

## More Numerical Functions for C & C++ Developers

The largest commercially available collection of numerical algorithms for C and C++, the NAG C Library—widely used for application development, has now been expanded by the Numerical Algorithms Group (NAG) with the addition of over 150 functions for a total of well over 1300 user-callable functions many of which are key to a wide variety of areas of research.

The new release of The NAG Library includes two new chapters on wavelet transforms and global optimization. A new sub-chapter has also been introduced on option pricing. Enhancements have been made in the areas of statistics, optimization, linear algebra, ordinary differential equations, regression, random numbers, sorting, and special functions.

For a complete listing of mathematical and statistical functionality in the new NAG C Library (Mark 9) see (<http://www.nag.co.uk/numeric/CL/CLdescription>).

*“We are looking forward to this release because we have found that the NAG Library is very reliable and is easy to work with, through its extensive documentation and very knowledgeable support team.”* said Bo Yuan, Chief Technology Officer of Ibbotson Associates, *“NAG offers us powerful optimization techniques and broad environment support. NAG also enables the use of both serial and parallel processor based numerical computation.”* Ibbotson Associates is a registered investment advisor and wholly owned subsidiary of Morningstar, Inc., a leading provider of independent investment research firm that has various teams of programmers who develop applications in C++ as well as other languages.

With origins in several UK universities, the Numerical Algorithms Group, is an Oxford, UK headquartered not-for-profit numerical software development organization that collaborates with world-leading researchers and practitioners in academia and industry. NAG serves its customers from offices in Oxford, Manchester, Chicago, Tokyo and Taipei, through field sales staff in France and Germany, as well as via a global network of distributors.

The mathematical and statistical functions of the NAG Library are widely regarded as the most rigorously tested and extensively documented numerical programming components available.

For product inquiries and further information on the NAG C Library and other versions of the NAG Library, or for information on NAG programming services contact local NAG offices ([http://www.nag.com/contact\\_us.asp](http://www.nag.com/contact_us.asp))