

# Index of Contents

In this list “M” denotes module, “P” denotes procedure and “T” denotes type.

nag_airy_ai .....	P	3.8	nag_ell_intg .....	M	3.6
nag_airy_bi .....	P	3.8	nag_ell_jac .....	P	3.7
nag_airy_fun .....	M	3.8	nag_ell_rc .....	P	3.6
nag_arccosh .....	P	3.1	nag_ell_rd .....	P	3.6
nag_arcsinh .....	P	3.1	nag_ell_rf .....	P	3.6
nag_arctanh .....	P	3.1	nag_ell_rj .....	P	3.6
nag_basic_stats .....	M	22.1	nag_erf .....	P	3.3
nag_bessel_fun .....	M	3.4	nag_erfc .....	P	3.3
nag_bessel_i .....	P	3.4	nag_err_fun .....	M	3.3
nag_bessel_i0 .....	P	3.4	nag_error .....	T	1.2
nag_bessel_i1 .....	P	3.4	nag_error_handling .....	M	1.2
nag_bessel_j .....	P	3.4	nag_euler_constant .....	P	1.5
nag_bessel_j0 .....	P	3.4	nag_f_deviate .....	P	20.4
nag_bessel_j1 .....	P	3.4	nag_f_dist .....	M	20.4
nag_bessel_k .....	P	3.4	nag_f_prob .....	P	20.4
nag_bessel_k0 .....	P	3.4	nag_fac_analysis .....	M	28.1
nag_bessel_k1 .....	P	3.4	nag_fft .....	M	7.1
nag_bessel_y .....	P	3.4	nag_fft_1d .....	P	7.1
nag_bessel_y0 .....	P	3.4	nag_fft_1d_basic .....	P	7.1
nag_bessel_y1 .....	P	3.4	nag_fft_1d_real .....	P	7.1
nag_beta_deviate .....	P	20.5	nag_fft_2d .....	P	7.1
nag_beta_dist .....	M	20.5	nag_fft_2d_basic .....	P	7.1
nag_beta_prob .....	P	20.5	nag_fft_3d .....	P	7.1
nag_bidiag_svd .....	P	6.3	nag_fft_3d_basic .....	P	7.1
nag_binom_prob .....	P	20.7	nag_fft_conv .....	P	7.3
nag_bivar_normal_prob .....	P	20.1	nag_fft_cos .....	P	7.2
nag_canon_analysis .....	M	28.2	nag_fft_qtr_cos .....	P	7.2
nag_canon_var .....	P	28.2	nag_fft_qtr_sin .....	P	7.2
nag_check_perm .....	P	1.4	nag_fft_sin .....	P	7.2
nag_chisq_deviate .....	P	20.3	nag_fft_trig .....	P	7.1
nag_chisq_dist .....	M	20.3	nag_fresnel_c .....	P	3.5
nag_chisq_prob .....	P	20.3	nag_fresnel_intg .....	M	3.5
nag_cmplx_to_herm .....	P	7.1	nag_fresnel_s .....	P	3.5
nag_con_nlin_lsq .....	M	9.4	nag_gamma .....	P	3.2
nag_con_nlin_lsq_cntrl_init ....	P	9.4	nag_gamma_deviate .....	P	20.6
nag_con_nlin_lsq_cntrl_wp .....	T	9.4	nag_gamma_dist .....	M	20.6
nag_con_nlin_lsq_sol .....	P	9.4	nag_gamma_fun .....	M	3.2
nag_conj_herm .....	P	7.1	nag_gamma_prob .....	P	20.6
nag_conv .....	M	7.3	nag_gen_bidiag_reduc .....	P	6.3
nag_correl .....	M	25.2	nag_gen_bnd_lin_fac .....	P	5.4
nag_dawson .....	P	3.3	nag_gen_bnd_lin_sol .....	P	5.4
nag_deallocate .....	P	1.1	nag_gen_bnd_lin_sol_fac .....	P	5.4
nag_decomp_perm .....	P	1.4	nag_gen_bnd_lin_sys .....	P	5.4
nag_discrete_dist .....	M	20.7	nag_gen_bnd_mat_norm .....	P	4.1
nag_ell_fun .....	M	3.7	nag_gen_bnd_fac .....	P	5.1

nag_gen_lin_sol .....	P	5.1	nag_normal_dist .....	M	20.1
nag_gen_lin_sol_fac .....	P	5.1	nag_normal_prob .....	P	20.1
nag_gen_lin_sys .....	M	5.1	nag_nsym_eig .....	M	6.2
nag_gen_mat_norm .....	P	4.1	nag_nsym_eig_all .....	P	6.2
nag_gen_schur_fac .....	P	6.6	nag_nsym_gen_eig .....	M	6.6
nag_gen_svd .....	P	6.3	nag_nsym_gen_eig_all .....	P	6.6
nag_herm_to_cmplx .....	P	7.1	nag_orthomax .....	P	28.3
nag_hessen_mat_norm .....	P	4.1	nag_part_corr .....	P	25.2
nag_hypergeo_prob .....	P	20.7	nag_pch_comm_wp .....	T	8.1
nag_incompl_gamma .....	P	3.2	nag_pch_eval .....	P	8.1
nag_invert_perm .....	P	1.4	nag_pch_extract .....	P	8.1
nag_inv_hyp_fun .....	M	3.1	nag_pch_interp .....	M	8.1
nag_ivp_ode_rk .....	M	12.1	nag_pch_intg .....	P	8.1
nag_kalman_init .....	P	29.2	nag_pch_monot_interp .....	P	8.1
nag_kalman_predict .....	P	29.2	nag_pde_helm .....	M	13.1
nag_kalman_sqrt_cov_invar .....	P	29.2	nag_pde_helm_3d .....	P	13.1
nag_kalman_sqrt_cov_var .....	P	29.2	nag_pi .....	P	1.5
nag_kelvin_bei .....	P	3.9	nag_poisson_prob .....	P	20.7
nag_kelvin_ber .....	P	3.9	nag_polygamma .....	P	3.2
nag_kelvin_kei .....	P	3.9	nag_polynom_eqn .....	M	10.1
nag_kelvin_ker .....	P	3.9	nag_polynom_roots .....	P	10.1
nag_kelvin_fun .....	M	3.9	nag_prin_comp .....	P	28.1
nag_lib_ident .....	P	1.1	nag_prod_mom_corr .....	P	25.2
nag_lib_support .....	M	1.1	nag_qp .....	M	9.1
nag_lin_lsq .....	M	6.4	nag_qp_cntrl_init .....	P	9.1
nag_lin_lsq_sol .....	P	6.4	nag_qp_cntrl_wp .....	T	9.1
nag_lin_lsq_sol_qr .....	P	6.4	nag_qp_sol .....	P	9.1
nag_lin_lsq_sol_qr_svd .....	P	6.4	nag_qp_fac .....	P	6.4
nag_lin_lsq_sol_svd .....	P	6.4	nag_qp_orth .....	P	6.4
nag_lin_reg .....	M	25.1	nag_quad_1d .....	M	11.1
nag_log_gamma .....	P	3.2	nag_quad_1d_data .....	P	11.1
nag_mat_norm .....	M	4.1	nag_quad_1d_gen .....	P	11.1
nag_math_constants .....	M	1.5	nag_quad_1d_inf .....	M	11.2
nag_mult_lin_reg .....	P	25.1	nag_quad_1d_inf_gen .....	P	11.2
nag_mv_rotation .....	M	28.3	nag_quad_1d_inf_wt_trig .....	P	11.2
nag_mv_normal_prob .....	P	20.1	nag_quad_1d_wt_end_sing .....	P	11.1
nag_nlin_eqn .....	M	10.2	nag_quad_1d_wt_hilb .....	P	11.1
nag_nlin_eqn_sol .....	P	10.2	nag_quad_1d_wt_trig .....	P	11.1
nag_nlin_lsq .....	M	9.2	nag_quad_2d .....	P	11.3
nag_nlin_lsq_cntrl_init .....	P	9.2	nag_quad_gs_wt_absc .....	P	11.4
nag_nlin_lsq_cntrl_wp .....	T	9.2	nag_quad_md .....	M	11.3
nag_nlin_lsq_cov .....	P	9.2	nag_quad_md_rect .....	P	11.3
nag_nlin_lsq_sol .....	P	9.2	nag_quad_md_rect_mintg .....	P	11.3
nag_nlin_sys .....	M	10.3	nag_quad_util .....	M	11.4
nag_nlin_sys_sol .....	P	10.3	nag_rand_beta .....	P	21.2
nag_nlp .....	M	9.3	nag_rand_binom .....	P	21.3
nag_nlp_cntrl_init .....	P	9.3	nag_rand_contin .....	M	21.2
nag_nlp_cntrl_wp .....	T	9.3	nag_rand_discrete .....	M	21.3
nag_nlp_sol .....	P	9.3	nag_rand_gamma .....	P	21.2
nag_normal_deviate .....	P	20.1	nag_rand_hypergeo .....	P	21.3

nag_rand_mv_normal .....	P 21.2	nag_spline_2d_extract .....	P 8.3
nag_rand_neg_binom .....	P 21.3	nag_spline_2d_interp .....	P 8.3
nag_rand_neg_exp .....	P 21.2	nag_spline_2d_intg .....	P 8.3
nag_rand_normal .....	P 21.2	nag_spline_2d_lsq_fit .....	P 8.3
nag_rand_ref_vec .....	P 21.3	nag_spline_2d_set .....	P 8.3
nag_rand_seed_set .....	P 21.1	nag_summary_stats_1v .....	P 22.1
nag_rand_uniform .....	P 21.2	nag_svd .....	M 6.3
nag_rand_user_dist .....	P 21.3	nag_sym_bnd_lin_fac .....	P 5.5
nag_rand_util .....	M 21.1	nag_sym_bnd_lin_sol .....	P 5.5
nag_rank_arb_data .....	P 1.4	nag_sym_bnd_lin_sol_fac .....	P 5.5
nag_rank_mat .....	P 1.4	nag_sym_bnd_lin_sys .....	M 5.5
nag_rank_vec .....	P 1.4	nag_sym_bnd_mat_norm .....	P 4.1
nag_ref_vec_wp .....	T 21.3	nag_sym_eig .....	M 6.1
nag_reorder_vec .....	P 1.4	nag_sym_eig_all .....	P 6.1
nag rk comm wp .....	T 12.1	nag_sym_eig_sel .....	P 6.1
nag rk global err .....	P 12.1	nag_sym_fft .....	M 7.2
nag rk info .....	P 12.1	nag_sym_gen_eig .....	M 6.5
nag rk interp .....	P 12.1	nag_sym_gen_eig_all .....	P 6.5
nag rk interval .....	P 12.1	nag_sym_gen_eig_sel .....	P 6.5
nag rk reset_end .....	P 12.1	nag_sym_lin_fac .....	P 5.2
nag rk setup .....	P 12.1	nag_sym_lin_sol .....	P 5.2
nag rk step .....	P 12.1	nag_sym_lin_sol_fac .....	P 5.2
nag scat 2d eval .....	P 8.4	nag_sym_lin_sys .....	M 5.2
nag scat 2d interp .....	P 8.4	nag_sym_mat_norm .....	P 4.1
nag scat 2d set .....	P 8.4	nag_sym_tridiag_eig_all .....	P 6.1
nag scat 3d eval .....	P 8.4	nag_sym_tridiag_eig_val .....	P 6.1
nag scat 3d interp .....	P 8.4	nag_sym_tridiag_eig_vec .....	P 6.1
nag scat 3d set .....	P 8.4	nag_sym_tridiag_orth .....	P 6.1
nag scat comm wp .....	T 8.4	nag_sym_tridiag_reduc .....	P 6.1
nag scat extract .....	P 8.4	nag_t_deviate .....	P 20.2
nag scat interp .....	M 8.4	nag_t_dist .....	M 20.2
nag schur_fac .....	P 6.2	nag_t_prob .....	P 20.2
nag seed wp .....	T 21.1	nag_trap_mat_norm .....	P 4.1
nag set error .....	P 1.2	nag_tri_bnd_mat_norm .....	P 4.1
nag simple lin reg .....	P 25.1	nag_trilin_cond .....	P 5.3
nag sort .....	M 1.4	nag_trilin_sol .....	P 5.3
nag sort vec .....	P 1.4	nag_trilin_sys .....	M 5.3
nag spline 1d .....	M 8.2	nag_trimat_det .....	P 5.3
nag spline 1d auto fit .....	P 8.2	nag_trimat_norm .....	P 4.1
nag spline 1d comm wp .....	T 8.2	nag_tsa_acf .....	P 29.1
nag spline 1d eval .....	P 8.2	nag_tsa_identify .....	M 29.1
nag spline 1d extract .....	P 8.2	nag_tsa_kalman .....	M 29.2
nag spline 1d interp .....	P 8.2	nag_tsa_pacf .....	P 29.1
nag spline 1d intg .....	P 8.2	nag_write_bnd_mat .....	P 1.3
nag spline 1d lsq_fit .....	P 8.2	nag_write_gen_mat .....	P 1.3
nag spline 1d set .....	P 8.2	nag_write_mat .....	M 1.3
nag spline 2d .....	M 8.3	nag_write_trim .....	P 1.3
nag spline 2d auto fit .....	P 8.3		
nag spline 2d comm wp .....	T 8.3		
nag spline 2d eval .....	P 8.3		