General Index

**Accelerated convergence of series** 172ff.

Accuracy 31f.
- achievable in minimization 402, 408, 415
- achievable in root finding 357
- contrasted with fidelity 843, 851
  - CPU different from memory 192
  - vs. stability 715, 740, 841, 855

Accuracy parameters 17, 956f.

Acknowledgments xiii

Adams-Bashford-Moulton method 752

Adams’ stopping criterion 377

Adaptive integration 133, 146, 714, 719ff., 729ff., 737f., 742, 748, 753f., 799

Adaptive Monte Carlo integration 320ff., 323ff.

Addition, multiple precision 917

Addition theorem, elliptic integrals 266

ADI (alternating direction implicit) method 858, 872ff., 917

Adjoint operator 878

Adobe Illustrator xiv, xx

Advective equation 837

AGM (arithmetic geometric mean) 917

Airy function 216, 245, 255
- routine for 255f.

Aitken’s delta squared process 172

Aitken’s interpolation algorithm 111

AIX (IBM) 4

Algorithms, non-numerical 891ff.

Aliasing 506, 581
- see also Fourier transform

All-poles model 578
- see also Maximum entropy method (MEM)

All-zeros model 578
- see also Periodogram

Allocation of storage 941
- see also Periodogram

Alternating-direction implicit method (ADI) 858, 872f., 917

Alternating series 172f.

Alternative extended Simpson’s rule 138

Amoeba 414
- see also Simplex, method of Nelder and Mead

Amplification factor 839, 841, 843, 851, 856f.

Amplitude error 842

Analog-to-digital converter 823, 896

Analyticity 207

Analyze/factorize/operate package 74f., 835

Anderson-Darling statistic 631f.

Andrew’s sine 707

Annealing, method of simulated 398f., 448ff.
- assessment 459
- for continuous variables 448, 455f.
- schedule 449
- thermodynamic analogy 448f.
- traveling salesman problem 449ff.

ANSI/ISO C++ standard 3

Antonov-Saleev variant of Sobol’ sequence 314ff.

Apple xx
- Macintosh 896

Approximate inverse of matrix 60

Approximation of functions 108f.
- by Chebyshev polynomials 197f., 524
- Padé approximant 206ff.
- by rational functions 209ff.
- by wavelets 605f., 793
- see also Fitting

Arithmetic
- arbitrary precision 891, 916ff.
- floating point 891
- IEEE standard 289, 893
- rounding 892

Arithmetic coding 891, 912ff.

Arithmetic-geometric mean (AGM) method 917

Array
- C style 20, 941
- centered subarray of 122
- classes 20ff., 25ff., 941, 950, 953
- constructors 26, 29
- index range xi, 21
- one-dimensional 20
- resize function not assumed 23
- size function 26, 30
- three-dimensional 27
- two-dimensional 20
- unit-offset xi, 21
- user-defined library 28ff., 949
- variable dimension 20
- zero-offset xi, 21

Artificial viscosity 842, 848

Ascending transformation, elliptic integrals 267

ASCII character set 6, 898, 906, 912

Assembly language 282

Associated Legendre polynomials 257f., 775
- recurrence relation for 258
- relation to Legendre polynomials 257

Association, measures of 615, 633ff.
Asymptotic series 173  
exponential integral 229  
Attenuation factors 595  
Autocorrelation  
in linear prediction 570  
use of FFT 550  
Wiener-Khinchin theorem 503, 579  
AUTODIN-II polynomial 900  
Autonomous differential equations 740f.  
Autoregressive model (AR) see Maximum entropy method (MEM)  
Average deviation of distribution 616  
Averaging kernel, in Backus-Gilbert method 818  
Backsubstitution 45, 50, 53, 102  
in band diagonal matrix 57  
in Cholesky decomposition 100  
complex equations 52  
direct for computing $A^{-1} \cdot B$ 51  
relaxation solution of boundary value problems 768  
in singular value decomposition 67  
Backtracking 431  
in quasi-Newton methods 388  
Backus-Gilbert method 818f.  
Backward deflation 374  
Bader-Deuflhard method 741, 746f.  
Bairstow’s method 375, 381  
Balancing 488  
Band diagonal matrix 53, 55ff.  
backsubstitution 57  
LU decomposition 56f.  
multiply by vector 55f.  
storage 55  
Band-pass filter 563, 567  
wavelets 597, 603f.  
Bandwidth limited function 506  
Bank accounts, checksum for 904  
Bar codes, checksum for 904  
Bartlett window 559  
Base of representation 31, 892  
BASIC, Numerical Recipes in xvi, 1  
Basis functions in general linear least squares 676  
Bayes’ Theorem 821  
Bayesian  
approach to inverse problems 810, 822, 828  
contrasted with frequentist 821  
vs. historic maximum entropy method 828  
views on straight line fitting 675  
Bays’ shuffle 284  
Bernoulli number 143  
Bessel functions 235ff., 245ff.  
asymptotic form 235, 241  
complex 216  
continued fraction 245f., 251f.  
double precision 235  
fractional order 235, 245ff.  
Miller’s algorithm 187, 239  
modified 241ff.  
modified, fractional order 251ff.  
modified, normalization formula 244, 251  
modified, routines for 241ff.  
normalization formula 187  
recurrence relation 184, 236, 243f., 246f.  
reflection formulas 247  
reflection formulas, modified functions 252  
routines for 237ff., 248ff.  
routines for modified functions 253f.  
series for 172, 235  
series for $K_\nu$ 252  
series for $Y_\nu$ 247  
spherical 245, 256  
turning point 246  
Wronskian 245, 251  
Best-fit parameters 661, 667, 671, 708ff.  
see also Fitting  
Beta function 218  
incomplete see Incomplete beta function  
BFGS algorithm see Broyden-Fletcher-Goldfarb-Shanno algorithm  
Bias, of exponent 31  
Bias, removal in linear prediction 575  
Biconjugacy 87  
Biconjugate gradient method  
elliptic partial differential equations 835  
preconditioning 88f., 835  
for sparse system 87f., 610  
Bicubic interpolation 128f.  
Bicubic spline 130f.  
Big-endian 306  
Bilinear interpolation 126f.  
Binomial coefficients 218  
recurrences for 220  
Binomial probability function 220  
cumulative 234  
deviates from 294, 299f.  
Binormal distribution 642, 701  
Biorthogonality 87  
Bisection 120, 370  
compared to minimum bracketing 401ff.  
minimum finding with derivatives 410  
root finding 354, 357f., 363ff., 401, 481  
BISYNCH 900  
Bit 31  
reversal in fast Fourier transform (FFT) 510f., 536  
Bitwise logical functions 300ff., 900f.  
Block-by-block method 799  
Block of statements 7  
Bode’s rule 136  
Boltzmann probability distribution 449  
Boltzmann’s constant 449  
bool, specialization of vector interferes with  
MTL wrapper 953  
Bootstrap method 696f.  
Bordering method for Toeplitz matrix 95f.  
Borland C++ 4  
Borwein and Borwein method for $\pi$ 917  
Boundary 166f., 437, 756  
Boundary conditions  
for differential equations 712f.  
initial value problems 713  
in multigrid method 879f.  
partial differential equations 519, 830ff., 859ff.  
for spheroidal harmonics 776
two-point boundary value problems 713, 756ff.
Boundary value problems see Differential equations; Elliptic partial differential equations; Two-point boundary value problems
Box-Muller algorithm for normal deviate 293
Bracketing of function minimum 354, 401ff., 413 of roots 352, 354ff., 364, 373, 375, 380, 401
Branch cut, for hypergeometric function 215ff.
Branching 8
Break iteration 13
Brenner, N.M. 511, 527
Brent’s method minimization 399ff., 406ff., 672 minimization, using derivative 400, 410 root finding 352, 360, 672
Broyden-Fletcher-Goldfarb-Shanno algorithm 401, 430ff.
Broyden’s method 384, 393ff., 396 singular Jacobian 396
Bubble sort 333
Bugs in compilers xiv how to report iv
Bulirsch-Stoer algorithm for rational function interpolation 114ff.
method (differential equations) 214, 276, 713f., 717, 727, 729ff., 737, 751
method (differential equations), stepsize control 729f., 737f.
for second order equations 737
Burg’s LP algorithm 573
Byte 31
C (programming language) Numerical Recipes in xvi, 1 C++ 7 compilers 3 control structures 5 deficiencies 16, 23 explicit keyword 26 features 16f.
function declaration 17, 931 function definition 17 header (.h) file 18, 931 namespace 18, 931 nature of 16f.
Numerical Recipes in 1 operator associativity 23f. operator precedence 23f.
static object 19 unnamed namespace 19 user-defined conversions 20 using declaration 19 using definition 19 valarray 20, 27 vectors in xi, 3, 20, 25ff., 941, 950, 953
Calendar algorithms 1f., 12f.
Calibration 664
Cards, sorting a hand of 333
Carlson’s elliptic integrals 266ff.
Cash-Karp parameters 721f.
Casting types, using C++ constructor 23
Cauchy probability distribution see Lorentzian probability distribution
Cauchy problem for partial differential equations 829ff.
Cayley’s representation of exp(−iHt) 855
CCITT (Comité Consultatif International Télégraphique et Téléphonique) 900, 911
CCITT polynomial 900
CDROMs, how to order xviii
Center of mass 309ff.
Central limit theorem 663ff.
Central tendency, measures of 615ff.
Change of variable in integration 148ff., 799 in Monte Carlo integration 311f. in probability distribution 291ff.
Characteristic polynomial digital filter 566 eigensystems 461, 481 linear prediction 572 matrix with a specified 379 of recurrence relation 186
Characteristics of partial differential equations 829
Chebyshev acceleration in successive over-relaxation (SOR) 870f.
Clenshaw-Curtis quadrature 202
Clenshaw’s recurrence formula 199 coefficients for 197 contrasted with Padé approximation 207 derivative of approximated function 195, 201 economization of series 204ff., 207 for error function 225f. even function 200 and fast cosine transform 524 gamma functions 247 integral of approximated function 201 odd function 200 polynomial fits derived from 203 rational function 209ff.
Remes exchange algorithm for filter 566
Chebyshev polynomials 161, 196ff. continuous orthonormality 196f. discrete orthonormality 197 explicit formulas for 196 formula for xk in terms of 205
Check digit 904
Checksum 891, 898 cyclic redundancy (CRC) 898ff.
Cherry, sundae without a 821
Chi-by-eye 662
Chi-square fitting see Fitting; Least squares fitting
Chi-square probability function 221, 226, 626, 665, 808 as boundary of confidence region 699 related to incomplete gamma function 226
Chi-square test 625ff.
for binned data 625ff.
chi-by-eye 662
<table>
<thead>
<tr>
<th>Term</th>
<th>Page Numbers</th>
</tr>
</thead>
<tbody>
<tr>
<td>and confidence limit estimation</td>
<td>699</td>
</tr>
<tr>
<td>for contingency table</td>
<td>634ff.</td>
</tr>
<tr>
<td>degrees of freedom</td>
<td>626ff.</td>
</tr>
<tr>
<td>for inverse problems</td>
<td>808</td>
</tr>
<tr>
<td>least squares fitting</td>
<td>664ff.</td>
</tr>
<tr>
<td>nonlinear models</td>
<td>686ff.</td>
</tr>
<tr>
<td>rule of thumb</td>
<td>666</td>
</tr>
<tr>
<td>for straight line fitting</td>
<td>666ff.</td>
</tr>
<tr>
<td>for straight line fitting, errors in both coordinates</td>
<td>671</td>
</tr>
<tr>
<td>for two binned data sets</td>
<td>627</td>
</tr>
<tr>
<td>unequal size samples</td>
<td>628</td>
</tr>
<tr>
<td>Chip rate</td>
<td>304</td>
</tr>
<tr>
<td>Chirp signal</td>
<td>568</td>
</tr>
<tr>
<td>Cholesky decomposition</td>
<td>99ff., 434, 467</td>
</tr>
<tr>
<td>backsubstitution</td>
<td>100</td>
</tr>
<tr>
<td>operation count</td>
<td>100</td>
</tr>
<tr>
<td>pivoting</td>
<td>100</td>
</tr>
<tr>
<td>solution of normal equations</td>
<td>679</td>
</tr>
<tr>
<td>Circulant</td>
<td>597</td>
</tr>
<tr>
<td>Class</td>
<td></td>
</tr>
<tr>
<td>as data type</td>
<td>7</td>
</tr>
<tr>
<td>derived</td>
<td>30, 953</td>
</tr>
<tr>
<td>implementation of vector and matrix classes</td>
<td></td>
</tr>
<tr>
<td>25ff., 941, 950, 953</td>
<td></td>
</tr>
<tr>
<td>matrix</td>
<td>20ff., 25ff., 941, 950, 953</td>
</tr>
<tr>
<td>NRMat</td>
<td>27</td>
</tr>
<tr>
<td>NRMat</td>
<td>20ff., 25ff., 941, 950, 953</td>
</tr>
<tr>
<td>NRVec</td>
<td>20ff., 25ff., 941, 950, 953</td>
</tr>
<tr>
<td>NRVec as valarray</td>
<td>27</td>
</tr>
<tr>
<td>vector</td>
<td>20ff., 25ff., 941, 950, 953</td>
</tr>
<tr>
<td>wrapper</td>
<td>29f., 950, 953</td>
</tr>
<tr>
<td>Clenshaw-Curtis quadrature</td>
<td>134, 202, 522, 524</td>
</tr>
<tr>
<td>Clenshaw’s recurrence formula</td>
<td>187ff., 202</td>
</tr>
<tr>
<td>for Chebyhev polynomials</td>
<td>199</td>
</tr>
<tr>
<td>stability</td>
<td>187ff.</td>
</tr>
<tr>
<td>Clocking errors</td>
<td>901</td>
</tr>
<tr>
<td>cn function</td>
<td>273</td>
</tr>
<tr>
<td>Coarse-to-fine operator</td>
<td>875</td>
</tr>
<tr>
<td>Coarse-grid correction</td>
<td>875ff.</td>
</tr>
<tr>
<td>Coding</td>
<td></td>
</tr>
<tr>
<td>arithmetic</td>
<td>912ff.</td>
</tr>
<tr>
<td>checksums</td>
<td>898</td>
</tr>
<tr>
<td>decoding a Huffman-encoded message</td>
<td>907</td>
</tr>
<tr>
<td>Huffman</td>
<td>906ff.</td>
</tr>
<tr>
<td>run-length</td>
<td>911</td>
</tr>
<tr>
<td>variable length code</td>
<td>906</td>
</tr>
<tr>
<td>Ziv-Lempel</td>
<td>906</td>
</tr>
<tr>
<td>see also Arithmetic coding; Huffman coding</td>
<td></td>
</tr>
<tr>
<td>Coefficients</td>
<td></td>
</tr>
<tr>
<td>binomial</td>
<td>220</td>
</tr>
<tr>
<td>for Gaussian quadrature</td>
<td>152ff.</td>
</tr>
<tr>
<td>for Gaussian quadrature, nonclassical weight function</td>
<td>163ff., 799</td>
</tr>
<tr>
<td>for quadrature formulas</td>
<td>135ff., 799</td>
</tr>
<tr>
<td>Column degeneracy</td>
<td>35</td>
</tr>
<tr>
<td>Column operations on matrix</td>
<td>40, 43f.</td>
</tr>
<tr>
<td>Column totals</td>
<td>635</td>
</tr>
<tr>
<td>Combinatorial minimization</td>
<td>see Annealing</td>
</tr>
<tr>
<td>Comité Consultatif International Télégraphique et Téléphonique (CCITT)</td>
<td>900, 911</td>
</tr>
<tr>
<td>Communication theory, use in adaptive integration</td>
<td>732</td>
</tr>
<tr>
<td>Communications protocol</td>
<td>898</td>
</tr>
<tr>
<td>Comparison function for rejection method</td>
<td>294ff.</td>
</tr>
<tr>
<td>Complementary error function</td>
<td>see Error function</td>
</tr>
<tr>
<td>Complete elliptic integral</td>
<td>see Elliptic integrals</td>
</tr>
<tr>
<td>Complex arithmetic</td>
<td>182ff.</td>
</tr>
<tr>
<td>avoidance of in path integration</td>
<td>214</td>
</tr>
<tr>
<td>cubic equations</td>
<td>191</td>
</tr>
<tr>
<td>linear equations</td>
<td>52f.</td>
</tr>
<tr>
<td>quadratic equations</td>
<td>190</td>
</tr>
<tr>
<td>Complex error function</td>
<td>264</td>
</tr>
<tr>
<td>Complex plane</td>
<td></td>
</tr>
<tr>
<td>fractal structure for Newton’s rule</td>
<td>371ff.</td>
</tr>
<tr>
<td>path integration for function evaluation</td>
<td>213ff., 275</td>
</tr>
<tr>
<td>poles in</td>
<td>114, 172, 214ff., 218, 566, 578, 729</td>
</tr>
<tr>
<td>Complex systems of linear equations</td>
<td>52f.</td>
</tr>
<tr>
<td>Compression of data</td>
<td>607, 891, 906ff., 912ff.</td>
</tr>
<tr>
<td>Concordant pair for Kendall’s tau</td>
<td>647f.</td>
</tr>
<tr>
<td>Condition number</td>
<td>64, 88</td>
</tr>
<tr>
<td>Confidence level</td>
<td>697ff., 701ff.</td>
</tr>
<tr>
<td>Confidence limits</td>
<td></td>
</tr>
<tr>
<td>bootstrap method</td>
<td>697ff.</td>
</tr>
<tr>
<td>and chi-square</td>
<td>699</td>
</tr>
<tr>
<td>confidence region, confidence interval</td>
<td>697</td>
</tr>
<tr>
<td>on estimated model parameters</td>
<td>694ff.</td>
</tr>
<tr>
<td>by Monte Carlo simulation</td>
<td>695ff.</td>
</tr>
<tr>
<td>from singular value decomposition (SVD)</td>
<td>703</td>
</tr>
<tr>
<td>Confluent hypergeometric function</td>
<td>216, 251</td>
</tr>
<tr>
<td>Conjugate directions</td>
<td>418ff., 425ff.</td>
</tr>
<tr>
<td>Conjugate gradient method</td>
<td>biconjugate 87</td>
</tr>
<tr>
<td>compared to variable metric method</td>
<td>430</td>
</tr>
<tr>
<td>elliptic partial differential equations</td>
<td>835</td>
</tr>
<tr>
<td>for minimization</td>
<td>400ff., 424ff., 815, 826</td>
</tr>
<tr>
<td>minimum residual method</td>
<td>88</td>
</tr>
<tr>
<td>preconditioner</td>
<td>88f.</td>
</tr>
<tr>
<td>for sparse system</td>
<td>87ff., 610</td>
</tr>
<tr>
<td>and wavelets</td>
<td>610</td>
</tr>
<tr>
<td>Conservative differential equations</td>
<td>737</td>
</tr>
<tr>
<td>conat</td>
<td>28</td>
</tr>
<tr>
<td>to protect data</td>
<td>27f., 30f., 949</td>
</tr>
<tr>
<td>conat correctness</td>
<td>19f., 27ff., 949</td>
</tr>
<tr>
<td>Constrained linear inversion method</td>
<td>811ff.</td>
</tr>
<tr>
<td>Constrained linear optimization see Linear programming</td>
<td></td>
</tr>
<tr>
<td>Constrained optimization</td>
<td>398</td>
</tr>
<tr>
<td>Constraints, deterministic</td>
<td>815ff.</td>
</tr>
<tr>
<td>Constraints, linear</td>
<td>435</td>
</tr>
<tr>
<td>Constructor</td>
<td></td>
</tr>
<tr>
<td>conversion</td>
<td>29</td>
</tr>
<tr>
<td>for matrices</td>
<td>26f.</td>
</tr>
<tr>
<td>for vectors</td>
<td>26, 29</td>
</tr>
<tr>
<td>Contingency coefficient C</td>
<td>635f.</td>
</tr>
<tr>
<td>Contingency table</td>
<td>633ff., 649</td>
</tr>
<tr>
<td>statistics based on chi-square</td>
<td>634ff.</td>
</tr>
<tr>
<td>statistics based on entropy</td>
<td>637ff.</td>
</tr>
</tbody>
</table>
Index

Continued fraction 175ff.
Bessel functions 245ff.
convergence criterion 177
equivalence transformation 178
evaluation 175ff.
evaluation along with normalization condition 252
even and odd parts 178, 222, 227
even part 260, 262
exponential integral 227
Fresnel integral 260
incomplete beta function 232
incomplete gamma function 222
Lentz's method 177, 224
modified Lentz's method 177
Pincherle's theorem 187
ratio of Bessel functions 251
rational function approximation 176, 222, 232
recurrence for evaluating 176f.
and recurrence relation 187
sine and cosine integrals 262
Steed's method 176f.
tangent function 175
typography for 175
Continuous variable (statistics) 633
Convergence
accelerated, for series 172ff.
of algorithm for \( \pi \) 916
criteria for 357, 402f., 415, 495, 500, 689f., 770
eigenvalues accelerated by shifting 482f.
golden ratio 358, 411
of golden section search 402f.
treatment of end effects 551
using FFT 550f.
Wiener-Khinchin theorem 503, 579
Correlation coefficient (linear) 641ff., 649
linear related to least square fitting 641, 669
nonparametric or rank statistical 644ff.
among parameters in a fit 668, 678, 681
in random number generators 281
Spearman rank-order coefficient 645f.
sum squared difference of ranks 645
Cosine function, recurrence 184
Cosine integral 259, 261ff.
continued fraction 262
routine for 262f.
series 262
Coulomb wave function 216, 245
Courant condition 840, 843, 845, 847
multidimensional 857
Courant-Friedrichs-Lewy stability criterion see Courant condition
Covariance
a priori 711
in general linear least squares 678, 682
matrix, by Cholesky decomposition 101, 678
matrix, of errors 807, 819
matrix, is inverse of Hessian matrix 690
matrix, when it is meaningful 699ff.
in nonlinear models 690, 692
relation to chi-square 699ff.
from singular value decomposition (SVD) 703
in straight line fitting 668
CR method see Cyclic reduction (CR)
Cramer's V 635f.
Crank-Nicolson method 850, 855, 857
CRC (cyclic redundancy check) 898ff.
CRC-12 900
CRC-16 polynomial 900
CRC-CCITT 900
Creativity, essay on 8
Critical (Nyquist) sampling 505, 555
Cross (denotes matrix outer product) 76
Crosstabulation analysis 634
see also Contingency table
Crout's algorithm 47ff., 56
Cubic equations 189ff., 371
Cubic spline interpolation 116ff.  
see also  Spline
Cumulative binomial distribution 231, 234
Cumulative Poisson function 226
related to incomplete gamma function 226
Curvature matrix see  Hessian matrix
Cycle, in multigrid method 876
Cyclic Jacobi method 471
Cyclic reduction (CR) 859ff., 863ff.
Cyclic redundancy check (CRC) 898ff.
Cyclic tridiagonal systems 77f.

Danielson-Lanczos lemma 509ff., 537

Data
assigning keys to 899
continuous vs. binned 625
entropy 637ff., 906ff.
essay on 614
fitting 661ff.
fitting 661ff.
fracal 666
glitches in 664
iid (independent and identically distributed) 697
modeling 661ff.
n-serial port 902
smoothing 615, 655ff.
stochastic tests 614ff.
unevenly or irregularly sampled 581, 586ff., 659
use of CRCs in manipulating 899
windowing 558ff.
see also  Statistical tests

Data compression 607, 891
arithmetic coding 912ff.
cosine transform 524
Huffman coding 906ff., 912
linear predictive coding (LPC) 576f.
lossless 906

Data Encryption Standard (DES) 304ff.

Data type 31
accuracy parameters for 17, 965ff.
DAUB4 597ff., 600, 602ff., 605
DAUB6 598
DAUB12 609
DAUB20 602ff.
Daubechies wavelet coefficients 597ff., 601, 602ff., 605, 609
Davidon-Fletcher-Powell algorithm 401, 430ff.

Dawson’s integral 264ff., 611
approximation for 264
routine for 265

D.C. (direct current) 503

Debugging 7

DEC (Digital Equipment Corp.) xx, 896
Decomposition see  Cholesky decomposition;
LU decomposition; QR decomposition;
Singular value decomposition (SVD)
Deconvolution 547, 554
see also  Convolution; Fast Fourier transform (FFT); Fourier transform

Defect, in multigrid method 874
Deferred approach to the limit see  Richardson’s deferred approach to the limit
Derivation
of matrix 483
of polynomials 373ff., 381ff.
Degeneracy of linear algebraic equations 35, 64, 68, 681
Degenerate kernel 796
Degenerate minimization principle 806
Degrees of freedom 626ff., 665, 701
Demonstration programs 3

Differential equations 712ff.
accuracy vs. stability 715, 740
Adams-Bashforth-Moulton schemes 752
adaptive stepsize control 714, 719ff., 729ff., 737f., 743, 748, 753ff.
algebraically difficult sets 774
backward Euler’s method 740
Bader-Deuflhard method for stiff 741, 746f.
boundary conditions 712ff., 756ff., 760, 763, 782ff.
Bulirsch-Stoer method 214, 276, 713ff., 717, 727, 729ff., 751
Bulirsch-Stoer method for conservative equations 737
comparison of methods 713ff., 751, 755
conservative 737
danger of too small stepsize 725
eigenvalue problem 759, 775ff., 782ff.
embedded Runge-Kutta method 720ff., 743
equivalence of multistep and multivalue methods 754
Euler’s method 713, 715, 740
forward Euler’s method 740
free boundary problem 759, 788
high-order implicit methods 741ff.
implicit differencing 740ff., 752
initial value problems 713
internal boundary conditions 787ff.
internal singular points 787ff.
interpolation on right-hand sides 120
Kaps-Rentrop method for stiff 741
local extrapolation 720
modified midpoint method 727ff., 730
multistep methods 751ff.
multivalue methods 751
order of method 715f., 729ff.
path integration for function evaluation 213ff., 275
predictor-corrector methods 713, 742, 751ff.
reduction to first-order sets 712, 756
relaxation method 757f., 765ff.
relaxation method, example of 775ff.
r.h.s. independent of $x$ 740
Rosenbrock methods for stiff 741
Runge-Kutta method 713f., 715ff., 719ff., 742, 751
Runge-Kutta method, high-order 716
Runge-Kutta-Fehlberg method 720f.
scaling stepsize to required accuracy 721f.
second order 737
semi-implicit differencing 741
semi-implicit Euler method 741, 746
semi-implicit extrapolation method 741, 746
semi-implicit midpoint rule 746
shooting method 757f., 760ff.
shooting method, example 782ff.
similarity to Volterra integral equations 796ff.
singular points 729ff., 763, 787ff.
step doubling 720
stepsize control 714, 719ff., 729, 737f., 743, 748, 753f.
stiff 714, 739ff.
stiff methods compared 750
Stoermer’s rule 737
see also Partial differential equations; Two-
point boundary value problems
Diffusion equation 829, 849ff., 866
Crank-Nicolson method 850, 855, 857
Forward Time Centered Space (FTCS) 849ff., 852f., 866
implicit differencing 850
multidimensional 857f.
Digamma function 227
Digital filtering see Filter
Dihedral group $D_n$ 904
Dimensions (units) 689
Diminishing increment sort 334
Dirac delta function 297, 791
Direct method see Periodogram
Direct methods see for linear algebraic equations 38
Direct product see Outer product of matrices
Direction of largest decrease 421f.
Direction numbers, Sobol’s sequence 315
Direction-set methods for minimization 400, 417ff.
Dirichlet boundary conditions 831, 851, 861, 867, 869
Disclaimer of warranty xvii
Discordant pair for Kendall’s tau 648
Discrete convolution theorem 543ff.
Discrete Fourier transform (DFT) 505ff.
Discrete optimization 448ff.
Discriminant 190, 469
Dispersion 842
DISPO see Savitzky-Golay filters
Dissipation, numerical 841
Divergent series 173
Division
complex 183
multiple precision 922
of polynomials 181, 373, 381
of polynomials, see 273
Do-while iteration 13
Dogleg step methods 396
Domain of integration 166f.
Dominant solution of recurrence relation 185
Dot (denotes matrix multiplication) 36
Double exponential error distribution 706
Double precision
as default 17, 957
as refuge of scoundrels 892
DP type 3, 17, 22, 939, 957
Double root 352
Downhill simplex method see Simplex, method
of Nelder and Mead
DP type (double precision) 3, 17, 22, 939,
957
Driver programs 3
dual viewpoint, in multigrid method 885
Duplication theorem, elliptic integrals 267
DWT (discrete wavelet transform) see Wavelet
transform

Eardley, D.M. 349
EBCDIC 900
Economization of power series 204ff., 207
Eigensystems 461ff.
balancing matrix 488
bounds on eigenvalues 61
calculation of few eigenvectors or eigen-
values 466, 499
canned routines 466
characteristic polynomial 461, 481
completeness 462
defective 462, 488, 499
deflation 483
degenerate eigenvalues 461, 463
elimination method 465, 490
factorization method 465
fast Givens reduction 475
generalized eigenproblem 467
Givens reduction 474f.
Hermitian matrix 486f.
Hessenberg matrix 465, 482, 487ff., 499
Householder transformation 465, 474ff.,
481, 485, 486, 490
ill-conditioned eigenvalues 488
implicit shifts 483ff.
and integral equations 790ff., 796
invariance under similarity transform 464
inverse iteration 467, 481, 488, 498ff.
Jacobi transformation 465, 468ff., 475, 486, 500
left eigenvalues 463
list of tasks 466
multiple eigenvalues 500
nonlinear 467
nonsymmetric matrix 487ff.
operation count of balancing 488
operation count of Givens reduction 475
operation count of Householder reduction 479
operation count of inverse iteration 499
operation count of Jacobi method 472
operation count of QR method 482, 485
operation count of QR method for Hessenberg matrices 495
operation count of reduction to Hessenberg form 490
orthogonality 462
polynomial roots and 379
QL method 481ff., 486, 499f.
QL method with implicit shifts 483ff.
QR method 63, 465, 468, 481ff.
QR method for Hessenberg matrices 491ff.
real, symmetric matrix 162, 479, 796
reduction to Hessenberg form 489f.
right eigenvalues 463
shifting eigenvalues 461, 482f., 492
special matrices 466
termination criterion 495, 500
tridiagonal matrix 465, 481ff., 499
Eigenvalue and eigenvector, defined 461
Eigenvalue problem for differential equations 759, 775ff., 782, 784
Eigenvalues and polynomial root finding 379
EISPACK 466, 487
Electromagnetic potential 530
Elimination see Gaussian elimination
Ellipse in confidence limit estimation 699
Elliptic integrals 265ff., 917
addition theorem 267
Carlson’s forms and algorithms 266ff.
Cauchy principal value 268
duplication theorem 267
Legendre 266ff., 271ff.
routines for 268ff.
symmetric form 266f.
Weierstrass 266
Elliptic partial differential equations 829
alternating-direction implicit method (ADI) 872f., 917
analyze/factorize/operate package 835
biconjugate gradient method 835
boundary conditions 830f.
comparison of rapid methods 865
conjugate gradient method 835
cyclic reduction 859f., 863f.
Fourier analysis and cyclic reduction (FACR) 859ff., 865
Gauss-Seidel method 866, 875ff., 886
incomplete Cholesky conjugate gradient method (ICCG) 835
Jacobi’s method 866f., 875
matrix methods 835
multigrid method 835, 873ff.
rapid (Fourier) method 835, 859ff.
relaxation method 834, 865ff.
strongly implicit procedure 835
successive over-relaxation (SOR) 868ff., 873, 877
Emacs, GNU xiv
Embedded Runge-Kutta method 720f., 743
Encapsulation, in programs 7f.
Encryption 304
Entropy 906f.
of data 637ff., 822
EOM (end of message) 912
Equality constraints 435
Equations
cubic 189ff., 371
normal (fitting) 656, 677ff., 812
quadratic 32, 189ff.
see also Differential equations; Partial differential equations; Root finding
Equivalence classes 348f.
Equivalence transformation 178
Error
checksums for preventing 901
clocking 901
double exponential distribution 706
local truncation 885
Lorentzian distribution 707
in multigrid method 874
nonnormal 664, 700, 704ff.
relative truncation 885
roundoff 191, 891f.
series, advantage of an even 143, 728
systematic vs. statistical 664
truncation 33, 192, 411, 720, 891f.
varieties found by check digits 904
varieties of, in PDEs 842ff.
see also Roundoff error
Error function 220f., 612
approximation via sampling theorem 612
Chebyshev approximation 225f.
complex 264
for Fisher’s z-transformation 643
relation to Dawson’s integral 264
relation to Fresnel integrals 260
relation to incomplete gamma function 225
routine for 225f.
for significance of correlation 641
for sum squared difference of ranks 646
Error handling in programs 2, 941
Estimation of parameters see Fitting; Maximum likelihood estimate
Estimation of power spectrum 555ff., 577ff.
Euler equation (fluid flow) 842
Euler-Maclaurin summation formula 143, 146
Euler’s constant 228f., 262
Euler’s method for differential equations 713, 715, 740
Euler’s transformation 172ff.
generalized form 174f.
Evaluation of functions see Function
Even and odd parts, of continued fraction 178, 222, 227
Even parity 898
Exception handling in programs 2, 941
exit() function 2
Explicit differencing 838
explicit keyword 26
Exponent in floating point format 31, 892
Exponential deviate 291f.
Exponential integral 227ff.
asymptotic expansion 229
continued fraction 227
recurrence relation 184
related to incomplete gamma function 227
relation to cosine integral 262
routine for $E_i(x)$ 230
routine for $E_n(x)$ 228ff.
series 227
Exponential probability distribution 582
Extended midpoint rule 135, 140, 146
Extended precision, use in iterative improvement 58
Extended Simpson’s rule 138, 798, 801
Extended Simpson’s three-eighths rule 799
Extended trapezoidal rule 135, 138, 141ff., 146, 797
roundoff error 143
Extrapolation (so-called) 586f.
Extrapolation 108ff.
in Bulirsch-Stoer method 729ff., 736
differential equations 713
by linear prediction 569ff.
local 720
maximum entropy method as type of 579
polynomial 733, 735, 751
rational function 729ff., 736
relation to interpolation 108
for Romberg integration 144
see also Interpolation
Extremization see Minimization
$F$-distribution probability function 231, 234
F-test for differences of variances 622, 624
FACR see Fourier analysis and cyclic reduction (FACR)
Facsimile standard 911
Factorial
double (denoted “!!”) 258
evaluation of 171
relation to gamma function 218
routine for 219f.
False position 358ff.
Family tree 349
FAS (full approximation storage algorithm) 884ff.
Fast Fourier transform (FFT) 509ff., 891
alternative algorithms 513f.
applications 542ff.
as approximation to continuous transform 508
Bartlett window 559
bit reversal 510f., 536
and Clenshaw-Curtis quadrature 202
convolution 514, 534f., 543ff., 921
convolution of large data sets 548f.
Cooley-Tukey algorithm 514
correlation 550f.
cosine transform 202, 522ff., 862f.
cosine transform, second form 524, 863
Danielson-Lanczos lemma 509f., 537
data sets not a power of 2 514
data smoothing 655
data windowing 558ff.
decimation-in-frequency algorithm 514
decimation-in-time algorithm 514
discrete autocorrelation 551f.
discrete convolution theorem 543ff.
discrete correlation theorem 550
at double frequency 587
endpoint corrections 590ff.
external storage 536f.
figures of merit for data windows 559
filtering 563ff.
FIR filter 564f.
Fourier integrals 589ff.
Fourier integrals, infinite range 595
Hamming window 559
Hann window 559
history 509
IIR filter 565f.
image processing 814, 816
integrals using 134
inverse of cosine transform 518f.
inverse of sine transform 522
large data sets 536f.
leakage 557
memory-local algorithm 540
multidimensional 526ff.
for multiple precision arithmetic 916
for multiple precision multiplication 921
number-theoretic transforms 514
operation count 509
optimal (Wiener) filtering 552ff., 570f.
order of storage in 512
partial differential equations 835, 859ff.
Parzen window 559
periodicity of 508
periodogram 556ff., 579
power spectrum estimation 555ff.
for quadrature 134
of real data in 2D and 3D 530ff.
of real functions 515ff., 530ff.
related algorithms 513f.
Sande-Tukey algorithm 514
sine transform 519ff., 861
Singleton’s algorithm 536f.
square window 558
treatment of end effects in convolution 545
treatment of end effects in correlation 551
Tukey’s trick for frequency doubling 587
use in smoothing data 655
used for Lomb periodogram 586f.
variance of power spectrum estimate 557, 561
virtual memory machine 540
Welch window 559
Winograd algorithms 514
see also Discrete Fourier transform (DFT);
Fourier transform: Spectral density
Faure sequence 314
Fax (facsimile) Group 3 standard 911
Feasible vector 435
FFT see Fast Fourier transform (FFT)
Field, in data record 661
Figure-of-merit function 661
Filon’s method 595
Filter 563ff.
  acausal 564
  bilinear transformation method 566
  causal 564, 655
  characteristic polynomial 566
  data smoothing 655
  digital 563ff.
  DISPO 655
  by fast Fourier transform (FFT) 534ff.,
  563ff.
  finite impulse response (FIR) 543, 564ff.
  homogeneous modes of 566
  infinite impulse response (IIR) 565ff., 578
  Kalman 711
  linear 564ff.
  low-pass for smoothing 655
  nonrecursive 564f.
  optimal (Wiener) 547, 552ff., 570ff., 655
  quadrature mirror 597, 604
  realizable 564, 567
  recursive 565ff., 578
  Remes exchange algorithm 566
  Savitzky-Golay 195, 655ff.
  stability of 566
  in the time domain 563ff.
Fine-to-coarse operator 875
Finite difference equations (FDEs) 765, 774,
  786
  alternating-direction implicit method (ADI)
  858, 872f.
  art, not science 840
  Courant condition 840, 843, 847
  Courant condition (multidimensional) 857
  Crank-Nicolson method 850, 855, 857
  eigenmodes of 838f.
  explicit vs. implicit schemes 838
  forward Euler 837f.
  Forward Time Centered Space (FTCS)
  838ff., 849ff., 854, 866
  implicit scheme 850
  Lax method 839ff., 847
  Lax method (multidimensional) 856f.
  mesh drifting instability 845f.
  numerical derivatives 192
  partial differential equations 832ff.
  in relaxation methods 765ff.
  staggered leapfrog method 844f.
  two-step Lax-Wendroff method 846ff.
  upwind differencing 843ff., 848
see also Partial differential equations
Finite element methods, partial differential
  equations 835f.
Finite impulse response (FIR) 543
Finkelstein, S. xiii
FIR (finite impulse response) filter 564f.
Fisher’s z-transformation 642f.
Fitting 661ff.
  basis functions 676
  by Chebyshev approximation 197f.
  chi-square 664ff.
  confidence levels related to chi-square val-
  ues 701ff.
  confidence levels from singular value de-
  composition (SVD) 703
  confidence limits on fitted parameters 694ff.
  covariance matrix not always meaningful
  662, 700
  degeneracy of parameters 685
  an exponential 684
  freezing parameters in 679, 711
  Gaussians, a sum of 692f.
  general linear least squares 676ff.
  Kalman filter 711
  K–S test, caution regarding 632
  least squares 662ff.
  Legendre polynomials 685
  Levenberg-Marquardt method 688ff., 827
  linear regression 666ff.
  maximum likelihood estimation 663,
  704ff.
  Monte Carlo simulation 632, 665, 695ff.
  multidimensional 686
  nonlinear models 686ff.
  nonlinear models, advanced methods 693
  nonlinear problems that are linear 684
  nonnormal errors 667, 700, 704ff.
  polynomial 93, 123, 203, 655ff., 676, 685f.
  by rational Chebyshev approximation 209ff.
  robust methods 704ff.
  of sharp spectral features 578
  standard (probable) errors on fitted parame-
  ters 668, 672ff., 678, 682, 694ff.
  straight line 666ff., 678ff., 708f.
  straight line, errors in both coordinates
  671ff.
see also Error; Least squares fitting; Max-
  imum likelihood estimate; Robust esti-
  mation
Five-point difference star 878
Fixed point format 31
Fletcher-Powell algorithm see Davidon-Fletcher-
  Powell algorithm
Fletcher-Reeves algorithm 400f., 425ff.
Floating point co-processor 896
Floating point format 31, 892
  care in numerical derivatives 192
  IEEE 289, 893
  Flux-conservative initial value problems 836ff.
  FMG (full multigrid method) 874, 879f.
  for iteration 9
  Formats of numbers 31, 892
  Fortran 16, 21
  Numerical Recipes in xvi, 1
  Fortran deflation 374
  Forward difference operator 173
  Forward Euler differencing 837f.
  Forward Time Centered Space see FTCS
  Fourier analysis and cyclic reduction (FACR)
  860, 865
  Fourier integrals
  attenuation factors 595
  endpoint corrections 590f.
  tail integration by parts 595
  use of fast Fourier transform (FFT) 589ff.
  Fourier and spectral applications 542ff.
  aliasing 506, 581
  approximation of Dawson’s integral 264
  autocorrelation 503
  basis functions compared 519f.
  contrasted with wavelet transform 596, 605
  convolution 503, 514, 543ff., 921
  correlation 503, 550f.
  cosine transform 202, 522ff., 862f.
  cosine transform, second form 524, 863
  critical sampling 505, 555, 557
  definition 501
  discrete Fourier transform (DFT) 196, 505ff.
  Gaussian function 611
  image processing 814, 816
  infinite range 595
  inverse of discrete Fourier transform 508
  method for partial differential equations 859ff.
  missing data 581
  Nyquist frequency 505ff., 555, 557, 581, 584
  optimal (Wiener) filtering 552ff., 570f.
  Parseval’s theorem 503, 509, 556
  power spectral density (PSD) 503f.
  sampling theorem 506, 555, 557, 611f.
  scalings of 502
  significance of a peak in 582f.
  sine transform 519ff., 861
  symmetries of 502
  uneven sampling, fast algorithm 586f.
  unevenly sampled data 580ff., 586f.
  and wavelets 603f.
  Wiener-Khinchin theorem 503, 571, 579
  see also Fast Fourier transform (FFT);
  Spectral density
Fractal region 371f.
Fractional step methods 858f.
Fredholm alternative 791
Fredholm equations 790f.
  eigenvalue problems 791, 796
  error estimate in solution 795
  first kind 790
  Fredholm alternative 791
  homogeneous vs. inhomogeneous 791
  homogeneous, second kind 795f.
  ill-conditioned 791
  infinite range 800
  inverse problems 791, 806ff.
  kernel 790f.
  nonlinear 792
  Nyström method 793ff., 799f.
  product Nyström method 799
  second kind 791, 793f.
  with singularities 799
  with singularities, worked example 803
  subtraction of singularity 800
  symmetric kernel 796
  see also Inverse problems
  Frequency domain 501
  Frequency spectrum see Fast Fourier transform (FFT)
  Frequentist, contrasted with Bayesian 821
  Fresnel integrals 259ff.
  asymptotic form 260
  continued fraction 260
  routine for 260f.
  series 259
  Friday the Thirteenth 13f.
  FTCS (forward time centered space) 838ff., 849ff., 854
  stability of 838ff., 849ff., 866
  Full approximation storage (FAS) algorithm 884ff.
  Full moon 13f.
  Full multigrid method (FMG) 874, 879f.
  Full Newton methods, nonlinear least squares 693
  Full pivoting 41
  Full weighting 878
  Function
    Airy 216, 245, 255
    approximation 108f., 196ff.
    associated Legendre polynomial 257f.,
    775
    autocorrelation of 503
    bandwidth limited 506
    Bessel 184, 216, 235ff., 245ff.
    beta 220f.
    branch cuts of 215f.
    chi-square probability 226, 808
    confluent hypergeometric 216, 251
    convolution of 503
    correlation of 503
    Coulomb wave 216, 245
    cumulative binomial probability 231, 234
    cumulative Poisson 221
    Dawson’s integral 264f., 611
    declaration 17, 931
    error 225f., 260, 264, 612, 641, 646
    evaluation 171ff.
    evaluation by path integration 213ff., 275
    exponential integral 184, 227ff., 262
    F-distribution probability 231, 234
    Fresnel integral 259ff.
    gamma 218f.
    header 17, 931
    hypergeometric 214ff., 275ff.
    incomplete beta 231ff., 621
    incomplete gamma 221ff., 626, 665, 668f.
    inverse hyperbolic 190, 267
    inverse trigonometric 267
    Jacobian elliptic 265, 273f.
    Kolmogorov-Smirnov probability 629f., 651f.
    Legendre polynomial 184, 257f., 685
    logarithm 267
    modified Bessel 241ff.
    modified Bessel, fractional order 251ff.
path integration to evaluate 213ff.  
pathological 109, 354f.  
pointer to, passed as argument 23  
Poisson cumulant 226  
prototype 17, 931  
representations of 501  
routine for plotting a 353f.  
sine and cosine integrals 259, 261ff.  
\( sn, dn, cn \) 273  
spherical Bessel 245  
spherical harmonics 257f., 782ff.  
spheroidal harmonic 775ff., 782ff.  
Student’s probability 231, 233  
Weber 216  
Functional iteration, for implicit equations 751  
FWHM (full width at half maximum) 560  
\( \mathbf{G}++ \) 4  
Gamma deviate 294ff.  
Gamma function 218ff.  
incomplete see Incomplete gamma function  
Gauss-Chebyshev integration 153, 156, 161, 522, 524  
Gauss-Hermite integration 156, 800  
absissas and weights 159  
normalization 159  
Gauss-Jacobi integration 156  
absissas and weights 160  
Gauss-Jordan elimination 39ff., 44, 74  
operation count 45, 51  
solution of normal equations 678  
storage requirements 41f.  
Gauss-Kronrod quadrature 165  
Gauss-Laguerre integration 156, 800  
Gauss-Legendre integration 156  
see also Gaussian integration  
Gauss-Lobatto quadrature 165, 202, 522  
Gauss-Radau quadrature 165  
Gauss-Seidel method (relaxation) 866, 868, 875ff.  
nonlinear 886  
Gauss transformation 267  
Gaussian (normal) distribution 279, 663, 809  
central limit theorem 663f.  
deviates from 292ff., 583  
kurtosis of 617  
multivariate 701  
semi-invariants of 619  
tails compared to Poisson 664  
two-dimensional (binormal) 642  
variance of skewness of 617  
Gaussian elimination 44f., 62, 66  
fill-in 56, 74  
integral equations 797  
operation count 45  
in reduction to Hessenberg form 490  
relaxation solution of boundary value problems 765ff., 789  
Gaussian function  
Hardy’s theorem on Fourier transforms 611  
see also Gaussian (normal) distribution  
Gaussian integration 137, 152ff., 800  
calculation of abscissas and weights 155ff.  
error estimate in solution 795  
extensions of 165  
Golub-Welsch algorithm for weights and abscissas 162  
for integral equations 792, 794  
from known recurrence relation 161f.  
nonclassical weight function 163f., 799  
and orthogonal polynomials 154  
preassigned nodes 165  
weight function \( \log x \) 165  
weight functions 152ff., 799  
Gear’s method (stiff ODEs) 742  
Geiger counter 278  
Generalized eigenvalue problems 467  
Generalized minimum residual method (GMRES) 88  
Geophysics, use of Backus-Gilbert method 820  
Gerchberg-Saxton algorithm 816f.  
Gilles and Sullivan 725  
Givens reduction 474f., 485  
fast 475  
operation count 475  
Glassman, A.J. 191  
Global optimization 398f., 448ff., 661  
continuous variables 455f.  
Global variables 23  
Globally convergent minimization 430ff.  
root finding 384, 387ff., 394, 760f., 763  
GMRES (generalized minimum residual method) 88  
GNU  
\( \mathbf{C}++ \) 4  
Emacs xiv  
Godunov’s method 848  
Golden mean (golden ratio) 33, 358, 403, 411  
Golden section search 16, 15  
Goodness-of-fit 661, 665, 668f., 673, 701  
goto statements, danger of 9  
Gram-Schmidt  
bio-orthogonalization 425f.  
orthogonalization 103, 462f.  
SVD as alternative to 69  
Graphics, function plotting 353f.  
Gravitational potential 530  
Gray code 315, 891, 896ff.  
Greenbaum, A. 89  
Gregorian calendar 12, 15  
Grid square 126ff.  
Group, dihedral 904  
Guard digits 892  
Half weighting 878  
Halton’s quasi-random sequence 313f.  
Hamming window 559  
Hamming’s motto 352  
Hann window 559  
Harmonic analysis see Fourier transform  
Hashing 307
**HDLC checksum** 900
**Header (.h) files** 18, 931
**Headers in C++** 17, 931
**Heap (data structure)** 339f., 348, 907
**Heapsort** 339f., 348
**Hertz (unit of frequency)** 501
**Hessenberg matrix** 104, 465, 482, 487ff., 499
**Hessian matrix** 393, 419, 426, 431, 687ff., 815, 826
**Hierarchically band diagonal matrix** 609f.
**Hilbert matrix** 93
**Hilbert’s method for matrix inverse** 60, 610
**Hilbert matrix** 93
**Hierarchical linear equations** 64
**Hooke’s method** 396
**Hotelling’s method for matrix inverse** 60, 610
**operation count** 479
**in QR decomposition** 102
**Householder’s coding** 576, 891, 906ff., 912
**Hyperbolic functions, explicit formulas for inverse** 190
**Hyperbolic partial differential equations** 829
**advective equation** 837
**flux-conservative initial value problems** 836ff.
**Hypergeometric function** 214ff., 275ff.
**routine for** 276ff.
**Hypothesis, null** 614

**IBBM xx**
bad random number generator 281
radix base for floating point arithmetic 488
RS/6000 4
IBM checksum 904
**ICCG (incomplete Cholesky conjugate gradient method)** 835
**ICF (intrinsic correlation function) model** 828
Identity (unit) matrix 37
**IEEE floating point format** 289, 893
**iff structure** 9
**warning about nesting** 9
**IIR (infinite impulse response) filter** 565f., 578
**Ill-conditioned integral equations** 791
**Image processing** 530, 814
cosine transform 524
**Fast Fourier transform (FFT)** 530, 534f., 814
as an inverse problem 814
maximum entropy method (MEM) 821ff.
from modulus of Fourier transform 816
wavelet transform 607f.

**Implicit**
function theorem 351
pivoting 41
shifts in QL method 483ff.
**Implicit differencing** 838
for diffusion equation 850
for stiff equations 740f., 752
**Importance sampling, in Monte Carlo** 320ff.
**Improper integrals** 146ff.
**Impulse response function** 543, 554, 564
**IMSL xx, 38, 75, 217, 375, 380, 466**
**In-place selection** 346
**Include files** 18, 931
**Incomplete beta function** 231ff.
**for F-test** 624
**routine for** 232f.
**for Student’s t** 621, 623
**Incomplete Cholesky conjugate gradient method (ICCG)** 835
**Incomplete gamma function** 221
**for chi-square** 626, 665, 668ff.
deviates from 294ff.
in mode estimation 621
routine for 223f.
**Increment of linear congruential generator** 280
**Indentation of blocks** 12
**Index** 972ff.
this entry 984
Index table 332, 341
**Inequality constraints** 435
**Inheritance** 8
**Integration equations** 790ff.
**adaptive stepsize control** 799
**block-by-block method** 799
correspondence with linear algebraic equations 790ff.
degenerate kernel 796
eigenvalue problems 791, 796
error estimate in solution 795
Fredholm 790ff., 793f.
Fredholm alternative 791
homogeneous, second kind 795f.
ill-conditioned 791
infinite range 800
inverse problems 791, 806ff.
kernel 790ff.
nonlinear 792, 798
Nyström method 793ff., 799
product Nyström method 799
with singularities 799ff.
with singularities, worked example 803
subtraction of singularity 800
symmetric kernel 796
unstable quadrature 798
Volterra 791f., 796ff.
wavelets 793
**see also Inverse problems**
Index

Integral operator, wavelet approximation of 609, 793
Integration of functions 133ff.
  cosine integrals 261
  Fourier integrals 589ff.
  Fourier integrals, infinite range 595
  Fresnel integrals 259
  Gauss-Hermite 159
  Gauss-Jacobi 160
  Gauss-Laguerre 158
  Gauss-Legendre 156
  integrals that are elliptic integrals 265ff.
  path integration 213ff.
  sine integrals 261
see also Quadrature
Integro-differential equations 793
Intel 4
Intent in/out/inout 21
Interface, in programs 7, 18, 931
Intermediate value theorem 354
Interpolation 108ff.
  Aitken’s algorithm 111
  avoid 2-stage method 109
  avoid in Fourier analysis 581
  bicubic 128f.
  bilinear 126f.
  caution on high-order 109f.
  coefficients of polynomial 109, 123ff., 203, 586f.
  for computing Fourier integrals 591
  error estimates for 109
  of functions with poles 114ff.
  inverse quadratic 364, 406ff.
  multidimensional 111, 126ff.
  in multigrid method 878
  Neville’s algorithm 111f., 194
  Nystrom 794
  operation count for 109
  operator 875
  order of 109
  and ordinary differential equations 110
  oscillations of polynomial 109, 123, 400, 410
  parabolic, for minimum finding 406f.
  polynomial 108, 111f., 194
  rational Chebyshev approximation 209ff.
  rational function 108, 114ff., 206ff., 236f., 729ff., 736
  reverse (extrapolation) 586f.
  spline 109, 116ff., 130f.
  on sub-range of an array 113, 122
  trigonometric 108
see also Fitting
Interval variable (statistics) 633
Intrinsic correlation function (ICF) model 828
Inverse hyperbolic function 190, 267
Inverse iteration see Eigensystems
Inverse problems 791, 806ff.
  Backus-Gilbert method 818ff.
  Bayesian approach 810, 822, 828
  central idea 810
  constrained linear inversion method 811ff.
  data inversion 818
  deterministic constraints 815ff.
  in geophysics 820
Gerchberg-Saxton algorithm 816f.
  incomplete Fourier coefficients 824
  and integral equations 791
  linear regularization 811ff.
  maximum entropy method (MEM) 821ff., 826f.
  MEM demystified 825
  Phillips-Twomey method 811ff.
  principal solution 808
  regularization 807ff.
  regularizing operator 809
  stabilizing functional 809
  Tikhonov-Miller regularization 811ff.
  trade-off curve 806
  trade-off curve, Backus-Gilbert method 820
  two-dimensional regularization 814
  use of conjugate gradient minimization 815, 826
  use of convex sets 815f.
  use of Fourier transform 814, 816
  Van Cittert’s method 815
Inverse quadratic interpolation 364, 406ff.
Inverse response kernel, in Backus-Gilbert method 818f.
Inverse trigonometric function 267
ISBN (International Standard Book Number) checksum 904
Iterated integrals 167
Iteration 9
  functional 751
  to improve solution of linear algebraic equations 58ff., 207
  for linear algebraic equations 38
  required for two-point boundary value problems 756
  in root finding 351f.
Iteration matrix 867
ITPACK 81
J
  Jacobian determinant 292f., 786
  Jacobian elliptic functions 265, 273f.
  Jacobian matrix 385, 387, 390, 393, 743
  singular in Newton’s rule 390
  Jacobi’s method (relaxation) 866ff., 875
  Jenkins-Traub method 380
  Julian Day 1f., 12, 14f.
  Jump transposition errors 904
K-S test see Kolmogorov-Smirnov test
KAI C++ 4
Kalman filter 711
Kaps-Rentrop method 741
Kendall’s tau 645, 647ff.
Kermit checksum 899
Kernel 790f.
  averaging, in Backus-Gilbert method 818f.
  degenerate 796
  finite rank 796
  inverse response 818f.
separable 796
singular 799f.
symmetric 795f.

Keys used in sorting 341, 899
Kolmogorov-Smirnov test 625, 628ff., 705
two-dimensional 650ff.
variants 631ff., 650ff.

Kuiper’s statistic 632
Kurtosis 617, 619

L-estimate 705
Labels, named statement 9
Lag 503, 550f., 566
Lagrange multiplier 806
Lagrange’s formula for polynomial interpolation 94, 111, 586f., 590
Laguerre’s method 352, 371ff.
Lanczos lemma 509f.
Lanczos method for gamma function 218
Landen transformation 267
LAPACK 38
Laplace’s equation 257, 829
see also Poisson equation
Las Vegas 636
Latin square or hypercube 319
Laurent series 578
Lax method 839ff., 847, 856f.
multidimensional 856f.
Lax-Wendroff method 846ff.
Leakage in power spectrum estimation 557, 559f.
Leakage width 559f.
Leapfrog method 844f.
Least squares filters see Savitzky-Golay filters
contrasted to general minimization problems 693
degeneracies in 682, 685
Fourier components 582
freezing parameters in 679, 711
general linear case 676ff.
Levenberg-Marquardt method 688ff., 827
Lomb periodogram 582
as maximum likelihood estimator 663
as M-estimate for normal errors 706
as method for smoothing data 655f.

multidimensional 686
nonlinear 396, 680ff., 827
nonlinear, advanced methods 693
normal equations 656, 677ff., 812
normal equations often singular 681, 685
optimal (Wiener) filtering 552
QR method in 103, 679
for rational Chebyshev approximation 211
relation to linear correlation 641, 669
Savitzky-Golay filter as 655f.
singular value decomposition (SVD) 37f., 62ff., 211, 681ff.
skewed by outliers 664
for spectral analysis 582
standard (probable) errors on fitted parameters 678, 682
weighted 663
see also Fitting

L’Ecuyer’s long period random generator 284ff.
Left eigenvalues or eigenvectors 465
Legal matters xvii
Legendre elliptic integral see Elliptic integrals
Legendre polynomials 257ff.
fitting data to 685
recurrence relation 184
shifted monic 165
see also Associated Legendre polynomials; Spherical harmonics
Lehmer-Schur algorithm 380

Leipure’s wavelet 605
Levenberg-Marquardt algorithm 396, 688ff., 827
advanced implementation 693
Levinson’s method 95f.
Lewis, H.W. 289
Library
matrix/vector xi, 20ff., 25ff., 941, 950, 953
user-defined for arrays 28ff., 949
License information xvii
Lemaitre’s wavelet 617
Limit cycle, in Laguerre’s method 376
Line minimization see Minimization, along a ray
Line search see Minimization, along a ray
Linear algebraic equations 35ff.
band diagonal 55ff.
biconjugate gradient method 87f.
Cholesky decomposition 99ff., 434, 467, 679
complex 52f.
computing \( A^{-1} \cdot B \) 51
conjugate gradient method 87ff., 610

cyclic tridiagonal 77f.
direct methods 38, 74
Gauss-Jordan elimination 39ff.
Gaussian elimination 44f.
Hilbert matrix 93
Hotelling’s method 60, 610
and integral equations 790ff., 794
iterative improvement 58ff., 207
iterative methods 38, 87ff.
large sets of 36
least squares solution 65, 68f., 211, 681
LU decomposition 46ff., 207, 396, 743, 794, 797, 812
nonsingular 36
overdetermined 37f., 211, 681, 808
partitioned 80f.
QR decomposition 101f., 393, 396, 679
row vs. column elimination 45f.
Schultz’s method 60, 610
Sherman-Morrison formula 76ff., 93
singular 35, 64, 69, 211, 681
singular value decomposition (SVD) 62ff., 211, 681ff., 808
sparse 36, 55ff., 74ff., 743, 815
summary of tasks 37
Toepellitz 93, 95ff., 207
Index

Vandermonde 93ff., 123
wavelet solution 609f., 793
Woodbury formula 78ff., 93
see also Eigensystems
Linear congruential random number generator 280ff.
choice of constants for 288
Linear constraints 435
Linear convergence 357, 404
Linear correlation (statistics) 641ff.
Linear dependency
constructing orthonormal basis 69, 103
of directions in N-dimensional space 420
in linear algebraic equations 35f.
Linear equations see Differential equations; Integral equations; Linear algebraic equations
Linear inversion method, constrained 811ff.
Linear prediction 569ff.
characteristic polynomial 572
coefficients 569ff.
compared with regularization 812
contrast to polynomial extrapolation 572
related to optimal filtering 570f.
removal of bias in 575
stability 572
Linear predictive coding (LPC) 576ff.
Linear programming 398, 434ff.
auxiliary objective function 441
basic variables 438
composite simplex algorithm 447
constraints 435
degenerate feasible vector 440
dual problem 446
equality constraints 435
feasible basis vector 437f.
feasible vector 435
fundamental theorem 437
inequality constraints 435
left-hand variables 438
nonbasic variables 438
normal form 438
objective function 435
optimal feasible vector 435
pivot element 439f.
primal-dual algorithm 447
primal problem 447
reduction to normal form 440ff.
restricted normal form 438ff.
revised simplex method 447
right-hand variables 438
slack variables 440
simplex method 413, 434, 438ff., 443ff.
tableau 438
vertex of simplex 437
Linear regression 666ff., 671ff.
see also Fitting
Local extremum 398, 449
Localization of roots see Bracketing
Logarithmic function 267
Lomb periodogram method of spectral analysis 581f.
fast algorithm 586f.
Loops 9
Lorentzian probability distribution 296, 707
Low-pass filter 563, 655
LP coefficients see Linear prediction
LPC (linear predictive coding) 576f.
LU decomposition 46ff., 58ff., 62, 66, 74,
107, 385, 678, 743
for \( A^{-1} \cdot B \) 51
band diagonal matrix 55ff.
complex equations 52ff.
Crout’s algorithm 47ff., 56
for integral equations 794, 797
for inverse iteration of eigenvectors 499
for inverse problems 812
for matrix determinant 52
for matrix inverse 51
for nonlinear sets of equations 385, 396
operation count 47, 51
for Padé approximant 207
pivoting 48f.
repeated backsubstitution 51, 57
solution of linear algebraic equations 51
solution of normal equations 678
for Toeplitz matrix 97
Lucifer (encryption algorithm) 304
M-estimates 704ff.
how to compute 708
local 705ff.
see also Maximum likelihood estimate
Machine accuracy 31f., 892
Macintosh, see Apple Macintosh
Maehly’s procedure 375, 382
Magic
in MEM image restoration 825
in Padé approximation 207
Mantissa in floating point format 31, 892,
921
Marginals 635
Marquardt method (least squares fitting) 688ff.,
827
Mass. center of 309ff.
MasterCard checksum 904
Mathematical Center (Amsterdam) 364
Matrix 36ff.
approximation of 69f., 609
band diagonal 53, 55ff., 74
band triangular 74
banded 38, 466
bidiagonal 63
block diagonal 74, 765
block triangular 74
block tridiagonal 74
bordered 74
characteristic polynomial 461, 481
Cholesky decomposition 99ff., 434, 467, 679
column augmented 40
complex 52f.
condition number 64, 88
curvature 688
cyclic banded 74
cyclic tridiagonal 77f.
defective 462, 488, 499
of derivatives see Hessian matrix; Jacobian determinant
design (fitting) 656, 676, 811f.
determinant of 37, 52
diagonalization 464ff.
elementary row and column operations 40
finite differencing of partial differential equations 832ff.
Hermitian 462, 466, 486f.
Hermitian conjugate 462
Hessenberg 104, 465, 482, 487ff., 499
Hessian see Hessian matrix
hierarchically band diagonal 610
Hilbert 93
identity 37
ill-conditioned 64, 66, 123
indexed storage of 38f.
and integral equations 790, 794
inverse 37, 39, 45, 51f., 76ff., 80ff., 105ff.
inverse, approximate 60
inverse by Hotelling’s method 60, 610
inverse by Schultz’s method 60, 610
inverse multiplied by a matrix 52
iteration for inverse 60, 610
Jacobi transformation 465, 468ff., 475
Jacobian 743
lower triangular 46f., 99, 792
multiplication denoted by dot 36
norm 61
normal 462f.
nullity 64
nullspace 37, 64, 66, 461, 806
orthogonal 101, 462, 475, 599
orthogonal transformation 464, 475ff., 482
orthonormal basis 69, 100
outer product denoted by ⊗ 76, 432
partitioning for determinant 81
partitioning for inverse 80f.
pattern multiply of sparse 84f.
positive definite 38, 99, 679
QR decomposition 101f., 393, 396, 679
range 64
rank 64
residual 60
resize function not assumed 23
row and column indices 36
row vs. column operations 43f.
self-adjoint 462
similarity transform 464ff., 468, 488, 490, 493
singular 64, 66, 69, 461
singular value decomposition 37f., 62ff., 808
sparse 36, 74ff., 81, 609f., 743, 765, 815
special forms 38
splitting in relaxation method 867f.
spread 819
square root of 434, 467
storage schemes in C++ 36f., 941
symmetric 38, 99, 462, 466, 474ff., 679, 795f.
threshold multiply of sparse 84ff.
Toeplitz 93, 95ff., 207
transpose of sparse 83f.
triangular 465
tridiagonal 38, 53f., 74, 118, 162, 465f., 474ff., 481ff., 499, 850f., 864, 872f.
tridiagonal with fringes 833
unitary 462
updating 103, 393f.
upper triangular 46f., 101
user-defined library 28ff., 949
Vandermonde 93ff., 123
see also Eigensystems
Matrix equations see Linear algebraic equations
Matrix Template Library (MTL) 30, 953
Matterhorn 617
Maximization see Minimization
Maximum entropy method (MEM) 577ff.
Bayesian 828
Cornwell-Evans algorithm 827
demystified 825
historic vs. Bayesian 828
image restoration 821ff.
intrinsic correlation function (ICF) model 828
for inverse problems 821ff.
operation count 579
see also Linear prediction
Maximum likelihood estimate (M-estimates) 699, 704ff.
and Bayes’ Theorem 699
defined 663
how to compute 708
mean absolute deviation 707, 708f.
related to least squares 663
Maxwell’s equations 837
Mean(s)
of distribution 615f., 619
statistical differences between two 620ff.
Mean absolute deviation of distribution 616, 707
related to median 708f.
Measurement errors 661
Median 332
calculating 345
do distribution 616, 619f.
as L-estimate 705
role in robust straight line fitting 708f.
by selection 709
Median-of-three, in Quicksort 336
MEM see Maximum entropy method (MEM)
Merit function 661
in general linear least squares 676
for inverse problems 808
nonlinear models 686
for straight line fitting 667, 708f.
for straight line fitting, errors in both coordinates 671
Mesh-drift instability 845f.
Mesokurtic distribution 617
Method of regularization 811ff.
Metropolis algorithm 449f.
Microsoft xx
  Visual C++ 4
  Windows 4
Midpoint method see Modified midpoint method;
  Semi-implicit midpoint rule
Mikado, or Town of Titipu 725
Miller’s algorithm 187, 239
Minimal solution of recurrence relation 185
Minimax polynomial 198, 210
Minimization 398ff.
  along a ray 87, 388f., 401ff., 423, 428, 430
  annealing, method of simulated 398f., 448ff.
  bracketing of minimum 401ff., 407
  Brent’s method 400, 406ff., 411, 672
  Broyden-Fletcher-Goldfarb-Shanno algorithm 401, 430ff.
  chi-square 664ff., 686ff.
  choice of methods 399ff.
  combinatorial 448
  conjugate gradient method 400f., 424ff., 815, 826
  convergence rate 404, 420f.
  Davidon-Fletcher-Powell algorithm 401, 430f.
  degenerate 806
  direction-set methods 400, 417ff.
  downhill simplex method 400, 413ff., 456, 708
  finding best-fit parameters 661
  Fletcher-Reeves algorithm 400f., 425ff.
  functional 806
  global 398f., 455f., 661
  globally convergent multidimensional 430ff.
  golden section search 401ff., 407
  multidimensional 399f., 413ff.
  in nonlinear model fitting 686f.
  Polak-Ribiere algorithm 400f., 427
  Powell’s method 400, 413, 417ff.
  quasi-Newton methods 387, 401, 430ff.
  and root finding 386
  scaling of variables 432
  by searching smaller subspaces 826
  steepest descent method 425, 815
  termination criterion 402f., 415
  use in finding double roots 352
  use for sparse linear systems 87ff.
  using derivatives 400f., 410ff.
  variable metric methods 401, 430ff.
see also Linear programming
Minimum residual method, for sparse system 38
MINDAC 693
MIPS 896
Missing data problem 581
Mississippi River 450, 459
Mode of distribution 616, 620
Modeling of data see Fitting
Model-trust region 390, 693
Modes, homogeneous, of recursive filters 566
Modified Bessel functions see Bessel functions
Modified Lentz’s method, for continued fractions 177
Modified midpoint method 727f., 730
Modified moments 163
Modula-2 7
Modular arithmetic, without overflow 282, 284, 289
Modularization, in programs 7f.
Modulus of linear congruential generator 280
Moments
  of distribution 615ff.
  filter that preserves 655
  modified problem of 163
  problem of 93f.
  and quadrature formulas 801
  semi-invariants 619
Monic polynomial 154
Monotonicity constraint, in upwind differen-
tiating 848
Monte Carlo 167, 279
  adaptive 320ff., 323ff.
  bootstrap method 696f.
  comparison of sampling methods 322f.
  exploration of binary tree 304
  importance sampling 320f.
  integration, recursive 328ff.
  integration, using Sobol sequence 317ff.
  integration, VEGAS algorithm 323ff.
  and Kolmogorov-Smirnov statistic 632, 651f.
  partial differential equations 835
  quasi-random sequences in 313ff.
  quick and dirty 696f.
  recursive 320ff., 328ff.
  significance of Lomb periodogram 583
  simulation of data 665, 695ff., 700
  stratified sampling 321f., 328
  Moon, calculate phases of 1f., 13f.
  Mother functions 596
  Mother Nature 694, 697
Moving average (MA) model 578
Moving window averaging 655
Mozart 8
MS-DOS xiii
Multidimensional
  confidence levels of fitting 699
  data, use of binning 633f.
  Fourier transform 526ff.
  Fourier transform, real data 530ff.
  initial value problems 855ff.
  integrals 134, 166ff., 308ff., 320ff.
  interpolation 126ff.
  Kolmogorov-Smirnov test 650ff.
  least squares fitting 686
  minimization 413ff., 417f., 424ff.
  Monte Carlo integration 308ff., 320ff.
  normal (Gaussian) distribution 701
  optimization 399f.
  partial differential equations 855ff.
  root finding 351ff., 369, 381, 383ff., 386, 757, 760f., 763, 765
search using quasi-random sequence 313
secant method 384, 393ff.
wavelet transform 606
Multigrid method 835, 873ff.
  avoid SOR 877
  boundary conditions 879f.
  choice of operators 879
  coarse-to-fine operator 875
  coarse-grid correction 875f.
  cycle 876
  dual viewpoint 885
  fine-to-coarse operator 875
  full approximation storage (FAS) algorithm 884ff.
  full multigrid method (FMG) 874, 879f.
  full weighting 878
  Gauss-Seidel relaxation 876f.
  half weighting 878
  importance of adjoint operator 878
  injection operator 875
  interpolation operator 875
  line relaxation 877
  local truncation error 885
  Newton’s rule 884, 886
  nonlinear equations 884ff.
  nonlinear Gauss-Seidel relaxation 886
  odd-even ordering 877, 880
  operation count 873
  prolongation operator 875
  recursive nature 876
  relative truncation error 885
  relaxation as smoothing operator 876
  restriction operator 875
  speeding up FMG algorithm 884
  stopping criterion 886
  straight injection 878
  symbol of operator 877f.
  use of Richardson extrapolation 880
  V-cycle 876
  W-cycle 876
  zebra relaxation 877
Multiple precision arithmetic 916ff.
  Multiple roots 352, 373
  Multiplication, complex 183
  Multiplication, multiple precision 917, 920
  Multiplier of linear congruential generator 280
Multistep and multivalue methods (ODEs) 751ff.
  see also Differential Equations; Predictor-corrector methods
Multivariate normal distribution 701
Murphy’s Law 418
Musical scores 5

NAG xx, 38, 75, 217, 466
Namespace 18, 931
  unnamed 19
National Science Foundation (U.S.) xiv, xvi
Natural cubic spline 118
Navier-Stokes equation 841f.
Needle, eye of (minimization) 414
Negation, multiple precision 917
Negentropy 822, 906
Nelder-Mead minimization method 400, 413ff.
Nested iteration 879
Neumann boundary conditions 831, 851, 862, 869
Neutrinol 650
Neville’s algorithm 111f., 114, 145, 194
Newton-Cotes formulas 135ff., 152
  open 137
Newton-Raphson method see Newton’s rule
Newton’s rule 155f., 191, 352, 366ff., 373, 375, 481
  with backtracking 388f.
  caution on use of numerical derivatives 369
  fractal domain of convergence 371f.
  globally convergent multidimensional 384, 387ff., 393, 760ff., 763
  for matrix inverse 60, 610
  in multidimensions 381, 383ff., 760ff., 763, 765
  in nonlinear multigrid 884, 886
  nonlinear Volterra equations 798
  for reciprocal of number 922
  safe 370
  scaling of variables 393
  singular Jacobian 396
  solving stiff ODEs 751
  for square root of number 923
Niederreiter sequence 314
NL2SOL 693
Noise
  bursty 899
  effect on maximum entropy method 579
  equivalent bandwidth 559
  fitting data which contains 658, 661
  model, for optimal filtering 553
  Nominal variable (statistics) 633
  Nonexpansive projection operator 816
  Non-interfering directions see Conjugate directions
Nonlinear eigenvalue problems 467
Nonlinear equations
  finding roots of 351ff.
  integral equations 792, 798
  in MEM inverse problems 824f.
  multigrid method for elliptic PDEs 884ff.
  Nonlinear instability 842
  Nonlinear programming 447
  Nonnegativity constraints 435
  Nonparametric statistics 644ff.
  Nonpolynomial complete (NP-complete) 449
Norm, of matrix 61
  Normal (Gaussian) distribution 279, 663, 692f., 809
  central limit theorem 663f.
  deviates from 292f., 583
  kurtosis of 617
  multivariate 701
  semi-invariants of 619
  tails compared to Poisson 664
  two-dimensional (binormal) 642
  variance of skewness of 617
Normal equations (fitting) 37f., 656, 677ff., 806, 812
  often are singular 681
Normalization of Bessel functions 187
of floating-point representation 31, 892
of functions 154, 777
of modified Bessel functions 244
Notch filter 563, 567ff.
NP-complete problem 449
nr.h function declarations 2, 18, 21, 931
nrerror() utility 2, 941
NRMat3D matrix class 27
NRMat matrix class 20ff., 25ff., 941, 950, 953
nrtosp.pl Perl script 957
nrtypes.h type declarations 2, 21, 931, 939, 949

for user-defined matrix libraries 30
null.h utility functions and classes 2f., 20ff., 941, 950, 953
NRVec vector class 20ff., 25ff., 941, 950, 953
as valarray 27
Null hypothesis 614
Nullity 64
Nullspace 37, 64, 66, 461, 806
Number-theoretic transforms 514
Numerical derivatives 192ff., 656
Numerical integration see Quadrature
Numerical Recipes
as trademark xx
compatibility with First Edition 4
compilers tested 4
Example Book 3
function declarations (nr.h) 2, 18, 21, 931
how to get CDROMs xviii
how to report bugs iv
implementation of vector and matrix classes 25ff., 941, 950, 953
license information xviii
list of all 959ff.
machines tested 4
no warranty on xviii
OEM information xix
programming conventions 23ff.
programs by chapter and section xxi
quick start 2, 22
table of dependencies 959ff.
type declarations (nrtypes.h) 2, 21, 931, 939, 949
utility functions and classes (nrutil.h) 2f., 20ff., 931, 941, 950, 953
Numerical Recipes Software xii, xx
address and fax number xix
Nyquist frequency 506ff., 530, 555, 557, 581, 583ff.
Nystrom method 793ff., 799f., 806
Optimal feasible vector 435
Optimal (Wiener) filtering 547, 552ff., 570ff., 655
Operator associativity, in C++ 23ff.
conversion 29
overloading 8, 20, 26, 30
precedence, in C++ 23ff.
splitting 834, 858ff., 872
Optimal feasible vector 435
Optimal (Wiener) filtering 547, 552ff., 570ff., 655
compared with regularization 812
Optimization see Minimization
Ordinal variable (statistics) 633
Ordinary differential equations see Differential equations
Orthogonal see Orthonormal functions; Orthonormal polynomials
Orthogonal transformation 464, 475ff., 482, 586
Orthonormal basis, constructing 69, 103
Orthonormal functions 154, 257
Orthonormal polynomials
Chebyshev 156, 161, 196ff.
construct for arbitrary weight 163ff.
in Gauss-Hermite integration 159
and Gaussian quadrature 154
Gaussian weights from recurrence 161f.
Hermite 156
Jacobi 156
Laguerre 156
Legendre 156
weight function \( \log x \) 165
Orthonormality 62f., 154, 475
Outer product of matrices (denoted by \( \otimes \)) 76, 432
Outgoing wave boundary conditions 831
Outlier 616, 664, 667, 704, 707
see also Robust estimation
Overcorrection 868
Overflow 892
in complex arithmetic 183
how to avoid in modulo multiplication 282
Overlap-add and overlap-save methods 549
Overrelaxation parameter 868
choice of 868f.

\( P \)adé approximant 114, 206ff.
Parabolic interpolation 407
Parabolic partial differential equations 829, 849ff.
Parallel axis theorem 322
Parameters in fitting function 662f., 694ff.
Parity bit 898
Park and Miller minimal standard random generator 282f.
Parseval’s Theorem 503, 556
discrete form 509
Partial differential equations 829ff.
advection equation 837
alternating-direction implicit method (ADI) 858, 872f.
amplification factor 839, 845
analyze/factorize/operate package 835
artificial viscosity 842, 848
biconjugate gradient method 835
boundary conditions 830ff.
boundary value problems 830ff., 859f.
Cauchy problem 829f.
caution on high-order methods 855f.
Cayley’s form 855
characteristics 829
Chebyshev acceleration 870f.
classification of 829ff.
comparison of rapid methods 865
conjugate gradient method 835
Courant condition 840, 843, 845, 847
Courant condition (multidimensional) 857
Crank-Nicolson method 850, 853, 855, 857
Cyclic reduction (CR) method 859f., 863f.
diffusion equation 829, 849ff., 857, 866
Dirichlet boundary conditions 831, 850, 861, 867, 869
eLLiptic, defined 829
error, varieties of 842ff.
explicit vs. implicit differencing 838
FACR method 865
finite difference method 832ff.
finite element methods 835f.
flux-conservative initial value problems 836ff.
forward Euler differencing 837f.
Forward Time Centered Space (FTCS) 838ff., 849ff., 854, 866
Fourier analysis and cyclic reduction (FACR) 859ff., 865
Gauss-Seidel method (relaxation) 866, 875ff., 886
Godunov’s method 848
Helmholtz equation 863
hyperbolic 829, 836f.
implicit differencing 850
incomplete Cholesky conjugate gradient method (ICCG) 835
inhomogeneous boundary conditions 861f.
initial value problems 829f.
initial value problems, recommendations on 849ff.
Jacobi’s method (relaxation) 866f., 875
Laplace’s equation 829
Lax method 839ff., 847, 856f.
Lax method (multidimensional) 856f.
matrix methods 835
mesh-drift instability 845f.
Monte Carlo methods 835
multidimensional initial value problems 855ff.
multigrid method 835, 873ff.
Neumann boundary conditions 831, 851, 862, 869
nonlinear diffusion equation 853
nonlinear instability 842
numerical dissipation or viscosity 841
operator splitting 834, 858ff., 872
outgoing wave boundary conditions 831
parabolic 829, 849ff.
periodic boundary conditions 861, 869
piecewise parabolic method (PPM) 848
Poisson equation 829, 863
rapid (Fourier) methods 839ff., 859f.
relaxation methods 834, 865ff.
Schrödinger equation 853ff.
second-order accuracy 844ff., 850f.
shock 842, 848
sparse matrices from 74
spectral methods 835f.
spectral radius 867ff., 873
stability vs. accuracy 841
stability vs. efficiency 832
staggered grids 524, 863
staggered leapfrog method 844f.
strongly implicit procedure 835
successive over-relaxation (SOR) 868ff., 873, 877
time splitting 858ff., 872
two-step Lax-Wendroff method 846ff.
upwind differencing 843f., 848
variational methods 835
varieties of error 842ff.
von Neumann stability analysis 838ff., 841, 844, 851
wave equation 829, 836f.
see also Elliptic partial differential equations; Finite difference equations (FDEs)
Partial pivoting 41
Partition-exchange 336, 345
Partitioned matrix, inverse of 80f.
Party tricks 105ff., 180f.
Parzen window 559
Pascal 16
   Numerical Recipes in 1
Pascal, Numerical Recipes in xvi
Path integration, for function evaluation 213ff., 275
Pattern multiply of sparse matrices 84f.
PBCG (preconditioned biconjugate gradient method) 89, 835
PC methods see Predictor-corrector methods
PCPACK 81
PDEs see Partial differential equations
Pearson's r 641ff.
PECE method 752
Pentagon, symmetries of 904
Pentium processor 289, 307, 896
Percentile 332
Period of linear congruential generator 280
Periodic boundary conditions 861, 869
Periodogram 556ff., 579
   Lomb's normalized 581f., 586f.
   variance of 557
Perl xiv
   for nrtosp.pl 957
Perron's theorems, for convergence of recurrence relations 186f.
Perturbation methods for matrix inversion 76ff.
Peter Principle 340
Phase error 842
Phase-locked loop 711
Phi statistic 636
Phillips-Twomey method 811ff.
Pi, computation of 916ff.
Pi, computation of
   for nrtosp.pl 957
Perron's theorems, for convergence of recurrence relations 186f.
Perturbation methods for matrix inversion 76ff.

Pivot element 41, 44, 768
   in linear programming 439f.
   Pivoting 39, 41ff., 57, 76, 100
      full 41
      implicit 41, 49
      in LU decomposition 48f.
      partial 41, 44, 49
      and QR decomposition 102
      in reduction to Hessenberg form 490
      in relaxation method 768
      for tridiagonal systems 54
Pixel 530, 608, 814, 822
Planck's constant 853
Plane rotation see Givens reduction; Jacobi transformation (or rotation)
Platykurtic distribution 617
Plotting of functions 353f.
POCS (method of projection onto convex sets) 816
Poetry 5
Pointer, use for matrices 941
Poisson equation 530, 829, 863
   Poisson probability function cumulative 226
      deviates from 294, 297ff., 583
      semi-invariants of 619
      tails compared to Gaussian 664
   Poisson process 291, 295, 297
   Polak-Ribiere algorithm 400f., 427
   Poles see Complex plane, poles in
   Polishing of roots 369, 374f., 380f.
Polymorphism 8
Polynomial interpolation 108, 111ff.
   Aitken's algorithm 111
      in Bulirsch-Stoer method 733, 735
      coefficients for 123ff.
      Lagrange's formula 94, 111f.
      multidimensional 126ff.
      Neville's algorithm 111f., 114, 145, 194
      pathology in determining coefficients for 123
      in predictor-corrector method 751
      smoothing filters 655f.
   see also Interpolation
Polynomials 179ff.
   algebraic manipulations 181
   approximating modified Bessel functions 241
   approximation from Chebyshev coefficients 203
   AUTODIN-II 900
   CTTFT 900
   characteristic 379
   characteristic, for digital filters 566, 572
   characteristic, for eigenvalues of matrix 461, 481
   Chebyshev 161, 190ff.
   CRC-16 900
deflation 373ff., 381
derivatives of 179f.
division 94, 181, 373, 381
evaluation of 179
evaluation of derivatives 179f.
extrapolation in Bulirsch-Stoer method 733, 735
extrapolation in Romberg integration 144
fitting 93, 123, 203, 655f., 676, 685
generator for CRC 899f.
il-conditioned 373
matrix method for roots 379
minimax 198, 210
monic 154
multiplication 181
operation count for 180f.
orthonormal 154, 190f.
primitive modulo 2 300ff., 315f., 899
roots of 189ff., 373ff., 379
shifting of 204f.
   stopping criterion in root finding 377
Port, serial data 902
Portability 3f., 16
Portable random number generator see Random number generator
   Positive definite matrix, testing for 100
   Positivity constraints 435
   Postal Service (U.S.), barcode 904
   PostScript xiv, xx
   Powell's method 400, 413, 417ff.
   Power (in a signal) 503f.
   Power series 171ff., 179f., 207
   economization of 204f.
   Padé approximant of 206ff.
Index

Power spectral density see Fourier transform; Spectral density
Power spectrum estimation see Fourier transform; Spectral density
PPM (piecewise parabolic method) 848
Precedence of operators, in C++ 23f.
Precision, converting to single 17, 957
Precision, floating point 17, 892, 957
Precision, multiple 916ff.
Preconditioned biconjugate gradient method (PBCG) 89
Preconditioning, in conjugate gradient methods 835
Predictor-corrector methods 713, 742, 751ff.
Adams-Bashforth-Moulton schemes 752
adaptive order methods 754f.
compared to other methods 751f.
falacy of multiple correction 752
with fixed number of iterations 752
functional iteration vs. Newton's rule 753
multivalue compared with multistep 753f.
starting and stopping 753f.
stepsize control 753f.
Prime numbers 926
Primitive polynomials modulo 2 300ff., 315f., 899
Principal directions 418f.
Principal solution, of inverse problem 808
Prize, $1000 offered 285
Probability see Random number generator; Statistical tests
Probability density, change of variables in 291ff.
Process loss 559
Product Nystrom method 799
Program(s)
as black boxes xv, 6, 38, 63, 217, 352, 417
dependencies 959ff.
encapsulation 7f.
interfaces 8
modularization 7f.
organization 5ff.
recipes by chapter and section xx1
typography of 12
validation 3f.
Projection onto convex sets (POCS) 816
Projection operator, nonexpansive 816
Prolongation operator 875
Protocol, for communications 898
Prototypes in C++ 17, 931
PSD (power spectral density) see Fourier transform; Spectral density
Pseudo-random numbers 278ff.
Puns, particularly bad 179, 755, 758
Pyramidal algorithm 599
Pythagoreans 403
Quad see Eigensystems
QR see Eigensystems
QR decomposition 101f., 393, 396
backsubstitution 102
and least squares 679
operation count 102
pivoting 102
updating 103, 393
use for orthonormal basis 69, 103
Quadratic
convergence 60, 267, 362, 368f., 420f., 431, 916
equations 32, 189ff., 402, 469
interpolation 364, 375
programming 447
Quadrature 133ff.
adaptive 133, 202, 799
alternative extended Simpson's rule 138
arbitrary weight function 163f., 799
automatic 166
Bode's rule 136
cchange of variable in 148ff., 799
by Chebyshev fitting 134, 201
classical formulas for 134ff.
Clenshaw-Curtis 134, 202, 522, 524
closed formulas 135, 137f.
cand computer science 891
cby cubic splines 134
error estimate in solution 795
cextended midpoint rule 140, 146
cextended rules 137ff., 144, 797, 799, 801
cextended Simpson's rule 138
Fourier integrals 589ff.
Fourier integrals, infinite range 595
Gauss-Chebyshev 156, 161, 522, 524
Gauss-Hermite 156, 800
Gauss-Jacobi 156
Gauss-Kronrod 165
Gauss-Laguerre 156, 800
Gauss-Legendre 156, 794, 799
Gauss-Lobatto 165, 202, 522
Gauss-Radau 165
Gaussian integration 137, 152ff., 792, 794, 799
Gaussian integration, nonclassical weight function 163f., 799
for improper integrals 146ff., 799f.
for integral equations 792f., 797
Monte Carlo 134, 167, 308ff., 320ff.
cmultidimensional 134, 166ff.
Newton-Cotes formulas 153ff., 152
Newton-Cotes open formulas 137
open formulas 135, 137, 139f., 146
crelated to differential equations 133
crelated to predictor-corrector methods 751f.
Romberg integration 134, 144f., 147, 194, 728, 799
csemi-open formulas 139f.
Simpson's rule 136, 143, 147, 595, 793f., 798, 801
Simpson's three-eighths rule 136, 799, 801
singularity removal 148ff., 799f.
csingularity removal, worked example 803
trapezoidal rule 135, 138, 141ff., 144, 591, 595, 793f., 797
using FFTs 134
weight function log x 165
see also Integration of functions
Quadrature mirror filter 597, 604
Quantum mechanics, Uncertainty Principle 611
Quartile value 332
Quasi-Newton methods for minimization 401, 430ff.
Quasi-random sequence 313ff., 331, 891, 898
Halton’s 313f.
for Monte Carlo integration 317ff., 323, 331
Sobol’s 315
see also Random number generator
Quicksort 332, 336ff., 342, 345
Quotient-difference algorithm 176

Random numbers see Monte Carlo; Random deviates
Random walk 32
RANDU, infamous routine 281
Range 64, 66
Rank (matrix) 64
kernel of finite 796
Rank (sorting) 332, 343f.
Rank (statistics) 644ff., 705
Kendall’s tau 647ff.
Spearman correlation coefficient 645f.
sum squared differences of 645
Ratio variable (statistics) 633
Rational Chebyshev approximation 209ff.
approximation for Bessel functions 236f.
approximation for continued fraction 176, 222, 232
Chebyshev approximation 209ff.
evaluation of 182
extrapolation in Bulirsch-Stoer method 729ff., 736
interpolation and extrapolation using 108, 114ff., 206ff., 209ff., 729ff., 736
minimax 210
as power spectrum estimate 578
Realizable (causal) 564, 567
Rearranging see Sorting
Reciprocal, multiple precision 922
Record, in data file 341
Recurrence relation 184ff.
associated Legendre polynomials 258
Bessel function 184, 236, 246f.
binomial coefficients 220
Bulirsch-Stoer 114f.
characteristic polynomial of tridiagonal matrix 481
Clenshaw’s recurrence formula 187ff.
and continued fraction 187
continued fraction evaluation 176f.
convergence 187
cosine function 184, 511
dominant solution 185
exponential integrals 184
gamma function 218
generation of random bits 301f.
Golden Mean 33
Legendre polynomials 184
minimal vs. dominant solution 185
modified Bessel function 243f.
Neville’s 112, 194
orthonormal polynomials 154
Perron’s theorems 186f.
Pincherle’s theorem 187
polynomial interpolation 112, 195
primitive polynomials modulo 2 301f.
rational number generator 280
rational function interpolation 114f.
sequence of trig functions 184f.
sine function 184, 511
spherical harmonics 258
stability of 33f., 185ff., 188f., 236, 244, 258
trig functions 584
weight of Gaussian quadrature 156
Recursion, in multigrid method 876
Recursive Monte Carlo integration 320ff.
Recursive stratified sampling 328ff.
Red-black see Odd-even ordering
Reduction of variance in Monte Carlo integration 312, 320ff.
References (explanation) 5
References (general bibliography) 927ff.
Reflection formula for gamma function 218
register storage class 23
Regula falsi (false position) 358ff.
Regularity condition 787
Regularization
compared with optimal filtering 812
constrained linear inversion method 811ff.
of inverse problems 807ff.
linear 811ff.
nonlinear 824ff.
objective criterion 814
Phillips-Twomey method 811ff.
Tikhonov-Miller 811ff.
trade-off curve 810
two-dimensional 814
zeroth order 807ff.
see also Inverse problems
Regularizing operator 809
Rejection method for random number generator 294ff.
Relaxation method
for algebraically difficult sets 774
automated allocation of mesh points 785ff., 788
computation of spheroidal harmonics 775ff.
for differential equations 757f., 765ff.
elliptic partial differential equations 834f., 865ff.
example 775ff.
Gauss-Seidel method 866, 875ff., 886
internal boundary conditions 787ff.
internal singular points 787ff.
Jacobi’s method 866f., 875
successive over-relaxation (SOR) 868ff., 873, 877
see also Multigrid method
Remes algorithms
exchange algorithm 566
for minimax rational function 210
Residual 60, 65, 88
in multigrid method 874
Resize function, existence not assumed 23
Resolution function, in Backus-Gilbert method 818
Response function 543
Restriction operator 875
Reward, $1000 offered 285
Richardson’s deferred approach to the limit 144, 147, 194, 713, 729ff., 737ff., 798, 880
see also Bulirsch-Stoer method
Richtmeyer artificial viscosity 848
Ridders’ method, for numerical derivatives 194
Ridders’ method, root finding 352, 360, 362
Riemann shock problem 848
Right eigenvalues and eigenvectors 463
Rise/fall time 559f.
Robust estimation 664, 704ff., 711
Andrew’s sine 707
average deviation 616
double exponential errors 706
Kalman filtering 711
Lorentzian errors 707
mean absolute deviation 616
nonparametric correlation 644ff.
Tukey’s biweight 707
use of a priori covariances 711
see also Statistical tests
Romberg integration 134, 144f., 147, 194, 728, 799
Root finding 155f., 351ff.
advanced implementations of Newton’s rule 396
Bairstow’s method 375, 381
bisection 354, 357, 363ff., 370, 401, 481, 709
bracketing of roots 352, 354ff., 364, 373, 375, 380
Brent’s method 352, 360, 672
Broyden’s method 384, 393ff., 396
compared with multidimensional minimization 386
complex analytic functions 375
in complex plane 216
convergence criteria 357, 385
deflation of polynomials 373ff., 381
without derivatives 365
double root 352
eigenvalue methods 379
false position 358ff.
Jenkins-Traub method 380
Lehmer-Schur algorithm 380
Maehly’s procedure 375, 382
matrix method 379
Muller’s method 375, 383
multiple roots 352
pathological cases 354f., 366ff., 373, 384
polynomials 352, 373ff., 461
in relaxation method 765
Ridders’ method 352, 360, 362
root-polishing 369, 374f., 380ff.
safe Newton’s rule 370
secant method 358ff., 369, 375, 411
in shooting method 757, 760f.
singular Jacobian in Newton’s rule 396
stopping criterion for polynomials 377
use of minimum finding 352
using derivatives 366ff.
zero suppression 383
see also Roots
Root polishing 369, 374, 380ff.
Index

Roots
Chebyshev polynomials 196
cubic equations 190f.
multiple 352, 376ff.
nonlinear equations 351ff.
polynomials 352, 373ff., 461
quadratic equations 189f.
reflection in unit circle 572
square, multiple precision 923
see also Root finding
Rosenbrock method 741ff.
compared with semi-implicit extrapolation 750
stepsize control 743
Roundoff error 32, 891f., 957
bracketing a minimum 411
conjugate gradient method 835
eigensystems 470, 479, 482, 483, 488, 490, 494
extended trapezoidal rule 143
general linear squares 679, 682
graceful 893
hardware aspects 892
Householder reduction 478
IEEE standard 893
interpolation 110
least squares fitting 669, 679
Levenberg-Marquardt method 690
linear algebraic equations 35f., 39, 41, 58, 67, 94
linear predictive coding (LPC) 576
magnification of 32, 58
maximum entropy method (MEM) 579
measuring 892
multidimensional minimization 430, 434
multiple roots 373ff.
numerical derivatives 192
reurrence relations 185
reduction to Hessenberg form 490
series 177
straight line fitting 669
variance 618
Row degeneracy 35
Row-indexed sparse storage 81f.
transpose 83f.
Row operations on matrix 40, 43
Row totals 635
RSS algorithm 328ff.
RST properties (reflexive, symmetric, transitive) 349
Runge-Kutta method 713f., 715ff., 743, 751
Cash-Karp parameters 721f.
embedded 720f., 743
high-order 716
quality control 733
stepsize control 719ff.
Run-length encoding 911
Rybicki, G.B. 95, 123, 157, 264, 533, 586, 611
Sampling
importance 320f.
Latin square or hypercube 319
recursive stratified 328ff.
stratified 321f.
uneven or irregular 581, 659
Sampling theorem 506, 555
for numerical approximation 611ff.
Sande-Tukey FFT algorithm 514
Savitzky-Golay filters
for data smoothing 655ff.
for numerical derivatives 195, 656
ScalAPACK 38
Scallop loss 559
Schrage’s algorithm 282
Schrödinger equation 853ff.
Schultz’s method for matrix inverse 60, 610
SDLC checksum 900
Searching
with correlated values 120f.
an ordered table 120f.
selection 344ff.
Secant method 352, 358ff., 369, 375, 411
Broyden’s method 393ff.
multidimensional (Broyden’s) 384, 393ff.
Second Euler-Maclaurin summation formula 146
Second order differential equations 737
Seed of random number generator 279
Selection 332, 344ff.
find m largest elements 348
heap algorithm 348
for median 709
operation count 344f.
by partition-exchange 345
without rearrangement 346
timings 347f.
use to find median 620
Semi-implicit Euler method 741, 746
Semi-implicit extrapolation method 741, 746
compared with Rosenbrock method 750
stepsize control 748
Semi-implicit midpoint rule 746
Semi-invariants of a distribution 619
Sentinel, in Quicksort 336, 345
Separable kernel 796
Separation of variables 257
Serial data port 902
Series 171ff.
accelerating convergence of 172ff.
alternating 172f.
asymptotic 173
Bessel function \( K_\nu \) 252
Bessel function \( Y_\nu \) 247
Bessel functions 172, 235
cosine integral 262
divergent 173
economization 204ff., 207
Euler’s transformation 172ff.
exponential integral 227, 229
Fresnel integral 259
hypergeometric 214, 275
incomplete beta function 232
incomplete gamma function 222
Laurent 578
relation to continued fractions 176
roundoff error in 177
sine and cosine integrals 262
sine function 172
Taylor 366, 418, 713, 720, 766, 770
transformation of 172ff.
von Wijngaarden’s algorithm 173
Shaft encoder 896f.
Shakespeare 8
Shampine’s Rosenbrock parameters 743
Shell algorithm (Shell’s sort) 333ff.
Sherman–Morrison formula 76ff., 93, 393
Shifting of eigenvalues 461, 482ff., 492
Shock wave 842, 848
Shooting method
computation of spheroidal harmonics 784
for differential equations 757, 760ff., 782ff.
for difficult cases 762ff.
exemple 782ff.
interior fitting point 762f.
Shuffling to improve random number generator 284f.
Sidelobe fall-off 559
Sidelobe level 559
Signal, bandwidth limited 506
Significance (numerical) 31
Significance (statistical) 620ff.
one- vs. two-sided 643
peak in Lomb periodogram 582
of 2-d K-S test 651f.
two-tailed 624
Similarity transform 464ff., 468, 488, 490, 493
Simplex
defined 413
method in linear programming 400, 413f., 433ff., 443ff.
method of Nelder and Mead 400, 413ff., 456, 708
use in simulated annealing 456
Simpson’s rule 134ff., 138, 143, 147, 595, 793ff., 798f.
Simpson’s three-eighths rule 136, 799, 801
Simulated annealing see Annealing, method of simulated
Simulation see Monte Carlo
Sine function
evaluated from \( \tan(\theta/2) \) 185
recurrence 184
series 172
Sine integral 259, 261ff.
continued fraction 262
series 262
see also Cosine integral
Sine transform see Fast Fourier transform (FFT); Fourier transform
Single precision
converting to 17, 957
Singleton’s algorithm for FFT 536f.
Singular value decomposition (SVD) 37f., 620f.
approximation of matrices 69f.
backsubstitution 67
and bases for nullspace and range 64
confidence levels from 703
covariance matrix 703
fewer equations than unknowns 68
for inverse problems 808
and least squares 65, 68f., 211, 679, 681ff.
in minimization 420
more equations than unknowns 68f.
and rational Chebyshev approximation 211
of square matrix 64ff.
use for ill-conditioned matrices 66f., 69, 461
use for orthonormal basis 69, 103
Singularities
of hypergeometric function 214, 275
in integral equations 799ff.
in integral equations, worked example 803
in integrands 146ff., 799f.
removal in numerical integration 148ff., 799f.
Singularity, subtraction of the 800
SIPSOL 835
size function 26, 30
Skewness of distribution 617, 619
Smoothing, importance in multigrid method 876
Smoothing of data 123, 655ff.
in integral equations 792
sn function 273
Snyder, N.L. xiii
Sobol’s quasi-random sequence 315
Sonata 8
Sonnet 8
Sorting 332ff.
bubble sort cautioned against 333
compared to selection 344ff.
covariance matrix 680, 692
eigenvectors 473f.
Heapsort 332, 339ff., 348
index table 332, 341
operation count 332ff.
Quicksort 332, 336ff., 342, 345
rank table 332, 343f.
ranking 341
Shell’s method 333ff.
straight insertion 333f., 473
Sparse linear equations 36, 74ff., 743
band diagonal 55ff.
biconjugate gradient method 87f., 610
indexed storage 81f.
inverse problems 815
minimum residual method 88
named patterns 74, 833
partial differential equations 833ff.
relaxation method for boundary value problems 765
row-indexed storage 81f.
wavelet transform 596, 610
see also Matrix
Spearman rank-order coefficient 645f., 705
Special functions see Function
Spectral analysis see Fourier transform; Periodogram
Spectral density 553
and data windowing 558ff.
figures of merit for data windows 559f.
normalization conventions 555
one-sided PSD 503
periodogram 556ff., 579
power spectral density (PSD) 503f.
power spectral density per unit time 504
power spectrum estimation by FFT 555ff.
power spectrum estimation by MEM 577ff.
two-sided PSD 504
  variance reduction in spectral estimation 557
Spectral lines, how to smooth 655
  Spectral radius 865ff., 873
Spectral test for random number generator 289
Spectrum see Fourier transform
Spherical Bessel functions 245
  routine for 256
Spherical harmonics 257f.
  orthogonality 257
  routine for 258f.
  stable recurrence for 258
  table of 257
see also Associated Legendre polynomials
Spheroidal harmonics 775ff., 782ff.
  boundary conditions 776
  normalization 777
  routines for 780ff.
Spline 109
  cubic 116ff.
  gives tridiagonal system 118
  natural 118
  operation count 118
  two-dimensional (bicubic) 130ff.
Spread matrix 819
Spread spectrum 304
Square root, complex 183f.
Square root, multiple precision 923
Square window 558
Squaring, templated function in C++ 25, 941
Stability 33f.
  of Clenshaw’s recurrence 188f.
  Courant condition 840, 843ff., 847, 857
  diffusion equation 851
  of Gauss-Jordan elimination 39, 41
  of implicit differencing 740f., 851
  mesh-drift in PDEs 845f.
  nonlinear 842, 848
  partial differential equations 831, 838f.
  of polynomial deflation 374
  in quadrature solution of Volterra equation 798
  of recurrence relations 185ff., 188f., 236, 244, 258
  and stiff differential equations 740f.
  von Neumann analysis for PDEs 838f.,
  841, 844, 851
see also Accuracy
Stabilized Kolmogorov-Smirnov test 631f.
Stabilizing functional 809
Staggered leapfrog method 844f.
Standard deviation
  of a distribution 616
  of Fisher’s z 642
  of linear correlation coefficient 641
  of sum squared difference of ranks 646
Standard (probable) errors 621, 667, 672, 678, 682, 694
  Statement labels, named 9
  static object 19
Statistical error 664
Statistical tests 614ff.
  Anderson-Darling 631f.
  average deviation 616
  bootstrap method 696f.
  chi-square 625f., 634ff.
  contingency coefficient 635f.
  contingency tables 633ff., 649
  correlation 614f.
  Cramer’s V 635f.
  difference of distributions 625ff.
  difference of means 620ff.
  difference of variances 622, 624
  entropy measures of association 637ff.
  F-test 622, 624
  Fisher’s z-transformation 642f.
  general paradigm 614
  Kendall’s tau 645, 647ff.
  Kolmogorov-Smirnov 625, 628ff., 650ff., 705
  Kuiper’s statistic 632
  kurtosis 617, 619
  L-estimates 705
  linear correlation coefficient 641ff.
  M-estimates 704ff.
  mean 614ff., 619ff.
  measures of association 615, 633ff.
  measures of central tendency 615ff.
  median 616, 705
  mode 616
  moments 615ff., 619
  nonparametric correlation 644ff.
  Pearson’s r 641ff.
  for periodic signal 582f.
  phi statistic 636
  R-estimates 705
  rank correlation 644ff.
  robust 616, 645, 704ff.
  semi-invariants 619
  for shift vs. for spread 631f.
  significance 620f.
  significance, one- vs. two-sided 624, 643
  skewness 617, 619
  Spearman rank-order coefficient 645f., 705
  standard deviation 616
  strength vs. significance 620, 633
  Student’s t 621, 642
  Student’s t, for correlation 642
  Student’s t, paired samples 623
  Student’s t, Spearman rank-order coefficient 645
  Student’s t, unequal variances 622
  sum squared difference of ranks 645f.
  Tukey’s trimean 705
  two-dimensional 650ff.
  variance 614ff., 618, 623
  Wilcoxon 705
see also Error; Robust estimation
Steak, without sizzle 821
Steeb’s method
  Bessel functions 245ff., 251
  continued fractions 170f.
Steepest descent method 425
in inverse problems 815
Step doubling 141, 720
tripling 147
Stieljes, procedure of 163
Stiff equations 714, 739ff.
Kaps-Rentrop method 741
methods compared 750
r.h.s. independent of \(x\) 741
Rosenbrock method 741ff.
scaling of variables 742
semi-implicit extrapolation method 741
semi-implicit midpoint rule 746
Stiff functions 109, 410
Stirling’s approximation 218, 823
Stoermer’s rule 737
Stopping criterion, in multigrid method 886
Storage
band diagonal matrix 55
scheme for matrix in C++ 941
sparse matrices 81ff.
Straight injection 878
Straight insertion 333ff., 473
Straight line fitting 666ff., 678ff.
errors in both coordinates 671ff.
robust estimation 708ff.
Strassen’s fast matrix algorithms 106ff.
Stratified sampling, Monte Carlo 321ff., 328
Strongly implicit procedure (SIPSOL) 835
Stroustrup, B. 3, 17
Structured programming 5ff.
Student’s probability distribution 231, 233
Student’s t-test
for correlation 642
for difference of means 621
for difference of means (paired samples) 623
for difference of means (unequal variances) 622
for difference of ranks 646
Spearman rank-order coefficient 645
Sturmian sequence 481
Sub-random sequences see Quasi-random sequence
Subtraction, multiple precision 917
Subtractive method for random number generator 286
Successive over-relaxation (SOR) 868ff., 873
bad in multigrid method 877
Chebyshev acceleration 870ff.
choice of overrelaxation parameter 868ff.
Sum squared difference of ranks 645
Sums see Series
Sun xx, 896
Solaris 4
Ultra workstation 4
Workshop Compiler 4
Supernova 1987A 650
SVD see Singular value decomposition (SVD)
Symbol, of operator 877f.
Synthetic division 94, 180, 373, 381
Systematic errors 664
Tableau (interpolation) 112, 195
Tangent function, continued fraction 175
Taylor series 192, 366, 418, 713, 720, 753, 766, 770
Template Numerical Toolkit (TNT) 30, 950
Test programs 4
\LaTeX\ xiv
Thermodynamics, analogy for simulated annealing 448ff.
Threshold multiply of sparse matrices 84ff.
Tides 573
Tikhonov-Miller regularization 811ff.
Time domain 501
Time splitting 858ff., 872
Toeplitz matrix 93, 95ff., 207
LU decomposition 97
new, fast algorithms 98ff.
nonsymmetric 96ff.
Tongue twisters 344
Torus 309ff., 317ff.
Trademarks xx
Trade-off curve 806, 820
Transformation
Gauss 267
Landen 267
method for random number generator 291ff.
Transforms, number theoretic 514
Transport error 842
Transpose of sparse matrix 83ff.
Trigonometric functions, linear sequences 184ff.
functions, recurrence relation 184, 584
functions, \(\tan(\theta/2)\) as minimal 185
interpolation 108
solution of cubic equation 190ff.
Truncation error 33, 411, 720, 891ff.
in multigrid method 885
in numerical derivatives 192
Tukey’s biweight 707
Tukey’s trimean 705
Twin errors 904
Two-dimensional see Multidimensional
Two-dimensional K-S test 650ff.
Two-pass algorithm for variance 618
Two-point boundary value problems 713, 756ff.
automated allocation of mesh points 785ff., 788
boundary conditions 756ff., 760, 763, 782f.
difficult cases 762f.
eigenvalue problem for differential equations 759, 775ff., 782ff.
free boundary problem 759, 788
grid (mesh) points 757f., 765, 785ff., 788
internal boundary conditions 787ff.
internal singular points 787ff.
linear requires no iteration 762
multiple shooting 764
problems reducible to standard form 759
regularity condition 787
relaxation method 757f., 765ff.
relaxation method, example of 775ff.
shooting to a fitting point 762ff.
shooting method 757, 760ff., 782ff.
shooting method, example of 782ff.
singular endpoints 763, 776, 782
see also Elliptic partial differential equations
Two-sided exponential error distribution 706
Two-sided power spectral density 504
Type conversion
automatic 28
Type declarations
nrtypes.h 2, 21, 30, 931, 939, 949

Uncertainty coefficient 639
Uncertainty principle 611
Underflow, in IEEE arithmetic 893
Underrelaxation 868
Uniform deviates see Random deviates, uniform
Unit-offset array xi, 21
Unitary (function) 854f.
Unitary (matrix) see Matrix
UNIX xiii, xx, 16, 289, 307, 896
Unnamed namespace 19
Upper Hessenberg matrix see Hessenberg matrix
Upwind differencing 843f., 848
Using declaration 19
Using directive 19
U.S. Postal Service barcode 904
Utility functions and classes (nrutil.h) 2, 20, 25ff., 931, 941, 950, 953

V-cycle 876
valarray 20, 27
Validation of Numerical Recipes procedures 3ff.
Valley, long or narrow 414, 418, 421
Van Cittert’s method 815
Van Wijngaarden-Dekker-Brent method see Brent’s method
Vandermonde matrix 93ff., 123
Variable length code 906
Variable metric method 401, 430ff.
compared to conjugate gradient method 430
Variable step-size integration 133, 146, 714, 718, 729ff., 737f., 743, 748, 753f.
Variance(s)
of distribution 614ff., 619, 622, 624
pooled 621
reduction of (in Monte Carlo) 312, 320ff.
statistical differences between two 620
two-pass algorithm for computing 618
see also Covariance
Variational methods, partial differential equations 835
VAX 289, 307
Vector
representation in C++ 131, 20, 25ff., 941, 950, 953
resize function not assumed 28ff., 949
see also Array
VEGAS algorithm for Monte Carlo 323ff.
Verhoeff’s algorithm for checksums 904
Viète’s formulas for cubic roots 190ff.
Virus, computer 899
Viscosity
artificial 842, 848
numerical 841f., 848
VMS xx
Volterra equations 791f.
adaptive stepsize control 799
analogy with ODEs 796ff.
block-by-block method 799
first kind 792, 797
nonlinear 792, 798
second kind 792, 796f.
unstable quadrature 798
von Neumann-Richtmyer artificial viscosity 848
von Neumann stability analysis for PDEs 837f., 841, 844, 851
Vowelish (coding example) 906ff., 912

W-cycle 876
Warranty, disclaimer of xvii
Wave equation 257, 829, 836f.
Wavelet transform 596ff.
appearance of wavelets 602f.
approximation condition of order p 597
coefficient values 599, 601
contrasted with Fourier transform 596f., 605
Daubechies wavelet filter coefficients 597ff., 601, 602, 605, 609
detail information 598
discrete wavelet transform (DWT) 599f.
DWT (discrete wavelet transform) 599f.
eliminating wrap-around 599f.
fast solution of linear equations 609f.
filters 603f.
and Fourier domain 603f.
image processing 607f.
for integral equations 793
inverse 599
Lemarie’s wavelet 605
of linear operator 609f.
mother-function coefficient 599
mother functions 596
multidimensional 606
nonsmoothness of wavelets 602f.
pyramidal algorithm 599
quadrature mirror filter 597
smooth information 598
truncation 605f.
wavelet filter coefficient 597, 599
wavelets 596, 602ff.
Wavelets see Wavelet transform
Weber function 216
Weighted Kolmogorov-Smirnov test 631f.
Weighted least-squares fitting see Least squares fitting
Weighting, full vs. half in multigrid 878
Weights for Gaussian quadrature 152ff., 799
nonclassical weight function 163ff., 799
Welch window 559
while iteration 13
Wiener filtering 547, 552ff., 570ff., 655
compared to regularization 812
Wiener-Khinchin theorem 503, 571, 579
Wilcoxon test 705
Window function
Bartlett 559
flat-topped 560
Hamming 559
Hann 559
Parzen 559
square 558
Welch 559
Winograd Fourier transform algorithms 514
Woodbury formula 78ff., 93
Wordlength 31
Wraparound
order for storing spectrum 512
problem in convolution 545
Wrapper class 29ff., 950, 953
Wronskian, of Bessel functions 245, 251

X25 protocol 900
XMODEM checksum 899
X-ray diffraction pattern, processing of 816

Yale Sparse Matrix Package 75, 81

Z-transform 566, 572, 577
Z-transformation, Fisher’s 642f.
Zealots 825
Zebra relaxation 877
Zero contours 383f.
Zero-offset array xi, 21
Zeroth-order regularization 807ff.
Zip code, barcode for 904
Ziv-Lempel compression 906