

NAG Library Chapter Contents

F – Linear Algebra

F Chapter Introduction

F01 – Matrix Operations, Including Inversion

F02 – Eigenvalues and Eigenvectors

F03 – Determinants

F04 – Simultaneous Linear Equations

F05 – Orthogonalisation

F06 – Linear Algebra Support Routines

F07 – Linear Equations (LAPACK)

F08 – Least-squares and Eigenvalue Problems (LAPACK)

F11 – Large Scale Linear Systems

F12 – Large Scale Eigenproblems

F16 – Further Linear Algebra Support Routines
