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"HSL. A collection of Fortran codes for large scale scientific computation. <http://www.hsl.rl.ac.uk>"**COMPUTER ALGEBRA****AD: Automatic differentiation**HSL_AD02 [\[PDF\]](#) [\[Source\]](#) Automatic differentiation**DIFFERENTIAL EQUATIONS****DA: Runge-Kutta methods for ordinary differential equation initial value problems**DA01 [\[PDF\]](#) [\[Source\]](#) Gear's method, sparse JacobianDA02 [\[PDF\]](#) [\[Source\]](#) Integrate ODE using Runge-Kutta**DC: Linear multi-step methods, predictor corrector methods for ordinary differential equation initial value problems**DC03 [\[PDF\]](#) [\[Source\]](#) Ordinary differential equations: Gear's method, sparse JacobianDC04 [\[PDF\]](#) [\[Source\]](#) Simplified calling sequence for DC03DC05 [\[PDF\]](#) [\[Source\]](#) Ordinary differential equations: Gear's method, reverse communicationHSL_DC05 [\[PDF\]](#) [\[Source\]](#) Stiff differential-algebraic equationsDC06 [\[PDF\]](#) [\[Source\]](#) Advances Ordinary differential equations: advances DC05 solution forwardDC07 [\[PDF\]](#) [\[Source\]](#) Ordinary differential equations: Gear's method, full Jacobian**DD: Two-point boundary value ordinary differential equation problems**DD11 [\[PDF\]](#) [\[Source\]](#) 2-point boundary value problem, 2nd order linear ODEDD12 [\[PDF\]](#) [\[Source\]](#) 2-point boundary value problem, 2nd order nonlinear ODEDD14 [\[PDF\]](#) [\[Source\]](#) Two-point boundary-value ordinary differential equation**DP: Parabolic partial differential equation problems**DP11 [\[PDF\]](#) [\[Source\]](#) 2-point boundary value problem, linear parabolic PDEDP12 [\[PDF\]](#) [\[Source\]](#) 2-point boundary value problem, nonlinear parabolic PDE**EIGENVALUES AND EIGENVECTORS****EA Eigenvalues and eigenvectors of real symmetric matrices**EA02 [\[PDF\]](#) [\[Source\]](#) Eigenvalue and vector nearest given estimateEA06 [\[PDF\]](#) [\[Source\]](#) Eigenvalues and vectors using QREA07 [\[PDF\]](#) [\[Source\]](#) Eigenvalues using QREA08 [\[PDF\]](#) [\[Source\]](#) Eigenvalues of a tridiagonal symmetric matrix using QREA09 [\[PDF\]](#) [\[Source\]](#) Eigenvalues and vectors of a tridiagonal matrix using QREA11 [\[PDF\]](#) [\[Source\]](#) Solves $Ax = \lambda Bx$, with B positive definiteEA23 [\[PDF\]](#) [\[Source\]](#) Full symmetric: Jacobi's method**EB: Eigenvalues and eigenvectors of real general matrices**EB06 [\[PDF\]](#) [\[Source\]](#) Eigenvalues and vectors of a real matrix using QREB07 [\[PDF\]](#) [\[Source\]](#) Eigenvalues of a real matrix using QREB08 [\[PDF\]](#) [\[Source\]](#) Eigenvalues and vectors of a real upper Hessenberg matrix using QREB09 [\[PDF\]](#) [\[Source\]](#) Eigenvalues of a real upper Hessenberg matrix using QREB10 [\[PDF\]](#) [\[Source\]](#) Singular value decomposition of a real matrix**EC: Eigenvalues and eigenvectors of Hermitian matrices**EC06 [\[PDF\]](#) [\[Source\]](#) Eigenvalues and vectors of a complex Hermitian matrix using QREC07 [\[PDF\]](#) [\[Source\]](#) Eigenvalues of a Hermitian matrix using QREC08 [\[PDF\]](#) [\[Source\]](#) Eigenvalues and vectors of a Hermitian tridiagonal matrix using QREC09 [\[PDF\]](#) [\[Source\]](#) Eigenvalues of a Hermitian tridiagonal matrix using QREC12 [\[PDF\]](#) [\[Source\]](#) Eigenvalues and vectors of a Hermitian tridiagonal matrix using Sturm sequencesEC23 [\[PDF\]](#) [\[Source\]](#) Full Hermitian matrix: classical Jacobi's method**MATHEMATICAL FUNCTIONS****FA: Random numbers**FA01 [\[PDF\]](#) [\[Source\]](#) Uniformly distributed pseudo-random numbersFA04 [\[PDF\]](#) [\[Source\]](#) Uniform distributionHSL_FA04 [\[PDF\]](#) [\[Source\]](#) Uniform distribution

- FA05 [\[PDF\]](#) [\[Source\]](#) Pseudo-random numbers from the normal distribution
 FA06 [\[PDF\]](#) [\[Source\]](#) Pseudo-random numbers from the gamma distribution

FB: Elliptic integrals

- FB01 [\[PDF\]](#) [\[Source\]](#) Complete elliptic integrals, 1st and 2nd kind
 FB02 [\[PDF\]](#) [\[Source\]](#) Incomplete elliptic integrals, 1st and 2nd kind
 FB03 [\[PDF\]](#) [\[Source\]](#) Complete elliptic integrals, 3rd kind

FC: Error function, gamma function, exponential integrals and related functions

- FC01 [\[PDF\]](#) [\[Source\]](#) Complex error function
 FC03 [\[PDF\]](#) [\[Source\]](#) Real gamma function
 FC05 [\[PDF\]](#) [\[Source\]](#) Beta function
 FC07 [\[PDF\]](#) [\[Source\]](#) Complementary error function
 FC08 [\[PDF\]](#) [\[Source\]](#) Real error function
 FC10 [\[PDF\]](#) [\[Source\]](#) Complex Fresnel integral
 FC11 [\[PDF\]](#) [\[Source\]](#) Exponential integral
 FC12 [\[PDF\]](#) [\[Source\]](#) Complex plasma dispersion function
 FC13 [\[PDF\]](#) [\[Source\]](#) Dawson's integral
 FC14 [\[PDF\]](#) [\[Source\]](#) Real gamma function
 FC15 [\[PDF\]](#) [\[Source\]](#) Log modulus of the complex gamma function
 FC16 [\[PDF\]](#) [\[Source\]](#) Plasma dispersion function

FD: Simple functions

- FD05 [\[PDF\]](#) [\[Source\]](#) Real-valued machine constant
 FD15 [\[PDF\]](#) [\[Source\]](#) Real-valued machine constant

FF: Bessel functions

- FF01 [\[PDF\]](#) [\[Source\]](#) Bessel functions J0 and Y0
 FF02 [\[PDF\]](#) [\[Source\]](#) Bessel functions J1 and Y1
 FF03 [\[PDF\]](#) [\[Source\]](#) Bessel functions I0 and K0
 FF04 [\[PDF\]](#) [\[Source\]](#) Bessel functions I1 and K1
 FF05 [\[PDF\]](#) [\[Source\]](#) Spherical Bessel functions
 FF06 [\[PDF\]](#) [\[Source\]](#) Bessel functions: ber, bei, ker, kei, etc.
 FF07 [\[PDF\]](#) [\[Source\]](#) Bessel functions Inu and Knu

FG: Functions associated with Quantum Physics

- FG01 [\[PDF\]](#) [\[Source\]](#) Wigner, Clebsch-Gordan and Racah coefficients, Jahn's U function

FP: Supplementary calculations for graph plotting

- FP01 [\[PDF\]](#) [\[Source\]](#) Axis limits, label points and label formats, given data limits

FT: Fourier transforms

- FT01 [\[PDF\]](#) [\[Source\]](#) Discrete Fourier transforms

GEOMETRICAL PROBLEMS**GA Transformation of co-ordinates and areas of contours**

- GA01 [\[PDF\]](#) [\[Source\]](#) Convert cartesian to spherical coordinates
 GA02 [\[PDF\]](#) [\[Source\]](#) Area bounded by contour and side(s) of a triangle
 GA03 [\[PDF\]](#) [\[Source\]](#) Areas between successive contours
 GA04 [\[PDF\]](#) [\[Source\]](#) Solid angle subtended by a disc of unit radius
 GA06 [\[PDF\]](#) [\[Source\]](#) Triangulate arbitrary set of points in a plane
 GA15 [\[PDF\]](#) [\[Source\]](#) Test if a point is inside a two-dimensional region

INTEGER VALUED FUNCTIONS**IC: Character string manipulation functions**

- IC01 [\[PDF\]](#) [\[Source\]](#) Locate first occurrence of the character in a string
 IC02 [\[PDF\]](#) [\[Source\]](#) Compare two character strings

ID: Simple integer functions

- ID02 [\[PDF\]](#) [\[Source\]](#) Computes the H.C.F. of two integers
 ID03 [\[PDF\]](#) [\[Source\]](#) Seconds elapsed between two given times
 ID05 [\[PDF\]](#) [\[Source\]](#) Integer-valued machine constants

IM: Integer functions for matrices

- IM01 [\[PDF\]](#) [\[Source\]](#) Part of MA32

SORTING**KB: Sorting numbers, sorting text, sorting tables**

- KB09 [\[PDF\]](#) [\[Source\]](#) Sort a table of records using a sort-key field
 KB10 [\[PDF\]](#) [\[Source\]](#) Sort and subsort a table of records using sort-key fields
 KB12 [\[PDF\]](#) [\[Source\]](#) Sorting 1st k from m without a priori knowledge of k
 KB21 [\[PDF\]](#) [\[Source\]](#) Sort n numbers from an array of m numbers

KC: Sorting and merging intervals on the real line

- KC01 [\[PDF\]](#) [\[Source\]](#) Disjoint intervals that are the union of a given set
 KC02 [\[PDF\]](#) [\[Source\]](#) Merge two sets of intervals to smallest non-overlapping set

KD: Hashing and searching

- KD01 [\[PDF\]](#) [\[Source\]](#) Set and maintain a dictionary of words for hashing

LINEAR PROGRAMMING

LA: Linear programming, i.e. minimization of a linear function subject to linear constraints

- LA01 [\[PDF\]](#) [\[Source\]](#) Linear programming with the revised simplex method
 LA02 [\[PDF\]](#) [\[Source\]](#) Find a feasible point to a set of linear constraints

LINEAR ALGEBRA**MA Solution of linear equations, also inverses and determinants**

- MA01 [\[PDF\]](#) [\[Source\]](#) Solves with one or more RHS, simple Gaussian elimination
 MA08 [\[PDF\]](#) [\[Source\]](#) Form the normal equations for linear least squares
 MA09 [\[PDF\]](#) [\[Source\]](#) Solve linear least squares using normal equations
 MA10 [\[PDF\]](#) [\[Source\]](#) Solve symmetric positive definite systems using Cholesky
 MA11 [\[PDF\]](#) [\[Source\]](#) Solve an overdetermined system in the minimax sense
 MA12 [\[PDF\]](#) [\[Source\]](#) Solves an upper Hessenberg system using Gaussian elimination
 MA19 [\[PDF\]](#) [\[Source\]](#) Minimax solution of a system subject to simple bounds
 MA20 [\[PDF\]](#) [\[Source\]](#) Solves an overdetermined system in the L1 sense
 MA21 [\[PDF\]](#) [\[Source\]](#) Solution, inversion, determinant, scaling and iterative refinement
 MA22 [\[PDF\]](#) [\[Source\]](#) As MA21 but for symmetric positive definite systems
 MA24 [\[PDF\]](#) [\[Source\]](#) As MA21 but for Hermitian positive definite systems
 MA25 [\[PDF\]](#) [\[Source\]](#) Minimax solution to a system subject to simple bounds
 MA26 [\[PDF\]](#) [\[Source\]](#) Solve symmetric positive-definite tridiagonal system, Cholesky
 MA27 [\[PDF\]](#) [\[Source\]](#) Solve sparse symmetric system, not necessarily positive definite
 MA28 [\[PDF\]](#) [\[Source\]](#) Factorize and solve sparse system of linear equations
 MA29 [\[PDF\]](#) [\[Source\]](#) Factorize and solve symmetric system of linear equations
 MA30 [\[PDF\]](#) [\[Source\]](#) Perform LU decomposition of a sparse matrix
 MA32 [\[PDF\]](#) [\[Source\]](#) Solve sparse system using frontal method
 MA33 [\[PDF\]](#) [\[Source\]](#) Perform LU decomposition of a sparse, possibly rectangular matrix
 MA35 [\[PDF\]](#) [\[Source\]](#) Solve a band structured system of linear equations
 MA36 [\[PDF\]](#) [\[Source\]](#) Solve symmetric positive definite band system
 MA37 [\[PDF\]](#) [\[Source\]](#) Solve a sparse system, symmetric or nearly symmetric
 MA47 [\[PDF\]](#) [\[Source\]](#) Solve sparse symmetric indefinite system of linear equations

MB: Inverses of matrices, also determinants, adjoints and generalized inverses

- MB01 [\[PDF\]](#) [\[Source\]](#) Inverse of a real matrix using Gaussian elimination
 MB04 [\[PDF\]](#) [\[Source\]](#) Given a matrix and its inverse, finds inverse of leading submatrix
 MB05 [\[PDF\]](#) [\[Source\]](#) Given a matrix and inverse of its leading submatrix, finds its inverse
 MB10 [\[PDF\]](#) [\[Source\]](#) Generalized inverse of a rectangular matrix
 MB11 [\[PDF\]](#) [\[Source\]](#) Generalized inverse of a rectangular matrix of full rank

MC: Computations with real matrices and vectors

- MC04 [\[PDF\]](#) [\[Source\]](#) Householder transformation of symmetrical matrix to tridiagonal
 MC06 [\[PDF\]](#) [\[Source\]](#) Apply Gram-Schmidt orthogonalization to vectors
 MC09 [\[PDF\]](#) [\[Source\]](#) Sparse matrix-vector product
 MC11 [\[PDF\]](#) [\[Source\]](#) Rank-1 update to positive definite matrix
 MC14 [\[PDF\]](#) [\[Source\]](#) Transform real matrix to upper Hessenberg form
 MC15 [\[PDF\]](#) [\[Source\]](#) Scale rows and columns to balance matrix elements
 MC16 [\[PDF\]](#) [\[Source\]](#) Append n+1 vector to n by n triangular matrix
 MC17 [\[PDF\]](#) [\[Source\]](#) Delete a column from an n by n triangular matrix
 MC18 [\[PDF\]](#) [\[Source\]](#) Compute Householder transformation of symmetric matrix
 MC19 [\[PDF\]](#) [\[Source\]](#) Sparse unsymmetric matrix: calculate scaling factors
 MC20 [\[PDF\]](#) [\[Source\]](#) Sort a sparse matrix to an ordering by columns
 MC24 [\[PDF\]](#) [\[Source\]](#) Bound on largest element of sparse matrix during Gaussian elimination
 MC27 [\[PDF\]](#) [\[Source\]](#) Downdate factorization of positive definite symmetric matrix
 MC31 [\[PDF\]](#) [\[Source\]](#) Part of MA32
 MC32 [\[PDF\]](#) [\[Source\]](#) Part of MA32
 MC36 [\[PDF\]](#) [\[Source\]](#) Read sparse matrix in Harwell-Boeing format from an i/o stream
 MC39 [\[PDF\]](#) [\[Source\]](#) Sort a sparse matrix to an ordering by columns
 MC40 [\[PDF\]](#) [\[Source\]](#) Symmetric permutation that reduces profile of sparse matrix with a symmetric sparsity pattern
 MC43 [\[PDF\]](#) [\[Source\]](#) Ordering for finite element matrix, for frontal solver
 MC49 [\[PDF\]](#) [\[Source\]](#) Sort a sparse matrix to an ordering by columns
 MC52 [\[PDF\]](#) [\[Source\]](#) Write sparse matrix in Harwell-Boeing format to an i/o stream
 MC54 [\[PDF\]](#) [\[Source\]](#) Write a sparse matrix in Rutherford-Boeing format
 MC55 [\[PDF\]](#) [\[Source\]](#) Write a supplementary file in Rutherford-Boeing format
 MC56 [\[PDF\]](#) [\[Source\]](#) Read a file or a supplementary file held in Rutherford-Boeing format

ME: Solution of complex linear equations and other calculations for complex matrices

- ME05 [\[PDF\]](#) [\[Source\]](#) Solution, inversion, determinant and iterative refinement
 ME08 [\[PDF\]](#) [\[Source\]](#) Reduce to tridiagonal Hermitian form
 ME17 [\[PDF\]](#) [\[Source\]](#) Full unsymmetric matrix: calculate scaling factors
 ME20 [\[PDF\]](#) [\[Source\]](#) Sort the nonzeros of a sparse complex matrix
 ME24 [\[PDF\]](#) [\[Source\]](#) Bound on largest element of sparse matrix during Gaussian elimination
 ME27 [\[PDF\]](#) [\[Source\]](#) Solve sparse Hermitian systems of linear equations
 ME28 [\[PDF\]](#) [\[Source\]](#) Sparse unsymmetric: driver for conventional direct method

- ME30 [\[PDF\]](#) [\[Source\]](#) Sparse unsymmetric: conventional direct method
 ME47 [\[PDF\]](#) [\[Source\]](#) Solve sparse symmetric complex systems of linear equations

MF: Computations with complex matrices and vectors

- MF36 [\[PDF\]](#) [\[Source\]](#) Read sparse complex matrix in Harwell-Boeing format from an i/o stream
 MF49 [\[PDF\]](#) [\[Source\]](#) Sort a sparse matrix to an ordering by columns

NONLINEAR EQUATIONS**NB: Solution of a single nonlinear equation in one unknown**

- NB01 [\[PDF\]](#) [\[Source\]](#) Real zero of a continuous function of one variable
 NB02 [\[PDF\]](#) [\[Source\]](#) Real zero of a continuous function of one variable

NS: Solution of systems of nonlinear equations in several unknowns

- NS11 [\[PDF\]](#) [\[Source\]](#) Solve a system of nonlinear equations, Broyden's method
 NS12 [\[PDF\]](#) [\[Source\]](#) Sparse nonlinear equations: Powell dog-leg algorithm

INPUT AND OUTPUT AIDS**OA: Printing arrays in tabular form**

- OA01 [\[PDF\]](#) [\[Source\]](#) Print out the elements of a matrix
 OA02 [\[PDF\]](#) [\[Source\]](#) Print a single dimensioned array in tabular form
 OA03 [\[PDF\]](#) [\[Source\]](#) Print two single dimensioned arrays in tabular form

OB: Subroutines generating output for the graph plotter

- OB11 [\[PDF\]](#) [\[Source\]](#) Draw smooth, tangentially continuous curve, given sequence of points
 OB12 [\[PDF\]](#) [\[Source\]](#) Draw a cubic spline
 OB13 [\[PDF\]](#) [\[Source\]](#) Plot the part of a conic section that is inside a given triangle
 OB14 [\[PDF\]](#) [\[Source\]](#) Contours of a function, values specified over regular rectangular

OC: Graphical output for the line printer or terminal

- OC02 [\[PDF\]](#) [\[Source\]](#) Print graph on the line printer or teletype

OE: Source and text editing facilities

- OE08 [\[PDF\]](#) [\[Source\]](#) Maintain different source versions in one master file
 OE09 [\[PDF\]](#) [\[Source\]](#) Construct a master file for OE08
 OE10 [\[PDF\]](#) [\[Source\]](#) Source editor for card image files
 OE12 [\[PDF\]](#) [\[Source\]](#) Fortran profiler, inserts statements to count executions
 OE15 [\[PDF\]](#) [\[Source\]](#) Compares two files containing fixed length records
 OE16 [\[PDF\]](#) [\[Source\]](#) Performs partial analysis of a Fortran 77 statement
 OE17 [\[PDF\]](#) [\[Source\]](#) To count and time subroutine calls during execution

OF: Direct access data set management

- OF01 [\[PDF\]](#) [\[Source\]](#) Provide in-core buffering for direct access i/o

POLYNOMIAL AND RATIONAL FUNCTIONS**PA: Zeros of polynomials**

- PA02 [\[PDF\]](#) [\[Source\]](#) Find all real roots, real coefficients, Sturm's sequences
 PA03 [\[PDF\]](#) [\[Source\]](#) Find all the roots of a cubic polynomial
 PA04 [\[PDF\]](#) [\[Source\]](#) Number of real roots above, below and within a given interval
 PA05 [\[PDF\]](#) [\[Source\]](#) Find all the roots of a quartic polynomial

PB: Evaluation of polynomials

- PB01 [\[PDF\]](#) [\[Source\]](#) Real value of a real polynomial
 PB02 [\[PDF\]](#) [\[Source\]](#) Complex value of a real polynomial

PC: Generating coefficients of polynomials

- PC01 [\[PDF\]](#) [\[Source\]](#) Calculate the coefficients given the roots
 PC02 [\[PDF\]](#) [\[Source\]](#) Given n+1 points, get coefficients of interpolating polynomial

PD: Functions of polynomials

- PD02 [\[PDF\]](#) [\[Source\]](#) Taylor's series expansion of polynomial reciprocal
 PD03 [\[PDF\]](#) [\[Source\]](#) New coefficients on a change of variable
 PD04 [\[PDF\]](#) [\[Source\]](#) Quotient on dividing a polynomial by a linear factor
 PD05 [\[PDF\]](#) [\[Source\]](#) Taylor series expansion of log [A(x)]
 PD06 [\[PDF\]](#) [\[Source\]](#) Taylor series expansion of exp [A(x)]
 PD07 [\[PDF\]](#) [\[Source\]](#) Taylor series expansions of sin [A(x)] and cos [A(x)]
 PD08 [\[PDF\]](#) [\[Source\]](#) Taylor series expansion of a power of [A(x)]
 PD09 [\[PDF\]](#) [\[Source\]](#) Taylor series expansion of A(x)B(x)
 PD10 [\[PDF\]](#) [\[Source\]](#) Taylor series expansion of A(x)/B(x)

PE: Polynomial and rational approximations, orthogonal polynomials

- PE01 [\[PDF\]](#) [\[Source\]](#) Given polynomial expressed in terms of Chebyshev polynomials,
 PE02 [\[PDF\]](#) [\[Source\]](#) Evaluate polynomial expressed in terms of Chebyshev polynomials
 PE03 [\[PDF\]](#) [\[Source\]](#) Given a polynomial obtain its expansion in terms of Chebyshev polynomials
 PE04 [\[PDF\]](#) [\[Source\]](#) Finds a rational approximation of a function
 PE06 [\[PDF\]](#) [\[Source\]](#) Finds the Pade_ approximation of a polynomial
 PE07 [\[PDF\]](#) [\[Source\]](#) Value of polynomial expressed as linear combination of orthogonal polynomials
 PE08 [\[PDF\]](#) [\[Source\]](#) Coefficients of polynomial expressed as linear combination of orthogonal polynomials
 PE09 [\[PDF\]](#) [\[Source\]](#) Value, 1st and 2nd derivative of polynomial expressed as linear combination of orthogonal polynomials

- PE11 [\[PDF\]](#) [\[Source\]](#) Minimax polynomial approximation to a function over a set of points
 PE12 [\[PDF\]](#) [\[Source\]](#) Converts polynomial in terms of orthogonal polynomials to one in terms of Chebyshev polynomials

NUMERICAL INTEGRATION

QA: Integrals of functions of one variable

- QA01 [\[PDF\]](#) [\[Source\]](#) Integrate using Newton-Coates formulae
 QA02 [\[PDF\]](#) [\[Source\]](#) Integrate using variable step Simpson's rule
 QA03 [\[PDF\]](#) [\[Source\]](#) Tabulate an integral function using variable step Simpson's rule
 QA04 [\[PDF\]](#) [\[Source\]](#) Integrate to specified accuracy using adaptive Gaussian Integration
 QA05 [\[PDF\]](#) [\[Source\]](#) Integrate using Romberg extrapolation and Trapezoidal rule

QB: Multi-dimensional integration of functions of several variables

- QB01 [\[PDF\]](#) [\[Source\]](#) Evaluate a multi-dimensioned integral

QC: One-dimensional infinite integrals

- QC02 [\[PDF\]](#) [\[Source\]](#) Provide weights and zeros for Gaussian type quadratures

QD: Integration of trigonometric and related functions

- QD01 [\[PDF\]](#) [\[Source\]](#) Integrals of $f(t) \sin xt$ and $f(t) \cos xt$

QG: Integration of spline functions

- QG01 [\[PDF\]](#) [\[Source\]](#) Integrate cubic spline between knot point limits
 QG02 [\[PDF\]](#) [\[Source\]](#) Integrate cubic spline between general limits
 QG03 [\[PDF\]](#) [\[Source\]](#) Integrate product of a Gaussian exponential and a piecewise linear function
 QG04 [\[PDF\]](#) [\[Source\]](#) Integrate (Gaussian exponential) (cubic spline) product

QM: Estimation of integrals by Monte Carlo methods

- QM01 [\[PDF\]](#) [\[Source\]](#) Multi-dimensional integration using Monte Carlo method

STATISTICS

SA: Probability functions

- SA01 [\[PDF\]](#) [\[Source\]](#) Evaluate cumulative chi-squared probability function
 SA02 [\[PDF\]](#) [\[Source\]](#) Evaluate Student's t distribution
 SA03 [\[PDF\]](#) [\[Source\]](#) Evaluate the complement of cumulative distribution function

SV: Extraction of statistical information from data fitting subroutines

- SV02 [\[PDF\]](#) [\[Source\]](#) Assess which parameters are well determined after nonlinear least-squares fit

INTERPOLATION AND APPROXIMATION

TA: Generating and printing finite differences

- TA01 [\[PDF\]](#) [\[Source\]](#) Given function values produce a table of finite differences
 TA02 [\[PDF\]](#) [\[Source\]](#) Given function values calculate divided differences
 TA03 [\[PDF\]](#) [\[Source\]](#) Given function values calculate central differences

TB: Interpolation by polynomials and spline functions

- TB01 [\[PDF\]](#) [\[Source\]](#) **Interpolate the value of an even function**
 TB02 [\[PDF\]](#) [\[Source\]](#) Interpolate the value of a function
 TB03 [\[PDF\]](#) [\[Source\]](#) Coefficients of piecewise cubic function
 TB04 [\[PDF\]](#) [\[Source\]](#) Cubic spline that interpolates given function values
 TB06 [\[PDF\]](#) [\[Source\]](#) Cubic spline interpolation as sum of B-splines
 TB07 [\[PDF\]](#) [\[Source\]](#) Optimal spline interpolation as sum of B-splines
 TB08 [\[PDF\]](#) [\[Source\]](#) Computes knots of optimal spline interpolation
 TB15 [\[PDF\]](#) [\[Source\]](#) Periodic spline that interpolates given function values

TC: Inverse interpolation

- TC01 [\[PDF\]](#) [\[Source\]](#) Inverse interpolation for a cubic spline

TD: Estimation of derivatives by finite differences

- TD01 [\[PDF\]](#) [\[Source\]](#) Estimate 1st or 2nd derivatives given finite differences
 TD03 [\[PDF\]](#) [\[Source\]](#) Approximate Hessian matrix using finite differences
 TD12 [\[PDF\]](#) [\[Source\]](#) Approximate Jacobian matrix using finite differences
 TD22 [\[PDF\]](#) [\[Source\]](#) Approximate Jacobian matrix using finite differences

TG: Evaluation of spline functions

- TG01 [\[PDF\]](#) [\[Source\]](#) Value of a cubic spline expressed by values and derivatives at knots
 TG02 [\[PDF\]](#) [\[Source\]](#) Value and derivatives of a cubic spline expressed by values and derivatives at knots
 TG03 [\[PDF\]](#) [\[Source\]](#) Value and derivatives of a spline expressed as a sum of B-splines
 TG04 [\[PDF\]](#) [\[Source\]](#) Values and integrals of B-splines over a given set of knots

TS: Approximation of functions by spline functions

- TS01 [\[PDF\]](#) [\[Source\]](#) Cubic spline approximation to a given smooth function

OPTIMIZATION AND NONLINEAR DATA FITTING

VA: Minimization of general functions and sums of squares of functions of several variables

- VA05 [\[PDF\]](#) [\[Source\]](#) Minimize a sum of squares, derivatives not needed
 VA06 [\[PDF\]](#) [\[Source\]](#) Minimum of a general function, derivatives required
 VA08 [\[PDF\]](#) [\[Source\]](#) Minimize a function of several variables: Fletcher-Reeves method
 VA09 [\[PDF\]](#) [\[Source\]](#) Minimum of a general function, derivatives required
 VA10 [\[PDF\]](#) [\[Source\]](#) Minimum of general function, differentiable but derivatives not required
 VA13 [\[PDF\]](#) [\[Source\]](#) Minimum of general function, BFGS variable metric method

- VA21 [\[PDF\]](#) [\[Source\]](#) Minimum of general function when 1st and 2nd derivatives available
 VA23 [\[PDF\]](#) [\[Source\]](#) The VA24 method with user control at a basic level
 VA24 [\[PDF\]](#) [\[Source\]](#) Minimum of general function, no derivatives
 VA27 [\[PDF\]](#) [\[Source\]](#) Minimize a sum of squares, derivatives required, Marquardt method
 VA34 [\[PDF\]](#) [\[Source\]](#) Minimize a function of a huge number of variables: conjugate gradients
 VA35 [\[PDF\]](#) [\[Source\]](#) Minimize a function: limited-memory BFGS method

VB: Nonlinear data fitting, minimization of sums of squares of functions and data fitting by spline functions

- VB01 [\[PDF\]](#) [\[Source\]](#) Least squares fit to given data, Marquardt method
 VB05 [\[PDF\]](#) [\[Source\]](#) Best weighted least squares fit by a cubic spline
 VB06 [\[PDF\]](#) [\[Source\]](#) Similar to VB05 but with imposed smoothing conditions
 VB13 [\[PDF\]](#) [\[Source\]](#) Minimize a sum of squares of n functions, derivatives required

VC: Data fitting by polynomials and spline functions

- VC03 [\[PDF\]](#) [\[Source\]](#) Smooth weighted least squares fit to given data by cubic spline
 VC04 [\[PDF\]](#) [\[Source\]](#) Least squares fit of a straight line to data
 VC11 [\[PDF\]](#) [\[Source\]](#) Calculate best weighted least squares fit by a polynomial
 VC15 [\[PDF\]](#) [\[Source\]](#) Calculate weighted least squares fit by a sum of n decaying exponentials

VD: Minimization of a function of one variable

- VD01 [\[PDF\]](#) [\[Source\]](#) Minimize general function, no derivative, specified accuracy
 VD02 [\[PDF\]](#) [\[Source\]](#) Minimize general function, derivatives required
 VD03 [\[PDF\]](#) [\[Source\]](#) Find point on given curve nearest to given point
 VD04 [\[PDF\]](#) [\[Source\]](#) Minimize a smooth function

VE: Minimization of a general function subject to linear constraints

- VE01 [\[PDF\]](#) [\[Source\]](#) Minimize a general function, linear constraints, Davidon's method
 VE02 [\[PDF\]](#) [\[Source\]](#) Minimize a quadratic function, linear constraints
 VE03 [\[PDF\]](#) [\[Source\]](#) Minimize a general function, linear and simple bounds
 VE04 [\[PDF\]](#) [\[Source\]](#) Minimize quadratic function, bounds on the variables
 VE07 [\[PDF\]](#) [\[Source\]](#) Solves a convex quadratic programming problem
 VE08 [\[PDF\]](#) [\[Source\]](#) Minimize a sum of finite-element functions
 VE10 [\[PDF\]](#) [\[Source\]](#) Minimize a sum of squares of element functions
 VE11 [\[PDF\]](#) [\[Source\]](#) Minimize a differentiable function, linear constraints and bounds
 VE17 [\[PDF\]](#) [\[Source\]](#) Solve convex quadratic programming problem, linear constraints

VF: Minimization of a general function subject to nonlinear constraints

- VF01 [\[PDF\]](#) [\[Source\]](#) Minimize a general function, general constraints, exact augmented Lagrangian method
 VF04 [\[PDF\]](#) [\[Source\]](#) Minimize general function, general constraints, augmented Lagrangian method
 VF13 [\[PDF\]](#) [\[Source\]](#) Minimize a general function, general constraints, SQP method

VG: Nonlinear minimax minimization

- VG11 [\[PDF\]](#) [\[Source\]](#) Minimax solution of nonlinear equations, derivatives required
 VG12 [\[PDF\]](#) [\[Source\]](#) Minimax solution of nonlinear equations, derivatives not required

VH: Minimization of functions of integer variables

- HSL_VH01 [\[PDF\]](#) [\[Source\]](#) Genetic algorithm for the smallest value of a function of binary variables

TEST PROGRAM GENERATORS**YM: Generate test programs for chapter M of the library**

- YM01 [\[PDF\]](#) [\[Source\]](#) Generate a random sparse matrix

FORTRAN SYSTEM FACILITIES**ZA: Timing, machine constants, etc**

- ZA02 [\[PDF\]](#) [\[Source\]](#) CPU time
 HSL_ZA03 [\[PDF\]](#) [\[Source\]](#) Kind values for 1- and 2-byte Fortran 90 logicals
 ZA12 [\[PDF\]](#) [\[Source\]](#) CPU time

ZD: Derived types

- HSL_ZD01 [\[PDF\]](#) [\[Source\]](#) Derived type for a variety of sparse matrix storage schemes

ZE: Estimation of rounding errors

- ZE01 [\[PDF\]](#) [\[Source\]](#) Estimate rounding errors generated in floating point arithmetic
 ZE02 [\[PDF\]](#) [\[Source\]](#) Generate machine dependent constants for ID05 and FD05



SITE-MAP : ACCESSIBILITY : PRIVACY POLICY : ACCESS TO INFORMATION : TERMS OF USE : WEBMASTER