NAG Library

Advice on Replacement Calls for Withdrawn/Superseded Functions

The following list gives the names of functions that are suitable replacements for functions that have either been withdrawn or superseded since Mark 23.

The list indicates the minimum change necessary, but many of the replacement functions have additional flexibility and you may wish to take advantage of new features. It is strongly recommended that you consult the function documents.

c05 - Roots of One or More Transcendental Equations

```
nag_zero_cont_func_bd (c05adc)
```

```
Withdrawn at Mark 24.
Replaced by nag_zero_cont_func_brent (c05ayc).
Old: double f(double xx)
        {
        }
     nag_zero_cont_func_bd(a, b, &x, f, xtol, ftol, &fail);
New: double f(double xx, Nag_Comm *comm)
       {
        }
     Nag_Comm comm;
     nag_zero_cont_func_brent(a, b, xtol, ftol, f, &x, &comm, &fail);
nag_zero_cont_func_brent_bsrch (c05agc)
Withdrawn at Mark 25.
Replaced by nag zero cont func brent binsrch (c05auc).
Old: nag_zero_cont_func_brent_bsrch(...);
New: nag_zero_cont_func_brent_binsrch(...);
nag zero nonlin eqns (c05nbc)
Withdrawn at Mark 24.
Replaced by nag zero nonlin eqns easy (c05qbc).
Old: void f(Integer n, const double x[], double fvec[], Integer *userflag)
        {
        }
     nag_zero_nonlin_eqns(n, x, fvec, f, xtol, &fail);
New: void fcn(Integer n, const double x[], double fvec[], Nag_Comm *comm,
              Integer *userflag)
        {
        }
     Nag_Comm comm;
```

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nag_zero_nonlin_eqns_easy(fcn, n, x, fvec, xtol, &comm, &fail);

nag_zero_nonlin_eqns_deriv (c05pbc)

Withdrawn at Mark 24.

```
Replaced by nag zero nonlin_eqns_deriv_easy (c05rbc).
Old: void f(Integer n, double x[], double fvec[], double fjac[],
            Integer tdfjac, Integer *userflag)
        {
        }
     fjac = NAG_ALLOC(n*tdfjac, double);
     nag_zero_nonlin_eqns_deriv(n, x, fvec, fjac, tdfjac, f, xtol, &fail);
New: void fcn(Integer n, double x[], double fvec[], double fjac[],
              Nag_Comm *comm, Integer *iflag)
        {
        }
     Nag_Comm comm;
     fjac = NAG_ALLOC(n*n, double);
     nag_zero_nonlin_eqns_deriv_easy(fcn, n, x, fvec, fjac, xtol, &comm,
                                      &fail);
nag_zero_cont_func_bd_1 (c05sdc)
```

```
Withdrawn at Mark 25.
```

```
Replaced by nag_zero_cont_func_brent (c05ayc).
```

Note that the communication structure **comm** is now of type Nag_Comm (see Section 2.3.1.1 in How to Use the NAG Library and its Documentation) rather than Nag_User (see Section 2.3.1.1 in How to Use the NAG Library and its Documentation).

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nag zero nonlin eqns 1 (c05tbc)

Note that the communication structure **comm** is now of type Nag_Comm (see Section 2.3.1.1 in How to Use the NAG Library and its Documentation) rather than Nag_User (see Section 2.3.1.1 in How to Use the NAG Library and its Documentation).

nag_zero_nonlin_eqns_deriv_1 (c05ubc)

```
Withdrawn at Mark 25.
```

Replaced by nag zero nonlin eqns deriv easy (c05rbc).

```
Old: void f(Integer n, double x[], double fvec[], double fjac[],
            Integer tdfjac, Integer *userflag, Nag_User *comm)
        }
     . . .
     Nag_User comm;
     fjac = NAG_ALLOC(n*tdfjac, double);
     nag_zero_nonlin_eqns_deriv_1(n, x, fvec, fjac, tdfjac, f, xtol,
                                   &comm, &fail);
New: void fcn(Integer n, double x[], double fvec[], double fjac[],
              Nag_Comm *comm, Integer *userflag)
        {
        }
     Nag_Comm comm;
     fjac = NAG_ALLOC(n*n, double);
     nag_zero_nonlin_eqns_deriv_easy(fcn, n, x, fvec, fjac, xtol, &comm,
                                      &fail);
```

Note that the communication structure **comm** is now of type Nag_Comm (see Section 2.3.1.1 in How to Use the NAG Library and its Documentation) rather than Nag_User (see Section 2.3.1.1 in How to Use the NAG Library and its Documentation).

nag check deriv (c05zbc)

```
Withdrawn at Mark 24.
```

Replaced by nag_check_derivs (c05zdc).

```
Old: nag_check_deriv(n, x, fvec, fjac, tdfjac, f, &fail);
New: Integer mode, m;
   double *xp = 0, *fvecp = 0, *err = 0;
   m = n;
   mode = 1;
   nag_check_derivs(mode, m, n, x, fvec, fjac, xp, fvecp, err, &fail);
   /* Set fvec to the function values at the original point x and fvecp
   * to the function values at the update point xp. */
   mode = 2;
   nag_check_derivs(mode, m, n, x, fvec, fjac, xp, fvecp, err, &fail);
   /* Check the contents of err for the measures of correctness of each
   * gradient. */
```

nag_check_deriv_1 (c05zcc)

Withdrawn at Mark 24.

Replaced by nag check derivs (c05zdc).

```
Old: nag_check_deriv_1(n, x, fvec, fjac, tdfjac, f, &comm, &fail);
New: Integer mode, m;
  double *xp = 0, *fvecp = 0, *err = 0;
  m = n;
  mode = 1;
  nag_check_derivs(mode, m, n, x, fvec, fjac, xp, fvecp, err, &fail);
  /* Set fvec to the function values at the original point x and fvecp
  * to the function values at the update point xp. */
  mode = 2;
  nag_check_derivs(mode, m, n, x, fvec, fjac, xp, fvecp, err, &fail);
  /* Check the contents of err for the measures of correctness of each
  * gradient. */
```

c06 - Fourier Transforms

nag fft real (c06eac)

Withdrawn at Mark 26.

Replaced by nag sum fft realherm 1d (c06pac).

nag_sum_fft_realherm_1d (c06pac) removes restrictions on sequence length and combines transform directions.

```
Old: nag_fft_real(n, x, &fail);
New: nag_sum_fft_realherm_ld(Nag_ForwardTransform, x, n, &fail);
```

where the dimension of the array \mathbf{x} has been extended from the original \mathbf{n} to $\mathbf{n} + 2$. The output values \mathbf{x} are stored in a different order with real and imaginary parts stored contiguously. The mapping of output elements is as follows:

```
\mathbf{x}[2 \times i - 1] \leftarrow \mathbf{x}[i - 1], for i = 0, 1, ..., \mathbf{n}/2 and \mathbf{x}[2 \times i] \leftarrow \mathbf{x}[\mathbf{n} - i - 1], for i = 1, 2, ..., (\mathbf{n} + 1)/2.
```

nag_fft_hermitian (c06ebc)

Withdrawn at Mark 26.

Replaced by nag_sum_fft_realherm_1d (c06pac).

nag_sum_fft_realherm_1d (c06pac) removes restrictions on sequence length and combines transform directions.

```
Old: nag_fft_hermitian(n, x, &fail);
New: nag_sum_fft_realherm_1d(Nag_BackwardTransform, x, n, &fail);
```

where the dimension of the array \mathbf{x} has been extended from the original \mathbf{n} to $\mathbf{n} + 2$. The input values of \mathbf{x} are stored in a different order with real and imaginary parts stored contiguously. Also

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nag_sum_fft_realherm_1d (c06pac) performs the inverse transform without the need to first conjugate. If prior conjugation of original array \mathbf{x} is assumed then the mapping of input elements is:

$$\mathbf{x}[2 \times i - 1] \leftarrow \mathbf{x}[i - 1], \text{ for } i = 0, 1, ..., \mathbf{n}/2 \text{ and } \mathbf{x}[2 \times i] \leftarrow \mathbf{x}[\mathbf{n} - i - 1], \text{ for } i = 1, 2, ..., (\mathbf{n} - 1)/2.$$

nag_fft_complex (c06ecc)

Withdrawn at Mark 26.

Replaced by nag sum fft complex 1d (c06pcc).

nag_sum_fft_complex_1d (c06pcc) removes restrictions on sequence length, combines transform directions and uses complex types.

```
Old: nag_fft_complex(n, x, y, &fail);
New: nag_sum_fft_complex_ld(Nag_ForwardTransform, z, n, &fail);
```

where z is a complex array of length **n** such that $z[i].re = \mathbf{x}[i]$ and $z[i].im = \mathbf{y}[i]$, for $i = 0, 1, ... \mathbf{n} - 1$ on input and output.

nag_convolution_real (c06ekc)

Withdrawn at Mark 26.

Replaced by nag sum convcorr real (c06fkc).

nag sum convcorr real (c06fkc) removes restrictions on sequence length.

```
Old: nag_convolution_real(job, n, x, y, &fail);
New: nag_sum_convcorr_real(job, x, y, n, &fail);
```

nag fft multiple complex (c06frc)

Withdrawn at Mark 26.

Replaced by nag sum fft complex 1d multi (c06psc).

nag_sum_fft_complex_1d_multi (c06psc) provides a simpler interface for both forward and backward transforms.

```
Old: nag_fft_multiple_complex(m, n, x, y, trig, &fail);
New: nag_sum_fft_complex_ld_multi(Nag_ForwardTransform, n, m, z, &fail);
```

where z is a complex array of length $\mathbf{m} \times \mathbf{n}$ such that $\mathbf{z}[i].re = \mathbf{x}[i]$ and $\mathbf{z}[i].im = \mathbf{y}[i]$, for $i = 0, 1, ..., \mathbf{m} \times \mathbf{n} - 1$ on input and output.

nag fft 2d complex (c06fuc)

Withdrawn at Mark 26.

Replaced by nag_sum_fft_complex_2d (c06puc).

nag_sum_fft_complex_2d (c06puc) provides a simpler interface for both forward and backward transforms.

```
Old: nag_fft_2d_complex(m, n, x, y, trigm, trign, &fail);
New: nag_sum_fft_complex_2d(Nag_ForwardTransform, m, n, z, &fail);
```

where z is a complex array of length $\mathbf{m} \times \mathbf{n}$ such that $\mathbf{z}[i].re = \mathbf{x}[i]$ and $\mathbf{z}[i].im = \mathbf{y}[i]$, for $i = 0, 1, \dots, \mathbf{m} \times \mathbf{n} - 1$ on input and output.

nag conjugate hermitian (c06gbc)

Withdrawn at Mark 26.

There is no replacement for this function.

nag_conjugate_complex (c06gcc)

Withdrawn at Mark 26.

There is no replacement for this function.

nag_fft_multiple_sine (c06hac)

```
Withdrawn at Mark 26.
```

Replaced by nag sum fft sine (c06rec).

nag sum fft sine (c06rec) has a simpler interface, storing sequences by column.

```
Old: nag_fft_multiple_sine(m, n, x, trig, &fail);
New: nag_sum_fft_sine(m, n, x, &fail);
```

nag fft multiple cosine (c06hbc)

Withdrawn at Mark 26.

Replaced by nag sum fft cosine (c06rfc).

nag sum fft cosine (c06rfc) has a simpler interface, storing sequences by column.

```
Old: nag_fft_multiple_cosine(m, n, x, trig, &fail);
New: nag_sum_fft_cosine(m, n, x, &fail);
```

nag_fft_multiple_qtr_sine (c06hcc)

Withdrawn at Mark 26.

Replaced by nag sum fft qtrsine (c06rgc).

nag_sum_fft_qtrsine (c06rgc) has a simpler interface, storing sequences by column.

```
Old: nag_fft_multiple_qtr_sine(direct, m, n, x, trig, &fail);
New: nag_sum_fft_qtrsine(direct, m, n, x, &fail);
```

nag_fft_multiple_qtr_cosine (c06hdc)

Withdrawn at Mark 26.

Replaced by nag sum fft qtrcosine (c06rhc).

nag sum fft qtrcosine (c06rhc) has a simpler interface, storing sequences by column.

```
Old: nag_fft_multiple_qtr_cosine(direct, m, n, x, trig, &fail); New: nag_sum_fft_qtrcosine(direct, m, n, x, &fail);
```

d01 - Quadrature

nag 1d quad gen (d01ajc)

Withdrawn at Mark 24.

Replaced by nag 1d quad gen 1 (d01sjc).

Where **comm**, a pointer to a structure of type Nag_User, has been added to allow you to pass information to the user-supplied function **f**.

nag 1d quad osc (d01akc)

Withdrawn at Mark 24.

Replaced by nag 1d quad osc 1 (d01skc).

Where **comm**, a pointer to a structure of type Nag_User, has been added to allow you to pass information to the user-supplied function **f**.

nag 1d quad brkpts (d01alc)

Withdrawn at Mark 24.

Replaced by nag_1d_quad_brkpts_1 (d01slc).

Where **comm**, a pointer to a structure of type Nag_User, has been added to allow you to pass information to the user-supplied function **f**.

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nag 1d quad inf (d01amc)

Withdrawn at Mark 24.

Replaced by nag 1d quad inf 1 (d01smc).

Where **comm**, a pointer to a structure of type Nag_User, has been added to allow you to pass information to the user-supplied function **f**.

nag_1d_quad_wt_trig (d01anc)

Withdrawn at Mark 24.

Replaced by nag 1d quad wt trig 1 (d01snc).

Where **comm**, a pointer to a structure of type Nag_User, has been added to allow you to pass information to the user-supplied function **g**.

nag 1d quad wt alglog (d01apc)

Withdrawn at Mark 24.

Replaced by nag_1d_quad_wt_alglog_1 (d01spc).

Where **comm**, a pointer to a structure of type Nag_User, has been added to allow you to pass information to the user-supplied function **g**.

nag_1d_quad_wt_cauchy (d01aqc)

Withdrawn at Mark 24.

Replaced by nag 1d quad wt cauchy 1 (d01sqc).

Where **comm**, a pointer to a structure of type Nag_User, has been added to allow you to pass information to the user-supplied function **g**.

nag 1d quad inf wt trig (d01asc)

Withdrawn at Mark 24.

Replaced by nag 1d quad inf wt trig 1 (d01ssc).

Where **comm**, a pointer to a structure of type Nag_User, has been added to allow you to pass information to the user-supplied function **g**.

nag_1d_quad_gauss (d01bac)

Withdrawn at Mark 24.

Replaced by nag quad 1d gauss vec (d01uac).

Withdrawn to provide a simpler interface to select the quadrature rule.

Replace quadrule with quad_type as follows:

```
Nag Legendre with Nag Quad Gauss Legendre;
```

Nag Rational with Nag Quad Gauss Rational Adjusted;

Nag Laguerre with Nag Quad Gauss Laguerre;

Nag_Hermite with Nag_Quad_Gauss_Hermite.

 ${\color{red} comm}$ is a pointer to a structure of type Nag_Comm available to allow you to pass information to the user-supplied function ${\bf f}$.

iflag is an integer which you may use to force an immediate exit from nag_quad_1d_gauss_vec (d01uac) in case of an error in the user-supplied function **f**.

 \mathbf{f} may be used to call the original \mathbf{fun} as follows, although it may be more efficient to recode the integrand.

nag_multid_quad_adapt (d01fcc)

Withdrawn at Mark 25.

Replaced by nag multid_quad_adapt_1 (d01wcc).

Where **comm**, a pointer to a structure of type Nag_User, has been added to allow you to pass information to the user-supplied function **f**.

nag_multid_quad_monte_carlo (d01gbc)

Withdrawn at Mark 25.

Replaced by nag multid quad monte carlo 1 (d01xbc).

Where **comm**, a pointer to a structure of type Nag_User, has been added to allow you to pass information to the user-supplied function **f**.

nag_1d_withdraw_quad_gauss_1 (d01tac)

Scheduled for withdrawal at Mark 27.

Replaced by nag quad_1d_gauss_vec (d01uac).

d02 - Ordinary Differential Equations

nag_ode_ivp_rk_range (d02pcc)

Withdrawn at Mark 26.

Replaced by nag_ode_ivp_rkts_range (d02pec) and associated d02p functions.

iwsav is an Integer array of length 130 and rwsav is a double array of length $350 + 32 \times n$.

comm2 is a pointer to a structure of type Nag_Comm available to allow you to pass information to the user defined function f2 (see **f** in nag ode ivp rkts range (d02pec)).

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The definition of f2 (see **f** in nag_ode_ivp_rkts_range (d02pec)) can use the original function **f** as follows:

```
void f2(double t, Integer n, const double *y, double *yp, Nag_Comm *comm2)
{
  Nag_User comm;
  f(n, t, y, yp, &comm);
}
```

nag ode ivp rk onestep (d02pdc)

Withdrawn at Mark 26.

Replaced by nag ode ivp rkts onestep (d02pfc) and associated d02p functions.

nag ode ivp rk step revcomm (d02pgc) offers a reverse communication approach.

```
Old: nag_ode_ivp_rk_setup(n, tstart, yinit, tend, tol, thres, method, task, errass, hstart, &opt, &fail);
    nag_ode_ivp_rk_onestep(n, f, &tnow, ynow, ypnow, &opt, &comm, &fail);

New: nag_ode_ivp_rkts_setup(n, tstart, tend, yinit, tol, thres, method, errass, hstart, iwsav, rwsav, &fail);
    nag_ode_ivp_rkts_onestep(f2, n, &tnow, ynow, ypnow, &comm2, iwsav, rwsav, &fail);
```

iwsav is an Integer array of length 130 and rwsav is a double array of length $350 + 32 \times n$.

comm2 is a pointer to a structure of type Nag_Comm available to allow you to pass information to the user defined function f2 (see **f** in nag_ode_ivp_rkts_range (d02pec)).

The definition of f2 (see **f** in nag_ode_ivp_rkts_range (d02pec)) can use the original function **f** as follows:

```
void f2(double t, Integer n, const double *y, double *yp, Nag_Comm *comm2)
{
   Nag_User comm;
   f(n, t, y, yp, &comm);
}
```

nag_ode_ivp_rk_free (d02ppc)

Withdrawn at Mark 26.

There is no replacement for this function.

nag ode ivp rk setup (d02pvc)

Withdrawn at Mark 26.

Replaced by nag ode ivp rkts setup (d02pqc).

See nag ode ivp rk range (d02pcc) and nag ode ivp rk onestep (d02pdc) for further information.

nag ode ivp rk reset tend (d02pwc)

```
Withdrawn at Mark 26.
```

Replaced by nag ode ivp rkts reset tend (d02prc).

```
Old: nag_ode_ivp_rk_reset_tend(tendnu, &opt, &fail);
New: nag_ode_ivp_rkts_reset_tend(tendnu, iwsav, rwsav, &fail);
```

iwsav is an Integer array of length 130 and rwsav is a double array of length 350.

nag_ode_ivp_rk_interp (d02pxc)

Withdrawn at Mark 26.

Replaced by nag ode ivp rkts interp (d02psc).

```
Old: nag_ode_ivp_rk_interp(n, twant, request, nwant, ywant, ypwant, f, &opt, &comm, &fail);

New: nag_ode_ivp_rkts_interp(n, twant, request, nwant, ywant, ypwant, f2, wcomm, lwcomm, &comm2, iwsav, rwsav, &fail);
```

iwsav is an Integer array of length 130 and rwsav is a double array of length $350 + 32 \times n$.

comm2 is a pointer to a structure of type Nag_Comm available to allow you to pass information to the user defined function f2 (see **f** in nag_ode_ivp_rkts_interp (d02psc)).

wcomm is a double array of length **lwcomm**. See the function document for nag_ode_ivp_rkts_interp (d02psc) for further information.

The definition of f2 (see **f** in nag_ode_ivp_rkts_interp (d02psc)) can use the original function **f** as follows:

```
void f2(double t, Integer n, const double *y, double *yp, Nag_Comm *comm2)
{
  Nag_User comm;
  f(n, t, y, yp, &comm);
}
```

nag_ode_ivp_rk_errass (d02pzc)

Withdrawn at Mark 26.

Replaced by nag ode ivp rkts errass (d02puc).

n must be unchanged from that passed to nag ode ivp rkts setup (d02pqc).

iwsav is an Integer array of length 130 and rwsav is a double array of length $350 + 32 \times n$.

e01 – Interpolation

nag 2d scat interpolant (e01sac)

Withdrawn at Mark 23.

Replaced by nag 2d shep interp (e01sgc) or nag 2d triang interp (e01sjc).

nag_2d_scat_interpolant (e01sac) generates a two-dimensional surface interpolating a set of scattered data points, using either the method of Renka and Cline or a modification of Shepard's method. The replacement functions separate these two methods. e01sac_rk.c (see http://www.nag.co.uk/numeric/cl/nagdoc_cl26/examples/replaced/e01sac_rk.c) provides replacement call information for the Renka and Cline method (nag_2d_shep_interp (e01sgc)) and e01sac_shep.c (see http://www.nag.co.uk/numeric/cl/nagdoc_cl26/examples/replaced/e01sac_shep.c) provides replacement call information for the Shepard's method (nag_2d_triang_interp (e01sjc)).

nag 2d scat eval (e01sbc)

Withdrawn at Mark 23.

Replaced by nag 2d shep eval (e01shc) or nag 2d triang eval (e01skc).

See the example program e01sac_rk.c (see http://www.nag.co.uk/numeric/cl/nagdoc_cl26/examples/replaced/e01sac_rk.c) and e01sac_shep.c (see http://www.nag.co.uk/numeric/cl/nagdoc_cl26/examples/replaced/e01sac_shep.c) for full details.

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nag 2d scat free (e01szc)

Withdrawn at Mark 23.

There is no replacement for this function.

e04 - Minimizing or Maximizing a Function

nag_opt_simplex (e04ccc)

Withdrawn at Mark 24.

Replaced by nag opt simplex easy (e04cbc).

```
Old: nag_opt_simplex(n, funct, x, &objf, &options, &comm, &fail);
New: nag_opt_simplex_easy(n, x, &objf, tolf, tolx, funct, monit, maxcal, &comm, &fail);
```

The options structure has been removed from nag_opt_simplex (e04ccc). The **optim_tol** and **max_iter** members of the **options** structure have been introduced as the arguments **tolf** and **maxcal**, respectively. **tolx** is an additional argument to control tolerance. A new user defined function **monit** has been added to allow you to monitor the optimization process. If no monitoring is required, **monit** may be specified as **NULLFN**.

nag opt bounds no deriv (e04jbc)

Withdrawn at Mark 26.

Replaced by nag_opt_nlp (e04ucc).

See the example program e04jbce.c (see http://www.nag.co.uk/numeric/cl/nagdoc_cl26/examples/replaced/e04jbce.c) for code demonstrating how to use nag_opt_nlp (e04ucc) instead of nag_opt_bounds no deriv (e04jbc).

f01 - Matrix Operations, Including Inversion

nag complex cholesky (f01bnc)

Withdrawn at Mark 25.

Replaced by nag zpotrf (f07frc).

If you were only using nag_complex_cholesky (f01bnc) in order to feed its results into nag_hermitian_lin_eqn_mult_rhs (f04awc), then the simple replacement function given further below, in the section for nag_hermitian_lin_eqn_mult_rhs (f04awc), will suffice. A more thorough replacement

function is given here and it will put the same values in arrays **a** and **p** as nag_complex_cholesky (f01bnc) did.

```
void f01bnc_replacement(Integer n, Complex a[], Integer tda, double p[],
                         NagError *fail)
 Integer i, pdb=n;
 Complex *b;
 b = NAG_ALLOC(n*n, Complex);
 /* replacement factorization routine requires the upper triangle
     to be stored for \mbox{U}^{\mbox{H}^{\mbox{*}}\mbox{U}}, but f01bnc expects the lower triangle
     to be stored so put the lower triangle of a into the upper
     triangle of b */
  /* nag_zge_copy */
  f16tfc(Nag_RowMajor, Nag_ConjTrans, n, n, a, tda, b, pdb, fail);
  /* factorize b */
  /* nag_zpotrf */
 f07frc(Nag_RowMajor, Nag_Upper, n, b,pdb, fail);
  /* diagonal elements to populate the p array */
 for (i = 0; i < n; ++i) p[i] = 1.0/b[i*tda+i].re;
  /* overwrite the off-diagonal upper triangle of a with U */
  /* nag_ztr_copy */
 fl6tec(Nag_RowMajor, Nag_Upper, Nag_NoTrans, Nag_UnitDiag, n, b, pdb, a,
         tda, fail);
 NAG_FREE(b);
```

nag_real_qr (f01qcc)

Withdrawn at Mark 25. Replaced by nag dgeqrf (f08aec).

The subdiagonal elements of **a** and the elements of **zeta** returned by nag_dgeqrf (f08aec) are not the same as those returned by nag_real_qr (f01qcc). Subsequent calls to nag_real_apply_q (f01qdc) or nag_real_form_q (f01qec) must also be replaced by calls to nag_dorgqr (f08afc) or nag_dormqr (f08agc) as shown below.

nag_real_apply_q (f01qdc)

Withdrawn at Mark 25.

Replaced by nag_dormqr (f08agc).

The following replacement is valid only if the previous call to nag_real_qr (f01qcc) has been replaced by a call to nag dgeqrf (f08aec) as shown below. It also assumes that the second argument of

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nag_real_apply_q (f01qdc) is set to **wheret** = Nag_ElementsSeparate, which is appropriate if the contents of **a** and **zeta** have not been changed after the call of nag real qr (f01qcc).

nag_real_form_q (f01qec)

Withdrawn at Mark 25. Replaced by nag_dorgqr (f08afc).

The following replacement is valid only if the previous call to nag_real_qr (f01qcc) has been replaced by a call to nag_dgeqrf (f08aec) as shown below. It also assumes that the first argument of nag_real_form_q (f01qec) is set to **wheret** = Nag_ElementsSeparate, which is appropriate if the contents of **a** and **zeta** have not been changed after the call of nag real qr (f01qcc).

nag_complex_qr (f01rcc)

Withdrawn at Mark 25. Replaced by nag_zgeqrf (f08asc).

The subdiagonal elements of **a** and the elements of **theta** returned by nag_zgeqrf (f08asc) are not the same as those returned by nag_complex_qr (f01rcc). Subsequent calls to nag_complex_apply_q (f01rdc) or nag_complex_form_q (f01rec) must also be replaced by calls to nag_zunmqr (f08auc) or nag_zungqr (f08atc) as shown below.

nag_complex_apply_q (f01rdc)

Withdrawn at Mark 25. Replaced by nag zunmqr (f08auc).

The following replacement is valid only if the previous call to nag_complex_qr (f01rcc) has been replaced by a call to nag_zgeqrf (f08asc) as shown below. It also assumes that the second argument of nag_complex_apply_q (f01rdc) is set to **wheret** = Nag_ElementsSeparate, which is appropriate if the contents of **a** and **theta** have not been changed after the call of nag complex qr (f01rcc).

nag_complex_form_q (f01rec)

Withdrawn at Mark 25. Replaced by nag zungqr (f08atc).

The following replacement is valid only if the previous call to nag_complex_qr (f01rcc) has been replaced by a call to nag_zgeqrf (f08asc) as shown below. It also assumes that the first argument of nag_complex_form_q (f01rcc) is set to **wheret** = Nag_ElementsSeparate, which is appropriate if the contents of **a** and **theta** have not been changed after the call of nag_complex_qr (f01rcc).

f02 – Eigenvalues and Eigenvectors

nag real symm eigenvalues (f02aac)

```
Withdrawn at Mark 26.
Replaced by nag_dsyev (f08fac).
Old: nag_real_symm_eigenvalues(n, a, tda, r, &fail);
New: nag_dsyev(Nag_RowMajor, Nag_EigVals, Nag_Lower, n, a, tda, r, &fail);
```

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nag real symm eigensystem (f02abc)

```
Withdrawn at Mark 26.

Replaced by nag_dsyev (f08fac).

Old: nag_real_symm_eigensystem(n, a, tda, r, v, tdv, &fail);

New: nag_dtr_copy (Nag_RowMajor, Nag_Lower, Nag_NoTrans, Nag_NonUnitDiag, n, a, tda, v, tdv, &fail);

nag_dsyev(Nag_RowMajor, Nag_DoBoth, Nag_Lower, n, v, tdv, r, &fail);
```

If nag_real_symm_eigensystem (f02abc) was called with the same array supplied for v and a, then the call to nag dtr copy (f16qec) may be omitted.

nag real symm general eigenvalues (f02adc)

```
Withdrawn at Mark 26.
Replaced by nag_dsygv (f08sac).

Old: nag_real_symm_general_eigenvalues(n, a, tda, b, tdb, r, &fail);
New: nag_dsygv(Nag_RowMajor, 1, Nag_EigVals, Nag_Upper, n, a, tda, b, tdb, r, &fail);
```

Note that the call to nag_dsygv (f08sac) will overwrite the upper triangles of the arrays **a** and **b** and leave the subdiagonal elements unchanged, whereas the call to nag_real_symm_general_eigenvalues (f02adc) overwrites the lower triangle and leaves the elements above the diagonal unchanged.

nag_real_symm_general_eigensystem (f02aec)

```
Withdrawn at Mark 26.
Replaced by nag_dsygv (f08sac).

Old: nag_real_symm_general_eigensystem(n, a, tda, b, tdb, r, v, tdv, &fail);

New: nag_dtr_copy (Nag_RowMajor, Nag_Upper, Nag_NoTrans, Nag_NonUnitDiag, n, a, tda, v, tdv, &fail);

nag_dsygv(Nag_RowMajor, 1, Nag_DoBoth, Nag_Upper, n, v, tdv, b, tdb, r, &fail);
```

Note that the call to nag_dsygv (f08sac) will overwrite the upper triangle of the array \mathbf{b} and leave the subdiagonal elements unchanged, whereas the call to nag_real_symm_general_eigensystem (f02aec) overwrites the lower triangle and leaves the elements above the diagonal unchanged. The call to nag_dtr_copy (f16qec) copies \mathbf{a} to \mathbf{v} , so \mathbf{a} is left unchanged. If nag_real_symm_general_eigensystem (f02aec) was called with the same array supplied for \mathbf{v} and \mathbf{a} , then the call to nag_dtr_copy (f16qec) may be omitted.

nag real eigenvalues (f02afc)

where **wr** and **wi** are double arrays of lengths n such that $\mathbf{wr}[i-1] = \mathbf{r}[i-1].re$ and $\mathbf{wi}[i-1] = \mathbf{r}[i-1].im$, for $i=1,2,\ldots,n$; **vl** and **vr** are double arrays of length 1 (not used in this call); the iteration counts (returned by nag_real_eigenvalues (f02afc) in the array **iter**) are not available from nag_dgeev (f08nac).

nag real eigensystem (f02agc)

where **wr** and **wi** are double arrays of lengths n such that $\mathbf{wr}[i-1] = \mathbf{r}[i-1].re$ and $\mathbf{wi}[i-1] = \mathbf{r}[i-1].im$, for i = 1, 2, ..., n; **vl** is a double array of length 1 (not used in this call) and **vr** is a double array of length $\mathbf{n} \times \mathbf{n}$; the iteration counts (returned by nag_real_eigensystem (f02agc) in the array **iter**) are not available from nag dgeev (f08nac).

Eigenvector information is stored differently in vr:

```
\mathbf{v}[j].re = \mathbf{vr}[j] if \mathbf{wi}[j] = 0.0.

\mathbf{v}[j].re = \mathbf{vr}[j] and \mathbf{v}[j].im = \mathbf{vr}[j+1] and \mathbf{v}[j+1].re = \mathbf{vr}[j] and \mathbf{v}[j+1].im = -\mathbf{vr}[j+1] if \mathbf{wi}[j] \neq 0 and \mathbf{wi}[j] = -\mathbf{wi}[j+1].
```

nag hermitian eigenvalues (f02awc)

```
Withdrawn at Mark 26.
```

Replaced by nag zheev (f08fnc).

```
Old: nag_hermitian_eigenvalues(n, a, tda, r, &fail);
New: nag_zheev(Nag_RowMajor, Nag_EigVals, Nag_Lower, n, a, tda, r, &fail);
```

nag_hermitian_eigensystem (f02axc)

```
Withdrawn at Mark 26.
```

Replaced by nag zheev (f08fnc).

```
Old: nag_hermitian_eigensystem(n, a, tda, r, v, tdv, &fail);
New: nag_ztr_copy(Nag_RowMajor, Nag_Lower, Nag_NoTrans, Nag_NonUnitDiag, n, a, tda, v, tdv, &fail);
nag_zheev(Nag_RowMajor, Nag_DoBoth, Nag_Lower, n, v, tdv, r, &fail);
```

If nag_hermitian_eigensystem (f02axc) was called with the same arrays supplied for v and a, then the call to nag ztr copy (f16tec) may be omitted.

nag real general eigensystem (f02bjc)

```
Withdrawn at Mark 26.
```

Replaced by nag dggev (f08wac).

where alphar and alphai are double arrays of lengths n such that alphar[i-1] = alfa[i-1].re and alphai[i-1] = alfa[i-1].im, for i = 1, 2, ..., n.

nag real svd (f02wec)

Withdrawn at Mark 26.

Replaced by nag_dgesvd (f08kbc).

work must be a one-dimensional double array of length $min(\mathbf{m}, \mathbf{n})$; the iteration count (returned by nag real svd (f02wec) in the argument iter) is not available from nag dgesvd (f08kbc).

Please note that the facility to return Q^TB is not provided so arguments **ncolb** and **b** are not required. Instead, nag_dgesvd (f08kbc) has an option to return the entire $\mathbf{m} * \mathbf{m}$ orthogonal matrix Q, referred to as \mathbf{u} in its documentation, through its 8th argument.

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nag_complex_svd (f02xec)

Withdrawn at Mark 26. Replaced by nag zgesvd (f08kpc).

rwork must be a one-dimensional double array of length $min(\mathbf{m}, \mathbf{n})$; the iteration count (returned by nag complex svd (f02xec) in the argument **iter**) is not available from nag zgesvd (f08kpc).

Please note that the facility to return Q^HB is not provided so arguments **ncolb** and **b** are not required. Instead, nag_zgesvd (f08kpc) has an option to return the entire $\mathbf{m} * \mathbf{m}$ unitary matrix Q, referred to as \mathbf{u} in its documentation, through its 8th argument.

f03 - Determinants

nag_real_cholesky (f03aec)

Withdrawn at Mark 25.

Replaced by nag_dpotrf (f07fdc) and nag_det_real_sym (f03bfc).

nag_dpotrf (f07fdc) performs the Cholesky factorization and nag_det_real_sym (f03bfc) calculates the determinant from the factored form.

Note: subsequent solution of linear systems using the Cholesky factorization performed by nag_dpotrf (f07fdc) should be performed using nag_dpotrs (f07fec)).

nag_real_lu (f03afc)

```
Withdrawn at Mark 25.
```

Replaced by nag dgetrf (f07adc) and nag det real gen (f03bac).

```
void f03afc_replacement(Integer n, double a[], Integer tda,
   Integer pivot[], double *detf, Integer *dete, NagError *fail)
{
   /* nag_dgetrf */
   f07adc(Nag_RowMajor, n, n, a, tda, pivot, fail);
   /* nag_det_real_gen */
   f03bac(Nag_RowMajor, n, a, tda, pivot, detf, dete, fail);
   /* the factorization in a will be different */
   /* the array pivot will be different */
}
```

Note: subsequent solution of linear systems using the LU factorization performed by nag_dgetrf (f07adc) should be performed using nag_dgetrs (f07aec)).

nag complex lu (f03ahc)

 nag_zgetrf (f07arc) performs the LU factorization and $nag_det_complex_gen$ (f03bnc) calculates the determinant from the factored form.

Note: the details of the LU factorization performed by nag_zgetrf (f07arc) differ from those performed by nag_complex_lu (f03ahc); subsequent solution of linear systems using the LU factorization performed by nag_zgetrf (f07arc) should be performed using nag_zgetrs (f07asc). The determinant returned by nag_det_complex_gen (f03bnc) independently scales the real and imaginary parts whereas the determinant returned by nag_complex_lu (f03ahc) used a single scaling factor.

f04 - Simultaneous Linear Equations

The factorization and solution of a positive definite linear system can be handled by calls to functions from Chapter f04.

nag_complex_lin_eqn_mult_rhs (f04adc)

```
Withdrawn at Mark 25.
Replaced by nag complex gen lin solve (f04cac).
void f04adc_replacement(Integer n, Integer nrhs,
    Complex a[], Integer tda, const Complex b[], Integer tdb,
    Complex x[], Integer tdx, NagError *fail)
  Integer *ipiv;
  double roond, errbnd;
  ipiv = NAG_ALLOC(n, Integer);
  /* nag_zge_copy */
  f16tfc(Nag_RowMajor, Nag_NoTrans, n, nrhs, b, tdb, x, tdx, fail);
  /* nag_complex_gen_lin_solve */
 f04cac(Nag_RowMajor, n, nrhs, a, tda, ipiv, x,
tdx, &rcond, &errbnd, fail);
  /* The factorization in a will be different */
  /* Error codes will be different */
  /* Condition number and error bounds are available to you */
  NAG_FREE(ipiv);
```

nag real cholesky solve mult rhs (f04agc)

Withdrawn at Mark 25. Replaced by nag_dpotrs (f07fec).

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It is assumed that the matrix has been factorized by a call to nag_dpotrf (f07fdc) rather than nag real cholesky (f03aec). The array **p** is no longer required.

```
void f03aec_replacement(Integer n, double a[], Integer tda,
     double p[], double *detf, Integer *dete, NagError *fail)
  /* nag_dpotrf /*
 f07fdc(Nag_RowMajor, Nag_Upper, n, a, tda, fail);
  /* nag_det_real_sym */
 f03bfc(Nag_RowMajor, n, a, tda, detf, dete, fail);
 /* p is not used */
 /* the factorization in a will be different */
void f04agc_replacement(Integer n, Integer nrhs, double a[],
  Integer tda, double p[], const double b[], Integer tdb, double x[],
  Integer tdx, NagError *fail)
  /* nag_dge_copy */
 f16qfc(Naq_RowMajor, Naq_NoTrans, n, nrhs, b, tdb, x, tdx, fail);
  /* nag_dpotrs */
 f07fec(Nag_RowMajor, Nag_Upper, n, nrhs, a, tda, x, tdx, fail);
 /* p is not used */
```

nag_real_lu_solve_mult_rhs (f04ajc)

Withdrawn at Mark 25.

Replaced by nag dgetrs (f07aec).

It is assumed that the matrix has been factorized by a call to nag_dgetrf (f07adc) rather than nag_real_lu (f03afc).

```
void f03afc_replacement(Integer n, double a[], Integer tda,
    Integer pivot[], double *detf, Integer *dete, NagError *fail)
{
    /* nag_dgetrf */
    f07adc(Nag_RowMajor, n, n, a, tda, pivot, fail);
    /* nag_det_real_gen */
    f03bac(Nag_RowMajor, n, a, tda, pivot, detf, dete, fail);
    /* the call to f03bac is not needed if you don't want determinants */
}

void f04ajc_replacement(Integer n, Integer nrhs, const double a[],
    Integer tda, const Integer pivot[], double b[], Integer tdb,
    NagError *fail)
{
    /* nag_dgetrs */
    f07aec(Nag_RowMajor, Nag_NoTrans, n, nrhs, a, tda, pivot, b, tdb, fail);
}
```

nag_complex_lu_solve_mult_rhs (f04akc)

```
Withdrawn at Mark 25.
Replaced by nag zgetrs (f07asc).
void f03ahc_replacement(Integer n, Complex a[], Integer tda,
     Integer pivot[], Complex *det, Integer *dete, NagError *fail)
 Complex d=\{0,0\};
 Integer id[2] = \{0,0\};
  /* nag_zgetrf */
 f07arc(Nag_RowMajor, n, n, a, tda, pivot, fail);
  /* nag_det_complex_gen */
 f03bnc(Nag_RowMajor, n, a, tda, pivot, &d, id, fail);
 /* Bring real and imaginary parts to a common scale */
 *dete = MAX(id[0],id[1]);
 det->re = ldexp(d.re,id[0]-*dete);
 det->im = ldexp(d.im,id[1]-*dete);
  /* the factorization in a will be different */
void f04akc_replacement(Integer n, Integer nrhs, const Complex a[],
 Integer tda, const Integer pivot[], Complex b[], Integer tdb,
 NagError *fail)
  /* nag_zgetrs */
   f07asc(Nag_RowMajor, Nag_NoTrans, n, nrhs, a, tda, pivot, b, tdb, fail );
}
```

It is assumed that the matrix has been factorized by a call to nag_zgetrf (f07arc) rather than nag_complex_lu (f03ahc).

nag_real_lin_eqn (f04arc)

```
Withdrawn at Mark 25.
Replaced by nag real gen lin solve (f04bac).
void f04arc_replacement(Integer n, double a[], Integer tda,
  const double b[], double x[], NagError *fail)
  Integer *ipiv;
  double rcond, errbnd;
  ipiv = NAG_ALLOC(n, Integer);
  /* nag_dge_copy */
  f16qfc(Nag_RowMajor, Nag_NoTrans, n, 1, b, 1, x, 1, fail);
  /* nag_real_gen_lin_solve */
  f04bac(Nag_RowMajor, n, 1, a, tda, ipiv, x, 1,
 &rcond, &errbnd, fail);
  /* The factorization in a will be different */
  /* Error codes will be different */
  /* Condition number and error bounds are available to you */
  NAG_FREE(ipiv);
}
```

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nag hermitian lin eqn mult rhs (f04awc)

```
Withdrawn at Mark 25.
Replaced by nag_zpotrs (f07fsc).
void f01bnc_replacement(Integer n, Complex a[], Integer tda,
    double p[], NagError *fail)
{
    /* nag_zpotrf */
    f07frc(Nag_RowMajor, Nag_Lower, n, a, tda, fail);
}

void f04awc_replacement(Integer n, Integer nrhs, const Complex a[],
    Integer tda, const double p[], const Complex b[],
    Integer tdb, Complex x[], Integer tdx, NagError *fail)
{
    /* nag_zge_copy */
    f16tfc(Nag_RowMajor, Nag_NoTrans, n, nrhs, b, tdb, x, tdx, fail);
    /* nag_zpotrs */
    f07fsc(Nag_RowMajor, Nag_Lower, n, nrhs, a, tda, x, tdx, fail);
}
```

Note that the preceding call to nag_complex_cholesky (f01bnc) has been replaced by nag_zpotrf (f07frc).

f06 - Linear Algebra Support Functions

The functions in Chapter f16 provide greater functionality than their corresponding functions in Chapter f06. The essential differences are:

The **order** argument. This provides the flexibility to operate on matrix data stored in row or column major order.

The addition of the fail argument to trap data errors. The f06 functions used to abort noisily.

The enumeration types and members use NAG_ as the prefix. This is to guard against accidental use of non-NAG enums.

Scale factors have been introduced in some functions. For example nag_dtrmv (f16pfc) has an extra argument, **alpha** which was not present in the corresponding old_dtrmv (f06pfc) function.

old dgemv (f06pac)

```
Withdrawn at Mark 23.
Replaced by nag dgemv (f16pac).
```

old dgbmv (f06pbc)

```
Withdrawn at Mark 23.
Replaced by nag dgbmv (f16pbc).
```

old dsymv (f06pcc)

```
Withdrawn at Mark 23. Replaced by nag_dsymv (f16pcc).
```

old_dsbmv (f06pdc)

```
Withdrawn at Mark 23.
Replaced by nag_dsbmv (f16pdc).
```

old dspmv (f06pec)

```
Withdrawn at Mark 23. Replaced by nag_dspmv (f16pec).
```

old dtrmv (f06pfc)

Withdrawn at Mark 23. Replaced by nag dtrmv (f16pfc).

old dtbmv (f06pgc)

Withdrawn at Mark 23. Replaced by nag dtbmv (f16pgc).

old_dtpmv (f06phc)

Withdrawn at Mark 23. Replaced by nag dtpmv (f16phc).

old_dtrsv (f06pjc)

Withdrawn at Mark 23. Replaced by nag dtrsv (f16pjc).

old dtbsv (f06pkc)

Withdrawn at Mark 23. Replaced by nag dtbsv (f16pkc).

old dtpsv (f06plc)

Withdrawn at Mark 23. Replaced by nag dtpsv (f16plc).

old_dger (f06pmc)

Withdrawn at Mark 23. Replaced by nag_dger (f16pmc).

old_dsyr (f06ppc)

Withdrawn at Mark 23. Replaced by nag_dsyr (f16ppc).

old dspr (f06pqc)

Withdrawn at Mark 23. Replaced by nag dspr (f16pqc).

old dsyr2 (f06prc)

Withdrawn at Mark 23. Replaced by nag_dsyr2 (f16prc).

old dspr2 (f06psc)

Withdrawn at Mark 23. Replaced by nag dspr2 (f16psc).

old_zgemv (f06sac)

Withdrawn at Mark 23. Replaced by nag_zgemv (f16sac).

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old zgbmv (f06sbc)

Withdrawn at Mark 23. Replaced by nag zgbmv (f16sbc).

old zhemv (f06scc)

Withdrawn at Mark 23. Replaced by nag zhemv (f16scc).

old_zhbmv (f06sdc)

Withdrawn at Mark 23. Replaced by nag zhbmv (f16sdc).

old_zhpmv (f06sec)

Withdrawn at Mark 23. Replaced by nag zhpmv (f16sec).

old ztrmv (f06sfc)

Withdrawn at Mark 23. Replaced by nag ztrmv (f16sfc).

old ztbmv (f06sgc)

Withdrawn at Mark 23. Replaced by nag ztbmv (f16sgc).

old_ztpmv (f06shc)

Withdrawn at Mark 23. Replaced by nag_ztpmv (f16shc).

old ztrsv (f06sjc)

Withdrawn at Mark 23. Replaced by nag_ztrsv (f16sjc).

old ztbsv (f06skc)

Withdrawn at Mark 23. Replaced by nag ztbsv (f16skc).

old ztpsv (f06slc)

Withdrawn at Mark 23. Replaced by nag_ztpsv (f16slc).

old zgeru (f06smc)

Withdrawn at Mark 23. Replaced by nag zger (f16smc).

old_zgerc (f06snc)

Withdrawn at Mark 23. Replaced by nag zger (f16smc).

old_zher (f06spc)

Withdrawn at Mark 23. Replaced by nag zher (f16spc).

old_zhpr (f06sqc)

Withdrawn at Mark 23. Replaced by nag zhpr (f16sqc).

old_zher2 (f06src)

Withdrawn at Mark 23. Replaced by nag zher2 (f16src).

old_zhpr2 (f06ssc)

Withdrawn at Mark 23. Replaced by nag zhpr2 (f16ssc).

old_dgemm (f06yac)

Withdrawn at Mark 23. Replaced by nag dgemm (f16yac).

old_dsymm (f06ycc)

Withdrawn at Mark 23. Replaced by nag dsymm (f16ycc).

old_dtrmm (f06yfc)

Withdrawn at Mark 23. Replaced by nag_dtrmm (f16yfc).

old_dtrsm (f06yjc)

Withdrawn at Mark 23. Replaced by nag_dtrsm (f16yjc).

old dsyrk (f06ypc)

Withdrawn at Mark 23. Replaced by nag dsyrk (f16ypc).

old dsyr2k (f06yrc)

Withdrawn at Mark 23. Replaced by nag_dsyr2k (f16yrc).

old zgemm (f06zac)

Withdrawn at Mark 23. Replaced by nag zgemm (f16zac).

old_zhemm (f06zcc)

Withdrawn at Mark 23. Replaced by nag_zhemm (f16zcc).

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old ztrmm (f06zfc)

Withdrawn at Mark 23. Replaced by nag ztrmm (f16zfc).

old ztrsm (f06zjc)

Withdrawn at Mark 23. Replaced by nag ztrsm (f16zjc).

old zherk (f06zpc)

Withdrawn at Mark 23. Replaced by nag zherk (f16zpc).

old_zher2k (f06zrc)

Withdrawn at Mark 23. Replaced by nag zher2k (f16zrc).

old zsymm (f06ztc)

Withdrawn at Mark 23. Replaced by nag zsymm (f16ztc).

old zsyrk (f06zuc)

Withdrawn at Mark 23. Replaced by nag zsyrk (f16zuc).

old zsyr2k (f06zwc)

Withdrawn at Mark 23. Replaced by nag zsyr2k (f16zwc).

g01 - Simple Calculations on Statistical Data

nag_summary_stats_1var (g01aac)

Withdrawn at Mark 26.

Replaced by nag summary_stats_onevar (g01atc).

Withdrawn because on output, additional information was needed to allow large datasets to be processed in blocks and the results combined through a call to nag_summary_stats_onevar_combine (g01auc). This information is returned in **rcomm**.

nag_deviates_normal_dist (g01cec)

```
Withdrawn at Mark 24.
Replaced by nag_deviates_normal (g01fac).
Old: x = nag_deviates_normal_dist(p, &fail);
New: x = nag_deviates_normal(Nag_LowerTail, p, &fail);
```

g02 - Correlation and Regression Analysis

nag_full_step_regsn_monit (g02ewc)

Withdrawn at Mark 25.

Replaced by nag full step regsn monfun (g02efg) (see monfun in nag full step regsn (g02efc)).

```
Old: nag_full_step_regsn_monit(flag, var, val, &fail)
New: nag_full_step_regsn_monfun(flag, var, val, &fail)
```

Note: it is unlikely that you will need to call this function directly. Rather it will be supplied as a function argument to nag_full_step_regsn (g02efc) when monitoring information is required.

g05 - Random Number Generators

nag random continuous uniform (g05cac)

```
Withdrawn at Mark 24.
Replaced by nag_rand_basic (g05sac).

Old:
    /* nag_random_continuous_uniform (g05cac) */
    for (i = 0; i < n; i++)
        x[i] = nag_random_continuous_uniform();

New:
    /* nag_rand_basic (g05sac) */
    nag_rand_basic(n,state,x,&fail);</pre>
```

The Integer array **state** in the call to nag_rand_basic (g05sac) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_basic (g05sac) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization. Due to changes in the underlying code the sequence of values produced by nag_rand_basic (g05sac) is likely to be different from those produced by nag_random_continuous_uniform (g05cac).

nag random init repeatable (g05cbc)

```
Withdrawn at Mark 24.
Replaced by nag_rand_init_repeatable (g05kfc).

Old:
    /* nag_random_init_repeatable (g05cbc) */
    nag_random_init_repeatable(i);

New:
    lseed = 1;
    seed[0] = i;
    genid = Nag_Basic;
    subid = 1;

    /* nag_rand_init_repeatable (g05kfc) */
    nag_rand_init_repeatable(genid,subid,seed,lseed,state,&lstate,&fail);
```

The Integer array **state** in the call to nag_rand_init_repeatable (g05kfc) contains information on the base generator being used. The base generator is chosen via the integer arguments **genid** and **subid**. The required length of the array **state** depends on the base generator chosen. Due to changes in the underlying code a sequence of values produced by using a random number generator initialized via a call to nag_rand_init_repeatable (g05kfc) is likely to be different from a sequence produced by a generator initialized by nag random init repeatable (g05cbc), even if the same value for **i** is used.

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Note: it may still be necessary to call nag_random_init_repeatable (g05cbc) rather than the replacement function nag_rand_init_repeatable (g05kfc) when using nag_multid_quad_monte_carlo_1 (d01xbc). See Section 10 in nag_multid_quad_monte_carlo_1 (d01xbc) for additional information.

nag_random_init_nonrepeatable (g05ccc)

```
Withdrawn at Mark 24.
Replaced by nag_rand_init_nonrepeatable (g05kgc).

Old:
    /* nag_random_init_nonrepeatable (g05ccc) */
    nag_random_init_nonrepeatable();

New:
    genid = Nag_Basic;
    subid = 1;

    /* nag_rand_init_nonrepeatable (g05kgc) */
    nag_rand_init_nonrepeatable(genid,subid,state,&lstate,&fail);
```

The Integer array **state** in the call to nag_rand_init_nonrepeatable (g05kgc) contains information on the base generator being used. The base generator is chosen via the integer arguments **genid** and **subid**. The required length of the array **state** depends on the base generator chosen.

Note: it may still be necessary to call nag_random_init_nonrepeatable (g05ccc) rather than the replacement function nag_rand_init_nonrepeatable (g05kgc) when using nag_multid_quad_monte_car lo_1 (d01xbc). See Section 10 in nag_multid_quad_monte_carlo_1 (d01xbc) for additional information.

nag_save_random_state (g05cfc)

Withdrawn at Mark 24.

There is no replacement for this function.

```
Old:
    /* nag_save_random_state (g05cfc) */
    nag_save_random_state(istate,xstate);
New:
    for (i = 0; i < lstate; i++)
        istate[i] = state[i];</pre>
```

The state of the base generator for the group of functions nag_rand_init_repeatable (g05kfc), nag_rand_init_nonrepeatable (g05kgc), nag_rand_leap_frog (g05khc), nag_rand_skip_ahead (g05kjc), nag_rand_permute (g05ncc), nag_rand_sample (g05ndc), nag_rand_agarchI (g05pdc)—nag_rand_2_way_table (g05pzc), nag_rand_copula_students_t (g05rcc)—nag_rand_matrix_multi_normal (g05rzc), g05s and g05t can be saved by simply creating a local copy of the array **state**. The first element of the **state** array contains the number of elements that are used by the random number generating functions, therefore either this number of elements can be copied, or the whole array (as defined in the calling program).

nag restore random state (g05cgc)

Withdrawn at Mark 24.

There is no replacement for this function.

```
Old:
    /* nag_restore_random_state (g05cgc) */
    nag_restore_random_state(istate,xstate,&fail);
New:
    for (i = 0; i < lstate; i++)
        state[i] = istate[i];</pre>
```

The state of the base generator for the group of functions nag_rand_init_repeatable (g05kfc), nag_rand_init_nonrepeatable (g05kgc), nag_rand_leap_frog (g05khc), nag_rand_skip_ahead (g05kjc), nag_rand_permute (g05ncc), nag_rand_sample (g05ndc), nag_rand_agarchI (g05pdc)-nag_rand_2 way_table (g05pzc), nag_rand_copula_students_t (g05rcc)-nag_rand_matrix_multi_normal (g05rzc), g05s and g05t can be restored by simply copying back the previously saved copy of the **state** array. The first element of the **state** array contains the number of elements that are used by the random number

generating functions, therefore either this number of elements can be copied, or the whole array (as defined in the calling program).

nag_random_continuous_uniform_ab (g05dac)

```
Withdrawn at Mark 24.
Replaced by nag_rand_uniform (g05sqc).

Old:
    for (i = 0; i < n; i++)
        /* nag_random_continuous_uniform_ab (g05dac) */
        x[i] = nag_random_continuous_uniform_ab(aa,bb);

New:
    a = (aa < bb) ? aa : bb;
    b = (aa < bb) ? bb : aa;

/* nag_rand_uniform (g05sqc) */
    nag_rand_uniform(n,a,b,state,x,&fail);</pre>
```

The old function nag_random_continuous_uniform_ab (g05dac) returns a single variate at a time, whereas the new function nag_rand_uniform (g05sqc) returns a vector of $\bf n$ values in one go. In nag_rand_uniform (g05sqc) the minimum value must be held in the argument $\bf a$ and the maximum in argument $\bf b$, therefore $\bf a < \bf b$. This was not the case for the equivalent arguments in nag_random_continuous uniform ab (g05dac).

The Integer array **state** in the call to nag_rand_uniform (g05sqc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_uniform (g05sqc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization. Due to changes in the underlying code the sequence of values produced by nag_rand_uniform (g05sqc) is likely to be different from those produced by nag_random_continuous_uniform_ab (g05dac).

nag random exp (g05dbc)

```
Withdrawn at Mark 24.
Replaced by nag_rand_exp (g05sfc).

Old:
    for (i = 0; i < n; i++)
        /* nag_random_exp (g05dbc) */
        x[i] = nag_random_exp(aa);

New:
    a = fabs(aa);

    /* nag_rand_exp (g05sfc) */
    nag_rand_exp(n,a,state,x,&fail);</pre>
```

The old function nag_random_exp (g05dbc) returns a single variate at a time, whereas the new function nag_rand_exp (g05sfc) returns a vector of **n** values in one go. In nag_rand_exp (g05sfc) argument **a** must be non-negative, this was not the case for the equivalent argument in nag_random_exp (g05dbc).

The Integer array **state** in the call to nag_rand_exp (g05sfc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_exp (g05sfc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization. Due to changes in the underlying code the sequence of values produced by nag_rand_exp (g05sfc) is likely to be different from those produced by nag_random exp (g05dbc).

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nag_random_normal (g05ddc)

Withdrawn at Mark 24.
Replaced by nag_rand_normal (g05skc).

Old:
 for (i = 0; i < n; i++)
 /* nag_random_normal (g05ddc) */
 x[i] = nag_random_normal(xmu,sd);

New:
 /* nag_rand_normal (g05skc) */
 nag_rand_normal(n,xmu,var,state,x,&fail);</pre>

The old function nag_random_normal (g05ddc) returns a single variate at a time, whereas the new function nag_rand_normal (g05skc) returns a vector of **n** values in one go. nag_rand_normal (g05skc) expects the variance of the Normal distribution (argument **var**), compared to nag_random_normal (g05ddc) which expected the standard deviation.

The Integer array **state** in the call to nag_rand_normal (g05skc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_normal (g05skc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization. Due to changes in the underlying code the sequence of values produced by nag_rand_normal (g05skc) is likely to be different from those produced by nag_random_normal (g05ddc).

nag_random_discrete_uniform (g05dyc)

```
Withdrawn at Mark 24.
Replaced by nag_rand_discrete_uniform (g05tlc).

Old:
    for (i = 0; i < n; i++)
        /* nag_random_discrete_uniform (g05dyc) */
        x[i] = nag_random_discrete_uniform(aa,bb);

New:
    a = (aa < bb) ? aa : bb;
    b = (aa < bb) ? bb : aa;
    /* nag_rand_discrete_uniform (g05tlc) */</pre>
```

nag_rand_discrete_uniform(n,a,b,state,x,&fail);

The old function nag_random_discrete_uniform (g05dyc) returns a single variate at a time, whereas the new function nag_rand_discrete_uniform (g05tlc) returns a vector of \mathbf{n} values in one go. In nag_rand_discrete_uniform (g05tlc) the minimum value must be held in the argument \mathbf{a} and the maximum in argument \mathbf{b} , therefore $\mathbf{a} \leq \mathbf{b}$. This was not the case for the equivalent arguments in nag_random_discrete_uniform (g05dyc).

The Integer array **state** in the call to nag_rand_discrete_uniform (g05tlc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_discrete_uni form (g05tlc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization. Due to changes in the underlying code the sequence of values produced by nag_rand_discrete_uniform (g05tlc) is likely to be different from those produced by nag_random_discrete_uniform (g05dyc).

nag_ref_vec_multi_normal (g05eac)

The old function nag_ref_vec_multi_normal (g05eac) sets up a reference vector for use by nag_return_multi_normal (g05ezc). The functionality of both these functions has been combined into the single new function nag_rand_matrix_multi_normal (g05rzc). Setting $mode = Nag_InitializeReference$ in the call to nag_rand_matrix_multi_normal (g05rzc) only sets up the double reference vector \mathbf{r} and hence mimics the functionality of nag_ref_vec_multi_normal (g05eac).

The length of the double reference vector, \mathbf{r} , in nag_rand_matrix_multi_normal (g05rzc) must be at least $\mathbf{m} \times (\mathbf{m}+1)+1$. In contrast to the equivalent argument in nag_ref_vec_multi_normal (g05eac), this array must be allocated in the calling program.

nag_ref_vec_poisson (g05ecc)

```
Withdrawn at Mark 24.
Replaced by nag_rand_poisson (g05tjc).
```

```
Old:
    /* nag_ref_vec_poisson (g05ecc) */
    nag_ref_vec_poisson(t,&r,&fail);
    for (i = 0; i < n; i++)
        /* nag_return_discrete (g05eyc) */
        x[i] = nag_return_discrete(r);

New:
    mode = Nag_InitializeAndGenerate;
    lr = 30 + (Integer) (20 * sqrt(t) + t);
    r = NAG_ALLOC(lr,double);

    /* nag_rand_poisson (g05tjc) */
    nag_rand_poisson(mode,n,t,r,lr,state,x,&fail);</pre>
```

The old function nag_ref_vec_poisson (g05ecc) sets up a reference vector for use by nag_return_discrete (g05eyc). The replacement function nag_rand_poisson (g05tjc) is now used to both set up a reference vector and generate the required variates. Setting mode = Nag_InitializeReference in the call to nag_rand_poisson (g05tjc) sets up the double reference vector \mathbf{r} and hence mimics the functionality of nag_ref_vec_poisson (g05ecc). Setting mode = Nag_GenerateFromReference generates a series of variates from a reference vector mimicking the functionality of nag_return_discrete (g05eyc) for this particular distribution. Setting mode = Nag_InitializeAndGenerate initializes the reference vector and generates the variates in one go.

The function nag_return_discrete (g05eyc) returns a single variate at a time, whereas the new function nag rand poisson (g05tjc) returns a vector of **n** values in one go.

The length of the double reference vector, **r**, in nag_rand_poisson (g05tjc), must be allocated in the calling program in contrast to the equivalent argument in nag_ref_vec_poisson (g05ecc), see the documentation for more details.

The Integer array **state** in the call to nag_rand_poisson (g05tjc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_poisson (g05tjc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The

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required length of the array **state** will depend on the base generator chosen during initialization. Due to changes in the underlying code the sequence of values produced by nag_rand_poisson (g05tjc) is likely to be different from those produced by a combination of nag_ref_vec_poisson (g05ecc) and nag return discrete (g05eyc).

nag ref vec binomial (g05edc)

```
Withdrawn at Mark 24.
Replaced by nag_rand_binomial (g05tac).

Old:
    /* nag_ref_vec_binomial (g05edc) */
    nag_ref_vec_binomial(m,p,&r,&fail);
    for (i = 0; i < n; i++)
         /* nag_return_discrete (g05eyc) */
         x[i] = nag_return_discrete(r);

New:
    mode = Nag_InitializeAndGenerate;
    lr = 22 + 20 * ((Integer) sqrt(m * p * (1 - p)));
    r = NAG_ALLOC(lr,double);

    /* nag_rand_binomial (g05tac) */
    nag_rand_binomial(mode,n,m,p,r,lr,state,x,&fail);</pre>
```

The old function nag_ref_vec_binomial (g05edc) sets up a reference vector for use by nag_return_discrete (g05eyc). The replacement function nag_rand_binomial (g05tac) is now used to both set up a reference vector and generate the required variates. Setting **mode** = Nag_InitializeReference in the call to nag_rand_binomial (g05tac) sets up the double reference vector **r** and hence mimics the functionality of nag_ref_vec_binomial (g05edc). Setting **mode** = Nag_GenerateFromReference generates a series of variates from a reference vector mimicking the functionality of nag_return_discrete (g05eyc) for this particular distribution. Setting **mode** = Nag_InitializeAndGenerate initializes the reference vector and generates the variates in one go.

The function nag_return_discrete (g05eyc) returns a single variate at a time, whereas the new function nag_rand_binomial (g05tac) returns a vector of \mathbf{n} values in one go.

The length of the double reference vector, **r**, in nag_rand_binomial (g05tac), needs to be a different length from the equivalent argument in nag_ref_vec_binomial (g05edc), see the documentation for more details.

The Integer array **state** in the call to nag_rand_binomial (g05tac) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_binomial (g05tac) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization. Due to changes in the underlying code the sequence of values produced by nag_rand_binomial (g05tac) is likely to be different from those produced by a combination of nag_ref_vec_binomial (g05edc) and nag_return_discrete (g05eyc).

nag ran permut vec (g05ehc)

```
Withdrawn at Mark 24.
Replaced by nag_rand_permute (g05ncc).

Old:
    /* nag_ran_permut_vec (g05ehc) */
    nag_ran_permut_vec(index,n,&fail);

New:
    /* nag_rand_permute (g05ncc) */
    nag_rand_permute(index,n,state,&fail);
```

The Integer array **state** in the call to nag_rand_permute (g05ncc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_permute (g05ncc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization. Due to changes in the underlying code the sequence of values produced by nag_rand_permute (g05ncc) is likely to be different from those produced by nag_ran_permut_vec (g05ehc).

nag_ran_sample_vec (g05ejc)

Withdrawn at Mark 24.
Replaced by nag_rand_sample (g05ndc).

Old:
 /* nag_ran_sample_vec (g05ejc) */
 nag_ran_sample_vec(ia,n,iz,m,&fail);

New:
 /* nag_rand_sample (g05ndc) */
 nag_rand_sample(ia,n,iz,m,state,&fail);

The Integer array **state** in the call to nag_rand_sample (g05ndc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_sample (g05ndc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization. Due to changes in the underlying code the sequence of values produced by nag_rand_sample (g05ndc) is likely to be different from those produced by nag_ran sample vec (g05ejc).

nag_ref_vec_discrete_pdf_cdf (g05exc)

```
Withdrawn at Mark 24.
Replaced by nag_rand_gen_discrete (g05tdc).

Old:
    /* nag_ref_vec_discrete_pdf_cdf (g05exc) */
    nag_ref_vec_discrete_pdf_cdf(p,np,sizep,distf,&r,&fail);
    for (i = 0; i < n; i++)
        /* nag_return_discrete (g05eyc) */
        x[i] = nag_return_discrete(r);

New:
    mode = Nag_InitializeAndGenerate;
    lr = 10 + (Integer) (1.4 * np);
    r = NAG_ALLOC(lr,double);

    /* nag_rand_gen_discrete (g05tdc) */
    nag_rand_gen_discrete(mode,n,p,np,sizep,distf,r,lr,state,x,&fail);</pre>
```

The old function nag_ref_vec_discrete_pdf_cdf (g05exc) sets up a reference vector for use by nag_return_discrete (g05eyc). The replacement function nag_rand_gen_discrete (g05tdc) is now used to both set up a reference vector and generate the required variates. Setting mode = Nag_InitializeReference in the call to nag_rand_gen_discrete (g05tdc) sets up the double reference vector r and hence mimics the functionality of nag_ref_vec_discrete_pdf_cdf (g05exc). Setting mode = Nag_GenerateFromReference generates a series of variates from a reference vector mimicking the functionality of nag_return_discrete (g05eyc) for this particular distribution. Setting mode = Nag_InitializeAndGenerate initializes the reference vector and generates the variates in one go.

The function nag_return_discrete (g05eyc) returns a single variate at a time, whereas the new function nag rand gen discrete (g05tdc) returns a vector of **n** values in one go.

The length of the double reference vector, **r**, in nag_rand_gen_discrete (g05tdc) must be allocated in the calling program in contrast to the equivalent argument in nag_ref_vec_discrete_pdf_cdf (g05exc), see the documentation for more details.

The Integer array **state** in the call to nag_rand_gen_discrete (g05tdc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_gen_discrete (g05tdc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization. Due to changes in the underlying code the sequence of values produced by nag_rand_gen_discrete (g05tdc) is likely to be different from those produced by a combination of nag ref vec discrete pdf cdf (g05exc) and nag return discrete (g05eyc).

nag return discrete (g05eyc)

```
Withdrawn at Mark 24.
Replaced by nag rand gen discrete (g05tdc).
```

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There is no direct replacement function for nag return discrete (g05eyc).

nag_return_discrete (g05eyc) is designed to generate random draws from a distribution defined by a reference vector. These reference vectors are created by other functions in Chapter g05, for example nag_ref_vec_poisson (g05ecc), which have themselves been superseded. In order to replace a call to nag_return_discrete (g05eyc) you must identify which NAG function generated the reference vector being used and look up its replacement. For example, to replace a call to nag_return_discrete (g05eyc) preceded by a call to nag_ref vec_discrete pdf cdf (g05exc), as in:

```
/* nag_ref_vec_discrete_pdf_cdf (g05exc) */
nag_ref_vec_discrete_pdf_cdf(p,np,sizep,distf,&r,&fail);
/* nag_return_discrete (g05eyc) */
x = nag_return_discrete(r);
```

you would need to look at the replacement function for nag ref vec discrete pdf cdf (g05exc).

nag_return_multi_normal (g05ezc)

Withdrawn at Mark 24.

Replaced by nag_rand_matrix_multi_normal (g05rzc).

```
Old:
     \#define X(I,J) \times [(I*pdx + J)]
     /* nag_ref_vec_multi_normal (g05eac) */
     nag_ref_vec_multi_normal(a,m,c,tdc,eps,&r,&fail);
     for (i = 0; i < n; i++) {
       /* nag_return_multi_normal (g05ezc) */
       nag_return_multi_normal(z,r);
       for (j = 0; j < m; j++)
         X(i,j) = z[j];
New:
     order = Nag_RowMajor;
     mode = Nag_InitializeAndGenerate;
     lr = m * (m + 1) + 1; r = NAG\_ALLOC(lr, double);
     /* nag_rand_matrix_multi_normal (g05rzc) */
     nag_rand_matrix_multi_normal(order,mode,n,m,a,c,tdc,r,lr,
        state,x,pdx,&fail);
```

The old function nag_ref_vec_multi_normal (g05eac) sets up a reference vector for use by nag_return_multi_normal (g05ezc). The functionality of both these functions has been combined into the single new function nag_rand_matrix_multi_normal (g05rzc). Setting $mode = Nag_InitializeAndGenerate$ in the call to nag_rand_matrix_multi_normal (g05rzc) sets up the double reference vector ${\bf r}$ and generates the draws from the multivariate Normal distribution in one go.

The old function nag_return_multi_normal (g05ezc) returns a single (**m**-dimensional vector) draw from the multivariate Normal distribution at a time, whereas the new function nag_rand_matrix_multi_normal (g05rzc) returns an **n** by **m** matrix of **n** draws in one go.

The Integer array **state** in the call to nag_rand_matrix_multi_normal (g05rzc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_matrix_multi_normal (g05rzc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization. Due to changes in the underlying code the sequence of values produced by nag_rand_matrix_multi_normal (g05rzc) is likely to be different from those produced by nag_return multi_normal (g05ezc).

nag_random_beta (g05fec)

```
Withdrawn at Mark 24.
Replaced by nag_rand_beta (g05sbc).

Old:
    /* nag_random_beta (g05fec) */
    nag_random_beta(a,b,n,x,&fail);

New:
    /* nag_rand_beta (g05sbc) */
    nag_rand_beta(n,a,b,state,x,&fail);
```

The Integer array **state** in the call to nag_rand_beta (g05sbc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_beta (g05sbc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization. Due to changes in the underlying code the sequence of values produced by nag_rand_beta (g05sbc) is likely to be different from those produced by nag_random beta (g05fec).

nag_random_gamma (g05ffc)

The Integer array **state** in the call to nag_rand_gamma (g05sjc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_gamma (g05sjc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization. Due to changes in the underlying code the sequence of values produced by nag_rand_gamma (g05sjc) is likely to be different from those produced by nag_random gamma (g05ffc).

nag_arma_time_series (g05hac)

The Integer array **state** in the call to nag_rand_arma (g05phc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_arma (g05phc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization. Due to changes in the underlying code the sequence of values produced by nag_rand_arma (g05phc) is likely to be different from those produced by nag_arma_time_series (g05hac).

replace.34 Mark 26

nag_generate_agarchI (g05hkc)

The Integer array **state** in the call to nag_rand_agarchI (g05pdc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_agarchI (g05pdc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization. Due to changes in the underlying code the sequence of values produced by nag_rand_agarchI (g05pdc) is likely to be different from those produced by nag_generate agarchI (g05hkc).

nag_generate_agarchII (g05hlc)

The Integer array **state** in the call to nag_rand_agarchII (g05pec) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_agarchII (g05pec) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization. Due to changes in the underlying code the sequence of values produced by nag_rand_agarchII (g05pec) is likely to be different from those produced by nag_generate_agarchII (g05hlc).

nag generate garchGJR (g05hmc)

```
Withdrawn at Mark 24.
Replaced by nag_rand_garchGJR (g05pfc).

Old:
    /* nag_generate_garchGJR (g05hmc) */
    nag_generate_garchGJR(num,p,q,theta,gamma,ht,et,fcall,rvec,&fail);
New:
    dist = Nag_NormalDistn;
    df = 0;
    bfcall = (fcall == Nag_Garch_Fcall_True) ? Nag_TRUE : Nag_FALSE;
    lr = 2 * (p + q + 2);
    r = NAG_ALLOC(lr,double);

    /* nag_rand_garchGJR (g05pfc) */
    nag_rand_garchGJR(dist,num,p,q,theta,gamma,df,ht,et,bfcall,r,lr,state,&fail);
```

The Integer array **state** in the call to nag_rand_garchGJR (g05pfc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_garchGJR (g05pfc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization. Due to changes in the underlying code the sequence of values produced by nag_rand_garchGJR (g05pfc) is likely to be different from those produced by nag_generate_garchGJR (g05hmc).

nag_rngs_basic (g05kac)

```
Withdrawn at Mark 24.

Replaced by nag_rand_basic (g05sac).

Old:

for (i = 0; i < n; i++)

/* nag_rngs_basic (g05kac) */

y[i] = nag_rngs_basic(igen_iseed)
```

/* nag_rngs_basic (g05kac) */
 x[i] = nag_rngs_basic(igen,iseed);
New:
 /* nag_rand_basic (g05sac) */
 nag_rand_basic(n,state,x,&fail);

The old function nag_rngs_basic (g05kac) returns a single variate at a time, whereas the new function nag_rand_basic (g05sac) returns a vector of **n** values in one go.

The Integer array **state** in the call to nag_rand_basic (g05sac) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_basic (g05sac) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag_rngs_init_repeatable (g05kbc)

replace.36 Mark 26

nag rngs init nonrepeatable (g05kcc)

Withdrawn at Mark 24.

```
Replaced by nag_rand_init_nonrepeatable (g05kgc).

Old:
    /* nag_rngs_init_nonrepeatable (g05kcc) */
    nag_rngs_init_nonrepeatable(&igen,iseed);

New:

    if (igen == 0) {
        genid = Nag_Basic;
        subid = 1;
    } else if (igen >= 1) {
            genid = Nag_WichmannHill_I;
            subid = igen;
    }

    /* nag_rand_init_nonrepeatable (g05kgc) */
    nag_rand_init_nonrepeatable(genid,subid,state,&lstate,&fail);
```

nag_rngs_logical (g05kec)

Withdrawn at Mark 24. Replaced by nag rand logical (g05tbc).

```
Old:
    for (i = 0; i < n; i++)
        /* nag_rngs_logical (g05kec) */
        x[i] = nag_rngs_logical(p,igen,iseed,&fail);
New:
    /* nag_rand_logical (g05tbc) */
    nag_rand_logical(n,p,state,x,&fail);</pre>
```

The old function nag_rngs_logical (g05kec) returns a single variate at a time, whereas the new function nag_rand_logical (g05tbc) returns a vector of \mathbf{n} values in one go.

The Integer array **state** in the call to nag_rand_logical (g05tbc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_logical (g05tbc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag rngs normal (g05lac)

```
Withdrawn at Mark 24.
Replaced by nag_rand_normal (g05skc).

Old:
    /* nag_rngs_normal (g05lac) */
    nag_rngs_normal(xmu,var,n,x,igen,iseed,&fail);

New:
    /* nag_rand_normal (g05skc) */
    nag_rand_normal(n,xmu,var,state,x,&fail);
```

The Integer array **state** in the call to nag_rand_normal (g05skc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_normal (g05skc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag_rngs_students_t (g05lbc)

```
Withdrawn at Mark 24.
Replaced by nag_rand_students_t (g05snc).

Old:
    /* nag_rngs_students_t (g05lbc) */
    nag_rngs_students_t(df,n,x,igen,iseed,&fail);

New:
    /* nag_rand_students_t (g05snc) */
    nag_rand_students_t(n,df,state,x,&fail);
```

The Integer array **state** in the call to nag_rand_students_t (g05snc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_students_t (g05snc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag_rngs_chi_sq (g05lcc)

```
Withdrawn at Mark 24.
Replaced by nag_rand_chi_sq (g05sdc).

Old:
    /* nag_rngs_chi_sq (g05lcc) */
    nag_rngs_chi_sq(df,n,x,igen,iseed,&fail);

New:
    /* nag_rand_chi_sq (g05sdc) */
    nag_rand_chi_sq(n,df,state,x,&fail);
```

The Integer array **state** in the call to nag_rand_chi_sq (g05sdc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_chi_sq (g05sdc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag_rngs_f (g05ldc)

The Integer array **state** in the call to nag_rand_f (g05shc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_f (g05shc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag rngs beta (g05lec)

The Integer array **state** in the call to nag_rand_beta (g05sbc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_beta (g05sbc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

replace.38 Mark 26

nag rngs gamma (g05lfc)

```
Withdrawn at Mark 24.
Replaced by nag_rand_gamma (g05sjc).

Old:
    /* nag_rngs_gamma (g05lfc) */
    nag_rngs_gamma(a,b,n,x,igen,iseed,&fail);

New:
    /* nag_rand_gamma (g05sjc) */
    nag_rand_gamma(n,a,b,state,x,&fail);
```

The Integer array **state** in the call to nag_rand_gamma (g05sjc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_gamma (g05sjc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag rngs uniform (g05lgc)

```
Withdrawn at Mark 24.
Replaced by nag_rand_uniform (g05sqc).

Old:
    /* nag_rngs_uniform (g05lgc) */
    nag_rngs_uniform(a,b,n,x,igen,iseed,&fail);

New:
    /* nag_rand_uniform (g05sqc) */
    nag_rand_uniform(n,a,b,state,x,&fail);
```

The Integer array **state** in the call to nag_rand_uniform (g05sqc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_uniform (g05sqc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag rngs triangular (g05lhc)

The Integer array **state** in the call to nag_rand_triangular (g05spc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_triangular (g05spc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag_rngs_exp (g05ljc)

```
Withdrawn at Mark 24.
Replaced by nag_rand_exp (g05sfc).

Old:
    /* nag_rngs_exp (g05ljc) */
    nag_rngs_exp(a,n,x,igen,iseed,&fail);

New:
    /* nag_rand_exp (g05sfc) */
    nag_rand_exp(n,a,state,x,&fail);
```

The Integer array **state** in the call to nag_rand_exp (g05sfc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_exp (g05sfc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag rngs lognormal (g05lkc)

```
Withdrawn at Mark 24.
Replaced by nag_rand_lognormal (g05smc).

Old:
    /* nag_rngs_lognormal (g05lkc) */
    nag_rngs_lognormal(xmu,var,n,x,igen,iseed,&fail);
New:
    /* nag_rand_lognormal (g05smc) */
    nag_rand_lognormal(n,xmu,var,state,x,&fail);
```

The Integer array **state** in the call to nag_rand_lognormal (g05smc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_lognormal (g05smc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag rngs cauchy (g05llc)

```
Withdrawn at Mark 24.
Replaced by nag_rand_cauchy (g05scc).

Old:
    /* nag_rngs_cauchy (g051lc) */
    nag_rngs_cauchy(xmed,semiqr,n,x,igen,iseed,&fail);

New:
    /* nag_rand_cauchy (g05scc) */
    nag_rand_cauchy(n,xmed,semiqr,state,x,&fail);
```

The Integer array **state** in the call to nag_rand_cauchy (g05scc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_cauchy (g05scc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag_rngs_weibull (g05lmc)

```
Withdrawn at Mark 24.
Replaced by nag_rand_weibull (g05ssc).

Old:
    /* nag_rngs_weibull (g05lmc) */
    nag_rngs_weibull(a,b,n,x,igen,iseed,&fail);

New:
    /* nag_rand_weibull (g05ssc) */
    nag_rand_weibull(n,a,b,state,x,&fail);
```

The Integer array **state** in the call to nag_rand_weibull (g05ssc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_weibull (g05ssc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag_rngs_logistic (g05lnc)

```
Withdrawn at Mark 24.
Replaced by nag_rand_logistic (g05slc).

Old:
    /* nag_rngs_logistic (g05lnc) */
    nag_rngs_logistic(a,b,n,x,igen,iseed,&fail);

New:
    /* nag_rand_logistic (g05slc) */
    nag_rand_logistic(n,a,b,state,x,&fail);
```

The Integer array **state** in the call to nag_rand_logistic (g05slc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_logistic (g05slc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

replace.40 Mark 26

nag_rngs_von_mises (g05lpc)

Withdrawn at Mark 24.
Replaced by nag_rand_von_mises (g05src).

Old:
 /* nag_rngs_von_mises (g05lpc) */
 nag_rngs_von_mises(vk,n,x,igen,iseed,&fail);

New:
 /* nag_rand_von_mises (g05src) */
 nag_rand_von_mises(n,vk,state,x,&fail);

The Integer array **state** in the call to nag_rand_von_mises (g05src) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_von_mises (g05src) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag_rngs_exp_mix (g05lqc)

Withdrawn at Mark 24.

```
Withdrawn at Mark 24.
Replaced by nag_rand_exp_mix (g05sgc).

Old:
    /* nag_rngs_exp_mix (g05lqc) */
    nag_rngs_exp_mix(nmix,a,wgt,n,x,igen,iseed,&fail);

New:
    /* nag_rand_exp_mix (g05sgc) */
    nag_rand_exp_mix(n,nmix,a,wgt,state,x,&fail);
```

The Integer array **state** in the call to nag_rand_exp_mix (g05sgc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_exp_mix (g05sgc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag_rngs_matrix_multi_students_t (g05lxc)

state, x, pdx, &fail);

/* nag_rand_matrix_multi_students_t (g05ryc) */

The Integer array **state** in the call to nag_rand_matrix_multi_students_t (g05ryc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_matrix_multi_students_t (g05ryc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag_rand_matrix_multi_students_t(order,emode,n,df,m,xmu,c,pdc,r,lr,

nag rgsn matrix multi normal (g05lyc)

Withdrawn at Mark 24. Replaced by nag rand matrix multi normal (g05rzc). /* nag_rgsn_matrix_multi_normal (g05lyc) */ nag rgsn matrix multi normal(order,mode,m,xmu,c,pdc,n,x,pdx,igen, iseed,r,lr,&fail); New: if (mode == 0) { emode = Nag_InitializeAndGenerate; } else if (mode == 1) { emode = Nag_InitializeReference; } else if (mode == 2) { emode = Nag_GenerateFromReference; lr = m * (m + 1) + 1;r = NAG_ALLOC(lr,double); /* nag rand matrix multi normal (g05rzc) */ nag_rand_matrix_multi_normal(order,emode,n,m,xmu,c,pdc,r,lr, state,x,pdx,&fail);

The Integer array **state** in the call to nag_rand_matrix_multi_normal (g05rzc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_matrix_multi_normal (g05rzc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag rngs multi normal (g05lzc)

Withdrawn at Mark 24.

Replaced by nag rand matrix multi normal (g05rzc).

```
/* nag_rngs_multi_normal (g05lzc) */
     nag rngs multi normal(order, mode, m, xmu, c, pdc, x, igen, iseed, r, &fail);
New:
     if (mode == 0) {
       emode = Nag_InitializeAndGenerate;
     } else if (mode == 1) {
       emode = Nag_InitializeReference;
     } else if (mode == 2) {
       emode = Nag_GenerateFromReference;
     n = 1;
     pdx = 1;
     1r = m * (m + 1) + 1;
     r = NAG_ALLOC(lr,double);
     /* nag rand matrix multi_normal (g05rzc) */
     nag rand matrix multi normal(order,emode,n,m,xmu,c,pdc,r,lr,
        state, x, pdx, &fail);
```

The Integer array **state** in the call to nag_rand_matrix_multi_normal (g05rzc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_matrix_multi_normal (g05rzc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

replace.42 Mark 26

nag_rngs_discrete_uniform (g05mac)

Withdrawn at Mark 24.
Replaced by nag_rand_discrete_uniform (g05tlc).

Old:
 /* nag_rngs_discrete_uniform (g05mac) */
 nag_rngs_discrete_uniform(a,b,n,x,igen,iseed,&fail);

New:
 /* nag_rand_discrete_uniform (g05tlc) */
 nag_rand_discrete_uniform(n,a,b,state,x,&fail);

The Integer array **state** in the call to nag_rand_discrete_uniform (g05tlc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_discrete_uni form (g05tlc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag_rngs_geom (g05mbc)

```
Withdrawn at Mark 24.
Replaced by nag rand geom (g05tcc).
```

```
Old:
    /* nag_rngs_geom (g05mbc) */
    nag_rngs_geom(mode,p,n,x,igen,iseed,r,&fail);
New:
    if (mode == 0) {
        emode = Nag_InitializeReference;
    } else if (mode == 1) {
        emode = Nag_GenerateFromReference;
    } else if (mode == 2) {
        emode = Nag_InitializeAndGenerate;
    } else if (mode == 3) {
        emode = Nag_GenerateWithoutReference;
    }
    lr = (emode == Nag_GenerateWithoutReference) ? 1:
        8 + (Integer) (42 / p);
    r = NAG_ALLOC(lr,double);

    /* nag_rand_geom (g05tcc) */
    nag_rand_geom(emode,n,p,r,lr,state,x,&fail);
```

nag_rngs_geom (g05mbc) returned the number of trials required to get the first success, whereas nag_rand_geom (g05tcc) returns the number of failures before the first success, therefore the value returned by nag_rand_geom (g05tcc) is one less than the equivalent value returned from nag rngs geom (g05mbc).

The Integer array **state** in the call to nag_rand_geom (g05tcc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_geom (g05tcc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag rngs neg bin (g05mcc)

```
Withdrawn at Mark 24.
Replaced by nag rand neg bin (g05thc).
     /* nag_rngs_neg_bin (g05mcc) */
     nag_rngs_neg_bin(mode,m,p,n,x,igen,iseed,r,&fail);
New:
     if (mode == 0) {
       emode = Nag_InitializeReference;
     } else if (mode == 1) {
       emode = Nag_GenerateFromReference;
     } else if (mode == 2) {
       emode = Nag_InitializeAndGenerate;
     } else if (mode == 3) {
       emode = Nag_GenerateWithoutReference;
     lr = (emode == Nag GenerateWithoutReference) ? 1 :
          28 + (Integer) ((20 * sqrt(m*p) + 30 * p) / (1 - p));
     r = NAG_ALLOC(lr,double);
     /* nag_rand_neg_bin (g05thc) */
     nag_rand_neg_bin(emode,n,m,p,r,lr,state,x,&fail);
```

The Integer array **state** in the call to nag_rand_neg_bin (g05thc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_neg_bin (g05thc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag rngs logarithmic (g05mdc)

```
Withdrawn at Mark 24.
Replaced by nag_rand_logarithmic (g05tfc).
Old:
     /* nag_rngs_logarithmic (g05mdc) */
     nag_rngs_logarithmic(mode,a,n,x,igen,iseed,r,&fail);
     if (mode == 0) {
       emode = Nag_InitializeReference;
     } else if (mode == 1) {
       emode = Nag_GenerateFromReference;
     } else if (mode == 2) {
       emode = Nag_InitializeAndGenerate;
     } else if (mode == 3) {
       emode = Nag_GenerateWithoutReference;
     lr = (emode == Nag_GenerateWithoutReference) ? 1 :
          18 + (Integer) (40 / (1 - a));
     r = NAG_ALLOC(lr,double);
     /* nag_rand_logarithmic (g05tfc) */
     nag_rand_logarithmic(emode,n,a,r,lr,state,x,&fail);
```

The Integer array **state** in the call to nag_rand_logarithmic (g05tfc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_logarithmic (g05tfc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

replace.44 Mark 26

nag_rngs_compd_poisson (g05mec)

Withdrawn at Mark 24.
Replaced by nag_rand_compd_poisson (g05tkc).

Old:
 /* nag_rngs_compd_poisson (g05mec) */
 nag_rngs_compd_poisson(m,vlamda,x,igen,iseed,&fail);
New:
 /* nag_rand_compd_poisson (g05tkc) */
 nag_rand_compd_poisson(m,vlamda,state,x,&fail);

The Integer array **state** in the call to nag_rand_compd_poisson (g05tkc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_compd_poisson (g05tkc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag_rngs_binomial (g05mjc)

Withdrawn at Mark 24. Replaced by nag rand binomial (g05tac).

```
Old:
    /* nag_rngs_binomial (g05mjc) */
    nag_rngs_binomial(mode,m,p,n,x,igen,iseed,r,&fail);
New:
    if (mode == 0) {
        emode = Nag_InitializeReference;
    } else if (mode == 1) {
        emode = Nag_GenerateFromReference;
    } else if (mode == 2) {
        emode = Nag_InitializeAndGenerate;
    } else if (mode == 3) {
        emode = Nag_GenerateWithoutReference;
    }
    lr = (emode == Nag_GenerateWithoutReference) ? 1:
        22 + 20 * ((Integer) sqrt(m * p * (1 - p)));
    r = NAG_ALLOC(lr,double);

    /* nag_rand_binomial (g05tac) */
    nag_rand_binomial(emode,n,m,p,r,lr,state,x,&fail);
```

The Integer array **state** in the call to nag_rand_binomial (g05tac) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_binomial (g05tac) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag rngs poisson (g05mkc)

```
Withdrawn at Mark 24.
Replaced by nag rand poisson (g05tjc).
     /* nag_rngs_poisson (g05mkc) */
     nag_rngs_poisson(mode,lambda,n,x,igen,iseed,r,&fail);
New:
     if (mode == 0) {
       emode = Nag_InitializeReference;
     } else if (mode == 1) {
       emode = Nag_GenerateFromReference;
     } else if (mode == 2) {
       emode = Nag_InitializeAndGenerate;
     } else if (mode == 3) {
       emode = Nag_GenerateWithoutReference;
     lr = (emode == Nag GenerateWithoutReference) ? 1 : 30 +
          (Integer) (20 * sqrt(lambda) + lambda);
     r = NAG_ALLOC(lr,double);
     /* nag_rand_poisson (q05tjc) */
     nag_rand_poisson(emode,n,lambda,r,lr,state,x,&fail);
```

The Integer array **state** in the call to nag_rand_poisson (g05tjc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_poisson (g05tjc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag rngs hypergeometric (g05mlc)

```
Withdrawn at Mark 24.
Replaced by nag rand hypergeometric (g05tec).
Old:
     /* nag_rngs_hypergeometric (g05mlc) */
     nag_rngs_hypergeometric(mode,ns,np,m,n,x,igen,iseed,r,&fail);
     if (mode == 0) {
       emode = Nag_InitializeReference;
     } else if (mode == 1) {
       emode = Nag_GenerateFromReference;
     } else if (mode == 2) {
       emode = Nag_InitializeAndGenerate;
     } else if (mode == 3) {
       emode = Nag GenerateWithoutReference;
     lr = (emode == Nag_GenerateWithoutReference) ? 1 : 28 + 20 *
          ((Integer) sqrt((ns * m * (np - m) * (np - ns)) /
          (np * np * np)));
     r = NAG ALLOC(lr,double);
     /* nag_rand_hypergeometric (g05tec) */
     nag_rand_hypergeometric(emode,n,ns,np,m,r,lr,state,x,&fail);
```

The Integer array **state** in the call to nag_rand_hypergeometric (g05tec) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_hypergeo metric (g05tec) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

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nag rngs gen multinomial (g05mrc)

Withdrawn at Mark 24. Replaced by nag rand gen multinomial (g05tgc). /* nag_rngs_gen_multinomial (g05mrc) */ nag rngs gen multinomial(order,mode,m,k,p,n,x,pdx,igen,iseed,r,&fail); New: if (mode == 0) { emode = Nag_InitializeReference; } else if (mode == 1) { emode = Nag_GenerateFromReference; } else if (mode == 2) { emode = Nag_InitializeAndGenerate; } else if (mode == 3) { emode = Nag_GenerateWithoutReference; pmax = p[0];for (i = 1; i < k; i++)pmax = (pmax > p[i]) ? p[i] : pmax;lr = (emode == Nag_GenerateWithoutReference) ? 1 : 30 + 20 * ((Integer) sqrt(m * pmax * (1 - pmax))); r = NAG_ALLOC(lr,double); /* nag_rand_gen_multinomial (g05tgc) */

The Integer array **state** in the call to nag_rand_gen_multinomial (g05tgc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_gen_multi nomial (g05tgc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag_rand_gen_multinomial(order,emode,n,m,k,p,r,lr,state,x,pdx,&fail);

nag_rngs_gen_discrete (g05mzc)

```
Withdrawn at Mark 24.
Replaced by nag_rand_gen_discrete (g05tdc).
```

```
Old:
    /* nag_rngs_gen_discrete (g05mzc) */
    nag_rngs_gen_discrete(mode,p,np,ip1,comp_type,n,x,igen,iseed,r,&fail);
New:
    if (mode == 0) {
        emode = Nag_InitializeReference;
    } else if (mode == 1) {
        emode = Nag_GenerateFromReference;
    } else if (mode == 2) {
        emode = Nag_InitializeAndGenerate;
    }
    itype = (comp_type == Nag_Compute_1) ? Nag_PDF : Nag_CDF;
    lr = 10 + (Integer) (1.4 * np);
    r = NAG_ALLOC(lr,double);

    /* nag_rand_gen_discrete (g05tdc) */
    nag_rand_gen_discrete(emode,n,p,np,ip1,itype,r,lr,state,x,&fail);
```

The Integer array **state** in the call to nag_rand_gen_discrete (g05tdc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_gen_discrete (g05tdc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag_rngs_permute (g05nac)

```
Withdrawn at Mark 24.
Replaced by nag_rand_permute (g05ncc).

Old:
    /* nag_rngs_permute (g05nac) */
    nag_rngs_permute(index,n,igen,iseed,&fail);

New:
    /* nag_rand_permute (g05ncc) */
    nag_rand_permute(index,n,state,&fail);
```

The Integer array **state** in the call to nag_rand_permute (g05ncc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_permute (g05ncc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag_rngs_sample (g05nbc)

The Integer array **state** in the call to nag_rand_sample (g05ndc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_sample (g05ndc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag rngs arma time series (g05pac)

```
Withdrawn at Mark 24.
Replaced by nag rand arma (g05phc).
Old:
     /* nag_rngs_arma_time_series (g05pac) */
     nag_rngs_arma_time_series(mode,xmean,p,phi,q,theta,avar,&var,n,x,
        igen, iseed, r, &fail);
New:
     if (mode == 0) {
       emode = Nag_InitializeReference;
     } else if (mode == 1) {
       emode = Nag_GenerateFromReference;
     } else if (mode == 2) {
       emode = Nag_InitializeAndGenerate;
     lr = p + q + 6 * ((p < q + 1) ? q + 1 : p);
     r = NAG_ALLOC(lr,double);
     /* nag_rand_arma (g05phc) */
     nag_rand_arma(emode,n,xmean,p,phi,q,theta,avar,r,lr,state,&var,x,
        &fail);
```

The Integer array **state** in the call to nag_rand_arma (g05phc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_arma (g05phc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

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nag rngs varma time series (g05pcc)

Withdrawn at Mark 24. Replaced by nag rand varma (g05pjc). /* nag_rngs_varma_time_series (g05pcc) */ nag rngs varma time series(order, mode, k, xmean, p, phi, q, theta, var,pdv,n,x,pdx,igen,iseed,r,&fail); New: if (mode == 0) { emode = Nag_InitializeReference; } else if (mode == 1) { emode = Nag_GenerateFromReference; } else if (mode == 2) { emode = Nag_InitializeAndGenerate; } else if (mode == 3) { emode = Nag_ReGenerateFromReference; tmp1 = (p > q) ? p : q; $if(p == 0) {$ tmp2 = k * (k + 1) / 2;} else { tmp2 = k*(k+1)/2 + (p-1)*k*k;tmp3 = p + q;if(k > = 6) { lr = (5*tmp1*tmp1+1)*k*k + (4*tmp1+3)*k + 4;} else { tmp4 = k*tmp1*(k*tmp1+2);tmp5 = k*k*tmp3*tmp3+tmp2*(tmp2+3)+k*k*(q+1);1r = (tmp3*tmp3+1)*k*k + (4*tmp3+3)*k +((tmp4 > tmp5) ? tmp4 : tmp5) + 4;r = NAG_ALLOC(lr,double); /* nag_rand_varma (g05pjc) */ nag_rand_varma(order,emode,n,k,xmean,p,phi,q,theta,var,pdv,r,lr, state, x, pdx, &fail);

The Integer array **state** in the call to nag_rand_varma (g05pjc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_varma (g05pjc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag rngs orthog matrix (g05qac)

```
Withdrawn at Mark 24.
Replaced by nag_rand_orthog_matrix (g05pxc).

Old:
    /* nag_rngs_orthog_matrix (g05qac) */
    nag_rngs_orthog_matrix(order,side,init,m,n,a,pda,igen,iseed,&fail);

New:

if (order == Nag_RowMajor) {
    /* nag_rand_orthog_matrix (g05pxc) */
    nag_rand_orthog_matrix(side,init,m,n,state,a,pda,&fail);
} else {
    tside = (side == Nag_LeftSide) ? Nag_RightSide : Nag_LeftSide;
    pda = m;

    /* nag_rand_orthog_matrix (g05pxc) */
    nag_rand_orthog_matrix(tside,init,n,m,state,a,pda,&fail);
}
```

The Integer array **state** in the call to nag_rand_orthog_matrix (g05pxc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_orthog_matrix (g05pxc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable

(g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag rngs corr matrix (g05qbc)

```
Withdrawn at Mark 24.
Replaced by nag_rand_corr_matrix (g05pyc).

Old:
    /* nag_rngs_corr_matrix (g05qbc) */
    nag_rngs_corr_matrix(order,n,d,c,pdc,eps,igen,iseed,&fail);
New:
    /* nag_rand_corr_matrix (g05pyc) */
    nag_rand_corr_matrix(n,d,eps,state,c,pdc,&fail);
```

The Integer array **state** in the call to nag_rand_corr_matrix (g05pyc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_corr_matrix (g05pyc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag_rngs_2_way_table (g05qdc)

```
Withdrawn at Mark 24.
Replaced by nag rand 2 way table (g05pzc).
     /* nag_rngs_2_way_table (g05qdc) */
     nag_rngs_2_way_table(order, mode, nrow, ncol, totr, totc, x, pdx, igen,
        iseed, r, nr, &fail);
New:
     if (mode == 0) {
       emode = Nag_InitializeReference;
     } else if (mode == 1) {
       emode = Nag_GenerateFromReference;
     } else if (mode == 2) {
       emode = Nag_InitializeAndGenerate;
     for (i = 0, lr = 5; i < nrow; i++)
       lr += totr[i];
     r = NAG_ALLOC(lr,double);
     if (order == Nag_RowMajor) {
       /* nag_rand_2_way_table (g05pzc) */
       nag_rand_2_way_table(emode,nrow,ncol,totr,totc,r,lr,state,x,pdx,
          &fail);
     } else {
       pdx = nrow;
       /* nag_rand_2_way_table (g05pzc) */
       nag_rand_2_way_table(emode,ncol,nrow,totc,totr,r,lr,state,x,pdx,
          &fail);
```

The Integer array **state** in the call to nag_rand_2_way_table (g05pzc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_2_way_table (g05pzc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

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nag rngs copula normal (g05rac)

Withdrawn at Mark 24. Replaced by nag rand copula normal (g05rdc). /* nag_rngs_copula_normal (g05rac) */ nag rngs copula normal(order, mode, m, c, pdc, n, x, pdx, igen, iseed, r, lr, &fail); New: if (mode == 1) { emode = Nag_InitializeReference; } else if (mode == 2) { emode = Nag_GenerateFromReference; } else if (mode == 0) { emode = Nag_InitializeAndGenerate; lr = m * (m + 1) + 1;r = NAG_ALLOC(lr,double); /* nag rand copula normal (g05rdc) */ nag_rand_copula_normal(order,emode,n,m,c,pdc,r,lr,state,x,pdx, &fail);

The Integer array **state** in the call to nag_rand_copula_normal (g05rdc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_copula_normal (g05rdc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepeatable (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag rngs copula students t (g05rbc)

```
Withdrawn at Mark 24.
```

Replaced by nag rand copula students t (g05rcc).

```
Old:
    /* nag_rngs_copula_students_t (g05rbc) */
    nag_rngs_copula_students_t(order,mode,df,m,c,pdc,n,x,pdx,igen,
        iseed,r,lr,&fail);

New:

if (mode == 1) {
    emode = Nag_InitializeReference;
} else if (mode == 2) {
    emode = Nag_GenerateFromReference;
} else if (mode == 0) {
    emode = Nag_InitializeAndGenerate;
}

/* nag_rand_copula_students_t (g05rcc) */
    nag_rand_copula_students_t(order,emode,n,df,m,c,pdc,r,lr,
        state,x,pdx,&fail);
```

The Integer array **state** in the call to nag_rand_copula_students_t (g05rcc) contains information on the base generator being used. This array must have been initialized prior to calling nag_rand_copula_s tudents_t (g05rcc) with a call to either nag_rand_init_repeatable (g05kfc) or nag_rand_init_nonrepea table (g05kgc). The required length of the array **state** will depend on the base generator chosen during initialization.

nag quasi random uniform (g05yac)

Withdrawn at Mark 24. Replaced by nag quasi init (g05ylc) and nag quasi rand uniform (g05ymc). /* nag_quasi_random_uniform (g05yac) */ nag quasi random uniform(state, seg, iskip, idim, quasi, &qf, &fail); New: liref = (seg == Nag OuasiRandom Faure) ? 407 : 32 * idim + 7; iref = NAG_ALLOC(liref,Integer); seq = (seq == Nag_QuasiRandom_Sobol) ? Nag_QuasiRandom_SobolA659 : seq; if (state == Nag_QuasiRandom_Init) { /* nag_quasi_init (g05ylc) */ nag_quasi_init(seq,idim,iref,liref,iskip,&fail); } else if (state == Nag_QuasiRandom_Cont) { n = 1;pdquasi = (order == Nag_RowMajor) ? idim : n; /* nag_quasi_rand_uniform (g05ymc) */ nag_quasi_rand_uniform(order,n,quasi,pdquasi,iref,&fail); }

nag_quasi_random_uniform (g05yac) has been split into two functions; nag_quasi_init (g05ylc) to initialize the quasi-random generators and nag_quasi_rand_uniform (g05ymc) to generate the values. nag_quasi_rand_uniform (g05ymc) will generate more than one realization at a time. Information is passed between nag_quasi_init (g05ylc) and nag_quasi_rand_uniform (g05ymc) using the integer vector iref rather than the NAG defined structure gf. Therefore there is no longer any need to call a function to release memory as iref can be "freed" like any C array.

nag_quasi_random_normal (g05ybc)

Withdrawn at Mark 24.

Replaced by nag quasi rand normal (g05yjc) and nag quasi init (g05ylc).

```
Old:
     /* nag_quasi_random_normal (g05ybc) */
     nag_quasi_random_normal(state, seq, lnorm, mean, std, iskip, idim,
        quasi, &gf, &fail);
     liref = (seq == Nag_QuasiRandom_Faure) ? 407 : 32 * idim + 7;
     iref = NAG_ALLOC(liref,Integer);
     seq = (seq == Naq_QuasiRandom_Sobol) ?
       Nag_QuasiRandom_SobolA659 : seq;
     if (state == Nag_QuasiRandom_Init) {
       /* nag_quasi_init (g05ylc) */
       nag_quasi_init(seq,idim,iref,liref,iskip,&fail);
     } else if (state == Nag_QuasiRandom_Cont) {
       n = 1;
       pdquasi = (order == Nag_RowMajor) ? idim : n;
       if (lnorm == Nag_LogNormal) {
         /* nag_quasi_rand_lognormal (g05ykc) */
         nag_quasi_rand_lognormal(order, mean, std, n, quasi, pdquasi, iref,
            &fail);
       } else if (lnorm == Nag_Normal) {
         /* nag_quasi_rand_normal (g05yjc) */
         nag_quasi_rand_normal(order,mean,std,n,quasi,pdquasi,iref,&fail);
     }
```

nag_quasi_random_normal (g05ybc) has been split into three functions; nag_quasi_init (g05ylc) to initialize the quasi-random generators, nag_quasi_rand_lognormal (g05ykc) to generate values from a log-normal distribution and nag_quasi_rand_normal (g05yjc) to generate values from a normal distribution. Both nag_quasi_rand_lognormal (g05ykc) and nag_quasi_rand_normal (g05yjc) will generate more than one realization at a time. Information is passed between nag_quasi_init (g05ylc) and

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nag_quasi_rand_lognormal (g05ykc) and nag_quasi_rand_normal (g05yjc) using the integer vector **iref** rather than the NAG defined structure **gf**. Therefore there is no longer any need to call a function to release memory as **iref** can be "freed" like any C array.

g10 - Smoothing in Statistics

nag_kernel_density_estim (g10bac)

Withdrawn at Mark 26.

Replaced by nag kernel density gauss (g10bbc).

The replacement routine introduces new functionality with respect to the automatic selection of a suitable window width.

```
Old: nag_kernel_density_estim(n, x, window, low, high, ns, smooth, t, &fail);
New: assert(rcomm = NAG_ALLOC(ns+20,double));
    nag_kernel_density_gauss(n, x, Nag_WindowSupplied, &window, &low, &high, ns, smooth, t, Nag_TRUE, rcomm, &fail);
```

x02 - Machine Constants

nag_underflow_flag (X02DAC)

Withdrawn at Mark 24.

There is no replacement for this function.

nag_real_arithmetic_rounds (X02DJC)

Withdrawn at Mark 24.

There is no replacement for this function.

x04 - Input/Output Utilities

nag example file io (x04aec)

Withdrawn at Mark 25.

There is no replacement for this function.

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