## **Computer Programs**by Chapter and Section

1.0	flmoon	calculate phases of the moon by date
1.1	julday	Julian Day number from calendar date
1.1	badluk	Friday the 13th when the moon is full
1.1	caldat	calendar date from Julian day number
1.1	Caraco	calcildar date from surfair day framoer
2.1	gaussj	Gauss-Jordan matrix inversion and linear equation solution
2.3	ludcmp	linear equation solution, $LU$ decomposition
2.3	lubksb	linear equation solution, backsubstitution
2.4	tridag	solution of tridiagonal systems
2.4	banmul	multiply vector by band diagonal matrix
2.4	bandec	band diagonal systems, decomposition
2.4	banbks	band diagonal systems, backsubstitution
2.5	mprove	linear equation solution, iterative improvement
2.6	svbksb	singular value backsubstitution
2.6	svdcmp	singular value decomposition of a matrix
2.6	pythag	calculate $(a^2 + b^2)^{1/2}$ without overflow
2.7	cyclic	solution of cyclic tridiagonal systems
2.7	sprsin	convert matrix to sparse format
2.7	sprsax	product of sparse matrix and vector
2.7	sprstx	product of transpose sparse matrix and vector
2.7	sprstp	transpose of sparse matrix
2.7	sprspm	pattern multiply two sparse matrices
2.7	sprstm	threshold multiply two sparse matrices
2.7	linbcg	biconjugate gradient solution of sparse systems
2.7	snrm	used by linbcg for vector norm
2.7	atimes	used by linbcg for sparse multiplication
2.7	asolve	used by linbcg for preconditioner
2.8	vander	solve Vandermonde systems
2.8	toeplz	solve Toeplitz systems
2.9	choldc	Cholesky decomposition
2.9	cholsl	Cholesky backsubstitution
2.10	qrdcmp	QR decomposition
2.10	qrsolv	QR backsubstitution
2.10	rsolv	right triangular backsubstitution
2.10	qrupdt	update a QR decomposition
2.10	rotate	Jacobi rotation used by qrupdt
3.1	polint	polynomial interpolation
3.2	ratint	rational function interpolation
3.3	spline	construct a cubic spline
3.3	${ t splint}$	cubic spline interpolation
3.4	locate	search an ordered table by bisection

3.4	hunt	search a table when calls are correlated	
3.5	polcoe	polynomial coefficients from table of values	
3.5	polcof	polynomial coefficients from table of values	
3.6	polin2	two-dimensional polynomial interpolation	
3.6	bcucof	construct two-dimensional bicubic	
3.6	bcuint	two-dimensional bicubic interpolation	
3.6	splie2	construct two-dimensional spline	rea http
3.6	splin2	two-dimensional spline interpolation	dabl
	1	1 1	e file
4.2	trapzd	trapezoidal rule	readable files (including this one) to any server computer, is strictly prohibited. To order Numerical Recipes books or CDROMs, visit webs http://www.nr.com or call 1-800-872-7423 (North America only), or send email to directcustserv@cambridge.org (outside North America).
4.2	qtrap	integrate using trapezoidal rule	n o
4.2	qsimp	integrate using Simpson's rule	ding r ca
4.3	qromb	integrate using Romberg adaptive method	= this
4.4	$\overset{ ext{-}}{ ext{midpnt}}$	extended midpoint rule	800.
4.4	qromo	integrate using open Romberg adaptive method	9) to 872
4.4	midinf	integrate a function on a semi-infinite interval	any -74;
4.4	midsql	integrate a function with lower square-root singularity	/ ser 23 (1
4.4	midsqu	integrate a function with upper square-root singularity	Ver
4.4	midexp	integrate a function that decreases exponentially	h Ar
4.5	qgaus	integrate a function by Gaussian quadratures	neri
4.5	gauleg	Gauss-Legendre weights and abscissas	ca or, is
4.5	gaulag	Gauss-Laguerre weights and abscissas	nly)
4.5	gauher	Gauss-Hermite weights and abscissas	or :
4.5	gaujac	Gauss-Jacobi weights and abscissas	prol
4.5	gaucof	quadrature weights from orthogonal polynomials	hibit d em
4.5	orthog	construct nonclassical orthogonal polynomials	ail t
4.6	quad3d	integrate a function over a three-dimensional space	Γο o dir
			rder ectc
5.1	eulsum	sum a series by Euler-van Wijngaarden algorithm	Nur
5.3	ddpoly	evaluate a polynomial and its derivatives	neri šerv
5.3	poldiv	divide one polynomial by another	@ cal F
5.3	ratval	evaluate a rational function	lmbi
5.7	dfridr	numerical derivative by Ridders' method	ndge:
5.8	chebft	fit a Chebyshev polynomial to a function	boc e.org
5.8	chebev	Chebyshev polynomial evaluation	g (ou
5.9	chder	derivative of a function already Chebyshev fitted	r CI
5.9	chint	integrate a function already Chebyshev fitted	e No
5.10	chebpc	polynomial coefficients from a Chebyshev fit	orth Ms,
5.10	pcshft	polynomial coefficients of a shifted polynomial	visi Ame
5.11	pccheb	inverse of chebpc; use to economize power series	erica
5.12	pade	Padé approximant from power series coefficients	visit website America).
5.13	ratlsq	rational fit by least-squares method	Φ
6.1	gammln	logarithm of gamma function	
6.1	factrl	factorial function	
6.1	bico	binomial coefficients function	
<i>c</i> 1	C 17	1	

logarithm of factorial function

6.1

factln

Sample page from NUMERICAL RECIPES IN FORTRAN 77: THE ART OF SCIENTIFIC COMPUTING (ISBN 0-521-43064-X)
Copyright (C) 1986-1992 by Cambridge University Press. Programs Copyright (C) 1986-1992 by Numerical Recipes Software.
Permission is granted for internet users to make one paper copy for their own personal use. Further reproduction, or any copying of machinereadable files (including this one) to any server computer, is strictly prohibited. To order Numerical Recipes books or CDROMs, visit website

6.1	beta	beta function
6.2	gammp	incomplete gamma function
6.2	gammq	complement of incomplete gamma function
6.2	gser	series used by gammp and gammq
6.2	gcf	continued fraction used by gammp and gammq
6.2	erf	error function
6.2	erfc	complementary error function
6.2		
6.3	erfcc	complementary error function, concise routine
	expint	exponential integral $E_n$
6.3	ei	exponential integral Ei
6.4	betai	incomplete beta function
6.4	betacf	continued fraction used by betai
6.5	bessj0	Bessel function $J_0$
6.5	bessy0	Bessel function $Y_0$
6.5	bessj1	Bessel function $J_1$
6.5	bessy1	Bessel function $Y_1$
6.5	bessy	Bessel function $Y$ of general integer order
6.5	bessj	Bessel function $J$ of general integer order
6.6	bessi0	modified Bessel function $I_0$
6.6	bessk0	modified Bessel function $K_0$
6.6	bessi1	modified Bessel function $I_1$
6.6	bessk1	modified Bessel function $K_1$
6.6	bessk	modified Bessel function $K$ of integer order
6.6	bessi	modified Bessel function $I$ of integer order
6.7	bessjy	Bessel functions of fractional order
6.7	beschb	Chebyshev expansion used by bessjy
6.7	bessik	modified Bessel functions of fractional order
6.7	airy	Airy functions
6.7	sphbes	spherical Bessel functions $j_n$ and $y_n$
6.8	plgndr	Legendre polynomials, associated (spherical harmonics)
6.9	frenel	Fresnel integrals $S(x)$ and $C(x)$
6.9	cisi	cosine and sine integrals Ci and Si
6.10	dawson	Dawson's integral
6.11	rf	Carlson's elliptic integral of the first kind
6.11	rd	Carlson's elliptic integral of the second kind
6.11	rj	Carlson's elliptic integral of the third kind
6.11	rc	Carlson's degenerate elliptic integral
6.11	ellf	Legendre elliptic integral of the first kind
6.11	elle	Legendre elliptic integral of the second kind
6.11	ellpi	Legendre elliptic integral of the third kind
6.11	sncndn	Jacobian elliptic functions
6.12	hypgeo	complex hypergeometric function
6.12	hypser	complex hypergeometric function, series evaluation
6.12	hypdrv	complex hypergeometric function, derivative of
	JI	1 71 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6
7.1	ran0	random deviate by Park and Miller minimal standard
7.1	ran1	random deviate, minimal standard plus shuffle
	-	,, r

7.1	ran2	random deviate by L'Ecuyer long period plus shuffle
7.1	ran3	random deviate by Knuth subtractive method
7.2	expdev	exponential random deviates
7.2	gasdev	normally distributed random deviates
7.3	gamdev	gamma-law distribution random deviates
7.3	poidev	Poisson distributed random deviates
7.3	bnldev	binomial distributed random deviates
7.4	irbit1	random bit sequence
7.4	irbit2	random bit sequence
7.5	psdes	"pseudo-DES" hashing of 64 bits
7.5	ran4	random deviates from DES-like hashing
7.7	sobseq	Sobol's quasi-random sequence
7.8	vegas	adaptive multidimensional Monte Carlo integration
7.8	rebin	sample rebinning used by vegas
7.8	miser	recursive multidimensional Monte Carlo integration
7.8	ranpt	get random point, used by miser
	1	
8.1	piksrt	sort an array by straight insertion
8.1	piksr2	sort two arrays by straight insertion
8.1	shell	sort an array by Shell's method
8.2	sort	sort an array by quicksort method
8.2	sort2	sort two arrays by quicksort method
8.3	hpsort	sort an array by heapsort method
8.4	indexx	construct an index for an array
8.4	sort3	sort, use an index to sort 3 or more arrays
8.4	rank	construct a rank table for an array
8.5	select	find the $N$ th largest in an array
8.5	selip	find the $N$ th largest, without altering an array
8.5	hpsel	find $M$ largest values, without altering an array
8.6	eclass	determine equivalence classes from list
8.6	eclazz	determine equivalence classes from procedure
		1
9.0	scrsho	graph a function to search for roots
9.1	zbrac	outward search for brackets on roots
9.1	zbrak	inward search for brackets on roots
9.1	rtbis	find root of a function by bisection
9.2	rtflsp	find root of a function by false-position
9.2	rtsec	find root of a function by secant method
9.2	zriddr	find root of a function by Ridders' method
9.3	zbrent	find root of a function by Brent's method
9.4	rtnewt	find root of a function by Newton-Raphson
9.4	rtsafe	find root of a function by Newton-Raphson and bisection
9.5	laguer	find a root of a polynomial by Laguerre's method
9.5	zroots	roots of a polynomial by Laguerre's method with
		deflation
9.5	zrhqr	roots of a polynomial by eigenvalue methods
9.5	qroot	complex or double root of a polynomial, Bairstow

Computer Programs by Chapter and Section
--

xxviii

9.6	mnewt	Newton's method for systems of equations
9.7	lnsrch	search along a line, used by newt
9.7	newt	globally convergent multi-dimensional Newton's method
9.7	fdjac	finite-difference Jacobian, used by newt
9.7	fmin	norm of a vector function, used by newt
9.7	broydn	secant method for systems of equations
	v	, ,
10.1	mnbrak	bracket the minimum of a function
10.1	golden	find minimum of a function by golden section search
10.2	brent	find minimum of a function by Brent's method
10.3	dbrent	find minimum of a function using derivative information
10.4	amoeba	minimize in $N$ -dimensions by downhill simplex method
10.4	amotry	evaluate a trial point, used by amoeba
10.5	powell	minimize in $N$ -dimensions by Powell's method
10.5	linmin	minimum of a function along a ray in $N$ -dimensions
10.5	f1dim	function used by linmin
10.6	frprmn	minimize in $N$ -dimensions by conjugate gradient
10.6	df1dim	alternative function used by linmin
10.7	dfpmin	minimize in $N$ -dimensions by variable metric method
10.8	simplx	linear programming maximization of a linear function
10.8	simp1	linear programming, used by simplx
10.8	simp2	linear programming, used by simplx
10.8	simp3	linear programming, used by simplx
10.9	anneal	traveling salesman problem by simulated annealing
10.9	revcst	cost of a reversal, used by anneal
10.9	revers	do a reversal, used by anneal
10.9	trncst	cost of a transposition, used by anneal
10.9	trnspt	do a transposition, used by anneal
10.9	metrop	Metropolis algorithm, used by anneal
10.9	amebsa	simulated annealing in continuous spaces
10.9	amotsa	evaluate a trial point, used by amebsa
11.1	jacobi	eigenvalues and eigenvectors of a symmetric matrix
11.1	eigsrt	eigenvectors, sorts into order by eigenvalue
11.2	tred2	Householder reduction of a real, symmetric matrix
11.3	tqli	eigensolution of a symmetric tridiagonal matrix
11.5	balanc	balance a nonsymmetric matrix
11.5	elmhes	reduce a general matrix to Hessenberg form
11.6	hqr	eigenvalues of a Hessenberg matrix
12.2	four1	fast Fourier transform (FFT) in one dimension
12.3	twofft	fast Fourier transform of two real functions
12.3	realft	fast Fourier transform of a single real function
12.3	sinft	fast sine transform
12.3	cosft1	fast cosine transform with endpoints
12.3	cosft2	"staggered" fast cosine transform
12.4	fourn	fast Fourier transform in multidimensions

12.5	rlft3	FFT of real data in two or three dimensions	
12.6	fourfs	FFT for huge data sets on external media	
12.6	fourew	rewind and permute files, used by fourfs	
13.1	convlv	convolution or deconvolution of data using FFT	
13.2	correl	correlation or autocorrelation of data using FFT	
13.4	spctrm	power spectrum estimation using FFT	read nttp:
13.6	memcof	evaluate maximum entropy (MEM) coefficients	//ww
13.6	fixrts	reflect roots of a polynomial into unit circle	. ₩.n
13.6	predic	linear prediction using MEM coefficients	s (Ir
13.7	evlmem	power spectral estimation from MEM coefficients	<u>т</u> с
13.8	period	power spectrum of unevenly sampled data	ding r ca
13.8	fasper	power spectrum of unevenly sampled larger data sets	II 1-4
13.8	spread	extirpolate value into array, used by fasper	800 900
13.9	dftcor	compute endpoint corrections for Fourier integrals	872
13.9	dftint	high-accuracy Fourier integrals	any -74:
13.10	wt1	one-dimensional discrete wavelet transform	/ ser 23 (f
13.10	daub4	Daubechies 4-coefficient wavelet filter	Vort
13.10	pwtset	initialize coefficients for pwt	h com
13.10	pwt	partial wavelet transform	neri neri
13.10	wtn	multidimensional discrete wavelet transform	readable files (including this one) to any server computer, is strictly prohibited. To order Numerical Recipes books or CDROMs, visit webs http://www.nr.com or call 1-800-872-7423 (North America only), or send email to directcustserv@cambridge.org (outside North America).
14.1	moment	calculate moments of a data set	y), or
14.2	ttest	Student's t-test for difference of means	sen
14.2	avevar	calculate mean and variance of a data set	d en
14.2	tutest	Student's t-test for means, case of unequal variances	naii i
14.2	tptest	Student's t-test for means, case of paired data	to di
14.2	ftest	F-test for difference of variances	rect
14.3	chsone	chi-square test for difference between data and model	cust
14.3	chstwo	chi-square test for difference between two data sets	:sen
14.3	ksone	Kolmogorov-Smirnov test of data against model	/@c
14.3	kstwo	Kolmogorov-Smirnov test between two data sets	äme
14.3	probks	Kolmogorov-Smirnov probability function	oride
14.4	cntab1	contingency table analysis using chi-square	s bo je.o
14.4	cntab2	contingency table analysis using entropy measure	rg (c
14.5	pearsn	Pearson's correlation between two data sets	or C
14.6	spear	Spearman's rank correlation between two data sets	de 7
14.6	crank	replaces array elements by their rank	Yort O
14.6	kendl1	correlation between two data sets, Kendall's tau	hs, Ar≤
14.6	kendl2	contingency table analysis using Kendall's tau	visit website America).
14.7	ks2d1s	K-S test in two dimensions, data vs. model	ca).
14.7	quadct	count points by quadrants, used by ks2d1s	site
14.7	quadvl	quadrant probabilities, used by ks2d1s	
14.7	ks2d2s	K-S test in two dimensions, data vs. data	
14.8	savgol	Savitzky-Golay smoothing coefficients	
15.0	<b>.</b>	1	

least-squares fit data to a straight line

15.2

fit

Sample page from NUMERICAL RECIPES IN FORTRAN 77: THE ART OF SCIENTIFIC COMPUTING (ISBN 0-521-43064-X) Copyright (C) 1986-1992 by Cambridge University Press. Programs Copyright (C) 1986-1992 by Numerical Recipes Software. Permission is granted for internet users to make one paper copy for their own personal use. Further reproduction, or any copying of machine-readable files (including this one) to any server computer, is strictly prohibited. To order Numerical Recipes books or CDROMs, visit website

15.3	fitexy	fit data to a straight line, errors in both $x$ and $y$
15.3	chixy	used by fitexy to calculate a $\chi^2$
15.4	lfit	general linear least-squares fit by normal equations
15.4	covsrt	rearrange covariance matrix, used by lfit
15.4	svdfit	linear least-squares fit by singular value decomposition
15.4	svdvar	variances from singular value decomposition
15.4	fpoly	fit a polynomial using lfit or svdfit
15.4	fleg	fit a Legendre polynomial using lfit or svdfit
15.5	mrqmin	nonlinear least-squares fit, Marquardt's method
15.5	mrqcof	used by mrgmin to evaluate coefficients
15.5	fgauss	fit a sum of Gaussians using mrqmin
15.7	medfit	fit data to a straight line robustly, least absolute deviation
15.7	rofunc	fit data robustly, used by medfit
16.1	rk4	integrate one step of ODEs, fourth-order Runge-Kutta
16.1	rkdumb	integrate ODEs by fourth-order Runge-Kutta
16.2	rkqs	integrate one step of ODEs with accuracy monitoring
16.2	rkck	Cash-Karp-Runge-Kutta step used by rkqs
16.2	odeint	integrate ODEs with accuracy monitoring
16.3	mmid	integrate ODEs by modified midpoint method
16.4	bsstep	integrate ODEs, Bulirsch-Stoer step
16.4	pzextr	polynomial extrapolation, used by bsstep
16.4	rzextr	rational function extrapolation, used by bsstep
16.5	stoerm	integrate conservative second-order ODEs
16.6	stiff	integrate stiff ODEs by fourth-order Rosenbrock
16.6	jacobn	sample Jacobian routine for stiff
16.6	derivs	sample derivatives routine for stiff
16.6	simpr	integrate stiff ODEs by semi-implicit midpoint rule
16.6	stifbs	integrate stiff ODEs, Bulirsch-Stoer step
		•
17.1	shoot	solve two point boundary value problem by shooting
17.2	shootf	ditto, by shooting to a fitting point
17.3	solvde	two point boundary value problem, solve by relaxation
17.3	bksub	backsubstitution, used by solvde
17.3	pinvs	diagonalize a sub-block, used by solvde
17.3	red	reduce columns of a matrix, used by solvde
17.4	sfroid	spheroidal functions by method of solvde
17.4	difeq	spheroidal matrix coefficients, used by sfroid
17.4	sphoot	spheroidal functions by method of shoot
17.4	${\tt sphfpt}$	spheroidal functions by method of shootf
18.1	fred2	solve linear Fredholm equations of the second kind
18.1	fredin	interpolate solutions obtained with fred2
18.2	voltra	linear Volterra equations of the second kind
18.3	wwghts	quadrature weights for an arbitrarily singular kernel
18.3	kermom	sample routine for moments of a singular kernel
18.3	$\mathtt{quadmx}$	sample routine for a quadrature matrix

18.3	fredex	example of solving a singular Fredholm equation	
19.5	sor	elliptic PDE solved by successive overrelaxation method	
19.6	mglin	linear elliptic PDE solved by multigrid method	
19.6	rstrct	half-weighting restriction, used by mglin, mgfas	
19.6	interp	bilinear prolongation, used by mglin, mgfas	_
19.6	addint	interpolate and add, used by mglin	-
19.6	slvsml	solve on coarsest grid, used by mglin	
19.6	relax	Gauss-Seidel relaxation, used by mglin	
19.6	resid	calculate residual, used by mglin	
19.6	сору	utility used by mglin, mgfas	
19.6	fill0	utility used by mglin	9
19.6	maloc	memory allocation utility used by mglin, mgfas	-
19.6	mgfas	nonlinear elliptic PDE solved by multigrid method	Č
19.6	relax2	Gauss-Seidel relaxation, used by mgfas	1
19.6	slvsm2	solve on coarsest grid, used by mgfas	;
19.6	lop	applies nonlinear operator, used by mgfas	6
19.6	matadd	utility used by mgfas	Š
19.6	matsub	utility used by mgfas	
19.6	anorm2	utility used by mgfas	Š
			Š
20.1	machar	diagnose computer's floating arithmetic	,,
20.2	igray	Gray code and its inverse	2
20.3	icrc1	cyclic redundancy checksum, used by icrc	9
20.3	icrc	cyclic redundancy checksum	9
20.3	decchk	decimal check digit calculation or verification	1
20.4	hufmak	construct a Huffman code	9
20.4	hufapp	append bits to a Huffman code, used by hufmak	0
20.4	hufenc	use Huffman code to encode and compress a character	Š
20.4	hufdec	use Huffman code to decode and decompress a character	
20.5	arcmak	construct an arithmetic code	(
20.5	arcode	encode or decode a character using arithmetic coding	Ì
20.5	arcsum	add integer to byte string, used by arcode	Ġ
20.6	mpops	multiple precision arithmetic, simpler operations	
20.6	mpmul	multiple precision multiply, using FFT methods	(
20.6	mpinv	multiple precision reciprocal	Š
20.6	mpdiv	multiple precision divide and remainder	
20.6	mpsqrt	multiple precision square root	
20.6	mp2dfr	multiple precision conversion to decimal base	
20.6	mppi	multiple precision example, compute many digits of $\pi$	indextransporter on the contrast of the first transporter of the contrast of t
			,

Sample page from NUMERICAL RECIPES IN FORTRAN 77: THE ART OF SCIENTIFIC COMPUTING (ISBN 0-521-43064-X) Copyright (C) 1986-1992 by Cambridge University Press. Programs Copyright (C) 1986-1992 by Numerical Recipes Software. Permission is granted for internet users to make one paper copy for their own personal use. Further reproduction, or any copying of machine-permission is granted for internet users to make one paper copy for their own personal use. Further reproduction, or any copying of machine-permission is granted for internet users to make one paper copy for their own personal use. Further reproduction, or any copying of machine-permission is granted for internet users to make one paper copy for their own personal use. Further reproduction, or any copying of machine-permission is granted for internet users to make one paper copy for their own personal use. Further reproduction, or any copying of machine-permission is granted for internet users to make one paper copy for their own personal use. Further reproduction, or any copying of machine-permission is granted for internet users to make one paper copy for their own personal use. Further reproduction, or any copying of machine-permission is granted for internet users to make one paper copy for their own personal use.