

VERSION 4.0.2

IMSLTM
C# Numerical Library

Function Catalog

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IMSL™ C# NUMERICAL LIBRARY

Written for C# and Visual Basic™ .NET programmers for use on the .NET Framework, based on the world's most widely called numerical subroutines.

The IMSL C# Numerical Library is a 100% C# analytical library, providing broad coverage of advanced mathematics and statistics for the Microsoft® .NET Framework. The IMSL C# Numerical Library is documented and tested managed code for full compatibility with the .NET Framework.

IMSL MATHEMATICAL AND STATISTICAL LIBRARIES

At the heart of the IMSL Numerical Libraries lies the comprehensive and trusted set of IMSL mathematical and statistical numerical algorithms. These libraries free developers from building their own internal code by providing pre-written mathematical and statistical algorithms that can be embedded into C/C++, C#, Visual Basic™ .NET (VB.NET), Java™, and Fortran applications.

CONVENIENCE AND OPEN STANDARDS

Using the IMSL C# Numerical Library, applications built on the .NET Framework provide more powerful business analytics than ever before. The IMSL C# Library delivers a new level of embeddable and scalable analytics capability to Visual Studio™ users that was once only found in traditional high performance computing environments.

The advanced mathematical, statistical, and finance algorithms found in the IMSL C# Library are written in 100% C#. This offers C# and VB.NET developers seamless accessibility to advanced analytics capabilities in the most integrated language for the .NET environment with the highest degree of programming productivity and ease of use with Visual Studio.

Visual Numerics has taken C# to a new level by extending the mathematical framework of the language, significantly increasing the high performance analytics capabilities available for the .NET Framework. The algorithms in the IMSL C# Library are extremely accurate, as they are based on over three decades of Visual Numerics' technical computing experience with the IMSL Family of products.

The IMSL C# Library provides necessary mathematical classes to the .NET Framework that enable C# and VB.NET developers to build advanced analytics applications not previously available on this platform. Classes such as a

complex numbers class, a matrix class, as well as advanced random number generator classes provide a foundation from which advanced mathematics can be built. Applications ranging from Monte Carlo simulations for financial market and scientific simulations to derivatives pricing and engineering models will be enabled by these advanced mathematical capabilities.

MOST ADVANCED NUMERICAL ANALYSIS LIBRARY FOR MICROSOFT .NET APPLICATIONS

The C# and VB.NET languages naturally make programming easier and faster. The IMSL C# Numerical Library is written in pure C# and ensures that programs written today will stay in compliance and remain compatible with future applications. Managed code provides interoperability and deployment flexibility for .NET-connected applications. A developer can write an application in C# or VB.NET and seamlessly use the IMSL C# Library as the analysis engine without the need to wrap in unmanaged code.

ERROR HANDLING

Diagnostic error messages are clear and informative – designed not only to convey the error condition but also to suggest corrective action if appropriate. These error-handling features:

- Make it faster and easier to debug programs.
- Provide for more productive programming and confidence that the algorithms are functioning properly.

COST-EFFECTIVE

The IMSL C# Numerical Library significantly shortens program development time and promotes standardization. Using the IMSL C# Library saves time in source code development and the design, development, documentation, testing and maintenance of applications.

FULLY TESTED

Visual Numerics has over three decades of experience in testing IMSL numerical algorithms for quality and performance across an extensive range of the latest compilers and environments. This experience has allowed Visual Numerics to refine its test methods to a great level of detail. The result of this effort is a robust, sophisticated suite of test methods that allows the IMSL user to rely on the numerical analysis functionality and focus their bandwidth on application development and testing.

EASY INTEROPERABILITY WITH A BROAD RANGE OF CHARTING CAPABILITIES

The IMSL C# Library provides seamless interoperability within the .NET Framework allowing for easy access to Excel, .NET utilities and third party charting packages for simple to advanced visualization. For example, an analytic solution developer can take advantage of the IMSL C# Library for spreadsheets or database analytics in a 100% .NET compliant offering. This would allow business analysts to leverage the high-end analytics of the IMSL C# Library and the charting capabilities of Excel.

COMPREHENSIVE DOCUMENTATION

Documentation for the IMSL C# Library is comprehensive, clearly written and standardized. Detailed information about each class consists of the name, purpose, synopsis, exceptions, return values and usage examples.

UNMATCHED PRODUCT SUPPORT

Behind every Visual Numerics license is a team of professionals ready to provide expert answers to questions about the IMSL family of products. Product support options include product maintenance, ensuring value and performance of your new software. Product support:

- Gives users direct access to Visual Numerics resident staff of expert product support specialists
- Provides prompt, two-way communication
- Includes product maintenance updates

PROFESSIONAL SERVICES

Visual Numerics offers expert consulting services for algorithm development as well as complete application development. Please contact us to learn more about our extensive experience in developing custom algorithms, building algorithms on scalable platforms, and full applications development.

IMSL Libraries are also available for C, Java and Fortran

IMSL C Numerical Library

The IMSL C Numerical Library is a comprehensive set of pre-built thread safe mathematical and statistical analysis functions that C or C++ programmers can embed directly into their numerical analysis applications. It significantly shortens program development time by taking full advantage of the intrinsic characteristics and desirable features of the C language. Variable argument lists simplify calling sequences. The concise set of required arguments contains only the information necessary for usage. Optional arguments provide added functionality and power to each function. Using the IMSL C Library saves significant effort in source code development and in the design, development, testing and maintenance of applications.

JMSL™ Numerical Library for Java Applications

The JMSL Numerical Library is a pure Java numerical library that operates in the Java J2SE or J2EE frameworks. The library extends core Java numerics and allows developers to seamlessly integrate advanced mathematical, statistical, financial, and charting functions into their Java applications. To build this library, Visual Numerics has taken individual algorithms and re-implemented them as object-oriented, Java methods. The JMSL Library is 100% thread safe and, like all Visual Numerics products, is fully tested and documented, with code examples included. The JMSL Library also adds financial functions and charting to the library, taking advantage of the collaboration and graphical benefits of Java. The JMSL Library is designed with extensibility in mind; new classes may be derived from existing ones to add functionality to satisfy particular requirements. The JMSL Library can provide advanced mathematics in client-side applets, server-side applications or even non-networked desktop applications. JMSL applets perform all processing on the Java client, whether it is a thin client, such as a network computer, a PC or workstation equipped with a Java Virtual Machine. Client-side processing reduces the number of “round trips” to a networked server, which in turn minimizes network traffic and system latency.

IMSL Fortran Numerical Library and IMSL Thread Safe Fortran Numerical Library

The IMSL Fortran Numerical Library is used by technical professionals for business, engineering, finance, and education applications. The IMSL Fortran Library is a single package that incorporates all of the algorithms and features from the IMSL family of Fortran libraries. The IMSL Fortran Numerical Library allows users to utilize the fast, convenient optional arguments of the modern Fortran syntax throughout the library, in all areas where optional arguments can apply, while maintaining full backward compatibility.

The IMSL Thread Safe Fortran Numerical Library is a 100% fully thread safe edition of the IMSL Fortran Library allowing the convenience and performance of multi-threading on selected environments. Thread safety allows users to create multiple instances of routines running in multiple threads and to include any routine in the library in these threads. As a result, thread safety simplifies the programming task because users can comfortably take advantage of multi-threading across the entire numerical library. It also allows programmers to achieve the performance benefits of multi-threading.

The IMSL Fortran Numerical Library includes all of the algorithms from the IMSL family of Fortran libraries including the former IMSL F90 Library, the IMSL Fortran 77 Library, and the IMSL parallel processing features.

The package Imsl.Math contains a wide range of mathematical classes. Beginning with basic data types like complex numbers and matrices and progressing to advanced numerical analysis classes.

BASIC FUNCTIONS

| Class Name | Subset/Description |
|---------------|---|
| Complex | Implements complex numbers, providing the basic operations (addition, subtraction, multiplication, division) as well as a set of complex functions. |
| Matrix | Matrix manipulation functions. |
| ComplexMatrix | Complex matrix manipulation functions. |

LINEAR ALGEBRA

| Class Name | Subset/Description |
|------------|--|
| LU | Solves a real general system of linear equations $Ax = b$. Includes methods for inverse, determinant and condition number. |
| ComplexLU | Solves a complex general system of linear equations $Ax = b$. Includes methods for inverse, determinant and condition number. |
| Cholesky | Solves a real symmetric positive definite system of linear equations $Ax = b$. |
| QR | Solves a linear least-squares problem $Ax = b$. |
| SVD | Computes the singular value decomposition of a real rectangular matrix A . |

EIGENSYSTEMS

| Class Name | Subset/Description |
|------------|--|
| Eigen | Computes the eigenexpansion of a real matrix A . |
| SymEigen | Computes the eigenexpansion of a real symmetric matrix A . |

INTERPOLATION AND APPROXIMATION

| Class Name | Subset/Description |
|----------------|---|
| Spline | A collection of spline functions. Includes methods to evaluate, integrate and compute derivatives of splines. |
| CsAkima | Extension of the Spline class to compute an Akima cubic spline interpolant. |
| CsInterpolate | Extension of the Spline class to compute a cubic spline interpolant with specified derivative endpoint conditions. |
| CsPeriodic | Extension of the Spline class to compute a cubic spline interpolant with periodic boundary conditions. |
| CsShape | Extension of the Spline class to compute a cubic spline interpolant consistent with the concavity of the data. |
| CsSmooth | Extension of the Spline class to construct a smooth cubic spline to noisy data. |
| CsSmoothC2 | Extension of the Spline class to construct a smooth cubic spline to noisy data using cross-validation to estimate the smoothing parameter. |
| BSpline | A collection of B-Spline functions, including methods to evaluate, integrate, and compute derivatives of B-Splines, plus conversion of B-Splines to piecewise polynomials for charting. |
| BsInterpolate | Extension of the BSpline class to interpolate data points. |
| BsLeastSquares | Extension of the BSpline class to compute a least squares B-spline approximation to data points. |
| RadialBasis | Computes a least-squares fit to scattered data over multiple dimensions. |

QUADRATURE

| Class Name | Subset/Description |
|---------------------|---|
| Quadrature | A general-purpose integrator that uses a globally adaptive scheme to reduce the absolute error. |
| HypercubeQuadrature | Integrates a function on a hyper-rectangle using a quasi-Monte-Carlo method. |

DIFFERENTIAL EQUATIONS

| Class Name | Subset/Description |
|---------------|---|
| OdeRungeKutta | Solves an initial-value problem for ordinary differential equations using the Runge-Kutta-Verner fifth-order and sixth-order methods. |

TRANSFORMS

| Class Name | Subset/Description |
|------------|---|
| FFT | Discrete Fourier transform of a real sequence. |
| ComplexFFT | Discrete Fourier transform of a complex sequence. |

NONLINEAR EQUATIONS

| Class Name | Subset/Description |
|----------------|---|
| ZeroPolynomial | Finds the zeros of a polynomial with complex coefficients using Aberth's method. |
| ZeroFunction | Finds the real zeros of a real function using Müller's method. |
| ZeroSystem | Solves a system of n nonlinear equations $f(x) = 0$ using a modified Powell hybrid algorithm. |

OPTIMIZATION

| Class Name | Subset/Description |
|----------------------|---|
| MinUncon | Finds the minimum point of a smooth function $f(x)$ of a single variable. |
| MinUnconMultiVar | Minimizes a function $f(x)$ of n variables using a quasi-Newton method. |
| NonlinLeastSquares | Solves a nonlinear least-squares problem using a modified Levenberg-Marquardt algorithm. |
| DenseLP | Solves a linear programming problem using an active set strategy. |
| MPSReader | Reads a linear programming problem from an MPS file. |
| LinearProgramming | Solves a linear programming problem using the revised simplex algorithm. |
| QuadraticProgramming | Solves a quadratic programming problem subject to linear equality or inequality constraints. |
| MinConGenLin | Minimizes a general objective function subject to linear equality and/or inequality constraints. |
| BoundedLeastSquares | Solves a nonlinear least-squares problem subject to bounds on the variables using a modified Levenberg-Marquardt algorithm. |
| MinConNLP | Solves a general nonlinear programming problem using a sequential equality constrained quadratic programming method. |

SPECIAL FUNCTIONS

| Sfun | | Collection of special functions including the methods: |
|----------------|---|--|
| Class Name | Subset/Description | |
| Asinh | Returns the hyperbolic arc sine of a double. | |
| Beta | Evaluates the value of the Beta function. | |
| BetaIncomplete | Evaluates the incomplete Beta function ratio. | |
| Cot | Evaluates the cotangent. | |
| Erf | Evaluates the error function. | |
| Erfc | Evaluates the complementary error function. | |
| ErfcInverse | Evaluates the inverse of the complementary error function. | |
| ErfInverse | Evaluates the inverse of the error function. | |
| Fact | Evaluates the factorial of an integer. | |
| Gamma | Evaluates the Gamma function of a double. | |
| Log10 | Evaluates the common (base 10) logarithm. | |
| Log1p | Returns $\log(1+x)$, the logarithm of a double. | |
| LogBeta | Evaluates the logarithm of the Beta function. | |
| LogGamma | Evaluates the logarithm of the absolute value of the Gamma function. | |
| Poch | Evaluates a generalization of Pochhammer's symbol. | |
| R9lgmc | Returns the Log Gamma correction term for argument values greater than or equal to 10.0. | |
| Sign | Evaluates the value of x with the sign of y . | |
| Bessel | | Collection of Bessel functions. |
| Class Name | Subset/Description | |
| I | Evaluates a sequence of modified Bessel functions of the first kind with real or integer order and real argument. | |
| J | Evaluates a sequence of Bessel functions of the first kind with real or integer order and real positive argument. | |

SPECIAL FUNCTIONS (cont)

| | |
|----------------|---|
| K | Evaluates a sequence of modified Bessel functions of the third kind with real order and real fractional or integer argument. |
| ScaledK | Evaluates a sequence of exponentially scaled modified Bessel functions of the third kind with fractional order and real argument. |
| Y | Evaluates a sequence of Bessel functions of the second kind with real nonnegative order and real positive argument. |

MISCELLANEOUS

| Class Name | Subset/Description |
|-------------------------|---|
| Complex | Set of mathematical functions for complex numbers. |
| Physical | Return the value of various mathematical and physical constants. |
| EpsilonAlgorithm | Determines the limit of a sequence of approximations by means of the Epsilon algorithm. |
| Messages | Retrieves and formats message strings. |
| Version | Prints version information. |
| Warning | Handles warning messages. |
| WarningObject | Handles warning messages. |

PRINTING

| Class Name | Subset/Description |
|--------------------------|---------------------------------------|
| PrintMatrix | Matrix printing utilities. |
| PrintMatrixFormat | Customize the actions of PrintMatrix. |

The package Imsl.Stat contains a wide range of statistical classes, including summary statistics, regression, and ANOVA.

BASIC STATISTICS

| Class Name | Subset/Description |
|-------------------------|---|
| Summary | Computes basic univariate statistics, including methods: |
| ConfidenceMean | Evaluates the confidence interval for the mean (assuming normality). |
| ConfidenceVariance | Evaluates the confidence interval for the variance (assuming normality). |
| EmpiricalQuantiles | Computes empirical quantiles. |
| Kurtosis | Evaluates the kurtosis of the given data set and associated weights. |
| Maximum | Evaluates the maximum of the given data set. |
| Mean | Evaluates the mean of the given data set with associated weights. |
| Median | Evaluates the median of the given data set. |
| Minimum | Evaluates the minimum of the given data set. |
| Mode | Evaluates the mode of the given data set. |
| SampleStandardDeviation | Evaluates the sample standard deviation of the given data set and associated weights. |
| SampleVariance | Evaluates the sample variance of the given data set and associated weights. |
| Skewness | Evaluates the skewness of the given data set and associated weights. |
| StandardDeviation | Evaluates the population standard deviation of the given data set and associated weights. |
| Variance | Evaluates the population variance of the given data set and associated weights. |

BASIC STATISTICS (con't)

| | |
|----------------------|---|
| NormOneSample | Computes statistics for mean and variance inferences using a sample from a normal population. |
| NormTwoSample | Computes statistics for mean and variance inferences using samples from two normal populations. |
| TableOneWay | Tallies observations into a one-way frequency table. |
| TableTwoWay | Tallies observations into a two-way frequency table. |
| TableMultiWay | Tallies observations into a multi-way frequency table. |
| Sort | Sorts observations by specified keys. |
| Ranks | Computes the ranks, normal scores, or exponential scores for a vector of observations. |

NONPARAMETRIC TESTS

| Class Name | Subset/Description |
|-------------------------|---|
| ContingencyTable | Performs a chi-squared analysis of a two-way contingency table. |
| SignTest | Performs a sign test. |
| WilcoxonRankSum | Performs a Wilcoxon rank sum test. |

GOODNESS OF FIT

| Class Name | Subset/Description |
|-----------------------|-----------------------------------|
| ChiSquaredTest | Chi-squared goodness-of-fit test. |
| NormalityTest | Performs a test for normality. |

REGRESSION

| Class Name | Subset/Description |
|----------------------------|---|
| LinearRegression | Fits a multiple regression model. |
| UserBasisRegression | Generates summary statistics using user supplied functions in a nonlinear regression model. |

VARIANCES, COVARIANCES, AND CORRELATIONS

| Class Name | Subset/Description |
|--------------------|--|
| Covariances | Computes the sample variance-covariance or correlation matrix. |

MULTIVARIATE ANALYSIS

| Class Name | Subset/Description |
|----------------------|---|
| ClusterKMeans | Performs a K-means (centroid) cluster analysis. |
| FactorAnalysis | Performs Principal Component Analysis or Factor Analysis on a covariance or correlation matrix. |
| DiscriminantAnalysis | Performs a linear or a quadratic discriminant function analysis among several known groups. |

ANALYSIS OF VARIANCE

| Class Name | Subset/Description |
|---------------------|--|
| ANOVA | Analysis of Variance table and related statistics. |
| ANOVAFactorial | Analyzes a balanced factorial design with fixed effects. |
| MultipleComparisons | Performs Student-Newman-Keuls multiple comparisons test. |

TIME SERIES AND FORECASTING

| Class Name | Subset/Description |
|-----------------------|---|
| AutoCorrelation | Computes the sample autocorrelation function of a stationary time series. |
| CrossCorrelation | Computes the sample cross-correlation function of two stationary time series. |
| MultiCrossCorrelation | Computes the multichannel cross-correlation function of two mutually stationary multichannel time series. |
| ARMA | Computes least-square estimates of parameters for an ARMA model. Also computes forecasts and their associated probability limits for an ARMA model. |
| Difference | Differences a seasonal or nonseasonal time series. |
| GARCH | Computes estimates of the parameters of a GARCH(p, q) model. |
| KalmanFilter | Performs Kalman filtering and evaluates the likelihood function for the state-space model. |

DISTRIBUTION FUNCTIONS

| Class Name | Subset/Description |
|------------|--|
| CDF | Class CDF covers 19 distributions. Most have associated cumulative probability distribution methods, probability density methods, inverse cumulative probability distribution methods and mean and variance methods. |
| InverseCDF | Evaluates the inverse of a user-supplied cumulative distribution function. |

RANDOM NUMBER GENERATION

| Class Name | Subset/Description |
|-----------------------------------|--|
| FaureSequence | Computes a low-discrepancy shuffled Faure sequence. |
| Random | Class Random covers 25 distributions, including the methods. |
| MersenneTwister | Initializes the 32-bit Mersenne Twister generator. |
| MersenneTwister64 | Initializes the 64-bit Mersenne Twister generator. |

The package com.imsl.datamining.neural contains feed forward multilayer neural network training and forecasting engines plus algorithms to facilitate data pre- and post-processing.

| Class Name | Subset/Description |
|---------------------|---|
| Network | A neural network. |
| FeedForwardNetwork | A feed forward neural network. |
| Layer | The base class for the input, hidden, and output layers in a neural network. |
| InputLayer | The input layer in a neural network. |
| HiddenLayer | The hidden layer in a neural network. |
| OutputLayer | The output layer in a neural network. |
| Node | A node with an input node or perceptron in a neural network. |
| InputNode | A node in the input layer. |
| Perceptron | A perceptron node in a neural network. |
| OutputPerceptron | A perceptron in the output layer. |
| Activation | An activation function. |
| Link | A link in the neural network between two network nodes. |
| Trainer | Trains the neural net. |
| QuasiNewtonTrainer | Trains a feed forward network using quasi-Newton optimization. |
| LeastSquaresTrainer | Trains a feed forward network using the Levenberg-Marquardt nonlinear least squares algorithm. |
| EpochTrainer | A two-stage trainer. Stage I trains using epochs of randomly selected training patterns. Stage II uses all training patterns and is optional. |

CLASSES (con't)

| | |
|---------------------------|--|
| BinaryClassification | Classifies patterns into two categories. |
| MultiClassifiacton | Classifies patterns into multiple categories. |
| ScaleFilter | Scales or unscales continuous data prior to its use in neural network training, testing, or forecasting. |
| UnsupervisedNominalFilter | Encodes nominal data into a series of binary columns for input into a neural network. It also decodes binary columns in a single column of nominal values. |
| UnsupervisedOrdinalFilter | Encodes ordinal data into cumulative percentages. It also decodes cumulative percentages into an ordinal variable. |
| TimeSeriesFilter | Converts time series data to a format used for neural network training by lagging an input series into several columns, one for each lag requested. |
| TimeSeriesClassFilter | Converts categorized time series data to a format used for neural network training. An input series is lagged into several columns, one for each lag requested. Lagging is calculated within each class of a nominal variable. |

The Imsl.Finance package contains a set of classes covering a variety of investment calculations including an extensive collection of bond functions.

CLASSES

| Class Name | Subset/Description |
|-------------------------------|---|
| DayCountBasis | <p>Rules for computing the number of days between two dates or number of days in a year. For many securities, computations are based on rules other than on the actual calendar. Computations can be based on:</p> <ul style="list-style-type: none"> • The assumption of 30 days per month and 360 days per year. • The number of days in a month based on the actual calendar value and the number of days, but assuming 360 days per year. • The number of days in a month based on the actual calendar value and the number of days, but assuming 365 days per year. • The actual calendar. • The assumption of 365 days per year. |
| Bond | Collection of bond functions, including the methods: |
| Class Name | Subset/Description |
| Accrint | Returns the interest which has accrued on a security that pays interest periodically. |
| Accrintm | Returns the interest which has accrued on a security that pays interest at maturity. |
| Amordegrc | Evaluates the depreciation for each accounting period. During the evaluation of the function a depreciation coefficient based on the asset life is applied. |
| Amorlinc | Returns the depreciation for each accounting period. |
| Convexity | Returns the convexity for a security. |
| Coupdaybs | Returns the number of days starting with the beginning of the coupon period and ending with the settlement date. |
| Coupdays | Returns the number of days in the coupon period containing the settlement date. |

CLASSES (cont)

| | |
|----------------|--|
| Coupdaysnc | Returns the number of days starting with the settlement date and ending with the next coupon date. |
| Coupcnd | Returns the first coupon date which follows the settlement date. |
| Couptime | Returns the number of coupons payable between the settlement date and the maturity date. |
| Couppcd | Returns the coupon date which immediately precedes the settlement date. |
| Disc | Returns the implied interest rate of a discount bond. |
| Duration | Returns the annual duration of a security where the security has periodic interest payments. |
| Intrate | Returns the interest rate of a fully invested security. |
| Mduration | Returns the modified Macauley duration of a security. |
| Price | Returns the price, per \$100 face value, of a security that pays periodic interest. |
| Pricedisc | Returns the price of a discount bond given the discount rate. |
| Pricemat | Returns the price, per \$100 face value, of a discount bond. |
| Priceyield | Returns the price of a discount bond given the yield. |
| Received | Returns the amount one receives when a fully invested security reaches the maturity date. |
| Tbilleq | Returns the bond-equivalent yield of a Treasury bill. |
| Tbillprice | Returns the price, per \$100 face value, of a Treasury bill. |
| Tbillyield | Returns the yield of a Treasury bill. |
| Yearfrac | Returns the fraction of a year represented by the number of whole days between two dates. |
| Yield | Returns the yield of a security that pays periodic interest. |
| Yielddisc | Returns the annual yield of a discount bond. |
| Yieldmat | Returns the annual yield of a security that pays interest at maturity. |
| Finance | Collection of finance functions. |

| Class Name | Subset/Description |
|------------|--|
| Cumipmt | Returns the cumulative interest paid between two periods. |
| Cumprinc | Returns the cumulative principal paid between two periods. |

CLASSES (con't)

| | |
|------------|---|
| Db | Returns the depreciation of an asset using the fixed-declining balance method. |
| Ddb | Returns the depreciation of an asset using the double-declining balance method. |
| Dollarde | Converts a fractional price to a decimal price. |
| Dollarfr | Converts a decimal price to a fractional price. |
| Effect | Returns the effective annual interest rate. |
| Fv | Returns the future value of an investment. |
| Fvschedule | Returns the future value of an initial principal taking into consideration a schedule of compound interest rates. |
| Ipmt | Returns the interest payment for an investment for a given period. |
| Irr | Returns the internal rate of return for a schedule of cash flows. |
| Mirr | Returns the modified internal rate of return for a schedule of periodic cash flows. |
| Nominal | Returns the nominal annual interest rate. |
| Nper | Returns the number of periods for an investment for which periodic, and constant payments are made and the interest rate is constant. |
| Npv | Returns the net present value of a stream of equal periodic cash flows, which are subject to a given discount rate. |
| Pmt | Returns the periodic payment for an investment. |
| Ppmt | Returns the payment on the principal for a specified period. |
| Pv | Returns the net present value of a stream of equal periodic cash flows, which are subject to a given discount rate. |
| Rate | Returns the interest rate per period of an annuity. |
| Sln | Returns the depreciation of an asset using the straight line method. |
| Syd | Returns the depreciation of an asset using the sum-of-years digits method. |
| Ydb | Returns the depreciation of an asset for any given period using the variable-declining balance method. |
| Xirr | Returns the internal rate of return for a schedule of cash flows. |
| Xnpv | Returns the present value for a schedule of cash flows. |

The Imsl.Chart2D namespace is designed to allow the creation of highly customizable charts. Supported chart types include:

- Scatter plots
- Candlestick charts
- Dendrogram
- Line plots
- Pie Charts
- Area plots
- Bar Charts
- Function and Spline Plots
- Histograms
- Log and Semilog plots
- Polar plots
- Error Bars
- Contour Plot
- High-Low-Close-Open charts
- Box plot
- Heat Map

The IMSL C# chart package can be used in Windows.Forms applications as well as ASP.NET applications.

CHART2D CLASSES

| Class Name | Subset/Description |
|-----------------------------------|---|
| AbstractChartNode | The base class of all of the nodes in 2D chart trees. |
| Axis | The axis node provides the mapping for all of its children from the user coordinate space to the device (screen) space. |
| Axis1D | Controls an <i>x</i> -axis or a <i>y</i> -axis. |
| AxisLabel | Controls the labels on an axis. |
| AxisLine | Controls the axis line. |
| AxisR | Controls the <i>R</i> -axis in a polar plot. |
| AxisRLabel | Controls the labels on an axis. |
| AxisRLine | Controls the radius axis line in a polar plot. |
| AxisRMajorTick | Controls the major tick marks for the radius axis in a polar plot. |
| AxisTheta | Controls the angular axis in a polar plot. |
| AxisTitle | Controls the title on an axis. |
| AxisUnit | Controls the unit title on an axis. |

Chart2D CLASSES (con't)

| | |
|--------------------|---|
| AxisXY | Controls the axes for an <i>X-Y</i> chart. |
| Background | Controls the background of a chart. |
| Bar | A bar chart. |
| BarItem | Controls a single bar in a bar chart. |
| BarSet | Controls a set of bars in a bar chart. |
| Boxplot | Draws a multi-group box plot. |
| BoxPlot.Statistics | Computes the statistics for one set of observations in a Boxplot. |
| Candlestick | Candlestick plot of stock data. |
| CandlestickItem | Controls a candlestick for the up days or the down days. |
| Chart | The root node of the chart tree. |
| ChartFunction | An interface that allows a function to be plotted. |
| ChartNode | The base class of all of the nodes in the chart tree. |
| ChartSpline | Wraps a spline into a ChartFunction to be plotted. |
| ChartTitle | Controls the main title of a chart. |
| ColorMap | Maps from a unit interval to Colors, creating a one dimensional parameterized path through the color cube. |
| Colormap_Fields | Colormaps are mappings from the unit interval to Colors. |
| Contour | A contour chart shows level curves of surface data. |
| Contour.Legend | A legend for a contour chart. |
| ContourLevel | ContourLevel draws a level curve line and the fill area between the level curve and the next smaller level curve. |
| Data | Draws a data node. |
| Dendrogram | A graphical way to display results from a hierarchical cluster. |
| Draw | Chart tree renderer. Draws the chart tree to the output device. |

Chart2D CLASSES (con't)

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| DrawMap | Creates an HTML client-side imagemap from a chart tree. |
| DrawPick | Pick an object in a chart. |
| ErrorBar | Data points with error bars. |
| FillPaint | A collection of methods to create Paint objects for fill areas. |
| FrameChart | FrameChart is a Form that contains a chart. |
| Grid | Draws the grid lines perpendicular to an axis. |
| GridPolar | Draws the grid lines for a polar plot. |
| Heatmap | Creates a chart from an array of RGB color values, combined with the data range represented by that array. |
| Heatmap.Legend | A legend for use with a Heatmap. |
| HighLowClose | High-low-close plot of stock data. |
| Legend | Controls the chart legend. |
| MajorTick | Controls the major tick marks. |
| MinorTick | Controls the minor tick marks. |
| PanelChart | A Windows.Forms.Panel that contains a chart. |
| PickEventArgs | An event that indicates that a chart element has been selected. |
| PickEventHandler | The delegate for receiving pick events. |
| Pie | A pie chart. |
| PieSlice | Control one wedge of a pie chart. |
| Polar | This axis node is used for polar charts. |
| SplineData | A data set created from a Spline. |
| Text | The value of the attribute "Title". |
| ToolTip | A ToolTip for a chart element. |

*Chart2D CLASSES (cont)***Transform**

Defines a custom transformation along an axis.

TransformDate

Defines a transformation along an axis that skips weekend dates.

WebChart

A WebChart provides a component to use in ASP.NET applications that holds a Chart object.