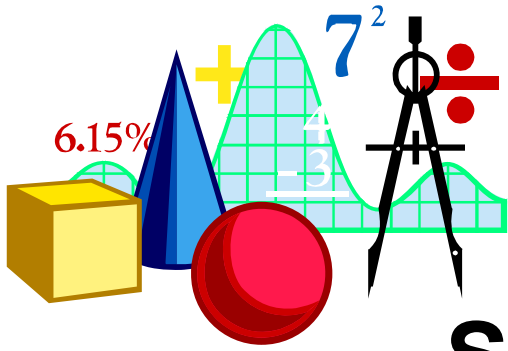




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SciMath

Sample of Selected Library Functions

The following is a partial list of some of the powerful functions included in SciMath.lib.

Linear Algebra:

mtlsbs: Linear system solver (banded)
gjmtxl: Linear equation solver using Gauss-Jordan
mtudec: Banded unsymmetric matrix, LU decomposition
mtvmul: Matrix vector multiplication (banded)
lbacks: Linear equation solver using back-substitution
mtcond: Condition estimation of LDL decomposition
Inchol: Cholesky decomposition
mtbdec: Banded unsymmetric matrix decomposition
linqso: linear system solver, QR back-substitution

Special Functions:

catlog: Complex natural logarithm
gamma: Gamma function (real)
beintc: I, modified Bessel functions of complex argument and integer order
bejntc: J, complex argument Bessel functions of integer order
spbeta: Computes beta function
erfun: Error function

Roots/Zeros/Nonlinear Functions:

czerop: Zeros of complex polynomials
rsreal: Real single root
rtnewt: Solves nonlinear systems using Newton-Raphson
rzernl: Computes nonlinear equation zeros
rzrnlj: Computes nonlinear equations zeros using Jacobian
rtllr: Computes real/complex root of a function
rterop: Computes zeros of real polynomials

Integration/Quadrature:

qsjacw: Gauss-Jacobi Quadrature
qgausq: Weights and Abscissa of Gauss Quadrature
qsexaw: Gauss-Hermite Quadrature
quslog: Gauss Quadrature
qdtgr: Integration using relative error
qdegps: Piecewise smooth function integrator
qubspl: Cubic Spline integration (tabulated)
qdtgbc: Main integration function (single quadrature algorithm), with boundary conditions
qthree: Triple integral (3 dimensional)

Approximation/Interpolation/Extrapolation:

msmshd: Computes locally uniform mesh
ctsqls: Complex linear equations, Least Squares solution
intplt: Interpolation of a two dimensional polynomial
sderiv: Selected derivative, basis spline computation
sbeval: Derivative basis spline computation
intpol: Interpolation of a polynomial
sinteg: Basis spline integration
csplit: Cubic spline fit
ssqfit: Least Squares B spline fit, discrete data
ssqwfi: Weighted B spline fit, discrete data
chbfit: Chebyshev polynomial fit
chbint: Integrate a Chebyshev fitted function
srrsca: Computes estimate error in B spline
spumsh: Computes locally uniform mesh for a B spline
uncap: Approximation of a mesh, uniform approximation

Random Numbers:

raarit: Random deviate bit pattern generator
genrep: Generate floating point number
ranlec: Generate Random number using L'Ecuyer with shuffle
ranexp: Generate exponential random deviate
gamdis: Gama-law distributed random deviate
posran: Poisson distributed random deviate
ranmrt: Monte Carlo recursive multidimensional Integration

Eigensystems:

mtigen: Eigen vectors and values of a real matrix
eighes: Eigen values of a Hessenberg matrix
mtgenc: Complex general eigen value problem solver
eigsm: Computes eigen vectors and values of a symmetric matrix
eigsor: Sort eigen values

Integral Equations:

solvol: Solves Volterra equations of the second kind
solfrd: Solves Fredholm equations of the second kind

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Sample of Selected Library Functions (Continued)

Transforms and Spectrum Analysis

fftdat: Fast Fourier Transform, real data
 fftinv: Inverse Fast Fourier Transform, Real Data
 fftltf: FFT, Multidimensional, complex data
 fftmpx: Fast Fourier Transform, Singleton method
 fftplx: Fast Fourier Transform complex data
 fftcpx: Inverse Fast Fourier Transform complex data
 fftcov: Data convolution/deconvolution using FFT
 fftcor: Data Correlation/Autocorrelation using FFT
 entmem: Compute linear prediction (MEM) coefficients
 waveml: Compute multidimensional Wavelet transform

Utility Functions:

veybin: Move integer vector (backward)
 vepbrn: Move double precision vector (forward)
 vepfin: Move integer Vector (backward)
 vlrang: Vector element boundary
 getpol: Orthogonal polynomials sum
 sorstr: Straight sort of an array
 sorquk: Quick sort an array
 sorhep: Heap sort an array
 vetest: Test vector: if monotone increasing or decreasing

Differential Equations:

odnivp: Initial Value Problem, Ordinary Differential Equation Solver
 odeivp: Stiff ODE (Ordinary Differential Equation) initial value problem
 odfhrk: Integrate ODE by fourth order Runge-Kutta
 ododea: Integrate ODE using Runge-Kutta with adaptive stepwise monitoring

Optimization/Minimization/Maximization:

opquaf: Compute local minima using quadratic programming
 mmfbmg: General optimization with gradient
 optmul: Multidimensional minimization of a function
 optscr: Compute minima of a function, section search
 mmfmgh: General optimization with gradient and Hessian
 mmlqja: Nonlinear least squares using Jacobian

Optimization/Minimization/Maximization: (Continued)

mmsimp: Maximization of a linear function
 mmljls: Nonlinear least squares using Jacobian, simple bounds
 mmlqjp: Nonlinear least squares using Jacobian (in sections)
 mmfmin: General Optimization
 mmmllq: Nonlinear least squares
 optdrt: Compute minima using derivative

Partial Differential Equations:

pdlver: Main Partial Differential Equation Solver
 pdeovx: Solution of elliptic PDE using successive over-relaxation
 pdemlg: Solution of elliptic PDE using multigrid method
 pdenlm: Solution of nonlinear elliptic PDE using multigrid method

Statistics:

stchit: Performs chi-s test for the case of difference between two sets of data
 stksmd: Kolmogorov-Smirnov test, data and model
 stkstd: Kolmogorov-Smirnov test (two sets of data)
 sttabt: Entropy measure for contingency table analysis
 stscore: Correlation between two sets of data (Pearson's method)
 strcor: Rank correlation for two sets of data (Spearman's method)
 strank: Moves ranks into array elements
 stlega: Fits a Legendre polynomial
 stline: Fits data to a straight line
 stmomt: Computes moments of data
 stmarq: Marquard's nonlinear least-squares fit
 ststst: Computes difference of means (Student's test)
 stvard: Computes variance and mean of data
 stpofit: Fits a polynomial function
 stksmf: Kolmogorov-Smirnov main probability function
 stgssm: Generate Golay-Savitzky coefficients
 stkend: Correlation for two sets of data (Kendal's tau)
 stcken: Contingency analysis (Kendal's tau)
 stlsgn: Linear least-squares fit (general form)
 stgaus: Fit data to a Sum of Gaussians

