

Package ‘gsl’

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Title Wrapper for the Gnu Scientific Library

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multimin by Andrew Clausen

SystemRequirements Gnu Scientific Library version >= 1.12

Description An R wrapper for the special functions and quasi random number
generators of the Gnu Scientific Library
(<http://www.gnu.org/software/gsl/>). See `gsl-package.Rd` for details of
overall package organization, and `Misc.Rd` for some functions that are
widely used in the package, and some tips on installation.

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License GPL (>= 2)

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R topics documented:

gsl-package	2
Airy	3
Bessel	5
Clausen	8
Coulomb	9
Coupling	11
Dawson	12
Debye	13
Dilog	13
Ellint	14
Elljac	16
Error	18

Expint	19
Fermi-Dirac	20
Gamma	21
Gegenbauer	23
Hyperg	24
Laguerre	25
Lambert	26
Legendre	27
Log	29
Misc	30
multimin	31
Poly	33
Powint	34
Psi	35
Qrng	36
Rng	37
Synchrotron	39
Transport	39
Trig	40
Zeta	41

Index	43
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gsl-package

Wrappers for the Gnu Scientific Library

Description

An R wrapper for the special functions and quasi random number generators of the Gnu Scientific Library (<http://www.gnu.org/software/gsl/>)

Details

```

Package:  gsl
Type:    Package
Version:  1.8-3
Date:    2007-05-23
License:  gsl

```

The function naming scheme directly copies the GSL manual except that leading `gsl_sf_` and, if present, the trailing `_e` is stripped: thus `gsl_sf_Airy_Ai_e` goes to R function `airy_Ai()`; however, some functions retain the prefix to avoid conflicts (viz `gsl_sf_sin()`, `gsl_sf_cos()`, `gsl_sf_gamma()`, `gsl_sf_choose()`, `gsl_sf_beta()`).

R\ function arguments have the same names as in the GSL reference manual, except for the quasirandom functions documented in the `Qrng` manpage.

The package is organized into units corresponding to GSL header files; the .c, .R, and .Rd filenames match the GSL header filenames, except that the .Rd files are capitalized. Functions appear in all files in the same order as the GSL reference manual, which precludes the use of the tidying method given in section 3.1 of R-exts. Error forms of GSL functions (_e versions) are used if available.

In general, documentation is limited to: (a), a pointer to the GSL reference book, which would in any case dominate any docs here; and (b), re-productions of some tables and figures in Abramowitz and Stegun (June 1964).

Author(s)

- Robin K. S. Hankin (special functions)
- Martin Maechler (quasi random sequences, Qrng.Rd)
- Andrew Clausen (function minimization, Multimin.Rd)

Maintainer: <hankin.robin@gmail.com>

References

- M. Abramowitz and I. A. Stegun 1965. *Handbook of mathematical functions*. New York: Dover
- M. Galassi et al. 2007. *GNU Scientific Library*. Reference Manual edition 1.10, for GSL version 1.10; 10 September 2007
- R. K. S. Hankin 2006. *Introducing gsl, a wrapper for the Gnu Scientific Library*. Rnews 6(4):24-26

Examples

```
airy_Ai(1:5)
```

Airy

Airy functions

Description

Airy functions as per the Gnu Scientific Library, reference manual section 7.4 and AMS-55, section 10.4. These functions are declared in header file `gsl_sf_airy.h`

Usage

```
airy_Ai(x, mode=0, give=FALSE, strict=TRUE)
airy_Ai_scaled(x, mode=0, give=FALSE, strict=TRUE)
airy_Ai(x, mode=0, give=FALSE, strict=TRUE)
airy_Bi_scaled(x, mode=0, give=FALSE, strict=TRUE)
airy_Ai_deriv(x, mode=0, give=FALSE, strict=TRUE)
airy_Bi_deriv(x, mode=0, give=FALSE, strict=TRUE)
airy_Ai_deriv_scaled(x, mode=0, give=FALSE, strict=TRUE)
airy_Bi_deriv_scaled(x, mode=0, give=FALSE, strict=TRUE)
```

```
airy_zero_Ai(n, give=FALSE, strict=TRUE)
airy_zero_Bi(n, give=FALSE, strict=TRUE)
airy_zero_Ai_deriv(n, give=FALSE, strict=TRUE)
airy_zero_Bi_deriv(n, give=FALSE, strict=TRUE)
```

Arguments

x	input: real values
n	input: integer values
give	Boolean with TRUE meaning to return a list of three items: the value, an estimate of the error, and a status number
mode	input: mode. For <code>GSL_PREC_DOUBLE</code> , <code>GSL_PREC_SINGLE</code> , <code>GSL_PREC_APPROX</code> use 0, 1, 2 respectively
strict	Boolean, with TRUE meaning to return NaN if status is an error

Details

The zero functions return a status of `GSL_EDOM` and a value of NA for $n \leq 0$.
An example is given in the package vignette.

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```
x <- seq(from=0,to=1,by=0.01)

f <- function(x){
  cbind(x=x, Ai= airy_Ai(x), Aidash= airy_Ai_deriv(x),
  Bi=airy_Ai(x),Bidash=airy_Bi_deriv(x))
}

f(x) #table 10.11, p475
f(-x) #table 10.11, p476

x <- 1:10 #table 10.13, p478
cbind(x,
  airy_zero_Ai(x), airy_Ai_deriv(airy_zero_Ai(x)),
  airy_zero_Ai_deriv(x), airy_Ai(airy_zero_Ai_deriv(x)),
  airy_zero_Bi(x), airy_Bi_deriv(airy_zero_Bi(x)),

  airy_zero_Bi_deriv(x), airy_Bi(airy_zero_Bi_deriv(x))
)
```

```
# Verify 10.4.4 and 10.4.5, p446:
3^(-2/3)/gamma(2/3) - airy_Ai(0)
3^(-1/3) / gamma(1/3) + airy_Ai_deriv(0)
3^(-1/6) / gamma(2/3) - airy_Bi(0)
3^(1/6) / gamma(1/3) - airy_Bi_deriv(0)
# All should be small
```

Bessel

Bessel functions

Description

Bessel functions as per the Gnu Scientific Library, reference manual section 7.5 and AMS-55, chapters 9 and 10. These functions are declared in header file `gsl_sf_bessel.h`

Usage

```
bessel_J0(x, give=FALSE, strict=TRUE)
bessel_J1(x, give=FALSE, strict=TRUE)
bessel_Jn(n,x, give=FALSE, strict=TRUE)
bessel_Jn_array(nmin,nmax,x, give=FALSE, strict=TRUE)
bessel_Y0(x, give=FALSE, strict=TRUE)
bessel_Y1(x, give=FALSE, strict=TRUE)
bessel_Yn(n,x, give=FALSE, strict=TRUE)
bessel_Yn_array(nmin, nmax, x, give=FALSE, strict=TRUE)
bessel_I0(x, give=FALSE, strict=TRUE)
bessel_I1(x, give=FALSE, strict=TRUE)
bessel_In(n, x, give=FALSE, strict=TRUE)
bessel_In_array(nmin, nmax, x, give=FALSE, strict=TRUE)
bessel_I0_scaled(x, give=FALSE, strict=TRUE)
bessel_I1_scaled(x, give=FALSE, strict=TRUE)
bessel_In_scaled(n, x, give=FALSE, strict=TRUE)
bessel_In_scaled_array(nmin, nmax, x, give=FALSE, strict=TRUE)
bessel_K0(x, give=FALSE, strict=TRUE)
bessel_K1(x, give=FALSE, strict=TRUE)
bessel_Kn(n, x, give=FALSE, strict=TRUE)
bessel_Kn_array(nmin, nmax, x, give=FALSE, strict=TRUE)
bessel_K0_scaled(x, give=FALSE, strict=TRUE)
bessel_K1_scaled(x, give=FALSE, strict=TRUE)
bessel_Kn_scaled(n, x, give=FALSE, strict=TRUE)
bessel_Kn_scaled_array(nmin, nmax, x, give=FALSE, strict=TRUE)
bessel_j0(x, give=FALSE, strict=TRUE)
bessel_j1(x, give=FALSE, strict=TRUE)
bessel_j2(x, give=FALSE, strict=TRUE)
```

```

bessel_jl(1,x, give=FALSE, strict=TRUE)
bessel_jl_array(lmax,x, give=FALSE, strict=TRUE)
bessel_jl_stepped_array(lmax, x, give=FALSE, strict=TRUE)
bessel_y0(x, give=FALSE, strict=TRUE)
bessel_y1(x, give=FALSE, strict=TRUE)
bessel_y2(x, give=FALSE, strict=TRUE)
bessel_yl(1, x, give=FALSE, strict=TRUE)
bessel_yl_array(lmax, x, give=FALSE, strict=TRUE)
bessel_i0_scaled(x, give=FALSE, strict=TRUE)
bessel_i1_scaled(x, give=FALSE, strict=TRUE)
bessel_i2_scaled(x, give=FALSE, strict=TRUE)
bessel_il_scaled(1, x, give=FALSE, strict=TRUE)
bessel_il_scaled_array(lmax, x, give=FALSE, strict=TRUE)
bessel_k0_scaled(x, give=FALSE, strict=TRUE)
bessel_k1_scaled(x, give=FALSE, strict=TRUE)
bessel_k2_scaled(x, give=FALSE, strict=TRUE)
bessel_kl_scaled(1,x, give=FALSE, strict=TRUE)
bessel_kl_scaled_array(lmax,x, give=FALSE, strict=TRUE)
bessel_Jnu(nu, x, give=FALSE, strict=TRUE)
bessel_sequence_Jnu(nu, v, mode=0, give=FALSE, strict=TRUE)
bessel_Ynu(nu, x, give=FALSE, strict=TRUE)
bessel_Inu(nu, x, give=FALSE, strict=TRUE)
bessel_Inu_scaled(nu, x, give=FALSE, strict=TRUE)
bessel_Knu(nu, x, give=FALSE, strict=TRUE)
bessel_lnKnu(nu, x, give=FALSE, strict=TRUE)
bessel_Knu_scaled(nu, x, give=FALSE, strict=TRUE)
bessel_zero_J0(s, give=FALSE, strict=TRUE)
bessel_zero_J1(s, give=FALSE, strict=TRUE)
bessel_zero_Jnu(nu, s, give=FALSE, strict=TRUE)

```

Arguments

<code>x, v, nu</code>	input: real valued
<code>n, nmin, nmax, lmax</code>	input: integer valued
<code>l, s</code>	input: integer valued
<code>mode</code>	Integer, calc mode
<code>give</code>	Boolean with TRUE meaning to return a list of three items: the value, an estimate of the error, and a status number
<code>strict</code>	strict or not

Details

All as for the GSL reference manual section 7.5

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```
# Compare native R routine with GSL:
besselK(0.55,4) - bessel_Knu(4,0.55) # should be small

x <- seq(from=0,to=15,len=1000)
plot(x,bessel_J0(x),xlim=c(0,16),ylim=c(-0.8,1.1),type="l",
      xaxt="n",yaxt="n",bty="n",xlab="",ylab="",
      main="Figure 9.1, p359")
jj.Y0 <- bessel_Y0(x)
jj.Y0[jj.Y0 < -0.8] <- NA
lines(x,jj.Y0)
lines(x,bessel_J1(x),lty=2)
jj.Y1 <- bessel_Y1(x)
jj.Y1[jj.Y1 < -0.8] <- NA
lines(x,jj.Y1,lty=2)
axis(1,pos=0,at=1:15,
     labels=c("", "2", "", "4", "", "6", "", "8", "", "10", "", "12", "", "14", ""))
axis(2,pos=0,at=seq(from=-8,to=10,by=2)/10,
     labels=c("-.8", "-.6", "-.4", "-.2", "0", ".2", ".4", ".6", ".8", "1.0"))
arrows(0,0,16,0,length=0.1,angle=10)
arrows(0,0,0,1.1,length=0.1,angle=10)
text(1.1, 0.83, expression(J[0]))
text(0.37, 0.3, expression(J[1]))
text(0.34,-0.3, expression(Y[0]))
text(1.7,-0.5, expression(Y[1]))
text(4.2, 0.43, expression(Y[1]))
text(7.2, 0.33, expression(J[0]))
text(8.6, 0.3, expression(J[0],paste(" ",)))
text(9.1, 0.3, expression(Y[0]))

x <- seq(from=0,to=13,len=100)
y <- t(bessel_jl_array(3,x))
y[y>0.6] <- NA
matplot(x,y,col="black",type="l",xaxt="n",yaxt="n",bty="n",
        xlab="",ylab="",xlim=c(0,16),ylim=c(-0.3,0.75),
        main="Figure 10.1, p438")
axis(1,pos=0,at=2*(1:7))
arrows(0,0,15,0,length=0.1,angle=10)
arrows(0,0,0,0.65,length=0.1,angle=10)
axis(2,pos=0,las=1,at=seq(from=-3,to=6)/10,
     labels=c("-.3", "-.2", "-.1", "0", ".1", ".2", ".3", ".4", ".5", ".6"))
text(0, 0.7, expression(J[n](x)))
text(15.5, 0, expression(x))
text(2.2,0.58,expression(n==0))
text(3.2,0.4,expression(n==1))
text(4.3,0.3,expression(n==2))
```

```

text(6.0,0.22,expression(n==3))

x <- seq(from=0 ,to=5,by=0.1)
cbind(x,  bessel_J0(x),bessel_J1(x),bessel_Jn(2,x))      #table 9.1, p390
cbind(x,  bessel_Y0(x),bessel_Y1(x),bessel_Yn(2,x))      #table 9.2, p391
t(bessel_Jn_array(3,9,x*2))                              #table 9.2, p398

x <- seq(from=8,to=10,by=0.2)
jj <- t(bessel_Jn(n=3:9,x=t(matrix(x,11,7))))
colnames(jj) <- paste("J",3:9,"(x)",sep="")
cbind(x,jj)                                              #another part of table 9.2, p398

x <- seq(from=8,to=10,by=0.2)
jj <- t(bessel_Yn(n=3:9,x=t(matrix(x,11,7))))
colnames(jj) <- paste("J",3:9,"(x)",sep="")
cbind(x,jj)                                              #part of table 9.2, p399

cbind(
  x,
  exp(-x)*bessel_I0 (x),
  exp(-x)*bessel_I1 (x),
  x^(-2)*bessel_In(2,x)
)
#table 9.8, p416

cbind(
  x,
  exp(x)*bessel_K0 (x),
  exp(x)*bessel_K1 (x),
  x^(2)*bessel_Kn(2,x)
)
#table 9.8, p417

cbind(x,
  bessel_j0(x),
  bessel_j1(x),
  bessel_j2(x),
  bessel_y0(x),
  bessel_y1(x),
  bessel_y2(x)
)
#table 10.1 , p457

cbind(0:9,"x=1"=bessel_y1(l=0:9,x=1), "x=2"=bessel_y1(l=0:9,x=2), "x=5"=bessel_y1(l=0:9,x=5))
#table 10.5, p466, top

```


Description

Clausen functions as per the Gnu Scientific Library section 7.6. These functions are declared in header file `gsl_sf_clausen.h`

Usage

```
clausen(x, give=FALSE, strict=TRUE)
```

Arguments

<code>x</code>	input: real values
<code>give</code>	Boolean with TRUE meaning to return a list of three items: the value, an estimate of the error, and a status number
<code>strict</code>	Boolean, with TRUE meaning to return NaN if status is an error

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```
x <- (0:30)*pi/180
clausen(x)      #table 27.8, p1006
```

Coulomb

Coulomb functions

Description

Coulomb functions as per the Gnu Scientific Library, reference manual section 7.7 and AMS-55, chapter 14. These functions are declared in header file `gsl_sf_coulomb.h`

Usage

```
hydrogenicR_1(Z, r, give=FALSE, strict=TRUE)
hydrogenicR(n, l, Z, r, give=FALSE, strict=TRUE)
coulomb_wave_FG(eta, x, L_F, k, give=FALSE, strict=TRUE)
coulomb_wave_F_array(L_min, kmax, eta, x, give=FALSE,strict=TRUE)
coulomb_wave_FG_array(L_min, kmax, eta, x, give=FALSE,strict=TRUE)
coulomb_wave_FGp_array(L_min, kmax, eta, x, give=FALSE,strict=TRUE)
coulomb_wave_sphF_array(L_min, kmax, eta, x, give=FALSE,strict=TRUE)
coulomb_CL(L,eta, give=FALSE,strict=TRUE)
coulomb_CL_array(L_min, kmax, eta, give=FALSE,strict=TRUE)
```

Arguments

<code>n, l, kmax</code>	input: integers
<code>Z, r, eta, x, L_F, L_min, k, L</code>	input: real values
<code>give</code>	Boolean with TRUE meaning to return a list of three items: the value, an estimate of the error, and a status number
<code>strict</code>	Boolean, with TRUE meaning to return NaN if status is an error

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```
x <- seq(from=0, to=14, len=300)
jj <- coulomb_wave_FG(1, 10, x, 0)
plot(x, jj$val_F, type="l", xaxt="n", yaxt="n", bty="n", xlab="", ylab="",
      main="Figure 14.1, p539")
lines(x, jj$val_G, type="l", lty=2)
axis(1, pos=0, at=1:14,
      labels=c("", "2", "", "4", "", "6", "", "8", "", "10", "", "12", "", "14"))
lines(c(0, 1), c(0, 0))
axis(2, pos=0)
text(9.5, 0.63, expression(F[L]))
text(8.5, 1.21, expression(G[L]))
```

```
x <- seq(from=0, to=24, len=400)
plot(x, coulomb_wave_FG(eta=1, x, L_F=0, k=0)$val_F, type="l",
      ylim=c(-1.3, 1.7), xlim=c(0, 26),
      xaxt="n", yaxt="n", bty="n", xlab="", ylab="", main="Figure 14.3, p541", lty=3)
lines(x, coulomb_wave_FG(eta= 0, x, L_F=0, k=0)$val_F, type="l", lty=1)
lines(x, coulomb_wave_FG(eta= 5, x, L_F=0, k=0)$val_F, type="l", lty=6)
lines(x, coulomb_wave_FG(eta=10, x, L_F=0, k=0)$val_F, type="l", lty=6)
lines(x, coulomb_wave_FG(eta=x/2, x, L_F=0, k=0)$val_F, type="l", lty="F3")
axis(1, pos=0, at=1:24,
      labels=c("", "2", "", "4", "", "6", "", "8", "", "10", "", "12",
              "", "14", "", "16", "", "18", "", "20", "", "22", "", "24"))
lines(c(0, 26), c(0, 0))
axis(2, pos=0, at=0.2*(-6:9),
      labels=c("", "-1.2", "", "-.8", "", "-.4", "", "0", "", ".4",
              "", ".8", "", "1.2", "", "1.6"))
text(2.5, -0.8, expression(eta == 0))
```

```
text(4.5,1.1,adj=0, expression(eta == 1))
text(14,1.4,adj=0, expression(eta == 5))
text(22,1.4,adj=0, expression(eta == 10))
```

```
x <- seq(from=0.5,to=10,by=0.5)
jj <- coulomb_wave_FG(eta=t(matrix(x,20,5)), x=1:5,0,0)
jj.F <- t(jj$val_F)
jj.G <- t(jj$val_G)
colnames(jj.F) <- 1:5
colnames(jj.G) <- 1:5
cbind(x,jj.F)      #table 14.1, p 546, top bit.
cbind(x,jj.G)      #table 14.1, p 547, top bit.
```

Coupling

Coupling functions

Description

Coupling functions as per the Gnu Scientific Library, reference manual section 7.8. These functions are declared in header file `gsl_sf_coupling.h`

Usage

```
coupling_3j(two_ja, two_jb, two_jc, two_ma, two_mb, two_mc, give=FALSE, strict=TRUE)
coupling_6j(two_ja, two_jb, two_jc, two_jd, two_je, two_jf, give=FALSE, strict=TRUE)
coupling_9j(two_ja, two_jb, two_jc, two_jd, two_je, two_jf,
            two_jg, two_jh, two_ji, give=FALSE, strict=TRUE)
```

Arguments

<code>two_ja</code> , <code>two_jb</code> , <code>two_jc</code> , <code>two_jd</code> , <code>two_je</code> , <code>two_jf</code> , <code>two_jg</code> , <code>two_jh</code> , <code>two_ji</code> , <code>two_ma</code> , <code>two_mb</code> , <code>two_mc</code>	Arguments as per the GSL manual
<code>give</code>	Boolean with TRUE meaning to return a list of three items: the value, an estimate of the error, and a status number
<code>strict</code>	Boolean, with TRUE meaning to return NaN if status is an error

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```
coupling_3j(1,2,3,4,5,6)
coupling_6j(1,2,3,4,5,6)
coupling_9j(1,2,3,4,5,6,7,8,9)
```

Dawson

Dawson functions

Description

Dawson functions as per the Gnu Scientific Library, reference manual section 7.9. These functions are declared in header file `gsl_sf_dawson.h`

Usage

```
dawson(x, give=FALSE, strict=TRUE)
```

Arguments

<code>x</code>	input: real values
<code>give</code>	Boolean with TRUE meaning to return a list of three items: the value, an estimate of the error, and a status number
<code>strict</code>	Boolean, with TRUE meaning to return NaN if status is an error

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```
x <- seq(from=0,to=2,by=0.01)
dawson(x) #table 7.5 of Ab and St
```

Debye

Debye functions

Description

Debye functions as per the Gnu Scientific Library, section 7.10 of the reference manual. These functions are declared in header file `gsl_sf_debye.h`

Usage

```
debye_1(x, give=FALSE, strict=TRUE)
debye_2(x, give=FALSE, strict=TRUE)
debye_3(x, give=FALSE, strict=TRUE)
debye_4(x, give=FALSE, strict=TRUE)
```

Arguments

<code>x</code>	input: real values
<code>give</code>	Boolean with TRUE meaning to return a list of three items: the value, an estimate of the error, and a status number
<code>strict</code>	Boolean, with TRUE meaning to return NaN if status is an error

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```
x <- seq(from=0,to=10,by=0.1)
cbind(x,debye_1(x),debye_2(x),debye_3(x),debye_4(x)) #table 27.1
```

Dilog

Dilog functions

Description

Dilog functions as per the Gnu Scientific Library reference manual section 7.11. These functions are declared in header file `gsl_sf_dilog.h`

Usage

```
dilog(x, give=FALSE, strict=TRUE)
complex_dilog(r, theta, give=FALSE, strict=TRUE)
```

Arguments

<code>x</code>	input: real values
<code>r, theta</code>	In <code>complex_dilog()</code> , input values. If <code>theta</code> takes its default value of <code>NULL</code> , interpret <code>r</code> as a complex-valued object. If <code>theta</code> is non-null, interpret <code>r</code> as the Modulus, and <code>theta</code> as the argument, of the complex object passed to <code>gsl_sf_complex_dilog_e()</code>
<code>give</code>	Boolean, with default <code>FALSE</code> meaning to return just the answers, and <code>TRUE</code> meaning to return a status vector as well
<code>strict</code>	Boolean, with <code>TRUE</code> meaning to return <code>NaN</code> if nonzero status is returned by the GSL function (<code>FALSE</code> means to return the value: use with caution)

Details

All functions as documented in the GSL reference manual section 7.11.

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```
x <- seq(from=0, to=0.1, by=0.01)
cbind(x, "f(x)"=dilog(1-x)) #table 27.7, p1005
```

Ellint

Elliptic functions

Description

Elliptic functions as per the Gnu Scientific Library, reference manual section 7.13 and AMS-55, chapter 17. These functions are declared in header file `gsl_sf_ellint.h`

Usage

```

ellint_Kcomp(k, mode=0, give=FALSE,strict=TRUE)
ellint_Ecomp(k, mode=0, give=FALSE,strict=TRUE)
ellint_F(phi,k, mode=0, give=FALSE,strict=TRUE)
ellint_E(phi,k, mode=0, give=FALSE,strict=TRUE)
ellint_P(phi,k,n, mode=0, give=FALSE,strict=TRUE)
ellint_D(phi,k,n, mode=0, give=FALSE,strict=TRUE)
ellint_RC(x, y, mode=0, give=FALSE,strict=TRUE)
ellint_RD(x, y, z, mode=0, give=FALSE,strict=TRUE)
ellint_RF(x, y, z, mode=0, give=FALSE,strict=TRUE)
ellint_RJ(x, y, z, p, mode=0, give=FALSE,strict=TRUE)

```

Arguments

phi,k,n,p,x,y,z	input: real values
give	Boolean, with default FALSE meaning to return just the answers, and TRUE meaning to return a status vector as well
strict	Boolean
mode	input: mode. For GSL_PREC_DOUBLE, GSL_PREC_SINGLE, GSL_PREC_APPROX use 0, 1, 2 respectively.

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```

ellint_Kcomp(0.3)
ellint_Ecomp(0.3)
ellint_F(0.4,0.7)
ellint_E(0.4,0.7)
ellint_P(0.4,0.7,0.3)
ellint_D(0.4,0.7,0.3)
ellint_RC(0.5,0.6)
ellint_RD(0.5,0.6,0.7)
ellint_RF(0.5,0.6,0.7)
ellint_RJ(0.5,0.6,0.7,0.1)

x <- seq(from=0,to=0.5,by=0.01)
col1 <- ellint_Kcomp(sqrt(x))
col2 <- ellint_Kcomp(sqrt(1-x))
col3 <- exp(-pi*col2/col1)
cbind(x,col1,col2,col3)           #table 17.1, p608

```

```

x <- 0:45
col1 <- ellint_Kcomp(sin(pi/180*x))
col2 <- ellint_Kcomp(sin(pi/2-pi/180*x))
col3 <- exp(-pi*col2/col1)
cbind(x,col1,col2,col3)      #table 17.2, p610

x <- seq(from=0,to=90,by=2)
f <- function(a){ellint_F(phi=a*pi/180,sin(x*pi/180))}
g <- function(a){ellint_E(phi=a*pi/180,sin(x*pi/180))}
h <- function(a,n){ellint_P(phi=a*pi/180,sin( a*15*pi/180),n)}
i <- function(x){ellint_P(phi=x*pi/180, k=sin((0:6)*15*pi/180), n= -0.6)}

cbind(x,f(5),f(10),f(15),f(20),f(25),f(30))      #table 17.5, p613
cbind(x,g(5),g(10),g(15),g(20),g(25),g(30))      #table 17.6, p616

cbind(i(15),i(30),i(45),i(60),i(75),i(90))      #table 17.9,
                                                    #(BOTTOM OF p625)

```

 Elljac

Elliptic functions

Description

Elljac functions as per the Gnu Scientific Library, reference manual section 7.14 and AMS-55, chapter 16. These functions are declared in header file `gsl_sf_elljac.h`

Usage

```

elljac(u, m, give=FALSE, strict=TRUE)
gsl_sn(z,m)
gsl_cn(z,m)
gsl_dn(z,m)
gsl_ns(z,m)
gsl_nc(z,m)
gsl_nd(z,m)
gsl_sc(z,m)
gsl_sd(z,m)
gsl_cs(z,m)
gsl_cd(z,m)
gsl_ds(z,m)
gsl_dc(z,m)

```


Arguments

<code>u, m</code>	input: real values
<code>z</code>	input: complex values
<code>give</code>	Boolean with TRUE meaning to return a list of three items: the value, an estimate of the error, and a status number
<code>strict</code>	Boolean, with TRUE meaning to return NaN if status is an error

Details

A straightforward wrapper for the `gsl_sf_elljac_e` function of the GSL library, except for `gsl_sn()`, `gsl_cn()`, and `gsl_dn()`, which implement 16.21.1 to 16.21.4 (thus taking complex arguments); and `gsl_ns()` et seq which are the minor elliptic functions.

Function `sn_cn_dn()` is not really intended for the end-user.

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```
K <- ellint_F(phi=pi/2,k=sqrt(1/2)) #note the sqrt: m=k^2
u <- seq(from=0,to=4*K,by=K/24)
jj <- elljac(u,1/2)
plot(u,jj$sn,type="l",xaxt="n",yaxt="n",bty="n",ylab="",xlab="",main="Fig 16.1, p570")
lines(u,jj$cn,lty=2)
lines(u,jj$dn,lty=3)
axis(1,pos=0,at=c(K,2*K,3*K,4*K),labels=c("K","2K","3K","4K"))
abline(0,0)
axis(2,pos=0,at=c(-1,1))
text(1.8*K,0.6,"sn u")
text(1.6*K,-0.5,"cn u")
text(2.6*K,0.9,"dn u")
```

```
a <- seq(from=-5,to=5,len=100)
jj <- outer(a,a,function(a,b){a})
z <- jj+1i*t(jj)
e <- Re(gsl_cd(z,m=0.2))
e[abs(e)>10] <- NA
contour(a,a,e,nlev=55)
```

Error

Error functions

Description

Error functions as per the Gnu Scientific Library, reference manual section 7.15 and AMS-55, chapter 7. These functions are declared in header file `gsl_sf_error.h`

Usage

```
erf(x, mode=0, give=FALSE, strict=TRUE)
erfc(x, mode=0, give=FALSE, strict=TRUE)
log_erfc(x, mode=0, give=FALSE, strict=TRUE)
log_erf_Z(x, mode=0, give=FALSE, strict=TRUE)
erf_Q(x, mode=0, give=FALSE, strict=TRUE)
hazard(x, mode=0, give=FALSE, strict=TRUE)
```

Arguments

<code>x</code>	input: real values
<code>give</code>	Boolean with TRUE meaning to return a list of three items: the value, an estimate of the error, and a status number
<code>mode</code>	input: mode. For <code>GSL_PREC_DOUBLE</code> , <code>GSL_PREC_SINGLE</code> , <code>GSL_PREC_APPROX</code> use 0, 1, 2 respectively
<code>strict</code>	Boolean, with TRUE meaning to return NaN if status is an error

Details

The zero functions return a status of `GSL_EDOM` and a value of NA for $n \leq 0$

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```
erf(0.745) # Example 1, page 304
```

Expint	<i>exponential functions</i>
--------	------------------------------

Description

Expint functions as per the Gnu Scientific Library, reference manual section 7.17 and AMS-55, chapter 5. These functions are declared in header file `gsl_sf_expint.h`.

Usage

```
expint_E1(x, give=FALSE, strict=TRUE)
expint_E2(x, give=FALSE, strict=TRUE)
expint_En(n, x, give=FALSE, strict=TRUE)
expint_Ei(x, give=FALSE, strict=TRUE)
Shi(x, give=FALSE, strict=TRUE)
Chi(x, give=FALSE, strict=TRUE)
expint_3(x, give=FALSE, strict=TRUE)
Si(x, give=FALSE, strict=TRUE)
Ci(x, give=FALSE, strict=TRUE)
atanint(x, give=FALSE, strict=TRUE)
```

Arguments

x	input: real values
n	input: integer values
give	Boolean with TRUE meaning to return a list of three items: the value, an estimate of the error, and a status number
strict	Boolean, with TRUE meaning to return NaN if status is an error

Note

Function `expint_En()` requires GSL version 1.8 or later.

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```

x <- seq(from=0.5, to=1, by=0.01)
cbind(x,Si(x),Ci(x),expint_Ei(x),expint_E1(x)) #table 5.1 of AS, p239

x <- seq(from=0, to=12, len=100)
plot(x,Ci(x),col="black",type="l",xaxt="n",yaxt="n",bty="n",
      xlab="",ylab="",main="Figure 5.6, p232",
      xlim=c(0,12),ylim=c(-1,2.0))
lines(x,Si(x))
axis(1,pos=0)
axis(2,pos=0)
abline(h=pi/2,lty=2)

# Table 5.4, page 245:
xvec <- seq(from=0,by=0.01,len=20)
nvec <- c(2,3,4,10,20)
x <- kronecker(xvec,t(rep(1,5)))
n <- kronecker(t(nvec),rep(1,20))
ans <- cbind(x=xvec,expint_En(n,x))
rownames(ans) <- rep(" ",length(xvec))
colnames(ans) <- c("x",paste("n=",nvec,sep=""))
class(ans) <- "I do not understand the first column"

ans

```

Fermi-Dirac

Fermi-Dirac functions

Description

Fermi-Dirac functions as per the Gnu Scientific Library, reference manual section 7.18. These functions are declared in header file `gsl_sf_fermi_dirac.h`

Usage

```

fermi_dirac_m1(x, give=FALSE, strict=TRUE)
fermi_dirac_0(x, give=FALSE, strict=TRUE)
fermi_dirac_1(x, give=FALSE, strict=TRUE)
fermi_dirac_2(x, give=FALSE, strict=TRUE)
fermi_dirac_int(j, x, give=FALSE, strict=TRUE)
fermi_dirac_mhalf(x, give=FALSE, strict=TRUE)
fermi_dirac_half(x, give=FALSE, strict=TRUE)
fermi_dirac_3half(x, give=FALSE, strict=TRUE)
fermi_dirac_inc_0(x, b, give=FALSE, strict=TRUE)

```

Arguments

<code>x, j, b</code>	input: real values
<code>give</code>	Boolean with TRUE meaning to return a list of three items: the value, an estimate of the error, and a status number
<code>strict</code>	Boolean, with TRUE meaning to return NaN if status is an error

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```
x <- seq(from=0,to=2,by=0.01)
fermi_dirac_m1(x) #table 7.5 of Ab and St
```

Gamma

gamma functions

Description

Gamma functions as per the Gnu Scientific Library reference manual section 7.19. These functions are declared in header file `gsl_sf_gamma.h`

Usage

```
gsl_sf_gamma(x, give=FALSE, strict=TRUE)
lngamma(x, give=FALSE, strict=TRUE)
lngamma_sgn(x, give=FALSE, strict=TRUE)
gammastar(x, give=FALSE, strict=TRUE)
gammainv(x, give=FALSE, strict=TRUE)
lngamma_complex(zr, zi=NULL, r.and.i=TRUE, give=FALSE, strict=TRUE)
taylorcoeff(n, x, give=FALSE, strict=TRUE)
fact(n, give=FALSE, strict=TRUE)
doublefact(n, give=FALSE, strict=TRUE)
lnfact(n, give=FALSE, strict=TRUE)
lndoublefact(n, give=FALSE, strict=TRUE)
gsl_sf_choose(n, m, give=FALSE, strict=TRUE)
lnchoose(n, m, give=FALSE, strict=TRUE)
poch(a, x, give=FALSE, strict=TRUE)
lnpoch(a, x, give=FALSE, strict=TRUE)
lnpoch_sgn(a, x, give=FALSE, strict=TRUE)
pochrel(a, x, give=FALSE, strict=TRUE)
```

```

gamma_inc_Q(a,x,give=FALSE,strict=TRUE)
gamma_inc_P(a,x,give=FALSE,strict=TRUE)
gamma_inc(a,x,give=FALSE,strict=TRUE)
gsl_sf_beta(a,b,give=FALSE,strict=TRUE)
lnbeta(a,b,give=FALSE,strict=TRUE)
beta_inc(a,b,x,give=FALSE,strict=TRUE)

```

Arguments

<code>x, a, b</code>	input: real values
<code>m, n</code>	input: integer value
<code>zr</code>	In <code>gamma_complex()</code> , the real part of the argument
<code>zi</code>	In <code>gamma_complex()</code> , the imaginary part of the argument. If missing (ie takes the default value of NULL), interpret <code>zr</code> as complex, even if real
<code>r.and.i</code>	In <code>gamma_complex()</code> , Boolean variable with default value of TRUE meaning to return a complex variable as per the details section below; and FALSE meaning to return the values as advertised in the GSL manual
<code>give</code>	Boolean with TRUE meaning to return a list of three items: the value, an estimate of the error, and a status number
<code>strict</code>	Boolean, with TRUE meaning to return NaN if status is an error

Details

All functions as documented in the GSL reference manual section 7.19.

Note that `gamma_inc_P()` gives the area of the left tail of the gamma distribution so, for example, `gamma_inc_P(1.8, 5) = pgamma(5, 1.8)` to numerical accuracy.

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```

gsl_sf_gamma(3)

lngamma_complex(1+seq(from=0,to=5,by=0.1)*1i) #table 6.7, p 277 (LH col)
#note 2pi phase diff

jj <- expand.grid(1:10,2:5)
x <- taylorcoeff(jj$Var1,jj$Var2)
dim(x) <- c(10,4)
x #table 23.5, p818

```

```
jj <- expand.grid(36:50,9:13)
x <- gsl_sf_choose(jj$Var1,jj$Var2)
dim(x) <- c(15,5)
x      #table 24.1, p829 (bottom bit)

gamma_inc(1.2,1.3)
beta(1.2, 1.3)
lnbeta(1.2,1.55)
beta_inc(1.2,1.4,1.6)

gamma_inc_P(1.8, 5) - pgamma(5, 1.8) # should be small
```

Gegenbauer

Gegenbauer functions

Description

Gegenbauer functions as per the Gnu Scientific Library reference manual section 7.20, and AMS-55, chapter 22. These functions are declared in header file `gsl_sf_gegenbauer.h`

Usage

```
gegenpoly_1(lambda, x, give=FALSE,strict=TRUE)
gegenpoly_2(lambda, x, give=FALSE,strict=TRUE)
gegenpoly_3(lambda, x, give=FALSE,strict=TRUE)
gegenpoly_n(n,lambda, x, give=FALSE,strict=TRUE)
gegenpoly_array(nmax,lambda, x, give=FALSE,strict=TRUE)
```

Arguments

<code>lambda, x</code>	input: real values
<code>n, nmax</code>	input: integer value
<code>give</code>	Boolean with TRUE meaning to return a list of three items: the value, an estimate of the error, and a status number
<code>strict</code>	Boolean, with TRUE meaning to return NaN if status is an error

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```
x <- seq(from=-1 ,to=1,len=300)
y <- gegenpoly_array(6,0.5,x)
matplot(x,t(y[-(1:2),]), xlim=c(-1,1.2),ylim=c(-0.5,1.5),
        type="l",xaxt="n",yaxt="n",bty="n",xlab="",ylab="",
        main="Figure 22.5, p777",col="black")
axis(1,pos=0)
axis(2,pos=0)
```

```
plot(x, gegenpoly_n(5,lambda=0.2, x,give=FALSE,strict=TRUE),
     xlim=c(-1,1),ylim=c(-1.5,1.5),main="Figure 22.5, p777",
     type="n",xaxt="n",yaxt="n",bty="n",xlab="",ylab="")
lines(x, gegenpoly_n(5,lambda=0.2, x,give=FALSE,strict=TRUE))
lines(x, gegenpoly_n(5,lambda=0.4, x,give=FALSE,strict=TRUE))
lines(x, gegenpoly_n(5,lambda=0.6, x,give=FALSE,strict=TRUE))
lines(x, gegenpoly_n(5,lambda=0.8, x,give=FALSE,strict=TRUE))
lines(x, gegenpoly_n(5,lambda=1.0, x,give=FALSE,strict=TRUE))
axis(1,pos=0)
axis(2,pos=0,las=1)
```

 Hyperg

Hypergeometric functions

Description

Hypergeometric functions as per the Gnu Scientific Library reference manual section 7.21 and AMS-55, chapters 13 and 15. These functions are declared in header file `gsl_sf_hyperg.h`

Usage

```
hyperg_0F1(c, x, give=FALSE, strict=TRUE)
hyperg_1F1_int(m, n, x, give=FALSE, strict=TRUE)
hyperg_1F1(a, b, x, give=FALSE, strict=TRUE)
hyperg_U_int(m, n, x, give=FALSE, strict=TRUE)
hyperg_U(a, b, x, give=FALSE, strict=TRUE)
hyperg_2F1(a, b, c, x, give=FALSE, strict=TRUE)
hyperg_2F1_conj(aR, aI, c, x, give=FALSE, strict=TRUE)
hyperg_2F1_renorm(a, b, c, x, give=FALSE, strict=TRUE)
hyperg_2F1_conj_renorm(aR, aI, c, x, give=FALSE, strict=TRUE)
hyperg_2F0(a, b, x, give=FALSE, strict=TRUE)
```


Arguments

x	input: real values
a,b,c	input: real values
m,n	input: integer values
aR,aI	input: real values
give	Boolean with TRUE meaning to return a list of three items: the value, an estimate of the error, and a status number.
strict	Boolean, with TRUE meaning to return NaN if status is an error

Note

“The circle of convergence of the Gauss hypergeometric series is the unit circle $|z| = 1$ ” (AMS, page 556).

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```
hyperg_0F1(0.1,0.55)
hyperg_1F1_int(2,3,0.555)
hyperg_1F1(2.12312,3.12313,0.555)
hyperg_U_int(2, 3, 0.555)
hyperg_U(2.234, 3.234, 0.555)
```

Laguerre

Laguerre functions

Description

Laguerre functions as per the Gnu Scientific Library reference manual section 7.22. These functions are declared in header file `gsl_sf_laguerre.h`

Usage

```
laguerre_1(a, x, give=FALSE, strict=TRUE)
laguerre_2(a, x, give=FALSE, strict=TRUE)
laguerre_3(a, x, give=FALSE, strict=TRUE)
laguerre_n(n, a, x, give=FALSE, strict=TRUE)
```

Arguments

<code>a, x</code>	input: real values
<code>n</code>	input: integer values
<code>give</code>	Boolean with TRUE meaning to return a list of three items: the value, an estimate of the error, and a status number
<code>strict</code>	Boolean, with TRUE meaning to return NaN if status is an error

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```
x <- seq(from=0, to=6, len=100)
plot(x, laguerre_n(2, 0, x), xlim=c(0, 6), ylim=c(-2, 3),
      type="l", xaxt="n", yaxt="n", bty="n", xlab="", ylab="",
      main="Figure 22.9, p780")

lines(x, laguerre_n(3, 0, x))
lines(x, laguerre_n(4, 0, x))
lines(x, laguerre_n(5, 0, x))
axis(1, pos=0)
axis(2, pos=0)
```

Lambert

Lambert's W function

Description

Lambert's W function as per the Gnu Scientific Library reference manual section 7.23. These functions are declared in header file `gsl_sf_lambert.h`

Usage

```
lambert_W0(x, give=FALSE, strict=TRUE)
lambert_Wm1(x, give=FALSE, strict=TRUE)
```

Arguments

<code>x</code>	input: real values
<code>give</code>	Boolean with TRUE meaning to return a list of three items: the value, an estimate of the error, and a status number
<code>strict</code>	Boolean, with TRUE meaning to return NaN if status is an error

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```
a <- runif(6)
L <- lambert_W0(a)
print(L*exp(L) - a)
```

Legendre

Legendre functions

Description

Legendre functions as per the Gnu Scientific Library reference manual section 7.24, and AMS-55, chapter 8. These functions are declared in header file `gsl_sf_legendre.h`

Usage

```
legendre_P1(x, give=FALSE, strict=TRUE)
legendre_P2(x, give=FALSE, strict=TRUE)
legendre_P3(x, give=FALSE, strict=TRUE)
legendre_P1(l, x, give=FALSE, strict=TRUE)
legendre_P1_array(lmax, x, give=FALSE, strict=TRUE)
legendre_Q0(x, give=FALSE, strict=TRUE)
legendre_Q1(x, give=FALSE, strict=TRUE)
legendre_Q1(l, x, give=FALSE, strict=TRUE)
legendre_P1m(l, m, x, give=FALSE, strict=TRUE)
legendre_P1m_array(lmax, m, x, give=FALSE, strict=TRUE)
legendre_sphP1m(l, m, x, give=FALSE, strict=TRUE)
legendre_sphP1m_array(lmax, m, x, give=FALSE, strict=TRUE)
conicalP_half(lambda, x, give=FALSE, strict=TRUE)
conicalP_mhalf(lambda, x, give=FALSE, strict=TRUE)
conicalP_0(lambda, x, give=FALSE, strict=TRUE)
conicalP_1(lambda, x, give=FALSE, strict=TRUE)
conicalP_sph_reg(l, lambda, x, give=FALSE, strict=TRUE)
```

```

conicalP_cyl_reg(m, lambda, x, give=FALSE, strict=TRUE)
legendre_H3d_0(lambda, eta, give=FALSE, strict=TRUE)
legendre_H3d_1(lambda, eta, give=FALSE, strict=TRUE)
legendre_H3d(l, lambda, eta, give=FALSE, strict=TRUE)
legendre_H3d_array(lmax, lambda, eta, give=FALSE, strict=TRUE)

```

Arguments

<code>eta, lambda, x</code>	input: real values
<code>l, m, lmax</code>	input: integer values
<code>give</code>	Boolean, with default FALSE meaning to return just the answers, and TRUE meaning to return a status vector as well
<code>strict</code>	Boolean, with TRUE meaning to return NaN if nonzero status is returned by the GSL function (FALSE means to return the value: use with caution)

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```

theta <- seq(from=0, to=pi/2, len=100)
plot(theta, legendre_P1(cos(theta)), type="l", ylim=c(-0.5, 1), main="Figure 8.1, p338")
abline(1, 0)
lines(theta, legendre_P2(cos(theta)), type="l")
lines(theta, legendre_P3(cos(theta)), type="l")

x <- seq(from=0, to=1, len=600)
plot(x, legendre_P1m(3, 1, x), type="l", lty=3, main="Figure 8.2, p338: note sign error")
lines(x, legendre_P1m(2, 1, x), type="l", lty=2)
lines(x, legendre_P1m(1, 1, x), type="l", lty=1)
abline(0, 0)

plot(x, legendre_Q1(0, x), xlim=c(0, 1), ylim=c(-1, 1.5), type="l", lty=1,
main="Figure 8.4, p339")
lines(x, legendre_Q1(1, x), lty=2)
lines(x, legendre_Q1(2, x), lty=3)
lines(x, legendre_Q1(3, x), lty=4)
abline(0, 0)

#table 8.1 of A&S:
t(legendre_P1_array(10, seq(from=0, to=1, by=0.01)))[1+c(2, 3, 9, 10), ]

#table 8.3:
f <- function(n){legendre_Q1(n, seq(from=0, to=1, by=0.01))}
sapply(c(0, 1, 2, 3, 9, 10), f)

```

 Log

Log functions

Description

Log functions as per the Gnu Scientific Library, reference manual section 7.25 and AMS-55, chapter 4. These functions are declared in header file `gsl_sf_log.h`

Usage

```
gsl_sf_log(x, give=FALSE, strict=TRUE)
log_abs(x, give=FALSE, strict=TRUE)
complex_log(zr, zi=NULL, r.and.i=TRUE, give=FALSE, strict=TRUE)
log_1plusx(x, give=FALSE, strict=TRUE)
log_1plusx_mx(x, give=FALSE, strict=TRUE)
```

Arguments

<code>x</code>	input: real values
<code>zr</code>	In <code>complex_log()</code> , the real part of the argument
<code>zi</code>	In <code>complex_log()</code> , the imaginary part of the argument. If missing (ie takes the default value of <code>NULL</code>), interpret <code>zr</code> as complex, even if real
<code>r.and.i</code>	In <code>complex_log()</code> , Boolean variable with default value of <code>TRUE</code> meaning to return a complex variable as per the details section below; and <code>FALSE</code> meaning to return the values as advertised in the GSL manual
<code>give</code>	Boolean with <code>TRUE</code> meaning to return a list of three items: the value, an estimate of the error, and a status number
<code>strict</code>	Boolean, with <code>TRUE</code> meaning to return <code>NaN</code> if status is an error

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```
x <- seq(from=0.1,to=2,by=0.01)
log(x) #table 7.5 of Ab and St
```

Description

Various widely used functions in the package

Usage

```
process.args(...)
strictify(val,status)
```

Arguments

...	Argument list to be coerced to the same length
val	Value component of &result
status	status integer

Details

Function `process.args()` is an internal function used to massage the arguments into a form suitable for passing to `.C()`. For example, in function `hyperg_0F1(c,x)`, one wants each of `hyperg_0F1(0.1, c(0.3,0.4))` and `hyperg_0F1(c(0.1,0.2), 0.3)` and `hyperg_0F1(c(0.1,0.2),c(0.3,0.4))` to behave sensibly.

Function `process.args()` is used widely in the package, taking an arbitrary number of arguments and returning a list whose elements are vectors of the same length. Most of the special functions use `process.args()` to ensure that the returned value takes the attributes of the input argument with most elements where possible.

Function `strictify()` uses the `status` value returned by the “error” form of the GSL special functions to make values returned with a nonzero error a NaN. In most of the special functions, `strictify()` is called if argument `strict` takes its default value of TRUE. Setting it to FALSE sometimes returns a numerical value as per the GSL reference manual.

In most of the special functions, if argument `give` takes its default value of FALSE, only a numerical value is returned. If TRUE, error information and the status (see preceding paragraph) is also returned.

Following tips found on R-devel:

1. Download and extract source code of R-package **gsl**
2. Use `gsl-config --libs` to get the path to GSL’s lib directory (`-L<path-to-lib>`), use `gsl-config --cflags` to get the path to GSL’s include directory (`-I<path-to-include>`)
3. Change Makevars in `gsl/src`:
 - Add `-L<path-to-lib>` to `PKG_LIBS`
 - Add (new) line: `PKG_CPPFLAGS=-I<path-to-include>`

4. Install gsl via


```
LDLFLAGS=-L<path-to-lib>; export LDLFLAGS
CPPFLAGS=-I<path-to-include>;export CPPFLAGS
R CMD INSTALL gsl
```

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

multimin *Function minimization*

Description

Function minimization using the Gnu Scientific Library, reference manual section 35. These functions are declared in header file `gsl_multimin.h`

Several algorithms for finding (local) minima of functions in one or more variables are provided. All of the algorithms operate locally, in the sense that they maintain a best guess and require the function to be continuous. Apart from the Nelder-Mead algorithm, these algorithms also use a derivative.

Usage

```
multimin(..., prec=0.0001)
multimin.init(x, f, df=NA, fdf=NA, method=NA, step.size=NA, tol=NA)
multimin.iterate(state)
multimin.restart(state)
multimin.fminimizer.size(state)
```

Arguments

...	In function <code>multimin()</code> , the argument list passed to <code>multimin.init()</code>
x	A starting point. These algorithms are faster with better initial guesses
f	The function to minimize. This function must take a single numeric vector as input, and output a numeric scalar
df	The derivative of f. This is required for all algorithms except Nelder-Mead
fdf	A function that evaluates f and df simultaneously. This is optional, and is only useful if simultaneous evaluation is faster
method	The algorithm to use, which is one of “conjugate-fr”, “conjugate-pr”, “bfgs”, “steepest-descent” and “nm”

step.size	This step size guides the algorithm to pick a good distance between points in its search
tol	This parameter is relevant for gradient-based methods. It controls how much the gradient should flatten out in each line search. More specifically, let $u(t) = f(x + st)$ be the function restricted to the search ray. Then a point t is tolerable if $u'(t) < tol u'(0)$. Higher values give more lax linesearches. This parameter trades-off searching intensively in the outer loop (finding search directions) versus the inner loop (finding a good point in a particular direction)
prec	The stopping-rule precision parameter. For the derivative-based methods, a solution is good enough if the norm of the gradient is smaller than prec. For the non-derivative-based methods, a solution is good enough if the norm of successive solutions is smaller than prec
state	This stores all information relating to the progress of the optimization problem

Details

There are two ways to call `multimin`. The simple way is to merely call `multimin` directly. A more complicated way is to call `multimin.init` first, and then repeatedly call `multimin.iterate` until the guess gets good enough. In addition, `multimin.restart` can be used with the second approach to discard accumulated information (such as curvature information) if that information turns out to be unhelpful. This is roughly equivalent to calling `multimin.init` by setting the starting point to be the current best guess.

All of the derivative-based methods consist of iterations that pick a descent direction, and conduct a line search for a better point along the ray in that direction from the current point. The Fletcher-Reeves and Polak-Ribiere conjugate gradient algorithms maintain a vector that summarizes the curvature at that point. These are useful for high-dimensional problems (eg: more than 100 dimensions) because they don't use matrices which become expensive to keep track of. The Broyden-Fletcher-Goldfarb-Shanno is better for low-dimensional problems, since it maintains an approximation of the Hessian of the function as well, which gives better curvature information. The steepest-descent algorithm is a naive algorithm that does not use any curvature information. The Nelder-Mead algorithm which does not use derivatives.

Value

All of these functions return a state variable, which consists of the following items:

<code>internal.state</code>	Bureaucratic stuff for communicating with GSL
<code>x</code>	The current best guess of the optimal solution
<code>f</code>	The value of the function at the best guess
<code>df</code>	The derivative of the function at the best guess
<code>is.fdf</code>	TRUE if the algorithm is using a derivative
<code>code</code>	The GSL return code from the last iteration

Note

The source code for the functions documented here conditionalizes on WIN32; under windows there is a slight memory leak.

Author(s)

Andrew Clausen <clausen@econ.upenn.edu>

References

<http://www.gnu.org/software/gsl>

See Also

optim and nlm are the standard optimization functions in R.

deriv and D are the standard symbolic differentiation functions in R. Ryacas provides more extensive differentiation support using Yet Another Computer Algebra System.

numericDeriv is the standard numerical differentiation function in R. GSL can also do numerical differentiation, but no-one has written an R interface yet.

multimin requires the objective function to have a single (vector) argument. unlist and relist are useful for converting between more convenient forms.

Examples

```
# The Rosenbrock function:
x0 <- c(-1.2, 1)
f <- function(x) (1 - x[1])^2 + 100 * (x[2] - x[1]^2)^2
df <- function(x) c(-2*(1 - x[1]) + 100 * 2 * (x[2] - x[1]^2) * (-2*x[1]),
                  100 * 2 * (x[2] - x[1]^2))

# The simple way to call multimin.
state <- multimin(x0, f, df)
print(state$x)

# The fine-control way to call multimin.
state <- multimin.init(x0, f, df, method="conjugate-fr")
for (i in 1:200)
  state <- multimin.iterate(state)
print(state$x)
```

Poly

Polynomials

Description

Polynomial functions as per the Gnu Scientific Library, reference manual section 6.1. These functions are defined in header file `gsl_poly.h`

Usage

```
gsl_poly(c_gsl, x)
```

Arguments

<code>c_gsl</code>	Coefficients of the polynomial (<code>c</code> in the function definition and the GSL ref manual) starting at the constant term and ending in the highest power; see details section. This argument is called “ <code>c_gsl</code> ” (and not “ <code>c</code> ”) to avoid confusion with R function <code>c()</code>
<code>x</code>	input: real values

Details

One must be careful to avoid off-by-one errors. In C idiom, the function evaluates the polynomial

$$c[0] + c[1]x + c[2]x^2 + \dots + c[\text{len} - 1]x^{\text{len}-1}$$

where `len` is the second argument of GSL function `gsl_poly_eval()`.

The R idiom would be

$$c[1] + c[2]x + c[3]x^2 + \dots + c[\text{len}]x^{\text{len}-1}.$$

This section is work-in-progress and more will be added when I have the time/need for the other functions here.

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```
a <- matrix(1:4,2,2)
rownames(a) <- letters[1:2]
(jj <- gsl_poly(1:3,a))

jj-(1 + 2*a + 3*a^2) #should be small
```

Powint

Power functions

Description

Power functions as per the Gnu Scientific Library reference manual section 7.27. These functions are declared in the header file `gsl_sf_pow_int.h`

Usage

```
pow_int(x, n, give=FALSE, strict=TRUE)
```

Arguments

x	input: real values
n	input: integer values
give	Boolean with TRUE meaning to return a list of three items: the value, an estimate of the error, and a status number
strict	Boolean, with TRUE meaning to return NaN if status is an error

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```
pow_int(pi/2,1:10)
```

Psi

Psi (digamma) functions

Description

Psi (digamma) functions as per the Gnu Scientific Library, reference manual section 7.27. These functions are declared in header file `gsl_sf_psi.h`

Usage

```
psi_int(n, give=FALSE, strict=TRUE)
psi(x, give=FALSE, strict=TRUE)
psi_1piy(y, give=FALSE, strict=TRUE)
psi_1_int(n, give=FALSE, strict=TRUE)
psi_1(x, give=FALSE, strict=TRUE)
psi_n(m, x, give=FALSE, strict=TRUE)
```

Arguments

m,n	input: integer values
x,y	input: real values
give	Boolean with TRUE meaning to return a list of three items: the value, an estimate of the error, and a status number
strict	Boolean, with TRUE meaning to return NaN if status is an error

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```
x <- seq(from=1.2,to=1.25,by=0.005)
cbind(x,psi(x),psi_1(x))
#tabe 6.1, p267, bottom bit

psi_int(1:6)
psi(pi+(1:6))
psi_1piy(pi+(1:6))
psi_1_int(1:6)
psi_n(m=5,x=c(1.123,1.6523))
```

Qrng

Quasi-random sequences

Description

Quasi-random sequences as per the Gnu Scientific Library, reference manual section 18. These functions are declared in header file `gsl_qrng.h`

Usage

```
qrng_alloc(type = c("niederreiter_2", "sobol"), dim)
qrng_clone(q)
qrng_init(q)
qrng_name(q)
qrng_size(q)
qrng_get(q, n = 1)
```

Arguments

type	Type of sequence
dim	Dimension of sequence
q	Generator from <code>qrng_alloc</code> or <code>qrng_clone</code>
n	How many vectors to generate

Details

These are wrappers for the quasi-random sequence functions from the GSL <http://www.gnu.org/software/gsl> with arguments corresponding to those from the library, with a few exceptions. In particular: I have used `dim` where the GSL uses just `d`; I have added the `n` argument to the `qrng_get` function, so that a single call can generate `n` vectors; I have not provided R functions corresponding to `qrng_free` (because R will automatically free the generator when it is garbage collected) or `qrng_state` or `qrng_memcpy` (because these don't make sense within R.)

Value

`qrng_alloc`, `qrng_clone` and `qrng_init` return an external pointer to the C structure representing the generator. The internals of this structure are not accessible from within R.

`qrng_name` returns a character vector giving the name of the generator.

`qrng_size` returns an integer value giving the internal memory usage of the generator.

`qrng_get` returns a matrix with `n` rows and `dim` columns. Each row is a vector in the quasi-random sequence.

Author(s)

Duncan Murdoch

References

<http://www.gnu.org/software/gsl>

Examples

```
q <- qrng_alloc(dim = 2)
qrng_name(q)
qrng_get(q, 10)
```

Rng

Random numbers generation

Description

Random number generation with the Gnu Scientific Library, as per the reference manual section 17

Usage

```
rng_alloc(type)
rng_clone(r)
rng_name(r)
rng_max(r)
rng_min(r)
rng_set(r, seed)
rng_get(r, length)
```

```
rng_uniform(r, length)
rng_uniform_int(r, N, length)
rng_uniform_pos(r, length)
```

Arguments

type	In function <code>rng_alloc()</code> , type of random number generator. This argument is taken to be a character string which is matched to the names of the random number generators given in the GSL manual section 17.9, with the initial “gsl_rng_” removed (for example, to use generator <code>gsl_rng_ranlux</code> , set type to <code>ranlux</code>). Partial matching is used; a null string is interpreted as <code>mt19937</code> .
r	Instance of a random number generator. Generate this using function <code>rng_alloc()</code> .
seed	Random number seed
length	Length of vector of random numbers to create
N	In function <code>rng_uniform_int()</code> , upper bound of uniform distribution

Details

These are wrappers for the random number generator functions from the GSL <http://www.gnu.org/software/gsl> with arguments corresponding to those from the library. Calling `rng_free` is not necessary as R performs garbage collection automatically.

The functions that return random numbers (`rng_get`, `rng_uniform`, `rng_uniform_int`, `rng_uniform_pos`) take an extra argument that specifies the length of the vector of random numbers to be returned.

Value

Function `rng_alloc()` returns an external pointer to a GSL random number generator.

Author(s)

Max Bruche

References

<http://www.gnu.org/software/gsl>

Examples

```
r <- rng_alloc("cmrg")
rng_set(r, 100)
rng_uniform(r, 10)
```

Synchrotron

Synchrotron functions

Description

Synchrotron functions as per the Gnu Scientific Library, reference section 7.29. These functions are declared in header file `gsl_sf_synchrotron.h`

Usage

```
synchrotron_1(x, give=FALSE, strict=TRUE)
synchrotron_2(x, give=FALSE, strict=TRUE)
```

Arguments

<code>x</code>	input: real values
<code>give</code>	Boolean with TRUE meaning to return a list of three items: the value, an estimate of the error, and a status number
<code>strict</code>	Boolean, with TRUE meaning to return NaN if status is an error

Author(s)

Robin K. S. Hankin

Examples

```
x <- seq(from=0, to=2, by=0.01)
synchrotron_1(x)
synchrotron_2(x)
```

Transport

Transport functions

Description

Transport functions as per the Gnu Scientific Library, reference manual section 7.29. These functions are defined in header file `gsl_sf_transport.h`

Usage

```
transport_2(x, give=FALSE, strict=TRUE)
transport_3(x, give=FALSE, strict=TRUE)
transport_4(x, give=FALSE, strict=TRUE)
transport_5(x, give=FALSE, strict=TRUE)
```

Arguments

<code>x</code>	input: real values
<code>give</code>	Boolean with TRUE meaning to return a list of three items: the value, an estimate of the error, and a status number.
<code>strict</code>	Boolean, with TRUE meaning to return NaN if status is an error.

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```
x <- seq(from=0, to=2, by=0.01)
transport_2(x)
transport_3(x)
```

Trig

Trig functions

Description

Trig functions as per the Gnu Scientific Library, reference manual section 7.30. These functions are declared in header file `gsl_sf_trig.h`

Usage

```
gsl_sf_sin(x, give=FALSE, strict=TRUE)
gsl_sf_cos(x, give=FALSE, strict=TRUE)
hypot(x, y, give=FALSE, strict=TRUE)
sinc(x, give=FALSE, strict=TRUE)
complex_sin(zr, zi=NULL, r.and.i=TRUE, give=FALSE, strict=TRUE)
complex_cos(zr, zi=NULL, r.and.i=TRUE, give=FALSE, strict=TRUE)
lnsinh(x, give=FALSE, strict=TRUE)
lncosh(x, give=FALSE, strict=TRUE)
```

Arguments

<code>x, y</code>	input: real values
<code>zr</code>	In <code>gamma_complex()</code> , the real part of the argument
<code>zi</code>	In <code>complex_sin()</code> et seq, the imaginary part of the argument. If missing (ie takes the default value of NULL), interpret <code>zr</code> as complex, even if real

<code>r.and.i</code>	In <code>complex_sin()</code> et seq, Boolean variable with default value of TRUE meaning to return a complex variable as per the details section below; and FALSE meaning to return the values as advertised in the GSL manual
<code>give</code>	Boolean with TRUE meaning to return a list of three items: the value, an estimate of the error, and a status number
<code>strict</code>	Boolean, with TRUE meaning to return NaN if status is an error

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```
x <- seq(from=0,to=2,by=0.01)
gsl_sf_sin(x) #table xx of Ab and St
gsl_sf_cos(x) #table xx of Ab and St

f <- function(x){abs(sin(x+1)-sin(x)*cos(1)-cos(x)*sin(1))}
g <-
function(x){abs(gsl_sf_sin(x+1)-gsl_sf_sin(x)*gsl_sf_cos(1)-gsl_sf_cos(x)*gsl_sf_sin(1))}

f(100000:100010)
g(100000:100010)
```

Zeta

Zeta functions

Description

Zeta functions as per the Gnu Scientific Library 7.31 and AMS-55, section 23.2. These functions are declared in header file `gsl_sf_zeta.h`

Usage

```
zeta_int(n, give=FALSE, strict=TRUE)
zeta(s, give=FALSE, strict=TRUE)
zetam1_int(n, give=FALSE, strict=TRUE)
zetam1(s, give=FALSE, strict=TRUE)
hzeta(s, q, give=FALSE, strict=TRUE)
eta_int(n, give=FALSE, strict=TRUE)
eta(s, give=FALSE, strict=TRUE)
```

Arguments

n	input: integer values
s,q	input: real values
give	Boolean with TRUE meaning to return a list of three items: the value, an estimate of the error, and a status number.
strict	Boolean, with TRUE meaning to return NaN if status is an error.

Author(s)

Robin K. S. Hankin

References

<http://www.gnu.org/software/gsl>

Examples

```
n <- 1:10  
cbind(n,zeta(n),eta(n)) #table 23.3, p 811
```

```
zeta_int(1:5)  
zeta(c(pi,pi*2))  
zetam1_int(1:5)  
zetam1(c(pi,pi*2))  
hzeta(1.1,1.2)  
eta_int(1:5)  
eta(c(pi,pi*2))
```

Index

*Topic **array**

- Bessel, 5
- Clausen, 8
- Coulomb, 9
- Coupling, 11
- Dawson, 12
- Debye, 13
- Dilog, 13
- Ellint, 14
- Elljac, 16
- Error, 18
- Expint, 19
- Fermi-Dirac, 20
- Gamma, 21
- Gegenbauer, 23
- Hyperg, 24
- Laguerre, 25
- Lambert, 26
- Legendre, 27
- Log, 29
- Misc, 30
- multimin, 31
- Poly, 33
- Powint, 34
- Psi, 35
- Synchrotron, 39
- Transport, 39
- Trig, 40
- Zeta, 41

*Topic **datagen**

- Qrng, 36
- Rng, 37

*Topic **distribution**

- Qrng, 36
- Rng, 37

*Topic **package**

- gsl-package, 2

Airy, 3

airy (Airy), 3

airy_Ai (Airy), 3

airy_Ai_deriv (Airy), 3

airy_Ai_deriv_e (Airy), 3

airy_Ai_deriv_scaled (Airy), 3

airy_Ai_deriv_scaled_e (Airy), 3

airy_Ai_scaled (Airy), 3

airy_Ai_scaled_e (Airy), 3

airy_Bi (Airy), 3

airy_Bi_deriv (Airy), 3

airy_Bi_deriv_e (Airy), 3

airy_Bi_deriv_scaled (Airy), 3

airy_Bi_deriv_scaled_e (Airy), 3

airy_Bi_e (Airy), 3

airy_Bi_scaled (Airy), 3

airy_Bi_scaled_e (Airy), 3

airy_zero_Ai (Airy), 3

airy_zero_Ai_deriv (Airy), 3

airy_zero_Ai_deriv_e (Airy), 3

airy_zero_Ai_e (Airy), 3

airy_zero_Bi (Airy), 3

airy_zero_Bi_deriv (Airy), 3

airy_zero_Bi_deriv_e (Airy), 3

airy_zero_Bi_e (Airy), 3

atanint (Expint), 19

Bessel, 5

bessel (Bessel), 5

bessel_I0 (Bessel), 5

bessel_I0_scaled (Bessel), 5

bessel_i0_scaled (Bessel), 5

bessel_I1 (Bessel), 5

bessel_I1_scaled (Bessel), 5

bessel_i1_scaled (Bessel), 5

bessel_i2_scaled (Bessel), 5

bessel_il_scaled (Bessel), 5

bessel_il_scaled_array (Bessel), 5

bessel_In (Bessel), 5

bessel_In_array (Bessel), 5

bessel_In_scaled (Bessel), 5

bessel_In_scaled_array (Bessel), 5

- bessel_Inu (Bessel), 5
- bessel_Inu_scaled (Bessel), 5
- bessel_J0 (Bessel), 5
- bessel_j0 (Bessel), 5
- bessel_J1 (Bessel), 5
- bessel_j1 (Bessel), 5
- bessel_j2 (Bessel), 5
- bessel_jl (Bessel), 5
- bessel_jl_array (Bessel), 5
- bessel_jl_stepped_array (Bessel), 5
- bessel_Jn (Bessel), 5
- bessel_Jn_array (Bessel), 5
- bessel_Jnu (Bessel), 5
- bessel_K0 (Bessel), 5
- bessel_K0_scaled (Bessel), 5
- bessel_k0_scaled (Bessel), 5
- bessel_K1 (Bessel), 5
- bessel_K1_scaled (Bessel), 5
- bessel_k1_scaled (Bessel), 5
- bessel_k2_scaled (Bessel), 5
- bessel_kl_scaled (Bessel), 5
- bessel_kl_scaled_array (Bessel), 5
- bessel_Kn (Bessel), 5
- bessel_Kn_array (Bessel), 5
- bessel_Kn_scaled (Bessel), 5
- bessel_Kn_scaled_array (Bessel), 5
- bessel_Knu (Bessel), 5
- bessel_Knu_scaled (Bessel), 5
- bessel_InKnu (Bessel), 5
- bessel_sequence_Jnu (Bessel), 5
- bessel_Y0 (Bessel), 5
- bessel_y0 (Bessel), 5
- bessel_Y1 (Bessel), 5
- bessel_y1 (Bessel), 5
- bessel_y2 (Bessel), 5
- bessel_yl (Bessel), 5
- bessel_yl_array (Bessel), 5
- bessel_Yn (Bessel), 5
- bessel_Yn_array (Bessel), 5
- bessel_Ynu (Bessel), 5
- bessel_zero_J0 (Bessel), 5
- bessel_zero_J1 (Bessel), 5
- bessel_zero_Jnu (Bessel), 5
- beta_inc (Gamma), 21

- Chi (Expint), 19
- Ci (Expint), 19
- Clausen, 8
- clausen (Clausen), 8

- complex_cos (Trig), 40
- complex_dilog (Dilog), 13
- complex_log (Log), 29
- complex_logsin (Trig), 40
- complex_sin (Trig), 40
- Conical (Legendre), 27
- conical (Legendre), 27
- conicalP_0 (Legendre), 27
- conicalP_1 (Legendre), 27
- conicalP_cyl_reg (Legendre), 27
- conicalP_half (Legendre), 27
- conicalP_mhalf (Legendre), 27
- conicalP_sph_reg (Legendre), 27
- Coulomb, 9
- coulomb (Coulomb), 9
- coulomb_CL (Coulomb), 9
- coulomb_CL_array (Coulomb), 9
- coulomb_wave_F_array (Coulomb), 9
- coulomb_wave_FG (Coulomb), 9
- coulomb_wave_FG_array (Coulomb), 9
- coulomb_wave_FGp_array (Coulomb), 9
- coulomb_wave_sphF_array (Coulomb), 9
- Coupling, 11
- coupling (Coupling), 11
- coupling_3j (Coupling), 11
- coupling_6j (Coupling), 11
- coupling_9j (Coupling), 11

- Dawson, 12
- dawson (Dawson), 12
- Debye, 13
- debye (Debye), 13
- debye_1 (Debye), 13
- debye_2 (Debye), 13
- debye_3 (Debye), 13
- debye_4 (Debye), 13
- Dilog, 13
- dilog (Dilog), 13
- doublefact (Gamma), 21

- Ellint, 14
- ellint (Ellint), 14
- ellint_D (Ellint), 14
- ellint_E (Ellint), 14
- ellint_Ecomp (Ellint), 14
- ellint_F (Ellint), 14
- ellint_Kcomp (Ellint), 14
- ellint_P (Ellint), 14
- ellint_RC (Ellint), 14

- ellint_RD (Ellint), 14
- ellint_RF (Ellint), 14
- ellint_RJ (Ellint), 14
- Elljac, 16
- elljac (Elljac), 16
- erf (Error), 18
- erf_Q (Error), 18
- erfc (Error), 18
- Error, 18
- error (Error), 18
- Error function (Error), 18
- eta (Zeta), 41
- eta_int (Zeta), 41
- Expint, 19
- expint (Expint), 19
- expint_3 (Expint), 19
- expint_E1 (Expint), 19
- expint_E2 (Expint), 19
- expint_Ei (Expint), 19
- expint_En (Expint), 19

- fact (Gamma), 21
- Fermi (Fermi-Dirac), 20
- fermi (Fermi-Dirac), 20
- Fermi-Dirac, 20
- Fermi_Dirac (Fermi-Dirac), 20
- fermi_dirac (Fermi-Dirac), 20
- fermi_dirac_0 (Fermi-Dirac), 20
- fermi_dirac_1 (Fermi-Dirac), 20
- fermi_dirac_2 (Fermi-Dirac), 20
- fermi_dirac_3half (Fermi-Dirac), 20
- fermi_dirac_half (Fermi-Dirac), 20
- fermi_dirac_inc_0 (Fermi-Dirac), 20
- fermi_dirac_int (Fermi-Dirac), 20
- fermi_dirac_m1 (Fermi-Dirac), 20
- fermi_dirac_mhalf (Fermi-Dirac), 20

- Gamma, 21
- gamma (Gamma), 21
- gamma_inc (Gamma), 21
- gamma_inc_P (Gamma), 21
- gamma_inc_Q (Gamma), 21
- gammainv (Gamma), 21
- gammastar (Gamma), 21
- Gegenbauer, 23
- gegenbauer (Gegenbauer), 23
- gegenpoly_1 (Gegenbauer), 23
- gegenpoly_2 (Gegenbauer), 23
- gegenpoly_3 (Gegenbauer), 23

- gegenpoly_array (Gegenbauer), 23
- gegenpoly_n (Gegenbauer), 23
- GSL (gsl-package), 2
- gsl (gsl-package), 2
- gsl-package, 2
- gsl_cd (Elljac), 16
- gsl_cn (Elljac), 16
- gsl_cs (Elljac), 16
- gsl_dc (Elljac), 16
- gsl_dn (Elljac), 16
- gsl_ds (Elljac), 16
- gsl_nc (Elljac), 16
- gsl_nd (Elljac), 16
- gsl_ns (Elljac), 16
- gsl_poly (Poly), 33
- gsl_sc (Elljac), 16
- gsl_sd (Elljac), 16
- gsl_sf_beta (Gamma), 21
- gsl_sf_choose (Gamma), 21
- gsl_sf_cos (Trig), 40
- gsl_sf_gamma (Gamma), 21
- gsl_sf_log (Log), 29
- gsl_sf_sin (Trig), 40
- gsl_sn (Elljac), 16

- hazard (Error), 18
- hydrogenicR (Coulomb), 9
- hydrogenicR_1 (Coulomb), 9
- Hyperg, 24
- hyperg (Hyperg), 24
- hyperg_0F1 (Hyperg), 24
- hyperg_1F1 (Hyperg), 24
- hyperg_1F1_int (Hyperg), 24
- hyperg_2F0 (Hyperg), 24
- hyperg_2F1 (Hyperg), 24
- hyperg_2F1_conj (Hyperg), 24
- hyperg_2F1_conj_renorm (Hyperg), 24
- hyperg_2F1_renorm (Hyperg), 24
- hyperg_U (Hyperg), 24
- hyperg_U_int (Hyperg), 24
- hypot (Trig), 40
- hzeta (Zeta), 41

- Laguerre, 25
- laguerre (Laguerre), 25
- laguerre_1 (Laguerre), 25
- laguerre_2 (Laguerre), 25
- laguerre_3 (Laguerre), 25
- laguerre_n (Laguerre), 25

- Lambert, 26
- lambert (Lambert), 26
- Lambert_W0 (Lambert), 26
- lambert_W0 (Lambert), 26
- Lambert_Wm1 (Lambert), 26
- lambert_Wm1 (Lambert), 26
- Legendre, 27
- legendre (Legendre), 27
- legendre_H3d (Legendre), 27
- legendre_H3d_0 (Legendre), 27
- legendre_H3d_1 (Legendre), 27
- legendre_H3d_array (Legendre), 27
- legendre_P1 (Legendre), 27
- legendre_P2 (Legendre), 27
- legendre_P3 (Legendre), 27
- legendre_P1 (Legendre), 27
- legendre_P1_array (Legendre), 27
- legendre_P1m (Legendre), 27
- legendre_P1m_array (Legendre), 27
- legendre_Q0 (Legendre), 27
- legendre_Q1 (Legendre), 27
- legendre_Q1 (Legendre), 27
- legendre_sphP1m (Legendre), 27
- legendre_sphP1m_array (Legendre), 27
- Inbeta (Gamma), 21
- Inchoose (Gamma), 21
- Incosh (Trig), 40
- Indoublefact (Gamma), 21
- Infact (Gamma), 21
- Ingamma (Gamma), 21
- Ingamma_complex (Gamma), 21
- Ingamma_sgn (Gamma), 21
- Inpoch (Gamma), 21
- Inpoch_sgn (Gamma), 21
- Insinh (Trig), 40
- Log, 29
- log (Log), 29
- log_1plusx (Log), 29
- log_1plusx_mx (Log), 29
- log_abs (Log), 29
- log_erf_Z (Error), 18
- log_erfc (Error), 18
- Misc, 30
- misc (Misc), 30
- Multimin (multimin), 31
- multimin, 31
- poch (Gamma), 21
- pochrel (Gamma), 21
- Poly, 33
- poly (Poly), 33
- polylog (Dilog), 13
- Pow_int (Powint), 34
- pow_int (Powint), 34
- Powint, 34
- powint (Powint), 34
- process.args (Misc), 30
- Psi, 35
- psi (Psi), 35
- psi_1 (Psi), 35
- psi_1_int (Psi), 35
- psi_1piy (Psi), 35
- psi_int (Psi), 35
- psi_n (Psi), 35
- Qrng, 36
- qrng (Qrng), 36
- qrng_alloc (Qrng), 36
- qrng_clone (Qrng), 36
- qrng_get (Qrng), 36
- qrng_init (Qrng), 36
- qrng_name (Qrng), 36
- qrng_size (Qrng), 36
- Rng, 37
- rng (Rng), 37
- rng_alloc (Rng), 37
- rng_clone (Rng), 37
- rng_get (Rng), 37
- rng_max (Rng), 37
- rng_min (Rng), 37
- rng_name (Rng), 37
- rng_set (Rng), 37
- rng_uniform (Rng), 37
- rng_uniform_int (Rng), 37
- rng_uniform_pos (Rng), 37
- Shi (Expint), 19
- Si (Expint), 19
- sinc (Trig), 40
- sn_cn_dn (Elljac), 16
- strictify (Misc), 30
- Synchrotron, 39
- synchrotron (Synchrotron), 39
- synchrotron_1 (Synchrotron), 39
- synchrotron_2 (Synchrotron), 39
- taylorcoeff (Gamma), 21

Transport, [39](#)
transport (Transport), [39](#)
transport_2 (Transport), [39](#)
transport_3 (Transport), [39](#)
transport_4 (Transport), [39](#)
transport_5 (Transport), [39](#)
Trig, [40](#)
trig (Trig), [40](#)

Zeta, [41](#)
zeta (Zeta), [41](#)
zeta_int (Zeta), [41](#)
zetam1 (Zeta), [41](#)
zetam1_int (Zeta), [41](#)