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# Mathematical Functions

## Differentiation and Integration

<b>gradp</b>	Computes the first derivative of a function.
<b>hessp</b>	Computes the second derivative of a function.
<b>intgrat2</b>	Integrates over a 2-dimensions, bounded by user-defined functions.
<b>intgrat3</b>	Integrates over 3-dimensions, bounded by user-defined functions.
<b>intquad1</b>	Integrates over one dimension, using Gauss-Legendre quadrature.
<b>intquad2</b>	Integrates over two dimensions, using Gauss-Legendre quadrature.
<b>intquad3</b>	Integrates over three dimensions, using Gauss-Legendre quadrature.
<b>intsimp</b>	Integrates by Simpson's method.

## Eigenvalues

<b>eig</b>	Computes the eigenvalues of a general matrix.
<b>eigh</b>	Computes the eigenvalues of a complex Hermitian or real symmetric matrix.
<b>eighv</b>	Computes the eigenvalues and eigenvectors of a complex Hermitian or real symmetric matrix.
<b>eigv</b>	Computes the eigenvalues and eigenvectors of a general matrix.

## Equation Optimization and Solutions

<b>bandcholsol</b>	Solves the system of equations $Ax = b$ for $x$ , given the lower triangle of the Cholesky decomposition of a positive definite banded matrix $A$
<b>bandsolpd</b>	Solves the system of equations $Ax = b$ for $x$ , where $A$ is a positive definite banded matrix.
<b>eqsolve</b>	Solves a system of nonlinear equations.
<b>ltrisol</b>	Computes the solution of $Lx = b$ where $L$ is a lower triangular matrix.
<b>lusol</b>	Computes the solution of $L*U*x = b$ where $L$ is a lower triangular matrix and $U$ is an upper triangular matrix.
<b>QNewton</b>	Optimizes a function using the BFGS descent algorithm.
<b>QProg</b>	Solves a quadratic programming problem.
<b>sqpSolve</b>	Solves a nonlinear programming problem using a sequential quadratic programming method.
<b>utrisol</b>	Computes the solution of $U x = b$ where $U$ is an upper triangular matrix.

## Fourier Transforms

<b>dfft</b>	Computes a discrete 1-D FFT.
<b>dffti</b>	Computes an inverse discrete 1-D FFT.
<b>fft</b>	Computes a 1- or 2-D FFT.
<b>ffti</b>	Computes an inverse 1- or 2-D FFT.
<b>fftm</b>	Computes a multi-dimensional FFT.
<b>fftmi</b>	Computes an inverse multi-dimensional FFT.
<b>fftn</b>	Computes a 1- or 2-D FFT using a prime factor algorithm.
<b>next, nextn, nextevn</b>	Returns allowable matrix dimensions for computing FFT's.
<b>optn, optevn</b>	Returns optimal matrix dimensions for computing FFT's.
<b>rfft</b>	Computes a real 1- or 2-D FFT.
<b>rffti</b>	Computes an inverse real 1- or 2-D FFT.
<b>rfftip</b>	Computes an inverse real 1- or 2-D FFT from a packed format FFT.

**rffftn** Computes a real 1- or 2-D FFT using a prime factor algorithm.  
**rffftnp** Computes a real 1- or 2-D FFT using a prime factor algorithm, returns a packed format FFT.  
**rffftp** Computes a real 1- or 2-D FFT, returns a packed format FFT.

### Fuzzy Conditional Functions

**dotfeq** Fuzzy  $.==$   
**dotfge** Fuzzy  $. \geq$   
**dotfgt** Fuzzy  $. >$   
**dotfle** Fuzzy  $. \leq$   
**dotflt** Fuzzy  $. <$   
**dotfne** Fuzzy  $. \neq$   
**feq** Fuzzy  $==$   
**fge** Fuzzy  $\geq$   
**fgt** Fuzzy  $>$   
**fle** Fuzzy  $\leq$   
**flt** Fuzzy  $<$   
**fne** Fuzzy  $\neq$

### Linear Algebra

**balance** Balances a matrix.  
**band** Extracts bands from a symmetric banded matrix.  
**bandrv** Creates a symmetric banded matrix, given its compact form.  
**bandchol** Computes the Cholesky decomposition of a positive definite banded matrix  
**chol** Computes a Cholesky decomposition,  $X = YY'$ .  
**choldn** Performs a Cholesky downdate on an upper triangular matrix.  
**cholsol** Solves a system of equations given the Cholesky factorization of a matrix.  
**cholup** Performs a Cholesky update on an upper triangular matrix.  
**cond** Computes the condition number of a matrix.  
**conj** Returns the complex conjugate of a matrix.  
**crout** Computes a Crout decomposition,  $X = LU$  (real matrices only).  
**croutp** Computes a Crout decomposition with row pivoting (real matrices only).  
**det** Computes the determinant of a square matrix.  
**detl** Computes the determinant of a decomposed matrix.  
**hess** Computes the upper Hessenberg form of a matrix (real matrices only).  
**inv** Inverts a matrix.  
**invpd** Inverts a positive definite matrix.  
**invswp** Generalized sweep inverse.  
**lagl** Lags a matrix by one time period.  
**lagn** Lags a matrix a specified number of time periods.  
**lu** Computes an LU decomposition with row pivoting (real and complex matrices).  
**null** Computes an orthonormal basis for a right null space.  
**null1** Computes the nullity of a matrix.  
**orth** Computes an orthonormal basis for the column space  $x$ .  
**pinv** Generalized pseudo-inverse: Moore-Penrose.  
**qqr** QR decomposition: returns  $Q_1$  and  $R$ .  
**qqre** QR decomposition: returns  $Q_1$ ,  $R$ , and a permutation vector,  $E$ .  
**qqrep** QR decomposition with pivot control: returns  $Q_1$ ,  $R$ , and a permutation vector,  $E$ .  
**qr** QR decomposition: returns  $R$ .

<b>qre</b>	QR decomposition: returns $R$ and a permutation vector, $E$ .
<b>qrep</b>	QR decomposition with pivot control: returns $R$ and a permutation vector, $E$ .
<b>qrsol</b>	Backsolves $Rx = b$ , where $R$ is an upper triangular matrix
<b>qrtsol</b>	Forward solves $Rx = b$ , where $R$ is an upper triangular matrix.
<b>qtyr</b>	QR decomposition: returns $R$ and $Q'Y$ .
<b>qtyre</b>	QR decomposition: returns $R$ , $Q'Y$ , and a permutation vector, $E$ .
<b>qtyrep</b>	QR decomposition with pivot control: returns $R$ , $Q'Y$ , and a permutation vector, $E$ .
<b>qyr</b>	QR decomposition: returns $R$ and $QY$ .
<b>qyre</b>	QR decomposition: returns $R$ , $QY$ , and a permutation vector, $E$ .
<b>qyrep</b>	QR decomposition with pivot control: returns $R$ , $QY$ , and a permutation vector, $E$ .
<b>rank</b>	Computes the rank of a matrix.
<b>rcondl</b>	Returns the reciprocal of the condition number of the last decomposed matrix.
<b>rref</b>	Computes the reduced row echelon form of a matrix.
<b>schur</b>	Computes the Schur decomposition of a matrix (real matrices only).
<b>schtoc</b>	Reduces any 2 by 2 blocks on the diagonal of the real Schur matrix returned from <b>schur</b> . Also updates the transformation matrix.
<b>solpd</b>	Solves a system of positive definite linear equations.
<b>svd</b>	Computes the singular values of a matrix.
<b>svd1</b>	Computes a singular value decomposition so that $x = u * s * v'$
<b>svd2</b>	Computes an svd1 with compact $U$ .
<b>svdcusv</b>	Computes the singular value decomposition of a matrix so that: $x = u * s * v'$ (compact $u$ ).
<b>svdusv</b>	Computes the singular value decomposition of a matrix so that: $x = u * s * v'$ .
<b>svds</b>	Computes the singular values of a matrix

## Polynomial Operations

<b>polychar</b>	Computes the characteristic polynomial of a square matrix.
<b>polyeval</b>	Evaluates a polynomial with given coefficients.
<b>polyint</b>	Calculates an $N^{th}$ order polynomial interpolation given known point pairs.
<b>polymake</b>	Computes polynomial coefficients from the polynomial roots.
<b>polymat</b>	Returns the sequence powers of a matrix.
<b>polymult</b>	Multiplies two polynomials.
<b>polymroot</b>	Computes the roots of a matrix polynomial from coefficient matrices
<b>polyroot</b>	Computes the roots of a polynomial from coefficients.

## Precision Control

<b>base10</b>	Converts a number to $x.xxx$ and a power of 10.
<b>ceil</b>	Rounds up
<b>floor</b>	Rounds down
<b>prcsn</b>	Sets computational precision for matrix operations.
<b>round</b>	Rounds to the nearest integer.
<b>trunc</b>	Truncates toward 0.

## Random Numbers

<b>rndbeta</b>	Computes random numbers from a beta distribution.
<b>rndcon</b>	Changes the constant of the LC random number generator.
<b>rndgam</b>	Computes random numbers from a gamma distribution.
<b>rndi</b>	Returns random integers, $0 \leq y < 2^{32}$ .

<b>rndKMbeta</b>	Computes beta pseudo-random numbers using the Kiss-Monster algorithm
<b>rndKMgam</b>	Computes gamma pseudo-random numbers using the Kiss-Monster algorithm
<b>rndKMi</b>	Returns random integers, $0 \leq y < 2^{32}$ using the Kiss-Monster algorithm
<b>rndKMn</b>	Computes standard normal pseudo-random numbers using the Kiss-Monster algorithm
<b>rndKMnb</b>	Computes negative binomial pseudo-random numbers using the Kiss-Monster algorithm
<b>rndKMP</b>	Computes Poisson pseudo-random numbers using the Kiss-Monster algorithm
<b>rndKMu</b>	Computes uniform pseudo-random numbers using the Kiss-Monster algorithm
<b>rndKMvm</b>	Computes von Mises pseudo-random numbers using the Kiss-Monster algorithm
<b>rndLCbeta</b>	Computes beta pseudo-random numbers using a linear congruential algorithm
<b>rndLCgam</b>	Computes gamma pseudo-random numbers using a linear congruential algorithm.
<b>rndLCi</b>	Returns random integers, $0 \leq y < 2^{32}$ using a linear congruential algorithm.
<b>rndLCn</b>	Computes standard normal pseudo-random numbers using a linear congruential algorithm
<b>rndLCnb</b>	Computes negative binomial pseudo-random numbers using a linear congruential algorithm
<b>rndLCp</b>	Computes Poisson pseudo-random numbers using a linear congruential algorithm
<b>rndLCu</b>	Computes uniform pseudo-random numbers using a linear congruential algorithm
<b>rndLCvm</b>	Computes von Mises pseudo-random numbers using a linear congruential algorithm
<b>rndmult</b>	Changes the multiplier of the LC random number generator.
<b>rndn</b>	Computes random numbers from a Normal distribution.
<b>rndnb</b>	Computes random numbers from a negative binomial distribution.
<b>rndp</b>	Computes random numbers from a Poisson distribution.
<b>rndseed</b>	Changes the seed of the LC random number generator.
<b>rndu</b>	Computes random numbers from a uniform distribution.
<b>rndvm</b>	Computes von Mises pseudo-random numbers

## Scientific Functions

<b>abs</b>	Returns the absolute value of an argument.
<b>arccos</b>	Computes an inverse cosine.
<b>arcsin</b>	Computes an inverse sine.
<b>atan</b>	Computes an inverse tangent.
<b>atan2</b>	Computes an angle given a point x,y.
<b>besselj</b>	Computes a Bessel function, first kind.
<b>bessely</b>	Computes a Bessel function, second kind.
<b>cos</b>	Computes a cosine.
<b>cosh</b>	Computes a hyperbolic cosine.
<b>curve</b>	Computes a one-dimensional smoothing curve.
<b>exp</b>	Computes the exponential function of x.
<b>fmod</b>	Computes the floating point remainder of x/y
<b>gamma</b>	Computes the gamma function's value.
<b>gammai</b>	Computes the inverse incomplete gamma function
<b>ln</b>	Computes the natural log of each element.
<b>lnfact</b>	Computes the natural log of the factorial function.
<b>log</b>	Computes $\log_{10}$ of each element.
<b>mbesselei,</b> <b>mbesselei0,</b> <b>mbesselei1,</b> <b>mbesseli,</b> <b>mbesseli0,</b> <b>mbesseli1</b>	Computes modified and exponentially scaled modified Bessels of the first kind of the n-th order.
<b>pi</b>	Returns $\pi$ .

<b>sin</b>	Computes a sine.
<b>sinh</b>	Computes the hyperbolic sine.
<b>sqrt</b>	Computes the square root of each element.
<b>tan</b>	Computes a tangent.
<b>tanh</b>	Computes a hyperbolic tangent.
<b>tocart</b>	Converts from polar to cartesian coordinates.
<b>topolar</b>	Converts from cartesian to polar coordinates.

### Series and Sequence Functions

<b>recserar</b>	Computes an autoregressive recursive series.
<b>recsercp</b>	Computes a recursive series involving products.
<b>recserrc</b>	Computes a recursive series involving division.
<b>sega</b>	Creates an additive sequence.
<b>seqm</b>	Creates a multiplicative sequence.

### Statistical Functions

<b>acf</b>	Computes sample autocorrelations.
<b>conv</b>	Computes the convolution of two vectors.
<b>corrmm</b>	Computes a correlation matrix from a moment matrix.
<b>corrvc</b>	Computes a correlation matrix from a variance-covariance matrix.
<b>corrxx</b>	Computes a correlation matrix from a data matrix
<b>crossprd</b>	Computes cross products of sets of 3x1 vectors
<b>design</b>	Creates a design matrix of 0's and 1's.
<b>dstat</b>	Computes descriptive statistics of a data set or matrix.
<b>loess</b>	Computes the coefficients of a locally weighted regression.
<b>meanc</b>	Computes the mean value of each column of a matrix.
<b>median</b>	Computes the median of each column of a matrix.
<b>moment</b>	Computes a cross-product matrix, the same as $x'x$ .
<b>momentd</b>	Computes a moment matrix from a data set.
<b>ols</b>	Computes a least squares regression using a data set or a matrix.
<b>olsqr</b>	Computes OLS coefficients using a QR decomposition.
<b>olsqr2</b>	Computes OLS coefficients, residuals, and predicted values using a QR decomposition.
<b>pacf</b>	Computes sample partial autocorrelations.
<b>princomp</b>	Computes the principal components of a matrix.
<b>spline</b>	Computes a two-dimensional interpolatory spline.
<b>stdc</b>	Computes the standard deviations of each column of a matrix.
<b>toeplitz</b>	Computes a Toeplitz matrix from a column vector.
<b>vcm</b>	Computes a variance-covariance matrix from a moment matrix.
<b>vcx</b>	Computes a variance-covariance matrix from a data matrix.

### Statistical Distributions

<b>cdfbeta</b>	Computes the integral of a beta function.
<b>cdfbvn</b>	Computes the lower tail of a bivariate Normal cdf.
<b>cdfchic</b>	Computes the complement of a chi-square cdf.
<b>cdfchii</b>	Computes chi-square critical values, given probabilities and degrees of freedom
<b>cdfchinc</b>	Computes an integral from a noncentral ch-square
<b>cdffc</b>	Computes the complement of the cdf of an $F$ distribution.
<b>cdffnc</b>	Computes a noncentral $F$ distribution integral.
<b>cdfgam</b>	Computes an incomplete gamma function integral.

<b>cdfmvn</b>	Computes a multivariate Normal cdf.
<b>cdfn</b>	Computes the cdf of a Normal distribution
<b>cdfn2</b>	Computes a Normal distribution integral.
<b>cdfnc</b>	Computes the complement of the cdf of a Normal distribution (upper tail).
<b>cdftc</b>	Computes the complement of the cdf of a <i>t</i> -distribution.
<b>cdftnc</b>	Computes a noncentral <i>t</i> -distribution integral.
<b>cdftvn</b>	Computes the lower tail of a trivariate Normal cdf.
<b>erf</b>	Computes a Gaussian error function.
<b>erfc</b>	Computes the complement of a Gaussian error function.
<b>lncdfbvn</b>	Computes the natural log of a bivariate Normal cdf.
<b>lncdfbvn2</b>	Returns log of cdfbvn of a bounded rectangle
<b>lncdfmvn</b>	Computes the natural log of a multivariate Normal cdf.
<b>lncdfn</b>	Computes the natural log of a Normal cdf.
<b>lncdfn2</b>	Computes the natural log of a Normal density integral.
<b>lncdfnc</b>	Computes the natural log of the complement of a Normal cdf.
<b>lnpdfmvn</b>	Computes multivariate Normal log-probabilities.
<b>lnpdfmvt</b>	Computes multivariate Student's <i>t</i> log-probabilities
<b>lnpdfn</b>	Computes Normal log-probabilities.
<b>pdfn</b>	Computes the standard Normal probability density function.
<b>quantile</b>	Computes quantiles from data in a matrix, given specified probabilities
<b>quantiled</b>	Computes quantiles from data in a dataset, given specified probabilities

## Finance Functions

<b>AmericanBinomCall</b>	American binomial method Call.
<b>AmericanBinomCall_Greeks</b>	American binomial method call Delta, Gamma, Theta, Vega, and Rho.
<b>AmericanBinomCall_ImpVol</b>	Implied volatilities for American binomial method calls.
<b>AmericanBinomPut</b>	American binomial method Put.
<b>AmericanBinomPut_Greeks</b>	American binomial method put Delta, Gamma, Theta, Vega, and Rho.
<b>AmericanBinomPut_ImpVol</b>	Implied volatilities for American binomial method puts.
<b>AmericanBSCall</b>	American Black and Scholes Call.
<b>AmericanBSCall_Greeks</b>	American Black and Scholes call Delta, Gamma, Omega, Theta, and Vega.
<b>AmericanBSCall_ImpVol</b>	Implied volatilities for American Black and Scholes calls.
<b>AmericanBSPut</b>	American Black and Scholes Put.
<b>AmericanBSPut_Greeks</b>	American Black and Scholes put Delta, Gamma, Omega, Theta, and Vega.
<b>AmericanBSPut_ImpVol</b>	Implied volatilities for American Black and Scholes puts.
<b>annualTradingDays</b>	Compute the number of trading days in a given year.
<b>elapsedTradingDays</b>	Compute the number of trading days between two dates inclusively.
<b>EuropeanBinomCall</b>	European binomial method call.
<b>EuropeanBinomCall_Greeks</b>	European binomial method call Delta, Gamma, Theta, Vega and Rho.
<b>EuropeanBinomCall_ImpVol</b>	Implied volatilities for European binomial method calls.
<b>EuropeanBinomPut</b>	European binomial method Put.
<b>EuropeanBinomPut_Greeks</b>	European binomial method put Delta, Gamma, Theta, Vega, and Rho.
<b>EuropeanBinomPut_ImpVol</b>	Implied volatilities for European binomial method puts.
<b>EuropeanBSCall</b>	European Black and Scholes Call.

<b>EuropeanBSCall_Greeks</b>	European Black and Scholes call Delta, Gamma, Omega, Theta, and Vega.
<b>EuropeanBSCall_ImpVol</b>	Implied volatilities for European Black and Scholes calls.
<b>EuropeanBSPut</b>	European Black and Scholes Put.
<b>EuropeanBSPut_Greeks</b>	European Black and Scholes put Delta, Gamma, Omega, Theta, and Vega.
<b>EuropeanBSPut_ImpVol</b>	Implied volatilities for European Black and Scholes puts.
<b>getNextTradingDay</b>	Returns the next trading day.
<b>getNextWeekDay</b>	Returns the next day that is not on a weekend.
<b>getPreviousTradingDay</b>	Returns the previous trading day.
<b>getPreviousWeekDay</b>	Returns the previous day that is not on a weekend.

## Time and Date Functions

<b>date</b>	Returns the current system date.
<b>datestr</b>	Formats a date as “mm/dd/yy”.
<b>datestring</b>	Formats a date as “mm/dd/yyyy”.
<b>datestrymd</b>	Formats a date as “yyyymmdd”.
<b>dayinyr</b>	Returns the day number of a date.
<b>dayofweek</b>	Returns the day of week.
<b>dtdate</b>	Creates a matrix in DT scalar format.
<b>dtday</b>	Creates a matrix in DT scalar format containing only the year, month and day. Time of day information is zeroed out.
<b>dttime</b>	Creates a matrix in DT scalar format containing only the hour, minute and second. The date information is zeroed out.
<b>dttodtv</b>	Converts DT scalar format to DTV vector format.
<b>dttostr</b>	Converts a matrix containing dates in DT scalar format to a string array.
<b>dttoutc</b>	Converts DT scalar format to UTC scalar format.
<b>dtvnormal</b>	Normalizes a date and time (DTV) vector.
<b>dtvtodt</b>	Converts DT vector format to DT scalar format.
<b>etdays</b>	The difference between two times in days.
<b>ethsec</b>	The difference between two times in 100ths of a second.
<b>etstr</b>	Converts elapsed time to a string.
<b>hsec</b>	Returns the elapsed time since midnight, in 100ths of a second.
<b>strtodt</b>	Converts a string array of dates to a matrix in DT scalar format.
<b>time</b>	Returns the current system time.
<b>timedt</b>	Returns the system date and time in DT scalar format.
<b>timestr</b>	Formats time as “hh:mm:ss”.
<b>timeutc</b>	Returns the number of seconds since January 1, 1970 Greenwich Mean Time.
<b>todaydt</b>	Returns the system date in DT scalar format. The time returned is always midnight (00:00:00), the beginning of the returned day.
<b>utctodt</b>	Converts UTC scalar format to DT scalar format.
<b>utctodtv</b>	Converts UTC scalar format to DTV vector format.

## Matrix Manipulation

### Creating Vectors and Matrices

<b>editm</b>	A simple matrix editor.
<b>eye</b>	Creates an identity matrix.

<b>let</b>	Creates a matrix from a list of constants.
<b>medit</b>	A full-screen spreadsheet-like matrix editor.
<b>ones</b>	Creates a matrix of ones.
<b>vget</b>	Extracts a matrix or string from a data buffer constructed with <b>vput</b> .
<b>vlist</b>	Lists the contents of a data buffer constructed with <b>vput</b> .
<b>vnamecv</b>	Returns the names of the elements of a data buffer constructed with <b>vput</b> .
<b>vput</b>	Inserts a matrix or string into a data buffer.
<b>vread</b>	Reads a string or matrix from a data buffer constructed with <b>vput</b> .
<b>vtypecv</b>	Return the types of the elements of a data buffer constructed with <b>vput</b> .
<b>zeros</b>	Creates a matrix of zeros.

## Loading and Storing Matrices

<b>loadd</b>	Loads a matrix from a data set.
<b>loadm</b>	Loads a matrix from an ASCII or matrix file.
<b>save</b>	Saves a matrix to a matrix file.
<b>saved</b>	Saves a matrix to a data set.

## Size, Ranking, and Range

<b>cols</b>	Returns the number of columns in a matrix.
<b>colsf</b>	Returns the number of columns in an open data set.
<b>counts</b>	Returns the number of elements of a vector falling in specified ranges.
<b>countwts</b>	Returns the weighted count of elements of a vector falling in specified ranges.
<b>cumprodc</b>	Computes the cumulative products of each column of a matrix.
<b>cumsumc</b>	Computes the cumulative sums of each column of a matrix.
<b>indexcat</b>	Returns the indices of elements falling within a specified range.
<b>indcv</b>	Checks one character vector against another and returns the indices of the elements of the first vector in the second vector.
<b>indnv</b>	Checks one numeric vector against another and returns the indices of the elements of the first vector in the second vector.
<b>maxc</b>	Returns the largest element in each column of a matrix.
<b>maxindc</b>	Returns the row number of the largest element in each column of a matrix.
<b>minc</b>	Returns the smallest element in each column of a matrix.
<b>minindc</b>	Returns the row number of the smallest element in each column of a matrix.
<b>prodc</b>	Computes the product of each column of a matrix.
<b>rankindx</b>	Returns the rank index of $N \times 1$ vector. (Rank order of elements in vector.)
<b>rows</b>	Returns the number of rows in a matrix.
<b>rowsf</b>	Returns the number of rows in an open data set.
<b>sumc</b>	Computes the sum of each column of a matrix.

## Sparse Matrix Functions

<b>denseSubmat</b>	Returns a dense submatrix of a sparse matrix.
<b>isSparse</b>	Tests whether a matrix is a sparse matrix.
<b>sparseCols</b>	Returns the number of columns in a sparse matrix.
<b>sparseEye</b>	Creates a sparse identity matrix.
<b>sparseFD</b>	Converts a dense matrix to a sparse matrix.
<b>sparseFP</b>	Converts a packed matrix to a sparse matrix.
<b>sparseHConcat</b>	Horizontally concatenates sparse matrices.
<b>sparseNZE</b>	Returns the number of nonzero elements in a sparse matrix.
<b>sparseOnes</b>	Generates a sparse matrix of ones and zeros.

<b>sparseRows</b>	Returns the number of rows in a sparse matrix.
<b>sparseSet</b>	Resets sparse library globals.
<b>sparseSolve</b>	Solves $Ax = B$ for $x$ where $A$ is a sparse matrix.
<b>sparseSubmat</b>	Returns a sparse submatrix of a sparse matrix.
<b>sparseTD</b>	Multiplies a sparse matrix by a dense matrix.
<b>sparseTrTD</b>	Multiplies a sparse matrix transposed by a dense matrix.
<b>sparseVConcat</b>	Vertically concatenates sparse matrices.

## Miscellaneous Matrix Manipulation

<b>complex</b>	Creates a complex matrix from two real matrices.
<b>delif</b>	Deletes rows from a matrix using a logical expression.
<b>diag</b>	Extracts the diagonal of a matrix.
<b>diagrv</b>	Puts a column vector into the diagonal of a matrix.
<b>exctsmpl</b>	Creates a random subsample of data set, with replacement.
<b>imag</b>	Returns the imaginary part of a complex matrix.
<b>intrsect</b>	Returns the intersection of two vectors.
<b>lowmat</b>	Returns the main diagonal and lower triangle.
<b>lowmat1</b>	Returns a main diagonal of 1's and the lower triangle.
<b>real</b>	Returns the real part of a complex matrix.
<b>reshape</b>	Reshapes a matrix to new dimensions.
<b>rev</b>	Reverses the order of rows of a matrix.
<b>rotater</b>	Rotates the rows of a matrix, wrapping elements as necessary.
<b>selif</b>	Selects rows from a matrix using a logical expression.
<b>setdif</b>	Returns elements of one vector that are not in another.
<b>shiftr</b>	Shifts the rows of a matrix, filling in holes with a specified value.
<b>submat</b>	Extracts a submatrix from a matrix.
<b>trimr</b>	Trims rows from the top or bottom of a matrix.
<b>union</b>	Returns the union of two vectors.
<b>upmat</b>	Returns the main diagonal and upper triangle.
<b>upmat1</b>	Returns a main diagonal of 1's and the upper triangle.
<b>vec</b>	Stacks columns of a matrix to form a single column.
<b>vech</b>	Reshapes the lower triangular portion of a symmetric matrix into a column vector.
<b>vecr</b>	Stacks rows of a matrix to form a single column.
<b>xpnd</b>	Expands a column vector into a symmetric matrix.

## String Handling

<b>chrs</b>	Converts ASCII values to a string.
<b>cvtos</b>	Converts a character vector to a string.
<b>fgets</b>	Reads a line of text from a file.
<b>fgetsat</b>	Reads lines of text from a file into a string array.
<b>fgetst</b>	Reads a line of text from a file.
<b>fopen</b>	Opens a file
<b>fputs ,</b>	Writes strings to a file.
<b>fputst</b>	
<b>ftocv</b>	Converts an $N \times K$ matrix to a character matrix.
<b>ftos</b>	Converts a floating point scalar to a string.
<b>ftostrC</b>	Converts a matrix to a string array using a C language format specification.
<b>getf</b>	Loads an ASCII or binary file into a string.
<b>loads</b>	Loads a string file (.fst file).

<b>lower</b>	Converts a string to lowercase.
<b>parse</b>	Parses a string, returning a character vector of tokens.
<b>putf</b>	Writes a string to a disk file.
<b>stocv</b>	Converts a string to a character vector
<b>stof</b>	Converts a string to floating point numbers.
<b>strindx</b>	Finds the starting location of one string in another string.
<b>strlen</b>	Returns the length of a string.
<b>strput</b>	Lays a substring over a string.
<b>strrindx</b>	Finds the starting location of one string in another string, searching from the end to the start of the string.
<b>strsect</b>	Extracts a substring of a string.
<b>strsplit</b>	Splits an Nx1 string vector into an NxK string array of the individual tokens.
<b>strsplitPad</b>	Splits a string vector into a string array of the individual tokens. Pads on the right with null strings.
<b>strtof</b>	Converts a string array to a numeric matrix.
<b>strtofcp1x</b>	Converts a string array to a complex numeric matrix.
<b>token</b>	Extracts the leading token from a string.
<b>upper</b>	Changes a string to uppercase.
<b>vals</b>	Converts a string to ASCII values.
<b>varget</b>	Accesses the global variable named by a string.
<b>vargetl</b>	Accesses the local variable named by a string.
<b>varput</b>	Assigns a global variable named by a string.
<b>varputl</b>	Assigns a local variable named by a string.

## Data Handling

### Data Sets

<b>close</b>	Closes an open data set (.dat file).
<b>closeall</b>	Closes all open data sets.
<b>create</b>	Creates and opens a data set.
<b>datalist</b>	List selected variables from a data set.
<b>eof</b>	Tests for end of file.
<b>fcheckerr</b>	Gets the error status of a file.
<b>fclearerr</b>	Gets the error status of a file, then clears it.
<b>fflush</b>	Flushes a file's output buffer
<b>fseek</b>	Positions the file pointer in a file.
<b>ftell</b>	Gets the position of the file pointer in a file.
<b>getnr</b>	Compute number of rows to read per iteration for a program that reads data from a disk file in a loop.
<b>iscplxf</b>	Returns whether a data set is real or complex.
<b>loadd</b>	Loads a small data set.
<b>nametype</b>	Provides support for programs following the upper/lowercase convention in GAUSS data sets.
<b>open</b>	Opens an existing data set.
<b>readr</b>	Reads rows from an open data set.
<b>saved</b>	Creates small data sets.
<b>seekr</b>	Moves the pointer to specified location in an open data set.
<b>typef</b>	Returns the element size (2, 4, or 8 bytes) of data in open data set.
<b>writer</b>	Writes a matrix to an open data set.

## Data Set Variable Names

<b>getname</b>	Returns a column vector of variable names in a data set.
<b>getnamef</b>	Returns a string array of variable names in a data set.
<b>indcv</b>	Returns column numbers of variables within a data set.
<b>indices</b>	Retrieves column numbers and names from a data set.
<b>indices2</b>	Similar to indices, but matches columns with names for dependent and independent variables.
<b>makevars</b>	Decomposes a matrix to create column vectors.
<b>mergevar</b>	Concatenates column vectors to create a larger matrix.
<b>setvars</b>	Creates globals using the names in a data set.
<b>vartype</b>	Returns a column vector of variable types (numeric/character) in a data set.
<b>vartypef</b>	Returns a column vector of variable types (numeric/character) in a data set.

## Data Coding

<b>code</b>	Codes the data in a vector by applying a logical set of rules to assign each data value to a category.
<b>dummy</b>	Creates a dummy matrix, expanding vector values to rows with ones in columns corresponding to true categories and zeros elsewhere.
<b>dummybr</b>	Similar to dummy. The highest category is bounded on the right.
<b>dummydn</b>	Similar to dummy. The highest category is unbounded on the right. A specified column of dummies is dropped.
<b>ismiss</b>	Returns a 1 if a matrix has any missing values, 0 otherwise.
<b>miss</b>	Changes specified values in a matrix to the missing value code.
<b>missex</b>	Changes elements in a matrix to missing values using logical expression.
<b>misrv</b>	Changes missing value codes to specified values.
<b>msym</b>	Sets the symbol to be interpreted as the missing value code
<b>packr</b>	Deletes rows with missing values.
<b>recode</b>	Similar to code, but leaves the original data in place if no condition is met.
<b>scalmiss</b>	Tests whether a scalar is the missing value code.
<b>subscat</b>	Simpler version of recode, but uses ascending bins instead of logical conditions.
<b>substute</b>	Similar to recode, but operates on matrices.

## Sorting and Merging

<b>intrleav</b>	Produces one large sorted data file from two smaller sorted files having the same keys.
<b>mergeby</b>	Produces one large sorted data file from two smaller sorted files having a single key column in common.
<b>sortc</b>	Quick-sorts rows of matrix based on a numeric key.
<b>sortcc</b>	Quick-sorts rows of matrix based on a character key.
<b>sortd</b>	Sorts a dataset on a key column.
<b>sorthc</b>	Heap-sorts rows of a matrix based on a numeric key.
<b>sorthcc</b>	Heap-sorts rows of a matrix based on a character key.
<b>sortind</b>	Returns a sorted index of a numeric vector.
<b>sortindc</b>	Returns a sorted index of a character vector.
<b>sortmc</b>	Sorts rows of matrix on the basis of multiple columns.
<b>uniqindx</b>	Returns a sorted unique index of a vector.
<b>unique</b>	Removes duplicate elements of a vector.

# Program Control

## Branching and Looping

<b>break</b>	Jump out the bottom of a <b>do</b> or <b>for</b> loop
<b>continue</b>	Jump to the top of a <b>do</b> or <b>for</b> loop
<b>do until/endo</b>	Loop if FALSE.
<b>do while/endo</b>	Loop if TRUE.
<b>for/endor</b>	Loop with an integer counter.
<b>goto</b>	Unconditional branching
<b>if/endif</b>	Conditional branching.
<b>pop</b>	Retrieve <b>goto</b> arguments

## Compiling

<b>compile</b>	Compiles and saves a program to a .gcn file.
<b>load, loadf,</b> <b>loadk, loadm,</b> <b>loadp, loads</b>	Load from a disk file.
<b>save</b>	Saves the compiled image of a procedure to disk.
<b>saveall</b>	Saves the contents of the current workspace to a file.
<b>use</b>	Loads previously compiled code

## Execution Control

<b>end</b>	Terminates a program and closes all files.
<b>pause</b>	Pauses for the specified time.
<b>run</b>	Runs a program in a text file.
<b>sleep</b>	Sleeps for the specified time.
<b>stop</b>	Stops a program and leave files open.
<b>system</b>	Quits and returns to the OS.

## Libraries

<b>declare</b>	Initializes variables at compile time.
<b>dlibrary</b>	Dynamically links and unlinks shared libraries
<b>dllcall</b>	Calls functions in shared libraries
<b>external</b>	External symbol definitions.
<b>lib</b>	Builds or updates a GAUSS library.
<b>library</b>	Sets up the list of active libraries.

## Subroutines and Procedures

<b>call</b>	Calls a function and discards return values.
<b>endp</b>	Terminates a procedure definition.
<b>fn</b>	Allows user to create one-line functions.
<b>gosub</b>	Branch to a subroutine.
<b>keyword</b>	Begins the definition of a keyword procedure.
<b>local</b>	Declares variables local to a procedure.
<b>pop</b>	Retrieve <b>gosub</b> arguments.
<b>proc</b>	Begins the definition of multi-line procedure.
<b>ret</b>	Returns from a procedure.

**return** Return from subroutine.

## OS Functions

**cdir** Returns the current directory.  
**ChangeDir** Changes the current directory in program.  
**chdir** Changes the current directory interactively.  
**dfree** Returns the free space on disk.  
**dos** Provides access to the operating system from within GAUSS.  
**envget** Gets an environment string.  
**exec** Executes an executable program file.  
**fileinfo** Takes a file specification, returns the names and information of files that match.  
**files** Takes a file specification, returns the names of files that match.  
**filesa** Takes a file specification, returns the names of files that match.  
**getpath** Returns an expanded filename including the drive and path.  
**shell** Shells to the OS.

## Workspace Management

**clear** Sets matrices equal to 0.  
**clearg** Sets global symbols to 0.  
**coreleft** Returns the amount, in bytes, of free workspace memory.  
**delete** Deletes specified global symbols.  
**hasimag** Examines a matrix for nonzero imaginary parts.  
**iscplx** Returns whether a matrix is real or complex.  
**maxvec** Returns the maximum allowed vector size.  
**new** Clears the current workspace.  
**show** Displays the global symbol table.  
**sysstate** Gets or sets general system parameters.  
**type** Returns the type of an argument (matrix or string).  
**typecv** Returns types of symbols

## Error Handling and Debugging

**#linesoff** Omits line number and file name records from a program.  
**#lineson** Includes line number and file name records in a program.  
**debug** Executes a program under the source level debugger.  
**disable** Disables the invalid operation interrupt of coprocessor.  
**enable** Enables the invalid operation interrupt of the coprocessor.  
**error** Creates a user-defined error code.  
**errorlog** Sends an error message to the screen and a log file.  
**fstrerror** Returns the cause of the most recent file I/O error  
**ndpchk** Examines the status of the coprocessor.  
**ndpclex** Clears coprocessor exception flags.  
**ndpcntrl** Sets and gets the coprocessor control word.  
**scalerr** Tests for a scalar error code.  
**trace** Traces program execution for debugging.  
**trap** Controls trapping of program errors.  
**trapchk** Examines the trap flag.

## Console I/O

<b>con</b>	Requests console input, create a matrix.
<b>cons</b>	Requests console input, create a string.
<b>key</b>	Gets the next key from the keyboard buffer. If the buffer is empty, returns a 0.
<b>keyw</b>	Gets the next key from the keyboard buffer. If the buffer is empty, waits for a key.
<b>wait</b>	Waits for a keystroke.
<b>waitc</b>	Flushes buffer, then waits for a keystroke.

## Output Functions

### Text Output

<b>cls</b>	Clears the window.
<b>color</b>	Sets pixel, text, background colors.
<b>comlog</b>	Controls interactive command logging.
<b>csrcol</b>	Gets the column position of the cursor on the window.
<b>csrlin</b>	Gets the row position of the cursor on the window.
<b>ed</b>	Accesses an alternate editor.
<b>edit</b>	Edits a file with the GAUSS editor.
<b>flush</b>	Flushes a file's output buffer
<b>format</b>	Defines the format of matrix printing.
<b>formatcv</b>	Sets the character data format used by <b>printfmt</b> .
<b>formatnv</b>	Sets the numeric data format used by <b>printfmt</b> .
<b>header</b>	Prints a header for a report
<b>locate</b>	Positions the cursor on the window.
<b>lpos</b>	Returns the print head position in the printer buffer.
<b>lprint</b>	Prints an expression to the printer.
<b>lprint [[on off]]</b>	Switches auto printer mode on and off.
<b>lppwidth</b>	Specifies printer width.
<b>lshow</b>	Prints the global symbol table on the printer.
<b>output</b>	Redirects print statements to auxiliary output.
<b>outwidth</b>	Sets the line width of auxiliary output.
<b>plot</b>	Plots elements of two matrices in text mode.
<b>plotsym</b>	Controls the data symbol used by plot.
<b>print</b>	Prints to the window.
<b>print [[on off]]</b>	Turns auto window print on and off.
<b>printdos</b>	Prints a string for special handling by the OS.
<b>printfm</b>	Prints matrices using a different format for each column.
<b>printfmt</b>	Print character, numeric, or mixed matrix using a default format controlled by the globals <b>__fmtnv</b> and <b>__fmtcv</b> .
<b>screen [[on off]]</b>	Directs/suppresses print statements to the window.
<b>screen out</b>	Dumps a snapshot of the window to auxiliary output.
<b>scroll</b>	Scrolls a section of the window.
<b>tab</b>	Positions the cursor on the current line.

### Spreadsheet Input/Output

<b>import</b>	Imports numerous spreadsheet formats to a matrix in memory
<b>importf</b>	Imports numerous spreadsheet formats to a GAUSS dataset
<b>export</b>	Exports a GAUSS matrix to a spreadsheet, database or ASCII file.

**exportf** Exports a GAUSS dataset to a spreadsheet, database or ASCII file.

## Window Graphics

**color** Sets color.  
**graph** Sets pixels.  
**line** Draws lines.  
**setvmode** Sets video mode.

## Graphics

### Graph Types

**bar** Generates a bar graph.  
**box** Graphs data using the box graph percentile method.  
**contour** Graphs contour data.  
**draw** Supplies additional graphic elements to graphs.  
**hist** Computes and graphs a frequency histogram.  
**histf** Graphs a histogram given a vector of frequency counts.  
**histp** Graphs a percent frequency histogram of a vector.  
**loglog** Graphs X,Y using logarithmic X and Y axes.  
**logx** Graphs X,Y using a logarithmic X axis.  
**logy** Graphs X,Y using a logarithmic Y axis.  
**surface** Graphs a 3-D surface.  
**xy** Graphs X,Y using the Cartesian coordinate system.  
**xyz** Graphs X, Y, Z using a 3-D Cartesian coordinate system.

### Axes Control and Scaling

**\_paxes** Turns axes on or off.  
**\_pcross** Controls where axes intersect.  
**\_pgrid** Controls major and minor grid lines.  
**\_pticout** Controls the direction of tick marks on axes.  
**\_pxpmax** Controls the precision of numbers on the X axis.  
**\_pxsci** Controls the use of scientific notation on the X axis.  
**\_pypmax** Controls the precision of numbers on the Y axis.  
**\_pysci** Controls the use of scientific notation on the Y axis.  
**\_pzpmax** Controls the precision of numbers on the Z axis.  
**\_pzsci** Controls the use of scientific notation on the Z axis.  
**scale** Scales the X,Y axes for 2-D plots.  
**scale3d** Scales the X,Y, and Z axes for 3-D plots.  
**xtics** Scales the X axis and control tick marks.  
**ytics** Scales the Y axis and control tick marks.  
**ztics** Scales the Z axis and control tick marks.

### Text, Labels, Titles, and Fonts

**\_paxht** Controls the size of axis labels  
**\_pdate** Dates string contents and control.  
**\_plegctl** Sets the location and size of the plot legend.  
**\_plegstr** Specifies legend text entries.  
**\_pmsgctl** Controls a message's position.

<code>_pmsgstr</code>	Specifies message text.
<code>_pnum</code>	Axes numeric label control and orientation.
<code>_pnumht</code>	Controls the size of axes numeric labels
<code>_ptitlht</code>	Controls the main title size.
<code>asclabel</code>	Defines character labels for tick marks.
<code>fonts</code>	Loads fonts for labels, titles, messages and the legend.
<code>title</code>	Specifies the main title for a graph.
<code>xlabel</code>	X axis label.
<code>ylabel</code>	Y axis label.
<code>zlabel</code>	Z axis label.

### Main Curve Lines and Symbols

<code>_pboxctl</code>	Controls the box plotter.
<code>_pboxlim</code>	Outputs a percentile matrix from the box plotter.
<code>_pcolor</code>	Controls the line color for main curves.
<code>_plctrl</code>	Controls the main curve and the frequency of data symbols.
<code>_pltype</code>	Controls line style for main curves.
<code>_plwidth</code>	Controls line thickness for main curves.
<code>_pstype</code>	Controls the symbol type for main curves.
<code>_psymsiz</code>	Controls the symbol size for main curves.
<code>_pzclr</code>	Z level color control for contour and surface.

### Extra Lines and Symbols

<code>_parrow</code>	Creates arrows.
<code>_parrow3</code>	Creates arrows for 3-D graphs.
<code>_perrbar</code>	Plots error bars.
<code>_pline</code>	Plots extra lines and circles.
<code>_pline3d</code>	Plots extra lines for 3-D graphs.
<code>_psym</code>	Plots extra symbols.
<code>_psym3d</code>	Plots extra symbols for 3-D graphs.

### Graphic Panel, Page, and Plot Control

<code>_pageshf</code>	Shifts the graph for printer output.
<code>_pagesiz</code>	Controls graph size for printer output.
<code>_plotshf</code>	Controls the plot area position.
<code>_plotsiz</code>	Controls the plot area size.
<code>_protate</code>	Rotates the graph 90 degrees.
<code>axmargin</code>	Controls axes margins and plot size.
<code>begwind</code>	Graphic panel initialization procedure.
<code>endwind</code>	End graphic panel manipulation, display graphs.
<code>getwind</code>	Gets the current graphic panel number.
<code>loadwind</code>	Loads a graphic panel configuration from a file.
<code>makewind</code>	Creates a graphic panel with the specified size and position.
<code>margin</code>	Controls graph margins.
<code>nextwind</code>	Sets to the next available graphic panel number.
<code>savewind</code>	Saves the graphic panel configuration to a file.
<code>setwind</code>	Sets to the specified graphic panel number.
<code>window</code>	Creates tiled graphic panels of equal size.

## Output Options

<code>_pscreen</code>	Controls graphics output to the window.
<code>_psilent</code>	Controls the final beep.
<code>_ptek</code>	Controls the creation and name of graphics.tkf file.
<code>_pzoom</code>	Specifies zoom parameters.
<code>graphprt</code>	Generates a print and conversion file.
<code>pqgwin</code>	Sets the graphics viewer mode.
<code>setvwrmode</code>	Sets the graphics viewer mode.
<code>tkf2ps</code>	Converts a tkf file to a postscript file
<code>tkf2eps</code>	Converts a tkf file to an encapsulated postscript file

## Miscellaneous

<code>_pbox</code>	Draws a border around a graphic panel/window.
<code>_pcrop</code>	Controls the cropping of graphics data outside axes area.
<code>_pframe</code>	Draws a frame around 2-D, 3-D plots.
<code>_pmcolor</code>	Controls the colors for axes, title, x and y labels, date, box, and background.
<code>graphset</code>	Resets all PQG globals to default values.
<code>rerun</code>	Displays the most recently created graph.
<code>view</code>	Sets the 3-D observer position in workbox units.
<code>viewxyz</code>	Sets the 3-D observer position in plot coordinates.
<code>volume</code>	Sets the length, width, and height ratios of the 3-D workbox.

## Compiler Control

<code>#define</code>	Defines a case-insensitive text-replacement or flag variable.
<code>#definesc</code>	Defines a case-sensitive text-replacement or flag variable.
<code>#else</code>	Alternate clause for <code>#if...#else...#endif</code> code block.
<code>#endif</code>	End of <code>#if...#else...#endif</code> code block.
<code>#ifdef</code>	Compiles code block if a variable has been <code>#define</code> 'd.
<code>#ifdos</code>	Compiles code block if running DOS.
<code>#iflight</code>	Compiles code block if running GAUSS Light.
<code>#ifndef</code>	Compiles code block if a variable has not been <code>#define</code> 'd.
<code>#ifos2win</code>	Compiles code block if running OS/2 or Windows.
<code>#ifunix</code>	Compiles code block if running UNIX.
<code>#include</code>	Includes code from another file in program.
<code>#linesoff</code>	Compiles a program without line number and file name records.
<code>#lineson</code>	Compiles a program with line number and file name records.
<code>#srcfile</code>	Inserts a source filename record at this point (currently used when doing data loop translation).
<code>#srcline</code>	Inserts source file line number record at this point (currently used when doing dataloop translations.)
<code>#undef</code>	Undefines a text-replacement or flag variable.