

## *Author Index*

---

- Abramowitz, M., 164, 169, 171–9, 183, 269,  
 299, 365, 373  
 Acton, F. S., 250, 255  
 Agresti, A., 334, 341  
 Ahlberg, J. H., 182  
 Aho, A. V., 436  
 Ahrens, J. H., 324, 326, 329, 340–1  
 Albert, A., 239, 255  
 Alefeld, G., 32, 38  
 Alfeld, P., 32, 38  
 Anderson, E., 65, 150  
 Anderson, J. A., 239, 255  
 Anderson, T. W., 387, 400  
 Andrews, D. F., 295, 299  
 Anonymous, 38  
 Ansley, C. F., 90  
  
 Baglivo, J., 420, 436  
 Bai, Z., 65, 150  
 Bailey, B. J., 176, 183  
 Bailey, D. H., 32, 38  
 Bard, Y., 255  
 Barone, J. L., 95, 126  
 Bartels, R. H., 87, 90  
 Bartlett, M. S., 321, 341  
 Barton, D. E., 418, 436  
 Bates, D. M., 161, 182, 232, 245, 247–8,  
 252, 255  
 Battiste, E. L., 176, 183  
 Bays, C., 285, 300  
 Beaton, A. E., 95, 126  
 Belsley, D. A., 107, 126  
 Berliner, L. M., 390, 401  
 Best, N. G., 381, 394, 402  
 Bhattacharjee, G. P., 176, 184  
 Bibby, J. M., 130, 149–50  
 Bickel, P. J., 295, 299  
 Bishof, C., 65, 150  
 Bjorck, A., 38, 98, 125–6, 181, 184  
 Bloomfield, P., 180  
 Bluestein, L. I., 414, 436  
  
 Bodily, C. H., 216, 217  
 Bohman, H., 423, 436  
 deBoor, C., 182  
 Boos, D. D., 227, 255, 344–5, 373  
 Boothroyd, J., 428, 433, 436  
 Bosten, N. E., 176, 183  
 Box, G. E., 86, 309, 342, 400  
 Boyett, J. M., 334, 341  
 Bratley, P., 281, 300, 337, 342, 400  
 Bray, T. A., 310, 342  
 Brent, R. P., 32, 38, 195, 217  
 Bright, H. S., 284, 300  
 Brownlee, K. A., 122, 126, 390, 400  
 Bunch, J. R., 66  
 Byars, J. A., 351, 374  
  
 Carlin, B. P., 394, 400–1  
 Carroll, R. J., 163, 185  
 Casella, G., 379, 382–3, 394, 400–1  
 Cencov, N. N., 346, 373  
 Chan, K. S., 378, 400  
 Chan, T. F., 123, 126, 139, 150  
 Cheney, E. W., 168, 184  
 Chib, S., 400  
 Clarke, M. R., 118, 126  
 Cline, A. K., 56, 58–60, 65  
 Cochran, W. G., 125, 127, 351, 373  
 Coddington, P. D., 279, 285, 300  
 Cody, W. J., 38, 167, 183–4  
 Cook, R. D., 107, 126  
 Cooley, J. W., 410, 436  
 Coonen, J., 38  
 Cowles, M. K., 394, 400  
 Cox, D. R., 214, 217, 239–40, 252, 255, 429  
 Cranley, R., 290–1, 300, 363, 373  
 Craven, P., 182  
 Cybenko, G., 78, 90  
  
 Dahlquist, G., 38, 98, 126, 181, 184  
 David, F. N., 418, 436  
 Davies, R. B., 424–5, 432, 436

- Davis, P. J., 154, 165, 183, 268–9, 272, 300  
 DeGroot, M. H., 321, 342  
 Dekker, T. J., 31, 38  
 Dellaportas, P., 394, 400  
 Demmel, J., 65, 150  
 Dempster, A. P., 235, 255  
 Dennis Jr, J. E., 201, 207, 214, 217, 245, 255  
 Derflinger, G., 282, 300  
 Devroye, L., 309, 333, 341–2, 394, 401  
 DiDonato, A. R., 175–6, 184  
 Dieter, U., 324, 326, 329, 340–1  
 Divgi, D. R., 177, 179, 184  
 Dongarra, J., 65, 66, 150  
 Doolittle, M. H., 115, 126  
 Dowell, M., 217  
 Dresner, Z., 177, 179, 184  
 DuCroz, J., 65, 150  
 Duffy, D. E., 239, 256  
 Durbin, J., 77, 90  
 Durham, S. D., 285, 300  
  
 Efron, B., 120, 126, 226, 255  
 Elston, R. C., 380, 398, 401  
 Enison, R. L., 284, 300  
 Eppright, E. S., 178, 184  
 Eubank, R. L., 177, 184  
 Evans, J. O., 176, 182, 184  
 Eyre, D. J., 32, 37  
  
 Fang, K., 289, 300  
 Feiller, E. C., 355, 373  
 Feinberg, S., 118, 127  
 Ferrenberg, A. M., 279, 300  
 Fike, C. T., 169, 184  
 Finney, D. J., 240, 252, 255  
 Fishman, G. S., 282, 300  
 Flournoy, N., 300  
 Forsythe, G. E., 38, 313, 342  
 Fox, B. L., 281, 300, 337, 342, 400  
 Fox, H. M., 178, 184  
 Fraser, W., 167  
 Freund, R. J., 126  
 Frome, E. L., 242, 252, 255  
 Fryer, B. A., 178, 184  
 Fuller, E. S., 178, 184  
 Fuller, W. A., 180, 184, 252, 255, 387, 389,  
 397, 401  
 Furnival, G. M., 118, 126  
 Fushimi, M., 284, 300  
  
 Gallant, A. R., 252, 255–6  
 Garbow, B. S., 256  
 Gautschi, W., 174, 184  
  
 Gay, D. M., 217, 245, 255  
 Gelfand, A. E., 400–1  
 Gelman, A., 395, 401  
 Gentleman, R., 12  
 Gentleman, W. M., 106, 126  
 Genz, A., 364–5, 373–4  
 George, E. I., 379–80, 382, 394, 400  
 Geweke, J., 292, 300, 356, 373, 388, 396, 401  
 Geyer, C. J., 378, 400–1  
 Gilks, W. R., 381, 391, 393–4, 402  
 Gill, P. E., 120, 126, 201, 209, 217  
 Goldberg, D., 38  
 Golder, E. R., 280, 298  
 Goldfarb, D., 207–8, 217  
 Golub, G. H., 56, 58–60, 65, 66, 71, 87, 90, 115,  
 123–26, 133, 139, 144, 150, 269–70, 298  
 Good, I. J., 420, 436  
 Goodman, A. S., 281, 301  
 Goodnight, J. H., 126  
 Gover, T. N., 420, 436  
 Greenbaum, A., 65, 150  
 Greenberg, E., 400  
 Griewank, A., 211, 217  
 Grizzle, J. F., 380, 398, 401  
 Gross, A. M., 295, 300  
  
 Haeusler, E., 359, 373  
 Hall, C. A., 159, 183  
 Hall, P., 359, 373  
 Halton, J. H., 297, 300  
 Hamilton, D. C., 248, 255  
 Hammarling, S., 65, 150  
 Hammersley, J. M., 300  
 Hampel, F. R., 295, 299  
 Handscomb, D. C., 300  
 Hanson, R. J., 125–7, 139, 150  
 Harrod, W. J., 82, 99, 132, 150  
 Hart, J. F., 168–70, 177, 183–4  
 Haslett, J., 76, 90  
 Hastie, T., 120, 126  
 Hastings, C., 169, 172, 184  
 Hastings, W. K., 384, 401  
 Hebden, M. D., 244, 256  
 Heiberger, R. M., 364, 373  
 Heidelberger, P., 397, 401  
 Herzberger, J., 32, 37  
 Hesterberg, T., 357, 373  
 Hext, G. R., 202, 218  
 Hill, B. W., 359, 373  
 Hill, J. D., 285, 302  
 Hills, S. E., 400–1  
 Hillstrom, K. E., 256  
 Himsworth, F. R., 202, 218

- Hinkley, D. V., 226, 255, 429, 436  
 Hoare, C. A., 408, 436  
 Hobert, J. P., 383, 394, 401  
 Hocking, R. R., 321, 342  
 Hodges, J. L., 409, 436  
 Holland, P. W., 256  
 Hopcroft, J. E., 436  
 Hormann, W., 282, 300  
 Hosking, J. R., 76, 90  
 Householder, A. S., 66  
 Hua, L. K., 289, 300  
 Huber, P. J., 119, 126, 295, 299  
 Hutchinson, M. F., 161, 183
- IEEE, 38  
 Ihaka, R., 12  
 Imhof, J. P., 424, 436  
 Ipsen, I. C. F., 66
- Jarratt, P., 217  
 Jenkins, G. M., 90  
 Jennings, A., 65, 66, 88, 90, 132, 146, 150  
 Jennrich, R. I., 238, 254–6  
 Johnson, D. B., 409, 436  
 Johnstone, I., 120, 126
- Kadane, J. B., 361, 374  
 Kahan, W., 38  
 Kashdan, S. D., 409, 436  
 Kass, R. E., 361, 374, 401  
 Kedem, G., 289, 300  
 Keller-McNulty, S., 32, 39  
 Kelley, C. T., 90, 213, 217  
 Kennedy, W. J., 32, 39  
 Kent, J. T., 130, 149–50  
 Kim, J., 120, 126  
 Kim, Y., 120, 126  
 Kinderman, A. J., 307, 314–5, 342  
 King, M. L., 425, 437  
 Klema, V., 120–1  
 Knott, G. D., 427, 436  
 Knuth, D. E., 2, 10, 16, 32, 36–9, 56, 66, 280,  
 285, 299–300, 311, 333, 342, 407, 428, 436  
 Koenker, R., 119, 127  
 Kronmal, R. A., 325, 338, 342  
 Kruskal, J. B., 338, 342  
 Krylov, V. I., 269, 300  
 Kuh, E., 107, 126  
 Kuipers, L., 288, 300  
 Kulisch, U. W., 39
- L'Ecuyer, P., 284, 299–301  
 Laird, N. M., 235, 255
- Lamkin, G. H., 178, 184  
 Lancaster, P., 66  
 Landau, D. P., 279, 300  
 Lawson, C. L., 125–7, 139, 150, 168, 184  
 LeCam, L., 227, 255–6  
 LeVeque, R. J., 123, 126  
 Lehmann, E. L., 409, 436  
 Leva, T. L., 311–2, 342  
 Levinson, N., 77, 90  
 Lew, R. A., 182, 184  
 Lewis, P. A., 281, 295, 301  
 Lewis, S., 397, 401  
 Lewis, T. G., 282–4, 301  
 Leydold, J., 393, 401  
 Lindstrom, M. J., 161, 182  
 Ling, R. F., 171, 184  
 Longley, J. W., 95, 124, 126, 127  
 Lu, Z.-H., 425, 437  
 Luenberger, D. G., 217
- MacEachern, S. N., 390, 401  
 MacLaren, M. D., 285, 301  
 Maehly, H. J., 168, 184  
 Maisonneuve, D., 289, 301  
 Majumder, K. L., 176, 184  
 Makov, U. E., 380, 401  
 Malcolm, M. A., 38  
 Mann, H. B., 351, 373  
 Mardia, K. V., 130, 149–50  
 Marquardt, D., 254  
 Marsaglia, G., 280–2, 285, 296, 301, 310, 313,  
 339, 342  
 Martin, R. S., 37, 39, 90  
 Matsumoto, M., 284, 296, 301  
 McCullagh, P., 225, 237, 255–6  
 McCullough, B. D., 209, 217  
 McIntosh, A., 115, 127  
 McKean, J. W., 409, 437  
 McKenney, A., 65, 150  
 Mead, R., 212, 218  
 Mehta, C. R., 426, 437  
 Mesztenyi, C. K., 168, 1843  
 Metropolis, N., 384, 401  
 Meyer, W. W., 159, 183  
 Meyn, S. P., 378, 401  
 Miller, J. M., 281, 301  
 Miller, K. W., 37, 39, 281, 301  
 Miranker, W. L., 39  
 Mitchell, G. J., 420, 436  
 Moler, C. B., 38, 56, 58–60, 65–6  
 Monahan, J. F., 78, 90, 168, 172, 178, 184, 253,  
 256, 259, 300, 313–5, 317, 334–5, 342,  
 359, 364–5, 373–4, 409, 437

- Moore, D. S., 351, 374  
 Moore, L. R., 282, 300  
 Moore, R. E., 32, 39  
 Moore, R. H., 238, 253  
 More, J. J., 244, 256  
 MorrisJr, A. H., 175–6, 184  
 Muller, M. E., 309, 342  
 Murphy, S. A., 234, 256  
 Murray, W., 120, 126, 201, 209, 217  
 Murtagh, B. A., 90  
 Myers, R. H., 107, 109, 127  
 Mysovskikh, I. P., 277, 301
- Neal, R. M., 401  
 Neave, H. R., 310, 342  
 Neiderreiter, H., 285, 288, 299, 301  
 Nelder, J. A., 212, 218, 225, 237, 255–6  
 Neyman, J., 221, 253, 256  
 Nijenhuis, A., 437  
 Nishamura, T., 284, 296, 301  
 Nilsson, E. N., 182
- O'Brien, F., 363, 374  
 Odeh, R. E., 176, 182, 184  
 Olivier, D., 420, 436  
 Osborne, M. R., 120, 127  
 Ostrouchov, S., 65, 150  
 Overton, M. L., 38
- Pagano, M., 78, 90, 419–20, 436–7  
 Palmer, J., 38  
 Panneton, F., 284, 301  
 Park, S. K., 37, 39, 281, 295, 301  
 Parlett, B. N., 135, 150  
 Patel, N. R., 426, 437  
 Patterson, T. N., 290–1, 300, 363, 373  
 Payne, W. H., 282–4, 295, 301  
 Peters, G., 37, 39  
 Peters, S. C., 120–1  
 PetersonJr, A. V., 325, 338, 342  
 Plemmons, R. J., 82, 90, 132, 150  
 Poirier, D. J., 161–2, 178, 184  
 Polson, N. G., 382, 401  
 Poole, W. G., 135, 150  
 Portnoy, S., 119, 127  
 Powell, M. J., 207, 218  
 Priestly, M., 8, 10  
 Presnell, B., 120, 127  
 Proinov, P. D., 288, 301
- Rabiner, L. R., 414, 437  
 Rabinowitz, P., 272, 298  
 Racine-Poon, A., 400–1
- Rader, C. M., 414, 437  
 Raftery, A., 76, 90, 397, 401  
 Ramage, J. G., 314, 342  
 Ramakrishnan, M. V., 418, 437  
 Rao, C. R., 228, 255–6  
 Reinsch, C., 39, 62, 66, 150, 183–4  
 Relles, D. A., 295, 301  
 Rice, J. R., 168, 184  
 Richardson, S., 400–1  
 Ripley, B. D., 284–5, 299, 301, 401  
 Roberts, G. O., 382, 401  
 Robinson, I., 409, 437  
 Rogers, W. H., 295, 299  
 Roscoe, J. T., 351, 374  
 Rosenbluth, A. W., 384, 401  
 Rosenbluth, M. N., 384, 401  
 Rosenbrock, H., 214, 218  
 Royden, H. L., 37, 39  
 Ruben, H., 177, 179, 185  
 Rubin, D. B., 95, 126, 235, 255, 395, 401  
 Ruppert, D., 163, 185  
 Ryan, T. A., 409, 437
- Santner, T. J., 239, 256  
 Sampson, P. F., 254–6  
 Samuelson, P. A., 25, 37, 39  
 Schafer, R. W., 414, 437  
 Schatzoff, M., 118, 127  
 Schmeiser, B., 389, 401  
 Schnabel, R. B., 201, 207, 214, 217, 255  
 Schrage, L., 281, 300–1, 337, 342, 400  
 Scott, E., 221, 253, 256  
 Searle, S. R., 92, 112, 127, 319, 342  
 Secrest, D. H., 269, 301  
 Serfling, R. J., 256  
 Sheather, S., 409, 437  
 Shen, M-K., 428, 437  
 Sibuya, M., 313, 339, 342  
 Siegel, A. F., 363, 374  
 Silverman, B. W., 183, 345–6, 374, 435, 437  
 Simon, G., 295, 301  
 Singleton, R. C., 414, 437  
 Smirnov, N. V., 352, 374  
 Smith, A. F., 380, 394, 400–1  
 Smith, D. M., 32, 39  
 Smith, G. B., 297, 300  
 Smith, W. B., 321, 342  
 Snedecor, G. W., 125, 127  
 Soper, H. E., 176, 184  
 Sorenson, D., 65, 150  
 Spendley, W., 202, 218  
 Spiegelhalter, D. J., 394, 400–2  
 Spino, C., 420, 437

- Stadlober, E., 324, 326–30, 342  
 Steel, R. G., 123, 127  
 Stefanski, L. A., 168, 183  
 Stegun, I., 164, 169, 171–9, 183, 269, 299,  
 365, 373  
 Stephens, M. A., 351, 353, 374  
 Stewart, G. W., 37–9, 55–6, 58–60, 63, 65–6,  
 93–4, 105, 122–125, 127, 146, 150,  
 364, 374  
 Stewart, W. J., 132, 150  
 Stockmeyer, P. K., 281, 301  
 Stokes, H. H., 254, 256  
 Stroud, A. H., 269, 301  
 Sun, J., 60, 66  
 Swallow, W. H., 259, 302  
 Szego, G., 164, 183  
  
 Tan, K. K., 381, 401  
 Tanner, M. A., 364, 373, 383, 402  
 Tapia, R. A., 374  
 Tausworthe, R. C., 282, 302  
 Teller, A. H., 384, 401  
 Teller, E., 384, 401  
 Teugels, J. L., 359, 373  
 Tezuka, S., 284, 300, 302  
 ThatcherJr, H. G., 168, 184  
 Thisted, R. A., 364, 373  
 Thomas, A., 394, 402  
 Thompson, J. R., 374  
 Tiao, G. C., 400  
 Tibshirani, R., 120, 126, 127  
 Tierney, L., 361, 363, 374, 378, 384, 386, 400  
 Tismenetsky, M., 66  
 Torrie, J. H., 123, 127  
 Trench, W. F., 78, 90  
 Tritchler, D., 419–20, 437  
 Tsao, N., 38  
 Tsao, R., 118, 127  
 Tsutakawa, R. K., 300  
 Tukey, J. W., 295, 299, 410, 436  
 Turlach, B. A., 120, 127  
 Tweedie, R. L., 378, 401  
  
 Ullman, J. D., 436  
  
 van der Vaart, A. W., 234, 256  
 van Loan, C., 56, 58–60, 63, 65–6, 71, 90, 115,  
 125–6, 133, 139, 144, 150  
  
 Vedder, J. D., 172, 176, 178–9,  
 182, 185  
 Velleman, P. F., 126–7  
 Vinod, H. D., 209, 217  
 Vitter, J. S., 333, 342  
 Vivian, V. M., 178, 184  
 von Neumann, J., 312, 342  
 Vrahatis, M. N., 199, 218  
  
 Wackerly, D., 334, 341  
 Wahba, G., 161, 182, 348, 374  
 Waite, W., 182  
 Wald, A., 220, 222, 256, 351, 373  
 Walker, A. J., 324, 342  
 Walsh, J. L., 182  
 Walther, A., 211, 217  
 Wampler, R. H., 126–7  
 Wand, M. P., 163, 185  
 Wang, M. C., 32, 39  
 Wang, Y., 289, 300  
 Watson, G. S., 364, 374  
 Watts, D. G., 232, 245, 247, 248, 252, 255  
 Wedderburn, R. W., 242, 256  
 Weisberg, S., 107, 126  
 Weissman, I., 344, 374  
 Welch, P. D., 397, 401  
 Wells, M. B., 428, 433, 437  
 Welsch, J. H., 269–70, 298  
 Welsch, R. E., 107, 126–7, 245, 255  
 Wesolowsky, G. O., 177, 184  
 Wichmann, B. A., 285, 302  
 Wild, P., 381, 391, 393–4, 401  
 Wilde, D. J., 217–8  
 Wilf, H. S., 437  
 Wilkinson, J. H., 37, 39, 56, 58–60, 63, 65–6,  
 90, 150  
 WilsonJr, R. W., 118, 126  
 Witzgall, C., 168, 184  
 Wolfowitz, J., 222, 256  
 Wong, W. H., 383, 402  
 Wong, Y. J., 279, 300  
 Wright, M. H., 201, 209, 217  
 Wu, C. F., 236, 255–6  
  
 Yandell, B. S., 161, 182  
 Yang, G., 256  
 Zaremba, S. K., 289, 300

## *Subject Index*

---

- ARMA time-series model 73–6, 87, 89, 253, 387–9
- Acceptance/rejection algorithm 305–7, 314–5, 323, 336, 383–4, 386  
 adaptive 381, 390–4, 398–9
- Algorithm 1–3  
 iterative 2–3, 82–4, 114, 136, 197–9, 214–5  
 recursive 3, 403–4
- Anderson-Darling test 337–8, 352–3, 358, 372
- Antithetic variates 292
- Approximation  
 Chebyshev or least-maximum 165, 167, 169–70, 180, 214  
 probability functions (*see* tail probabilities)  
 theory 151, 163–8
- Base conversions 16–7, 35
- Batching 389–90, 398, 400
- Bayesian analysis 261–4, 361, 365, 375, 380, 382
- Bias (excess) (of float point exponent) 20
- Binary tree 8–9  
 heap 9, 407
- Bisection algorithm (Bozano's method)  
 191, 213  
 discrete 215, 322, 370
- Cancellation (amplifies roundoff error) 24–6, 36, 82, 168, 201, 213
- Canonical correlation 142–3
- Central Limit Theorem (CLT) 223, 350, 354, 356, 378
- Characteristic functions 417–20, 422–5, 431–2, 435
- Chi-square test 350–1
- Chirp- $z$  transform 414–5, 431
- Cholesky decomposition 50–3, 58, 59–60, 61, 62, 64–5, 96–7, 320–1  
 banded 72–6  
 without square roots 51, 52  
 update 106, 208
- Chopping 24
- Combinatorial problems 425–9, 433, 435–6
- Compiled code 6–8
- Computational complexity 42–3, 49, 61, 80, 83, 88, 103, 106, 161, 403–4, 411, 426, 433
- Condition 32–4, 83, 183, 198,  $n$   
 artificial ill-conditioning 60, 65,  
 eigenproblems 130  
 linear equations 36, 55–60, 62, 78  
 number (of matrix) 55–60, 93  
 regression 93–6, 121, 125, 183  
 singular value decomposition 141
- Conjugate gradient methods 112–5
- Consistency 221–2, 253
- Convergence rate  
 estimator 225, 237, 389  
 numerical integration 257, 266, 269, 273, 277, 287  
 search algorithm 192, 194–6
- Convolutions 413–5, 420–2, 431–2
- Curse (“the curse of dimensionality”) 277
- Curvature (nonlinear regression) 247–8, 252, 254
- Debugging 10, 353
- Density estimation 345–9, 358, 370  
 kernel 345–6, 435  
 orthogonal series 346–8, 372  
 spline 348–9, 372
- Divide and conquer 403–4, 409
- EM algorithm 235–6
- Eigenproblem 128–50  
 general 128–33  
 symmetric 133–6  
 singular value decomposition 137–9
- Eigenvalues 54, 128–9, 209, 253
- Eigenvectors 128–9
- Endianness 23

- False position (regula falsi) algorithm 194, 213, 215, 216
- Fast Fourier transform (FFT) 388, 409–24, 431–2, 434–5
- Fast order statistics 408–9, 430–1, 434
- Fibonacci series 189–90
- Fieller's Theorem 355–6
- Fixed point arithmetic 17–20, 34–7, 38
- Floating point arithmetic 14–7, 20–38, 298, 418, 435
- double precision 22, 27, 35, 82–3, 203
  - multiple precision 32
  - representation,  $\text{fl}(x)$  15, 23–4, 27, 201, 334–6
- Flop 23, 42–3, 49, 52, 69, 85, 103
- Function
- monotone 186
  - unimodal 186, 188–90
- Gamma function 181, 213
- approximation 168–70, 177
  - incomplete 174
  - Stirling's formula 170, 182, 326
- Gauss quadrature (*see* quadrature)
- Gauss–Newton algorithm 241–4, 252
- Gauss–Seidel iteration 83–4
- Gaussian elimination (LU factorization) 44–50, 57, 59, 61
- banded matrix 71–2, 85
- Generalized least squares 93, 253
- Generalized linear models 237–42
- Poisson regression 240–2, 252, 254
- logistic regression 237–40, 252, 253
- Gershgorin theorem 130
- Gibbs sampling 375–6, 378–83, 398–400
- Givens transformations 104, 111, 116, 118, 123, 207
- complex 145
  - for eigenproblems 136, 139
  - for regression 104–7, 118, 122, 123
- Golden section algorithm 190–1, 213
- Gradient 187
- Gram–Schmidt orthogonalization 97–100, 123
- modified (MGS) 98–9, 123, 248
- Hessian 187
- Hilbert matrix 56, 63, 64, 65
- Horner's rule (polynomials) 16, 152, 181
- Householder transformations 100–1, 111, 123
- complex 145, 149
  - for eigenproblems 134–5, 138
  - for regression 101–3, 123
- IEEE binary floating point standard 21–2
- Identifiability 221, 237, 253
- Illinois method (modified regula falsi) 195, 213, 215
- Imhof algorithm 424–5, 432
- Importance sampling 293–4, 353–61, 371, 386
- Independence chain 384–5, 386, 398–9
- Information
- inequality 220, 235, 252
  - matrix 224–6
  - matrix, Fisher's 224–6, 229
  - sandwich 227, 254
- Inner products, accumulating in double precision 27, 58
- Interpolation 57, 63, 153–61, 178–9
- Chebyshev 154–5
- Interpreted code 6–8
- Interval arithmetic 31
- Iteratively reweighted least squares (IRWLS) 238, 240
- Jacobi iteration 83
- Jacobian matrix 187
- Kolmogorov–Smirnov test 297, 337–8, 340–1, 351–2, 358, 372–3, 400
- Laplace approximation 361–3, 371, 373
- Lattice search algorithm 188–90
- Levenberg–Marquardt algorithm 242–6, 254
- Levinson–Durbin algorithm 77–9, 88, 89–90, 341
- Likelihood function 221
- concentrated (profile) 230–4, 251–53
- Linear programming 84–7, 88, 90, 119, 125, 239, 241
- Machine epsilon 30–1, 34, 35
- Machine unit 15, 24, 201
- Markov Chain Monte Carlo 375–402
- Markov chain 80–2, 130, 132–3, 149, 377–8
- Matrices
- banded 71–6, 160–1, 180
  - bidiagonal 138, 146
  - diagonal 41, 60–61
  - orthogonal (*see* Givens, Householder)
  - permutation 41
  - sparse 80–82, 84, 87, 88
  - triangular 41, 43–4, 61
  - tridiagonal 41, 72, 134, 157–8
- Matrix multiplication 41–3, 80–2
- Maximum likelihood estimation 219–25

- Mean value theorems 187–8  
 Memory issues 4, 12, 42–3, 61, 71, 80–82, 96, 103, 106, 161  
 Metropolis–Hastings algorithm 383–6, 398, 399  
 Monte Carlo integration 257–8, 278–80, 291–5  
 Monte Carlo swindles 294–5  
 Moore–Penrose pseudoinverse 92, 141, 149  
 Multicollinearity 55, 237
- Neave effect 310, 338  
 Nelder–Mead 211–3  
 Newton’s method 226  
   multivariate 199–200, 204–5, 229, 242–3, 251, 254  
   univariate 192–3, 213, 215–6  
 Nonlinear equations  
   multivariate 203–8  
   univariate 191–7, 213, 215–6, 434  
 Nonlinear regression 242–6, 252, 254  
 Normal equations 96  
 Normalized floating point number 15–6, 21  
 Norms 54–7  
   Frobenius (matrix) 54  
   matrix 54–5, 64, 93–4  
   vector 53  
 Numerical differentiation 200–3, 211, 213–4, 216–7, 230  
 Numerical integration (*see* quadrature, Monte Carlo integration)
- Optimization  
   multivariate 203–9, 214  
   univariate 188–91, 195–6  
 Orthogonal polynomials 164–6, 181, 268–70, 347  
   Chebyshev (1st) 166, 181  
 Overflow 28–30, 275, 418  
   fixed point 35  
   floating point 28–30
- Paging (swapping) 4, 42–3  
 Parsing 6  
 Percentile point estimation 344–5, 358, 370, 372–3  
 Permutations  
   generating 428–9, 433  
   random 330–1  
 Pivoting  
   complete (full column) 67–70, 87, 88  
   partial 46–50, 85  
   in regression 103, 116, 248  
 Posterior distribution
- Power methods (for eigenproblems) 130–3, 147  
   inverse power method 133, 135–6, 148  
   orthogonal iteration 132, 146, 147–8  
 Principal components 140–1, 142  
   regression 142  
 Procrustes rotation 143–4
- QR algorithm (for eigenproblems) 135–6, 140, 141, 146, 270  
 QR factorization 97, 101–2, 104, 139, 207, 248, 251  
 Quadrature 257–8, 264–72, 295–8, 363–70  
   Gauss 149, 268–70, 275  
   midpoint rule 265–8  
   on a triangle 272–5  
   on surface of sphere 276–7, 364–5  
   randomized 290, 292, 297, 363–5, 371, 373  
   Simpson’s rule 266–8, 275, 366–7, 373  
   trapezoid rule 264–8  
 Quasirandom sequences 286–91, 353, 371–2  
   van der Corput–Halton–Hammersley 287–9, 297, 298–9  
   Korobov (good lattice points) 289–91, 297, 299
- R 10–12, 104, 118, 211–2, 286  
   environments 12, 211–2  
   recycling 11, 60  
   matrix computations 60–1, 104  
 Random number generation 297, 303–42  
   beta ( $F$ ) 318–9  
   binomial 326–7, 338, 340  
   exponential 312–3, 336–7, 339, 399  
   gamma (chi-square,  $\chi$ ) 316–9, 338, 340  
   general algorithms 305–8, 321–5, 390–4  
   hypergeometric 329–30, 338, 341  
   multivariate 320–1  
   normal 309–12, 337, 338–9  
   Poisson 327–9, 338  
   Student’s  $t$  (Cauchy) 313–6, 337, 339–40  
   uniform 278–86, 296, 335, 341  
 Random sampling 331–3, 341  
 Ratio of uniforms algorithm 307–9, 310–2, 315, 317, 323–4, 336, 393  
 Rational arithmetic 32  
 Rayleigh quotient 133, 148  
 Regression  
   all possible 116  
   alternatives 118–120  
   diagnostics 107–9, 123  
   hypothesis tests 110–12, 123  
   robust 119, 125  
   theory 91–3



- Reparameterization 110–1, 246–51, 252, 254  
 Roundoff error 24, 27, 30–1, 34–8, 80, 97, 399, 418, 434  
 Runge phenomenon 154–5, 159, 165, 177, 181
- Scoring 226–7, 229, 240, 249  
 Secant method 193, 245  
   BFGS update 207–8, 226  
   Broyden's update 206  
 Separation (in generalized linear models) 239, 240–1, 254  
 Sherman-Morrison-Woodbury formula 64, 108, 124, 206  
 Simulation experiment 58–9, 89, 258–61  
 Singular value decomposition 137–9, 146–7, 149  
   complex 144–5, 147, 150  
 Sorting 405–9, 429–30  
   heapsort 407, 429–30  
   mergesort 352, 405–6  
   quicksort 406–9, 429–31  
 Spectral density 387–9, 395–7, 416  
 Spherical–radial integration 365–70, 372  
 Splines 156  
   B-splines 162–3, 183  
   cubic interpolatory 156–9, 177, 180, 348–9, 372  
   cubic regression 161–3, 177–8  
   smoothing 159–61, 178  
 Stability (of algorithm) 33–4, 55–60, 78, 89  
 Stationary 73–6, 78, 377–8, 387, 395–9  
 Steepest descent 112, 113, 204–5, 235, 253  
 Stopping rules (for iterative algorithm) 2–3, 197–9, 209, 244–5  
 Sweep operator 115–6, 118  
 Symmetric storage (for matrix) 51–2
- Tail probabilities 25–6, 216, 359  
   beta ( $F$ ) 175–6, 177  
   bivariate normal 177, 179  
   gamma (chi-square, poisson) 174, 179, 435  
   normal 171–2, 178, 182  
   Student's  $t$  172–4, 179, 182  
 Time-series methods 386–90  
 Toeplitz structure 76–9, 89, 341
- Underflow 21, 28–9, 335  
 Uniform pseudorandom numbers 278–85, 296  
   GFSR generators 282–4  
   linear congruential generators 280–2
- Walker's alias algorithm 324–5, 338