2^{i(x)}$ (Example 7.6) CABS, CDIV, CSQRT, MULER2, ZROOT2
MULLER	Complex root using Muller's method (Example 7.6) MULLER, ZROOT
MULTI	Multiple integration over hyper-rectangle using product Gauss rules/monomial rules/ Monte Carlo method/ equidistributed sequences (Example 6.15, I_3) EQUIDS, MCARLO, MULINT, NGAUSS, RANF, STRINT, STROUD
MULTISP	Multiple integration over hypersphere using product Gauss rules/monomial rules/ Monte Carlo method/ equidistributed sequences (Example 6.15, I_5) EQUIDS, MCARLO, MULINT, NGAUSS, RANF, SPHND, STRINT, STROUD
NEWRAP	Solve a nonlinear equation using Newton-Raphson method (Example 7.4) NEWRAP
NEWTON	Solve a system of nonlinear equations using Newton's method (Example 7.14) DAVIDN, GAUELM, NEWTON
NLLSQ	Nonlinear least squares fit using quasi Newton method (Example 10.4) BFGS, FLNM, LINMIN, NLLSQ, RANGAU
NLLSQ_F	Nonlinear least squares fit using direction set method (Example 10.4) FLN, LINMNF, NLLSQ_F, NMINF, RANGAU, SVD
NMINF	Minimisation in n dimensions using direction set method (Example 8.5) FLN, LINMNF, NMINF, SVD
PADE	Calculate coefficients of Padé approximations (Example 10.8) GAUELM, PADE
PCOR	To calculate the correlation coefficient and the probability that two uncorrelated sequence will have a value as high as that obtained ERF, GAMMALN, PCOR, RAN1

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PLM	Calculate the associated Legendre function PLEG, PLM
POISSON	To simulate a Poisson distribution GAMMA, GAMMALN, GAMMAP, IRANPOI
POLD	Evaluate a polynomial and its derivative at any point POLD
POLFIT	Least squares polynomial fit using orthogonal polynomials (Example 10.3) POLEV1, POLFIT, RANGAU
POLFIT2	Least squares polynomial fit using orthogonal polynomials in two dimensions POLEV2, POLFIT1, POLFIT2, POLORT, RANGAU
POLFITN	Least squares polynomial fit using orthogonal polynomials in n dimensions POLEVN, POLEVN1, POLEVN2, POLFIT1, POLFITN, POLORT, RANGAU
POLY2	Interpolation in two dimensions (polynomial or B-spline) (Exercise 4.31) BSPEV2, BSPINT, BSPINT2, BSPLIN, DIVDIF0, GAUBND, NEARST, POLY2
POLYL1	Polynomial L_1 -approximation to discrete data (Example 10.13) LINL1, POLYL1, RANGAU, SIMPL1
POLYR	All roots of a polynomial with real coefficients CABS, CDIV, CSQRT, LAGITR, POLYR
QUAD	Integration in one dimension using Simpson's rule/ Romberg integration / epsilon-algorithm/ Gauss-Legendre formula/ adaptive integration (Example 6.1) ADPINT, EPSILN, GAUSS, KRONRD, ROMBRG, SIMSON
REALRT	Real roots of a nonlinear equation (bisection/ secant/ Brent's method) (Ex- ample 7.2) BISECT, BRENT, SECANT
REALSY	Eigenvalue problem for real symmetric matrix (QL algorithm/ Sturm seq.) RAN1, STURM, TINVIT, TQL2, TRBAK, TRED2, TRIDIA
RECIN2	Recursive evaluation of double integral (Example 6.15, I_3) ADPINT, KRONRD
RECIN3	Recursive evaluation of triple integral (Exercise 6.44) ADPINT, KRONRD
RECRT2	Recursive solution of a system of two nonlinear equations (Exercise 7.49 (i)) BRENT
REMES	Minimax approximation to mathematical functions using Remes algorithm (Example 10.10) BRENTM, FM, GAUELM, REMES
RKM	Initial value problem using fourth-order Runge-Kutta method with adaptive step size (Example 12.6) RK4, RKM

RKM_2	Initial value problem using second-order Runge-Kutta method with adaptive step size (Example 12.6) RK2, RKM_2
RLS	Solve a linear inverse problem using regularised least squares technique (Exercise 13.23) BSPEVL, BSPLIN, FORW, RANGAU, RLS, SVD, SVDEVL
RMK	Evaluate a rational function at any point RMK, RMKD
RMK1	Evaluate a rational function at any point (constant term in denominator 1) RMK1, RMKD1
ROOT	Locate real roots in a given interval by looking for sign changes, and calculate the roots using secant or Brent's methods BRENT, SECANT
ROUND	Rounding a floating-point number to a specified number of digits ROUND
SEARCH	Locate complex zeros by looking for sign changes (Example 7.6) SEARCH
SECAN_2	Solve a nonlinear equation using secant iteration with function in scaled form ($f(x) = F(x)2^{i(x)}$) (Exercise 7.44) CROUT, SECAN_2, SECANI
SHOOT	Two-point boundary value problem using shooting method (Example 12.11) BRENT, RK4, RKM
SIMPLX	Solving a linear programming problem using simplex method SIMPLX, SIMPX
SMOOTH	To draw a smooth curve through a set of tabular points using cubic splines (Exercise 4.22) SMOOTH, SPLEVL, SPLINE
SOR	Linear second-order elliptic equations using the successive over-relaxation (SOR) method (Example 14.4) SOR
SPLINT	Integration of a tabulated function using cubic spline or B-spline (Exercise 6.4) BSPINT, BSPLIN, BSPQD, GAUBND, SPLEVL, SPLINE, SPLINT
SUM	Cascade sum of a finite series using a function to calculate the terms (Example 2.2) CASSUM
SUM_A	Cascade sum of a finite series using an array to supply the terms (Example 2.2) CASSUM_A
UNSYM	Eigenvalues and eigenvectors of an unsymmetric matrix BALANC, BALBAK, ELMHES, GAUELM, HQR, INVIT

16 Alphabetic List of C Examples

UNSYML	Eigenvalues and left-eigenvectors of an unsymmetric matrix BALANC, BALBAK_L, ELMHES, GAUELM, HQR, INVIT_L
VOLT	Solve a linear Volterra equation using trapezoidal rule (Example 13.7) VOLT
VOLT2	Solve a nonlinear Volterra equation of the second kind using Simpson's rule (Exercise 13.31) VOLT2
YLM	Calculate the spherical harmonic PLM, YLM, YLM_X