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*The Guide to Available Mathematical  
Software Problem Classification System*

*Ronald F. Boisvert, Sally E. Howe  
and David K. Kahaner*

*November 1990*

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National Institute of Standards and Technology  
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NATIONAL INSTITUTE OF STANDARDS &  
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# **THE GUIDE TO AVAILABLE MATHEMATICAL SOFTWARE PROBLEM CLASSIFICATION SYSTEM**

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own manuals or on-line documentation system. In order to determine what software is available to solve a particular problem, users must search through a very large, heterogeneous collection of information. This is a tedious and error-prone process. As a result, there has been much interest in the development of automated advisory systems to help users select software.

Keyword search is a popular technique used for this purpose. In such a system keywords or phrases are assigned to each piece of software to succinctly define its purpose, and the set of all such keywords are entered into a database. Keyword-based selection systems query users for a set of keywords and then present a list of software modules which contain them. A major difficulty with such systems is that users often have trouble in providing the appropriate keywords for a given mathematical or statistical problem. There is such a wealth of alternate mathematical and statistical terminology that it would be a rare occurrence for two separate knowledgeable persons to assign the same set of keywords to a given software module. Users of these systems, who are usually much less familiar with the terminology, often find that there are either too many software modules associated with the keywords that they have specified, or none. One can attempt to ameliorate this problem by imposing a standard set of keywords or by implementing a very elaborate keyword-specification scheme for users. The former is difficult to maintain and the latter may not be easy to use.

Classification systems have long been used to give structure to large bodies of information. A well-formulated system can improve understanding of the information as well as ease access to it, thus making the information more useful. The Dewey Decimal System, for example, provides a means for librarians to maintain a large collection of books. Since the system is subject-oriented, library users can quickly find books in a given subject area. Likewise, a subject-oriented classification system can be an effective means of directing users to appropriate mathematical and statistical software.

To be effective, such a classification system must have the following properties.

1. **Problem-orientation.** It must classify the *problems* which can be solved by computer software. Other orientations, such as classification by algorithm or classification by software package, are of less interest to end users.
2. **Variable-level tree structure.** A tree structure is the most natural for a classification system. Allowing arbitrary levels of refinement permits the system to adapt to both mature and young subject areas. In young subject areas little software is available, and hence little refinement is necessary. In mature areas where much software is available, increased refinement is necessary to distinguish among the choices.
3. **Active maintenance.** The system must be monitored and revised over time to best reflect the current state of the rapidly growing mathematical and statistical software collection. The tree structure facilitates this by insuring that modifications of the system are localized.

The classification system can be thought of as a pre-defined hierarchy of keywords. Since the entire universe of these keywords is visible to both developers and users the possibility

of finding the correct software is improved. In addition, the tree structure shows explicit relationships among the set of keywords which can aid in users' understanding of them.

To use such a system, each piece of software must be assigned a class. Classification-based software selection systems permit users to incrementally refine their specification of the problem by using the classification system as a decision tree. When the most appropriate problem class has been selected by the user, software which contains the selected classification is presented.

Classification systems are not themselves free of problems. For example, they partition software much more coarsely than do keywords, and users may not be fluent in the terminology of the classification system. Nevertheless, we believe that the structure imposed by such systems improves both the user's access to information and the implementor's job of maintaining it.

In this paper we describe a particular classification system for mathematical and statistical software which meets the criteria described above. The system is an outgrowth of the Guide to Available Mathematical Software (GAMS) project at NIST. We begin by describing the origins of system, and then outline its current version. We next discuss how such a system can be effectively used for software selection. The entire classification system is included in Appendix A. Appendix B is devoted to summarizing the differences between the current version and its last widely-publicized version.

## 2 Origins of the System

The system described in this paper has its origins in a software classification scheme devised in the 1960s by SHARE, the IBM Users Group. The SHARE scheme had a fixed two-level structure which led to very broad classes. Such a coarse structure was not suited to classifying very large software collections.

In 1975 John Bolstad proposed a substantial revision of the SHARE scheme which eliminated many of its weaknesses [7]. The Bolstad system was a multi-level tree-structured scheme. Unfortunately, it attempted to maintain compatibility with the SHARE scheme wherever possible and hence it inherited much of the SHARE system's illogical organization. Nevertheless, the scheme was a great improvement and versions of it were adopted for use by a number of groups, including NBS<sup>1</sup>.

Many difficulties in using the Bolstad scheme surfaced at NBS while attempting to classify about 2500 subprograms, representing most of the widely-distributed mathematical software then available. As a result, many new classifications were added and some sections were completely reworked. The resulting scheme was used in the first GAMS software catalog [5] and was adopted for use in the documentation of the SLATEC<sup>2</sup> Common Math Library [10].

In 1983 Boisvert, Howe and Kahaner completely revised the classification system used in GAMS and published it for public review [2]. This became known as version 1.0 of the GAMS Classification Scheme for mathematical and statistical software. The new system kept

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<sup>1</sup>National Bureau of Standards. NBS became NIST in 1988.

<sup>2</sup>Sandia-Los Alamos-Air Force Weapons Laboratory Technical Exchange Committee



the Bolstad philosophy while providing an organization which more accurately reflected the then current state of mathematical and statistical software. In addition, many sections of the Bolstad scheme not directly related to mathematical or statistical software were deleted. Instead, the new scheme was viewed as a node in a larger scheme which encompassed all computer software.

Minor modifications of the GAMS scheme have appeared in [3] (version 1.1), [4] (version 1.2), and [8] (version 1.3). Since 1983, the scheme has been adopted for use by a number of institutions, including Amoco Production Research, ASA Statistical Computing Section Committee on Statistical Algorithms, C. Abaci (The Scientific Desk), Centro di Calcolo Elettronico Interuniversitario dell'Italia Nord-orientale (CINECA, Bologna), Eigenössische Technische Hochschule Zürich (ETH) Seminar für Angewandte Mathematik, IMSL Inc., Konrad-Zuse-Zentrum für Informationstechnik Berlin (ZIB), Los Alamos National Laboratories, National Center for Atmospheric Research, SLATEC Common Math Library Subcommittee, Stanford Linear Accelerator Center (SLAC), State University of Utrecht Academic Computer Center, and University of Texas System Center for High Performance Computing.

### 3 Version 2 of the Classification System

Much new mathematical and statistical software has appeared since the GAMS classification system was developed. In many cases this software addresses problems not explicitly included in the original classification system. In other cases, significant new software packages have appeared which have provided improved methods of organizing certain subject areas. Because of this we have again found it necessary to modify the GAMS Classification System. The resulting scheme, termed version 2.0, appeared in the recently published GAMS software catalog [6], and is reproduced in its entirety in Appendix A of this paper. Appendix B outlines the differences between this version and Version 1.2.

The highest levels of the classification system have remain unchanged since version 1.0. In the following we describe the purpose of each.

- *A. Arithmetic, error analysis*

Contains software implementing elementary arithmetic operations on non-standard data types. Examples are extended precision arithmetic and interval arithmetic. Also included are systems or utilities which do general-purpose error analysis. Finally, software for accelerating the convergence of sequences is also found here.

- *B. Number theory*

Software classified here performs such number-theoretic calculations as the decomposition of integers into prime factors.

- *C. Elementary and special functions*

Software for evaluating both elementary and specialized mathematical functions is found here. Examples of elementary functions are trigonometric functions, exponentials, and polynomials. Examples of special functions are Bessel functions and Gamma functions. Statistical functions such as probability density functions are found in class L5.

- *D. Linear Algebra*  
This class includes elementary vector and matrix operations, matrix factorizations, solution of linear systems, eigenvalue problems, determinants, and inverses.
- *E. Interpolation*  
Software for finding a function which “passes through” given data values in one or more dimensions is found here. If the data have noise then classes K or L8 are more appropriate.
- *F. Solution of nonlinear equations*  
This class contains software for solving systems of nonlinear equations. Software for single nonlinear equations and polynomial equations are also included.
- *G. Optimization*  
Software for minimizing or maximizing functions with or without constraints is found here. This includes linear programming, nonlinear programming, integer programming, network optimization, and optimal control.
- *H. Differentiation, integration*  
Here one finds software for estimating derivatives and evaluating integrals.
- *I. Differential and integral equations*  
Software for solving ordinary differential equations, partial differential equations, and integral equations is found here.
- *J. Integral transforms*  
This class includes software for Fourier transforms, trigonometric transforms, Laplace transforms, Hilbert transforms, convolutions, etc.
- *K. Approximation*  
Software for determining best approximations to functions or data in various norms (e.g.,  $L_1$ ,  $L_2$ ,  $L_\infty$ ) are classified here. Software for approximation followed by statistical analysis (e.g., regression) is classified in L8. Software for solving linear algebraic systems (e.g. solution of overdetermined systems in the least squares sense) is classified in D9. Software for interpolation is classified in E.
- *L. Statistics, probability*  
Software for statistical computing is classified here. This includes data summarization and manipulation, elementary data analysis (e.g., calculating the sample mean), statistical graphics, statistical function evaluation, random number generation, analysis of variance, regression, categorical data analysis, time series analysis, correlation analysis, discriminant analysis, covariance structure models, cluster analysis, and survival analysis.
- *M. Simulation, stochastic modeling*  
Software for building and studying stochastic models is classified here.

- *N. Data handling*  
Data handling includes various operations such as input, output, sorting, searching, merging, and permuting. Software implementing useful data structures such as heaps and trees is also found here.
- *O. Symbolic computation*  
Software for manipulating mathematical expressions in their symbolic form is classified here.
- *P. Computational geometry*  
This class includes software for fundamental geometric calculations (e.g., areas and volumes) and implementation of algorithms for geometric problems, such as computation of the convex hull and the Voronoi diagram.
- *Q. Graphics*  
General-purpose computer graphics is classified here. Statistical graphics is in L3.
- *R. Service routines*  
This class includes software which performs low-level utility functions such as error checking, error handling, and retrieval of information about machine characteristics.
- *S. Software development tools*  
Tools which facilitate mathematical software development and maintenance and classified here. Tool types include program transformation (e.g., convert to double precision), static analysis (e.g., flow analysis, interface analysis), and dynamic analysis (e.g., tracing, timing, assertion checking).
- *Z. Other*  
This class contains software which does not fit anywhere else.

Strictly speaking, classes N, Q, R, and S are not mathematics or statistics. They have been included because such software is commonly found in mathematical and statistical packages.

## 4 Using the System

Version 2.0 of the GAMS Classification System has been used to classify more than 5000 software modules from 40 separate packages at NIST. The 1990 edition of the *Guide to Available Mathematical Software* [6] lists all of these modules in order of their classifications. A software advisory system called the GAMS Interactive Consultant (GAMSIC) provides on-line access to this same information [1]. Such successful application indicates that the system adequately reflects the current state of mathematical and statistical software development. Some of the well-known packages which have been classified are listed in Table 1. In what follows we discuss some of the guidelines which have governed the use of the system at NIST.



Table 1: Some well-known packages classified at NIST

Package	n <sup>†</sup>	Description
BMDP	43	Programs for statistical data analysis.
CALGO	172	The Collected ALGOritms of the ACM. Programs published by the ACM Transactions on Mathematical Software. (1975-88)
CMLIB	763	The NIST Core Math Library. A collection of public-domain Fortran subroutine packages. (Includes LINPACK, EISPACK, FISHPAK, QUADPACK, FFTPKG, etc., many of which are also found in the SLATEC library)
DATAPAC	169	Fortran subprograms for statistical data analysis.
Dataplot	87	Interactive graphical and statistical data analysis program.
IMSL	470	Fortran subprograms for mathematics and statistics. (Version 9.2)
MATH/LIBRARY	668	Fortran subprograms for mathematics from IMSL Inc. (Version 1.0)
STAT/LIBRARY	620	Fortran subprograms for statistics from IMSL Inc. (Version 1.0)
SFUN/LIBRARY	297	Fortran subprograms for evaluating special functions from IMSL Inc. (Version 2.0)
MAGEV	80	The MATH/GEophysical Vector library. Fortran subprograms developed for the Cyber 205. (Version 3.3)
MINITAB	63	Program for statistical data analysis.
NAG	774	Fortran subprograms for mathematics and statistics. (Mark 13)
NMS	50	Fortran subprograms from [9].
PORT	327	Fortran subprograms for mathematics. (Version 2)
SAS	40	Program for statistical data analyses. (Version 15.8)
Scientific Desk	329	Fortran subprograms for mathematics and statistics for use on PC's. (Version 4)
SPSS	28	Program for statistical data analysis. (Version 2.2)
STARPAC	145	Fortran subprograms for statistical data analysis. (Version 2.07)

<sup>†</sup> n is the number of modules classified.

## 4.1 Guidelines for Classifying Modules

When using the classification system one must decide what objects to classify and then how to assign classifications. The following guidelines were used to classify software modules in the GAMS catalog.

### **Modules may represent different types of objects.**

The use of the GAMS Classification System is most straightforward in the case of subprogram libraries, where one classifies the individual user-callable subprograms. However, most statistical software, and an increasing amount of mathematical software, comes in the form of stand-alone programs with their own input command languages. When such a program is designed to solve a very restricted set of problems, then it is reasonable to classify it just as a subprogram would be. This is the case, for example, with the programs in the BMDP package. In other cases, a single program may be capable of solving a very wide range of problems; interactive statistical analysis systems like Dataplot and Minitab are examples. In such cases one is faced with a dilemma: one must either classify the program at a very high level (where it will likely not be found) or give it many classifications (each of which provides little information). We have chosen instead to classify the major *commands* in the input language of these programs. In this way, classification-based software advisory systems have information available about the commands available in these multi-purpose programs in the same way as user-callable subprograms for the same problem. This avoids classification at too high a level and provides catalog readers with more than the name of the program. In other cases we have chosen to classify an entire subprogram library as a single unit. This occurs in the case of Fortran-callable graphics libraries. We wish to catalog the available graphics libraries in GAMS, but the classification system is not yet sufficiently refined to meaningfully classify the individual subprograms. In addition, since users rarely use more than one graphics library at a time, further refinement is less critical than with mathematical and statistical libraries.

### **Some modules should not be classified.**

It is a mistake to attempt to classify every software module in a given package, even when each module is "user-callable". Some modules, although called by the user, are subsidiary in nature. Examples of these are modules which are called to change defaults or perform some initialization in preparation for the use of another module. Other examples are modules which evaluate fitted functions or interpolate the computed solution to a differential equation. The detailed documentation of the module which solves the main problem of interest will point to such subsidiary routines. Classifying these would only add needless clutter to a software catalog.

### **Modules may be classified at more than one node.**

Many software modules have multiple purposes, and hence should be assigned multiple classes. Also, since there is considerable overlap in many areas of the classification scheme,

it may be difficult to assign a unique classification in every case. For example, nonlinear least squares approximation (K1b) and nonlinear regression (L8b) are the same problem seen from different points of view.

It is interesting to note that the assignment of alternate classifications to modules is context-sensitive, i.e., it depends on the collection of software being classified. For example, consider the relationship between software for nonlinear least squares problems and software for nonlinear regression. Both solve the same basic mathematical problem, but the latter software takes a statistical point of view (i.e., it uses the terminology of statistics and returns additional statistical information which can be used to judge goodness of fit). If the software collection is rich in codes of both types, then nonlinear regression codes should only be classified in subtree L8. Users with a statistical orientation will naturally go down the L8 path to find such codes; assigning L8 classes to nonlinear least squares codes will only complicate the selection process. On the other hand, if the software collection contains few codes for nonlinear regression, then assigning classes in L8 to the nonlinear least squares codes might be the only way that naive users could discover software appropriate for nonlinear regression.

### **Modules may be classified at any node in the tree.**

We classify modules at the lowest level of the tree which accurately describes the problem solved. This gives the best match between classification and software. In some cases the node selected in this manner is not a leaf of the tree. This situation occurs when there is no child node which adequately describes the function of the module. Classification at non-leaf nodes can also be done when a module solves all (or at least most) of the problems given at the lower levels. This is not generally recommended however, since users will tend to look as far down into the tree as possible in locating their problems.

## **4.2 Associated Materials**

In order to make best use of the classification system in the development of the GAMS catalog, we have developed some associated materials. Among these are a verbose realization of the classification system and a keyword index to the classification system.

The wording of classes given in Appendix A is appropriate for use when the entire system is displayed in outline form as it is there. The problem descriptions are quite terse and are meant to be read in context. In some cases it is necessary to use such descriptions out of context, however. For example, when modules are listed in order of classifications in the GAMS catalog, the parent classification is rarely found on the same page as a given classification. Similarly, GAMSIC displays the current class and its children, prompting the user for the next subclass to go to. In each of these cases the terse class description may not be enough for a reader to determine what problem the current class represents. As a result of this we maintain two separate versions of the GAMS classification system which we refer to as *terse* and *verbose*. The terse version is given in Appendix A. The verbose descriptions provide enough additional wording so that the problem represented by each class can be determined out of context. The latter can be found in the *Modules by Class* section of [6].



One of the roadblocks encountered by users in trying to find software using the GAMS Classification System is that the terminology used to describe mathematical and statistical problems may not be familiar to them. A partial solution developed for the GAMS catalog has been the development of a keyword index to the classification system. Not only does this allow us to provide pointers into the classification system using alternate terminology, but it also provides users a faster method of getting close to a desired class than a linear search on paper or an automated tree traversal. The index which we have developed can be found in [6].

## 5 Future Development

Since its creation nearly a decade ago, the GAMS Classification System has undergone substantial enhancement and revision. There is still much work to be done. In this section we describe some of our ideas for future editions.

Many leaves of the C subtree (Elementary and Special Functions) combine a number of related functions in a single class. For example, Bessel functions  $J$ ,  $Y$ ,  $H_1$ , and  $H_2$  are all in a single class as are the Airy functions  $Ai$  and  $Bi$ . The amount of software available for the evaluation of special functions is steadily increasing, as can be seen in the current GAMS catalog. In order to reduce the number of modules in these classes to a more manageable size it may be necessary to refine many of the subtrees class C.

There is no reasonable place to classify software for the manipulation of piecewise polynomials (splines) in the current scheme. Such software is currently classified in subtrees E6 (Service routines for interpolation) or K6 (Service routines for approximation). These classes primarily were designed to contain subsidiary software associated with interpolation and approximation. The existence of these classes violates our guideline about not classifying subsidiary software modules, and hence we intend to delete these two subtrees. However, we must find a new home for general-purpose programs for the manipulation of piecewise polynomials. We believe that such a class probably belongs in C (Elementary and special functions) in parallel to class C3 (Polynomials).

The amount of software for solving problems in linear algebra is still increasing, and many new problems are being addressed by software in this area. Examples are: software for elementary vector and matrix operations not listed in D1 (e.g. scalar addition/subtraction, distance between vectors, angles between vectors, bilinear forms), and software for the solution of specialized types of linear systems (e.g. Toeplitz, block tridiagonal). Another problem is that software for computing matrix factorizations and inverses are found in the same classes as modules for solving systems of linear equations. This nearly triples the number of modules in these classes which are already among the most heavily populated in the GAMS catalog. Subtree D may need a substantial revision to alleviate these problems.

The subtree I1a (Initial-value problems for ordinary differential equations) violates our philosophy of partitioning by problem rather than by solution method. The growing collection of software for this problem area requires us to find better ways to partition it.

Finally, important classes remain unrefined, including Q (Graphics) and O (Symbolic Computation).



## 6 Conclusions

Further development of mathematical software advisory systems is necessary in order to ease user access to the steadily increasing collection of reusable mathematical and statistical software. Tree-structured problem-oriented software classification schemes are one way for such advisory systems to systematically associate software modules with the problems they solve. Versions of the Guide to Available Mathematical Software Classification System have been successfully used for this purpose for about ten years.

We seek constructive criticism of our system, especially from those who have used it to classify software. Numerous changes for the system are already being planned; are seeking interested parties to review them. Machine-readable copies of the system are available from the authors, as well as our classifications for the libraries listed in Table 1.

## Disclaimer

Certain commercial products are identified in this report in order to adequately document the development and evaluation of the GAMS classification system. Identification of these products does not imply recommendation or endorsement by NIST, nor does it imply that the identified products are necessarily the best available for the purpose.

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## Appendix A

### GAMS Classification Scheme, Version 2.0

#### A. Arithmetic, error analysis

- A1. Integer
- A2. Rational
- A3. Real
  - A3a. Standard precision
  - A3c. Extended precision
  - A3d. Extended range
- A4. Complex
  - A4a. Standard precision
  - A4c. Extended precision
  - A4d. Extended range
- A5. Interval
- A6. Change of representation
  - A6a. Type conversion
  - A6b. Base conversion
  - A6c. Decomposition, construction
- A7. Sequences (e.g., convergence acceleration)

#### B. Number theory

#### C. Elementary and special functions (*search also class L5*)

- C1. Integer-valued functions (e.g., factorial, binomial coefficient, permutations, combinations, floor, ceiling)
- C2. Powers, roots, reciprocals
- C3. Polynomials
  - C3a. Orthogonal
    - C3a1. Trigonometric
    - C3a2. Chebyshev, Legendre
    - C3a3. Laguerre
    - C3a4. Hermite
  - C3b. Non-orthogonal
- C4. Elementary transcendental functions
  - C4a. Trigonometric, inverse trigonometric
  - C4b. Exponential, logarithmic
  - C4c. Hyperbolic, inverse hyperbolic
  - C4d. Integrals of elementary transcendental functions
- C5. Exponential and logarithmic integrals
- C6. Cosine and sine integrals
- C7. Gamma
  - C7a. Gamma, log gamma, reciprocal gamma
  - C7b. Beta, log beta
  - C7c. Psi function
  - C7d. Polygamma function
  - C7e. Incomplete gamma
  - C7f. Incomplete beta

- C7g. Riemann zeta
- C8. Error functions
- C8a. Error functions, their inverses, integrals, including the normal distribution function
- C8b. Fresnel integrals
- C8c. Dawson's integral
- C9. Legendre functions
- C10. Bessel functions
- C10a.  $J, Y, H_1, H_2$
- C10a1. Real argument, integer order
- C10a2. Complex argument, integer order
- C10a3. Real argument, real order
- C10a4. Complex argument, real order
- C10a5. Complex argument, complex order
- C10b.  $I, K$
- C10b1. Real argument, integer order
- C10b2. Complex argument, integer order
- C10b3. Real argument, real order
- C10b4. Complex argument, real order
- C10b5. Complex argument, complex order
- C10c. Kelvin functions
- C10d. Airy and Scorer functions
- C10e. Struve, Anger, and Weber functions
- C10f. Integrals of Bessel functions
- C11. Confluent hypergeometric functions
- C12. Coulomb wave functions
- C13. Jacobian elliptic functions, theta functions
- C14. Elliptic integrals
- C15. Weierstrass elliptic functions
- C16. Parabolic cylinder functions
- C17. Mathieu functions
- C18. Spheroidal wave functions
- C19. Other special functions

## D. Linear Algebra

- D1. Elementary vector and matrix operations
- D1a. Elementary vector operations
- D1a1. Set to constant
- D1a2. Minimum and maximum components
- D1a3. Norm
- D1a3a.  $L_1$  (sum of magnitudes)
- D1a3b.  $L_2$  (Euclidean norm)
- D1a3c.  $L_\infty$  (maximum magnitude)
- D1a4. Dot product (inner product)
- D1a5. Copy or exchange (swap)
- D1a6. Multiplication by scalar
- D1a7. Triad ( $\alpha x + y$  for vectors  $x, y$  and scalar  $\alpha$ )
- D1a8. Elementary rotation (Givens transformation)
- D1a9. Elementary reflection (Householder transformation)
- D1a10. Convolutions
- D1a11. Other vector operations
- D1b. Elementary matrix operations
- D1b1. Initialize (e.g., to zero or identity)



- D1b2. Norm
- D1b3. Transpose
- D1b4. Multiplication by vector
- D1b5. Addition, subtraction
- D1b6. Multiplication
- D1b7. Matrix polynomial
- D1b8. Copy
- D1b9. Storage mode conversion
- D1b10. Elementary rotation (Givens transformation)
- D1b11. Elementary reflection (Householder transformation)
- D2. Solution of systems of linear equations (including inversion,  $LU$  and related decompositions)
- D2a. Real nonsymmetric matrices
  - D2a1. General
  - D2a2. Banded
    - D2a2a. Tridiagonal
  - D2a3. Triangular
  - D2a4. Sparse
- D2b. Real symmetric matrices
  - D2b1. General
    - D2b1a. Indefinite
    - D2b1b. Positive definite
  - D2b2. Positive definite banded
    - D2b2a. Tridiagonal
  - D2b4. Sparse
- D2c. Complex non-Hermitian matrices
  - D2c1. General
  - D2c2. Banded
    - D2c2a. Tridiagonal
  - D2c3. Triangular
  - D2c4. Sparse
- D2d. Complex Hermitian matrices
  - D2d1. General
    - D2d1a. Indefinite
    - D2d1b. Positive definite
  - D2d2. Positive definite banded
    - D2d2a. Tridiagonal
  - D2d4. Sparse
- D2e. Associated operations (e.g., matrix reorderings)
- D3. Determinants
  - D3a. Real nonsymmetric matrices
    - D3a1. General
    - D3a2. Banded
      - D3a2a. Tridiagonal
    - D3a3. Triangular
    - D3a4. Sparse
  - D3b. Real symmetric matrices
    - D3b1. General
      - D3b1a. Indefinite
      - D3b1b. Positive definite
    - D3b2. Positive definite banded
      - D3b2a. Tridiagonal
    - D3b4. Sparse

- D3c. Complex non-Hermitian matrices
  - D3c1. General
  - D3c2. Banded
    - D3c2a. Tridiagonal
  - D3c3. Triangular
  - D3c4. Sparse
- D3d. Complex Hermitian matrices
  - D3d1. General
    - D3d1a. Indefinite
    - D3d1b. Positive definite
  - D3d2. Positive definite banded
    - D3d2a. Tridiagonal
  - D3d4. Sparse
- D4. Eigenvalues, eigenvectors
  - D4a. Ordinary eigenvalue problems ( $Ax = \lambda x$ )
    - D4a1. Real symmetric
    - D4a2. Real nonsymmetric
    - D4a3. Complex Hermitian
    - D4a4. Complex non-Hermitian
    - D4a5. Tridiagonal
    - D4a6. Banded
    - D4a7. Sparse
  - D4b. Generalized eigenvalue problems (e.g.,  $Ax = \lambda Bx$ )
    - D4b1. Real symmetric
    - D4b2. Real general
    - D4b3. Complex Hermitian
    - D4b4. Complex general
    - D4b5. Banded
  - D4c. Associated operations
    - D4c1. Transform problem
      - D4c1a. Balance matrix
      - D4c1b. Reduce to compact form
        - D4c1b1. Tridiagonal
        - D4c1b2. Hessenberg
        - D4c1b3. Other
      - D4c1c. Standardize problem
    - D4c2. Compute eigenvalues of matrix in compact form
      - D4c2a. Tridiagonal
      - D4c2b. Hessenberg
      - D4c2c. Other
    - D4c3. Form eigenvectors from eigenvalues
    - D4c4. Back transform eigenvectors
    - D4c5. Determine Jordan normal form
- D5.  $QR$  decomposition, Gram-Schmidt orthogonalization
- D6. Singular value decomposition
- D7. Update matrix decompositions
  - D7a.  $LU$
  - D7b. Cholesky
  - D7c.  $QR$
  - D7d. Singular value
- D8. Other matrix equations (e.g.,  $AX + XB = C$ )
- D9. Singular, overdetermined or underdetermined systems of linear equations, generalized inverses

- D9a. Unconstrained
  - D9a1. Least squares ( $L_2$ ) solution
  - D9a2. Chebyshev ( $L_\infty$ ) solution
  - D9a3. Least absolute value ( $L_1$ ) solution
  - D9a4. Other
- D9b. Constrained
  - D9b1. Least squares ( $L_2$ ) solution
  - D9b2. Chebyshev ( $L_\infty$ ) solution
  - D9b3. Least absolute value ( $L_1$ )
  - D9b4. Other
- D9c. Generalized inverses

## E. Interpolation

- E1. Univariate data (curve fitting)
  - E1a. Polynomial splines (piecewise polynomials)
  - E1b. Polynomials
  - E1c. Other functions (e.g., rational, trigonometric)
- E2. Multivariate data (surface fitting)
  - E2a. Gridded
  - E2b. Scattered
- E3. Service routines for interpolation
  - E3a. Evaluation of fitted functions, including quadrature
    - E3a1. Function evaluation
    - E3a2. Derivative evaluation
    - E3a3. Quadrature
  - E3b. Grid or knot generation
  - E3c. Manipulation of basis functions (e.g., evaluation, change of basis)
  - E3d. Other

## F. Solution of nonlinear equations

- F1. Single equation
  - F1a. Polynomial
    - F1a1. Real coefficients
    - F1a2. Complex coefficients
  - F1b. Nonpolynomial
- F2. System of equations
- F3. Service routines (e.g., check user-supplied derivatives)

## G. Optimization (*search also classes K, L8*)

- G1. Unconstrained
  - G1a. Univariate
    - G1a1. Smooth function
      - G1a1a. User provides no derivatives
      - G1a1b. User provides first derivatives
      - G1a1c. User provides first and second derivatives
    - G1a2. General function (no smoothness assumed)
  - G1b. Multivariate
    - G1b1. Smooth function
      - G1b1a. User provides no derivatives
      - G1b1b. User provides first derivatives

- G1b1c. User provides first and second derivatives
- G1b2. General function (no smoothness assumed)
- G2. Constrained
  - G2a. Linear programming
    - G2a1. Dense matrix of constraints
    - G2a2. Sparse matrix of constraints
  - G2b. Transportation and assignments problem
  - G2c. Integer programming
    - G2c1. Zero/one
    - G2c2. Covering and packing problems
    - G2c3. Knapsack problems
    - G2c4. Matching problems
    - G2c5. Routing, scheduling, location problems
    - G2c6. Pure integer programming
    - G2c7. Mixed integer programming
  - G2d. Network (for network reliability search class M)
    - G2d1. Shortest path
    - G2d2. Minimum spanning tree
    - G2d3. Maximum flow
      - G2d3a. Generalized networks
      - G2d3b. Networks with side constraints
    - G2d4. Test problem generation
  - G2e. Quadratic programming
    - G2e1. Positive definite Hessian (i.e., convex problem)
    - G2e2. Indefinite Hessian
  - G2f. Geometric programming
  - G2g. Dynamic programming
  - G2h. General nonlinear programming
    - G2h1. Simple bounds
      - G2h1a. Smooth function
        - G2h1a1. User provides no derivatives
        - G2h1a2. User provides first derivatives
        - G2h1a3. User provides first and second derivatives
      - G2h1b. General function (no smoothness assumed)
    - G2h2. Linear equality or inequality constraints
      - G2h2a. Smooth function
        - G2h2a1. User provides no derivatives
        - G2h2a2. User provides first derivatives
        - G2h2a3. User provides first and second derivatives
      - G2h2b. General function (no smoothness assumed)
    - G2h3. Nonlinear constraints
      - G2h3a. Equality constraints only
        - G2h3a1. Smooth function and constraints
          - G2h3a1a. User provides no derivatives
          - G2h3a1b. User provides first derivatives of function and constraints
          - G2h3a1c. User provides first and second derivatives of function and constraints
        - G2h3a2. General function and constraints (no smoothness assumed)
      - G2h3b. Equality and inequality constraints
        - G2h3b1. Smooth function and constraints
          - G2h3b1a. User provides no derivatives
          - G2h3b1b. User provides first derivatives of function and constraints
          - G2h3b1c. User provides first and second derivatives of function and constraints



- G2h3b2. General function and constraints (no smoothness assumed)
- G2i. Global solution to nonconvex problems
- G3. Optimal control
- G4. Service routines
- G4a. Problem input (e.g., matrix generation)
- G4b. Problem scaling
- G4c. Check user-supplied derivatives
- G4d. Find feasible point
- G4e. Check for redundancy
- G4f. Other

## H. Differentiation, integration

- H1. Numerical differentiation
- H2. Quadrature (numerical evaluation of definite integrals)
  - H2a. One-dimensional integrals
    - H2a1. Finite interval (general integrand)
      - H2a1a. Integrand available via user-defined procedure
        - H2a1a1. Automatic (user need only specify required accuracy)
        - H2a1a2. Nonautomatic
      - H2a1b. Integrand available only on grid
        - H2a1b1. Automatic (user need only specify required accuracy)
        - H2a1b2. Nonautomatic
    - H2a2. Finite interval (specific or special type integrand including weight functions, oscillating and singular integrands, principal value integrals, splines, etc.)
      - H2a2a. Integrand available via user-defined procedure
        - H2a2a1. Automatic (user need only specify required accuracy)
        - H2a2a2. Nonautomatic
      - H2a2b. Integrand available only on grid
        - H2a2b1. Automatic (user need only specify required accuracy)
        - H2a2b2. Nonautomatic
    - H2a3. Semi-infinite interval (including  $\exp -x$  weight function)
      - H2a3a. Integrand available via user-defined procedure
        - H2a3a1. Automatic (user need only specify required accuracy)
        - H2a3a2. Nonautomatic
    - H2a4. Infinite interval (including  $\exp -x^2$  weight function)
      - H2a4a. Integrand available via user-defined procedure
        - H2a4a1. Automatic (user need only specify required accuracy)
        - H2a4a2. Nonautomatic
  - H2b. Multidimensional integrals
    - H2b1. One or more hyper-rectangular regions (includes iterated integrals)
      - H2b1a. Integrand available via user-defined procedure
        - H2b1a1. Automatic (user need only specify required accuracy)
        - H2b1a2. Nonautomatic
      - H2b1b. Integrand available only on grid
        - H2b1b1. Automatic (user need only specify required accuracy)
        - H2b1b2. Nonautomatic
    - H2b2. n-dimensional quadrature on a nonrectangular region
      - H2b2a. Integrand available via user-defined procedure
        - H2b2a1. Automatic (user need only specify required accuracy)
        - H2b2a2. Nonautomatic
      - H2b2b. Integrand available only on grid
        - H2b2b1. Automatic (user need only specify required accuracy)

- H2b2b2. Nonautomatic
- H2c. Service routines (e.g., compute weights and nodes for quadrature formulas)

## I. Differential and integral equations

- I1. Ordinary differential equations (ODE's)
  - I1a. Initial value problems
    - I1a1. General, nonstiff or mildly stiff
      - I1a1a. One-step methods (e.g., Runge-Kutta)
      - I1a1b. Multistep methods (e.g., Adams predictor-corrector)
      - I1a1c. Extrapolation methods (e.g., Bulirsch-Stoer)
    - I1a2. Stiff and mixed algebraic- differential equations
  - I1b. Multipoint boundary value problems
    - I1b1. Linear
    - I1b2. Nonlinear
    - I1b3. Eigenvalue (e.g., Sturm-Liouville)
  - I1c. Service routines (e.g., interpolation of solutions, error handling, test programs)
- I2. Partial differential equations
  - I2a. Initial boundary value problems
    - I2a1. Parabolic
      - I2a1a. One spatial dimension
      - I2a1b. Two or more spatial dimensions
    - I2a2. Hyperbolic
  - I2b. Elliptic boundary value problems
    - I2b1. Linear
      - I2b1a. Second order
        - I2b1a1. Poisson (Laplace) or Helmholtz equation
          - I2b1a1a. Rectangular domain (or topologically rectangular in the coordinate system)
          - I2b1a1b. Nonrectangular domain
        - I2b1a2. Other separable problems
        - I2b1a3. Nonseparable problems
      - I2b1c. Higher order equations (e.g., biharmonic)
    - I2b2. Nonlinear
    - I2b3. Eigenvalue
    - I2b4. Service routines
      - I2b4a. Domain triangulation (*search also class P*)
      - I2b4b. Solution of discretized elliptic equations
- I3. Integral equations

## J. Integral transforms

- J1. Trigonometric transforms including fast Fourier transforms
  - J1a. One-dimensional
    - J1a1. Real
    - J1a2. Complex
    - J1a3. Sine and cosine transforms
  - J1b. Multidimensional
- J2. Convolutions
- J3. Laplace transforms
- J4. Hilbert transforms

**K. Approximation** (*search also class L8*)

- K1. Least squares ( $L_2$ ) approximation
  - K1a. Linear least squares (*search also classes D5, D6, D9*)
    - K1a1. Unconstrained
      - K1a1a. Univariate data (curve fitting)
        - K1a1a1. Polynomial splines (piecewise polynomials)
        - K1a1a2. Polynomials
        - K1a1a3. Other functions (e.g., trigonometric, user-specified)
      - K1a1b. Multivariate data (surface fitting)
    - K1a2. Constrained
      - K1a2a. Linear constraints
      - K1a2b. Nonlinear constraints
  - K1b. Nonlinear least squares
    - K1b1. Unconstrained
      - K1b1a. Smooth functions
        - K1b1a1. User provides no derivatives
        - K1b1a2. User provides first derivatives
        - K1b1a3. User provides first and second derivatives
      - K1b1b. General functions
    - K1b2. Constrained
      - K1b2a. Linear constraints
      - K1b2b. Nonlinear constraints
- K2. Minimax ( $L_\infty$ ) approximation
- K3. Least absolute value ( $L_1$ ) approximation
- K4. Other analytic approximations (e.g., Taylor polynomial, Pade)
- K5. Smoothing
- K6. Service routines for approximation
  - K6a. Evaluation of fitted functions, including quadrature
    - K6a1. Function evaluation
    - K6a2. Derivative evaluation
    - K6a3. Quadrature
  - K6b. Grid or knot generation
  - K6c. Manipulation of basis functions (e.g., evaluation, change of basis)
  - K6d. Other

**L. Statistics, probability**

- L1. Data summarization
  - L1a. One-dimensional data
    - L1a1. Raw data
      - L1a1a. Location
      - L1a1b. Dispersion
      - L1a1c. Shape
      - L1a1d. Frequency, cumulative frequency
      - L1a1e. Ties
    - L1a3. Grouped data
  - L1b. Two dimensional data (*search also class L1c*)
  - L1c. Multi-dimensional data
    - L1c1. Raw data
      - L1c1b. Covariance, correlation
      - L1c1d. Frequency, cumulative frequency
    - L1c2. Raw data containing missing values (*search also class L1c1*)

- L2. Data manipulation
  - L2a. Transform (*search also classes L10a1, N6, and N8*)
  - L2b. Tally
  - L2c. Subset
  - L2d. Merge (*search also class N7*)
  - L2e. Construct new variables (e.g., indicator variables)
- L3. Elementary statistical graphics (*search also class Q*)
  - L3a. One-dimensional data
    - L3a1. Histograms
    - L3a2. Frequency, cumulative frequency, percentile plots
    - L3a3. EDA (e.g., box-plots)
    - L3a4. Bar charts
    - L3a5. Pie charts
    - L3a6.  $X_i$  vs.  $i$  (including symbol plots)
    - L3a7. Lag plots (e.g., plots of  $X_i$  vs.  $X_{i-1}$ )
  - L3b. Two-dimensional data (*search also class L3e*)
    - L3b1. Histograms (superimposed and bivariate)
    - L3b2. Frequency, cumulative frequency
    - L3b3. Scatter diagrams
      - L3b3a. Y vs. X
      - L3b3b. Symbol plots
      - L3b3c. Lag plots (i.e., plots of  $X_i$  vs.  $Y_{i-j}$ )
    - L3b4. EDA
  - L3c. Three-dimensional data (*search also class L3e*)
  - L3e. Multi-dimensional data
    - L3e1. Histograms
    - L3e2. Frequency, cumulative frequency, percentile plots
    - L3e3. Scatter diagrams
      - L3e3a. Superimposed Y vs. X
      - L3e3c. Superimposed  $X_i$  vs.  $i$
      - L3e3d. Matrices of bivariate scatter diagrams
    - L3e4. EDA
- L4. Elementary data analysis
  - L4a. One-dimensional data
    - L4a1. Raw data
      - L4a1a. Parametric analysis
        - L4a1a1. Plots of empirical and theoretical density and distribution functions
        - L4a1a2. Probability plots
          - L4a1a2b. Beta, binomial
          - L4a1a2c. Cauchy, chi-squared
          - L4a1a2d. Double exponential
          - L4a1a2e. Exponential, extreme value
          - L4a1a2f. F distribution
          - L4a1a2g. Gamma, geometric
          - L4a1a2h. Halfnormal
          - L4a1a2l. Lambda, logistic, lognormal
          - L4a1a2n. Negative binomial, normal
          - L4a1a2p. Pareto, Poisson
          - L4a1a2s. Semicircular
          - L4a1a2t. t distribution, triangular
          - L4a1a2u. Uniform
          - L4a1a2w. Weibull



- L4a1a3. Probability plot correlation coefficient plots
- L4a1a3c. Chi-squared
- L4a1a3e. Extreme value
- L4a1a3g. Gamma, geometric
- L4a1a3l. Lambda
- L4a1a3n. Normal
- L4a1a3p. Pareto, Poisson
- L4a1a3t. t distribution
- L4a1a3w. Weibull
- L4a1a4. Parameter estimates and tests
  - L4a1a4b. Binomial
  - L4a1a4e. Extreme value
  - L4a1a4n. Normal
  - L4a1a4p. Poisson
  - L4a1a4u. Uniform
  - L4a1a4w. Weibull
- L4a1a5. Transformation selection (e.g., for normality)
- L4a1a6. Tail and outlier analysis
- L4a1a7. Tolerance limits
- L4a1b. Nonparametric analysis
  - L4a1b1. Estimates and tests regarding location (e.g., median), dispersion, and shape
  - L4a1b2. Density function estimation
  - L4a1c. Goodness-of-fit tests
  - L4a1d. Analysis of a sequence of numbers (*search also class L10a*)
- L4a3. Grouped and/or censored data
- L4a4. Data sampled from a finite population
- L4a5. Categorical data
- L4b. Two dimensional data (*search also class L4c*)
  - L4b1. Pairwise independent data
    - L4b1a. Parametric analysis
      - L4b1a1. Plots of empirical and theoretical density and distribution functions
      - L4b1a4. Parameter estimates and hypothesis tests
    - L4b1b. Nonparametric analysis (e.g., rank tests)
      - L4b1c. Goodness-of-fit tests
  - L4b3. Pairwise dependent data
  - L4b4. Pairwise dependent grouped data
  - L4b5. Data sampled from a finite population
- L4c. Multi-dimensional data (*search also classes L4b and L7a1*)
  - L4c1. Independent data
    - L4c1a. Parametric analysis
    - L4c1b. Nonparametric analysis
- L4e. Multiple multi-dimensional data sets
- L5. Function evaluation (*search also class C*)
  - L5a. Univariate
    - L5a1. Cumulative distribution functions, probability density functions
      - L5a1b. Beta, binomial
      - L5a1c. Cauchy, chi-squared
      - L5a1d. Double exponential
      - L5a1e. Error function, exponential, extreme value
      - L5a1f. F distribution
      - L5a1g. Gamma, general, geometric
      - L5a1h. Halfnormal, hypergeometric

L5a1k.	Kendall F statistic, Kolmogorov-Smirnov
L5a1l.	Lambda, logistic, lognormal
L5a1n.	Negative binomial, normal
L5a1p.	Pareto, Poisson
L5a1t.	t distribution
L5a1u.	Uniform
L5a1v.	Von Mises
L5a1w.	Weibull
L5a2.	Inverse distribution functions, sparsity functions
L5a2b.	Beta, binomial
L5a2c.	Cauchy, chi-squared
L5a2d.	Double exponential
L5a2e.	Error function, exponential, extreme value
L5a2f.	F distribution
L5a2g.	Gamma, general, geometric
L5a2h.	Halfnormal
L5a2l.	Lambda, logistic, lognormal
L5a2n.	Negative binomial, normal, normal order statistics
L5a2p.	Pareto, Poisson
L5a2t.	t distribution
L5a2u.	Uniform
L5a2w.	Weibull
L5b.	Multivariate
L5b1.	Cumulative multivariate distribution functions, probability density functions
L5b1n.	Normal
L5b2.	Inverse cumulative distribution functions
L5b2n.	Normal
L6.	Random number generation
L6a.	Univariate
L6a2.	Beta, binomial, Boolean
L6a3.	Cauchy, chi-squared
L6a4.	Double exponential
L6a5.	Exponential, extreme value
L6a6.	F distribution
L6a7.	Gamma, general (continuous, discrete), geometric
L6a8.	Halfnormal, hypergeometric
L6a12.	Lambda, logistic, lognormal
L6a14.	Negative binomial, normal, normal order statistics
L6a16.	Pareto, Pascal, permutations, Poisson
L6a19.	Samples, stable distribution
L6a20.	t distribution, time series, triangular
L6a21.	Uniform (continuous, discrete), uniform order statistics
L6a22.	Von Mises
L6a23.	Weibull
L6b.	Multivariate
L6b3.	Contingency table, correlation matrix
L6b5.	Experimental designs
L6b12.	Linear $L_1$ (least absolute value) approximation
L6b13.	Multinomial
L6b14.	Normal
L6b15.	Orthogonal matrix
L6b21.	Uniform

- L6c. Service routines (e.g., seed)
- L7. Analysis of variance (including analysis of covariance)
- L7a. One-way
  - L7a1. Parametric
  - L7a2. Nonparametric
- L7b. Two-way (*search also class L7d*)
- L7c. Three-way (e.g., Latin squares) (*search also class L7d*)
- L7d. Multi-way
  - L7d1. Balanced complete data (e.g., factorial designs)
  - L7d2. Balanced incomplete data
  - L7d3. General linear models (unbalanced data)
- L7e. Multivariate
- L7f. Generate experimental designs
- L7g. Service routines
- L8. Regression (*search also classes D5, D6, D9, G, K*)
- L8a. Simple linear (i.e.,  $y = b_0 + b_1x$ ) (*search also class L8h*)
  - L8a1. Ordinary least squares
    - L8a1a. Parameter estimation
      - L8a1a1. Unweighted data
      - L8a1a2. Weighted data
    - L8a1d. Inference (e.g., calibration) (*search also class L8a1a*)
  - L8a2.  $L_p$  for  $p$  different from 2 (e.g., least absolute value, minimax)
  - L8a3. Robust
  - L8a4. Errors in variables
- L8b. Polynomial (e.g.,  $y = b_0 + b_1x + b_2x^2$ ) (*search also class L8c*)
  - L8b1. Ordinary least squares
    - L8b1a. Degree determination
    - L8b1b. Parameter estimation
      - L8b1b1. Not using orthogonal polynomials
      - L8b1b2. Using orthogonal polynomials
    - L8b1c. Analysis (*search also class L8b1b*)
    - L8b1d. Inference (*search also class L8b1b*)
- L8c. Multiple linear (i.e.,  $y = b_0 + b_1x_1 + \dots + b_px_p$ )
  - L8c1. Ordinary least squares
    - L8c1a. Variable selection
      - L8c1a1. Using raw data
      - L8c1a2. Using correlation or covariance data
      - L8c1a3. Using other data
    - L8c1b. Parameter estimation (*search also class L8c1a*)
      - L8c1b1. Using raw data
      - L8c1b2. Using correlation data
    - L8c1c. Analysis (*search also classes L8c1a and L8c1b*)
    - L8c1d. Inference (*search also classes L8c1a and L8c1b*)
  - L8c2. Several regressions
  - L8c3.  $L_p$  for  $p$  different from 2
  - L8c4. Robust
  - L8c5. Measurement error models
  - L8c6. Models based on ranks
- L8d. Polynomial in several variables
- L8e. Nonlinear (i.e.,  $y = F(X, b)$ ) (*search also class L8h*)
  - L8e1. Ordinary least squares
    - L8e1a. Variable selection

- L8e1b. Parameter estimation (*search also class L8e1a*)
- L8e1b1. Unweighted data, user provides no derivatives
- L8e1b2. Unweighted data, user provides derivatives
- L8e1b3. Weighted data, user provides no derivatives
- L8e1b4. Weighted data, user provides derivatives
- L8e2. Ridge
- L8e5. Measurement error models
- L8f. Simultaneous (i.e.,  $Y = Xb$ )
- L8g. Spline (i.e., piecewise polynomial)
- L8h. EDA (e.g., smoothing)
- L8i. Service routines (e.g., matrix manipulation for variable selection)
- L9. Categorical data analysis
- L9a. 2-by-2 tables
- L9b. Two-way tables (*search also class L9d*)
- L9c. Log-linear model
- L9d. EDA (e.g., median polish)
- L10. Time series analysis (*search also class J*)
- L10a. Univariate (*search also classes L3a6 and L3a7*)
- L10a1. Transformations
- L10a1a. Elementary (*search also class L2a*)
- L10a1b. Stationarity (*search also class L8a1*)
- L10a1c. Filters (*search also class K5*)
- L10a1c1. Difference
- L10a1c2. Symmetric linear (e.g., moving averages)
- L10a1c3. Autoregressive linear
- L10a1c4. Other
- L10a1d. Taper
- L10a2. Time domain analysis
- L10a2a. Summary statistics
- L10a2a1. Autocorrelations and autocovariances
- L10a2a2. Partial autocorrelations
- L10a2b. Stationarity analysis (*search also class L10a2a*)
- L10a2c. Autoregressive models
- L10a2c1. Model identification
- L10a2c2. Parameter estimation
- L10a2d. ARMA and ARIMA models (including Box-Jenkins methods)
- L10a2d1. Model identification
- L10a2d2. Parameter estimation
- L10a2d3. Forecasting
- L10a2e. State-space analysis (e.g., Kalman filtering)
- L10a2f. Analysis of a locally stationary series
- L10a3. Frequency domain analysis (*search also class J1*)
- L10a3a. Spectral analysis
- L10a3a1. Pilot analysis
- L10a3a2. Periodogram analysis
- L10a3a3. Spectrum estimation using the periodogram
- L10a3a4. Spectrum estimation using the Fourier transform of the autocorrelation function
- L10a3a5. Spectrum estimation using autoregressive models
- L10a3a6. Spectral windows
- L10a3b. Complex demodulation
- L10b. Two time series (*search also classes L3b3c, L10c, and L10d*)
- L10b2. Time domain analysis



- L10b2a. Summary statistics (e.g., cross-correlations)
- L10b2b. Transfer function models
- L10b3. Frequency domain analysis (*search also class J1*)
- L10b3a. Cross-spectral analysis
- L10b3a2. Cross-periodogram analysis
- L10b3a3. Cross-spectrum estimation using the cross-periodogram
- L10b3a4. Cross-spectrum estimation using the Fourier transform of the cross-correlation or cross-covariance function
- L10b3a6. Spectral functions
- L10c. Multivariate time series (*search also classes J1, L3e3 and L10b*)
- L10d. Two multi-channel time series
- L11. Correlation analysis (*search also classes L4 and L13c*)
- L12. Discriminant analysis
- L13. Covariance structure models
- L13a. Factor analysis
- L13b. Principal components analysis
- L13c. Canonical correlation
- L14. Cluster analysis
- L14a. One-way
  - L14a1. Unconstrained
    - L14a1a. Nested
      - L14a1a1. Joining (e.g., single link)
      - L14a1a2. Divisive
      - L14a1a3. Switching
      - L14a1a4. Predict missing values
    - L14a1b. Non-nested (e.g., K means)
  - L14a2. Constrained
- L14b. Two-way
- L14c. Display
- L14d. Service routines (e.g., compute distance matrix)
- L15. Life testing, survival analysis
- L16. Multidimensional scaling
- L17. Statistical data sets

## M. Simulation, stochastic modeling (*search also classes L6 and L10*)

- M1. Simulation
  - M1a. Discrete
  - M1b. Continuous (Markov models)
- M2. Queueing
- M3. Reliability
  - M3a. Quality control
  - M3b. Electrical network
- M4. Project optimization (e.g., PERT)

## N. Data handling (*search also class L2*)

- N1. Input, output
- N2. Bit manipulation
- N3. Character manipulation
- N4. Storage management (e.g., stacks, heaps, trees)
- N5. Searching
  - N5a. Extreme value

- N5b. Insertion position
- N5c. On a key
- N6. Sorting
  - N6a. Internal
    - N6a1. Passive (i.e. construct pointer array, rank)
      - N6a1a. Integer
      - N6a1b. Real
      - N6a1c. Character
    - N6a2. Active
      - N6a2a. Integer
      - N6a2b. Real
      - N6a2c. Character
  - N6b. External
- N7. Merging
- N8. Permuting

**O. Symbolic computation**

**P. Computational geometry** (*search also classes G and Q*)

**Q. Graphics** (*search also class L3*)

**R. Service routines**

- R1. Machine-dependent constants
- R2. Error checking (e.g., check monotonicity)
- R3. Error handling
  - R3a. Set criteria for fatal errors
  - R3b. Set unit number for error messages
  - R3c. Other utilities
- R4. Documentation retrieval

**S. Software development tools**

- S1. Program transformation tools
- S2. Static program analysis tools
- S3. Dynamic program analysis tools

**Z. Other**

## Appendix B

### Changes from Version 1.2

Here we summarize how the GAMS Classification System has changed from version 1.2 which was published in [3]. A number of additional cosmetic changes were made to the text of the system; these are not enumerated here.

- *Subtree A3 (Real arithmetic)*  
A3a changed from Real to Standard precision. A3b (Double precision) removed.
- *Subtree A4 (Complex arithmetic)*  
A4a changed from Real to Standard precision. A4b (Double precision) removed.
- *D1a11 (Other vector operations)*  
New subclass.
- *D9 (Singular, overdetermined or underdetermined systems of linear equations, generalized inverses)*  
Tree refined, 11 new subclasses added.
- *E3 (Service routines for interpolation)*  
Tree refined, 14 new subclasses added.
- *Subtree F1 (Single nonlinear equations)*  
Revised to remove distinction between smooth and nonsmooth functions.
- *Subtree F2 (System of nonlinear equations)*  
All subclasses deleted, removing the distinction between smooth and nonsmooth functions.
- *K6 (Service routines for approximation)*  
Tree refined, 14 new subclasses added.
- *Subtree L (Statistics and Probability)*  
Substantially revised. Classes L1, L3, L4, L7, and L14 were revised to standardize the first level of subclasses (e.g., L1a, L1b, ...) as the dimension of the data; class L8 was revised so that the first level of its subclasses were functional form. Classes L1, L2, L3, L4, L7, L8, and L10 were revised to better reflect available software. Probability plots were moved from L3 to L4. Class L13 was completely revised. Classes L16 and L17 were added.
- *Subtree N6a1b (Internal sorting of real data)*  
All subclasses deleted, removing the distinction between single and double precision data.
- *Subtree N6a2b (Internal sorting of real data)*  
All subclasses deleted, removing the distinction between single and double precision data.
- *Subtree P (Computational Geometry)*  
All subclasses deleted.
- *Subtree Q (Graphics)*  
Subclass Q1 (Line printer graphics) deleted. Q has no subclasses in the revised system.

In addition, the text of the following classes was revised in order to clarify their purposes: C1, H2b1, H2b2, J1, J1a3.

Classes A3, A4, N6a1b and N6a2b all were changed to remove classes which referred to double precision to insure that both single and double precision versions of programs could always have the same classification.

Classes D9, E3, and K6 were refined because of a wealth of software now available for these problems. The subtrees E3 and K6 are exactly parallel; they provide homes for low-level routines for manipulating spline basis functions.

The subtrees P and Q were both trimmed so that they would be unrefined. In the case of P we felt that not enough software was currently available to adequately define the subject area. In the case of Q we did not feel that we possessed the expertise to adequately refine it.





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A vast collection of reusable mathematical and statistical software parts is now available for use by scientists and engineers in their modeling efforts. This software represents a significant source of mathematical expertise, created and maintained at considerable expense. Unfortunately, the collection is so heterogeneous that it is a tedious and error-prone task simply to determine what software is available to solve a given problem. In mathematical problem-solving environments of the future such questions will be fielded by expert software advisory systems. One way for such systems to systematically associate available software with the problems they solve is to use a problem classification system. In this paper we describe a detailed tree-structured problem-oriented classification system appropriate for such use.

12. KEY WORDS (6 TO 12 ENTRIES; ALPHABETICAL ORDER; CAPITALIZE ONLY PROPER NAMES; AND SEPARATE KEY WORDS BY SEMICOLONS)

classification system; software documentation; mathematical software; software advisory systems; software catalogs; statistical software

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