

Re: R versus Fortran?

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Hi,

I use the g77 compiler for Fortran, and the gcc/g++ and Borland C++ Builder compilers for C/C++. I just downloaded the new G95 compiler.

I found the Ubersax page a while ago; it seems to be one of the very few pages with tetrachoric correlation (and the only one with polychoric correlation) routines in Fortran! The basic tetrachoric correlation code works quite well and was easily adapted for computing correlation matrices. I would not hesitate to recommend it. The polychoric correlation code, however, needs a lot of revision and modification, partly due to the fact that it was written to work with a specific non-standard compiler.

I also found a site with the archaic IBM/DECUS "SSP" subroutines and downloaded a copy of TETRA. That routine compiles without error, but appears to be much less stable (numerically) than the Ubersax routine; in many cases it fails due to the absence of a root (of a polynomial) between 0 and 1. The old TETRA routine requires solving for the roots of a low-order (6th, I think) polynomial—the polynomial being an approximation for a power series, and not a very good one from what I can determine.

Thanks for your comment on my older book! Amazon should be posting the table of contents (and even a "look inside" section) for the new book if they follow their usual pattern.

Jeff.