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1. Magnus, J.R. and B. Pesaran (1993). G01NAF, Numerical Algorithms Group (NAG), Mark 16, Oxford, NAGLIB (Computes the cumulants and moments of quadratic forms in normal variables).
2. Magnus, J.R. and B. Pesaran (1993). G01NBF, Numerical Algorithms Group (NAG), Mark 16, Oxford, NAGLIB (Computes the moments of ratios of quadratic forms in normal variates and related statistics).