NAG Library Chapter Contents

D04 – Numerical Differentiation

D04 Chapter Introduction – a description of the Chapter and an overview of the algorithms available

Routine Name	Mark of Introduction	Purpose
D04AAF	5	nagf_numdiff Numerical differentiation, derivatives up to order 14, function of one real variable
D04BAF	23	nagf_numdiff_rcomm Numerical differentiation, user-supplied function values, derivatives up to order 14, derivatives with respect to one real variable
D04BBF	23	nagf_numdiff_sample Generates sample points for function evaluations by D04BAF