Numerical Integration
Recent Developments, Software and Applications

Edited by

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Numerical Integration Recent Developments Software And Applications

Claude Brezinski,Ahmed Sameh

Numerical Integration Recent Developments Software And Applications:

Numerical Integration T.O. Espelid,Alan Genz,2012-10-18 This volume contains refereed papers and extended abstracts of papers presented at the NATO Advanced Research Workshop entitled Numerical Integration Recent Develop ments Software and Applications held at the University of Bergen Bergen Norway June 17 21 1991 The Workshop was attended by thirty eight scientists A total of eight NATO countries were represented Eleven invited lectures and twenty three contributed lectures were presented of which twenty five appear in full in this volume together with three extended abstracts and one note The main focus of the workshop was to survey recent progress in the theory of methods for the calculation of integrals and show how the theoretical results have been used in software development and in practical applications The papers in this volume fall into four broad categories numerical integration rules numerical integration error analysis numerical integration applications and numerical integration algorithms and software It is five years since the last workshop of this nature was held at Dalhousie University in Halifax Canada in 1986 Recent theoretical developments have mostly occurred in the area of integration rule construction For polynomial integrating rules invariant theory and ideal theory have been used to provide lower bounds on the numbers of points for different types of multidimensional rules and to help in structuring the nonlinear systems which must be solved to determine the points and weights for the rules Many new optimal or near optimal rules have been found for a variety of integration regions using these techniques *Computational Integration* Arnold R. Krommer,Christoph W. Ueberhuber,1998-01-01 This survey covers a wide range of topics fundamental to calculating integrals on computer systems and discusses both the theoretical and computational aspects of numerical and symbolic methods It includes extensive sections on one and multidimensional integration formulas like polynomial number theoretic and pseudorandom formulas and deals with issues concerning the construction of numerical integration algorithms

Handbook of Computational Methods for Integration Prem K. Kythe,Michael R. Schäferkotter,2004-12-20 During the past 20 years there has been enormous productivity in theoretical as well as computational integration Some attempts have been made to find an optimal or best numerical method and related computer code to put to rest the problem of numerical integration but the research is continuously ongoing as this problem is still very much open ended The importance of numerical integration in so many areas of science and technology has made a practical up to date reference on this subject long overdue The Handbook of Computational Methods for Integration discusses quadrature rules for finite and infinite range integrals and their applications in differential and integral equations Fourier integrals and transforms Hartley transforms fast Fourier and Hartley transforms Laplace transforms and wavelets The practical applied perspective of this book makes it unique among the many theoretical books on numerical integration and quadrature It will be a welcomed addition to the libraries of applied mathematicians scientists and engineers in virtually every discipline Statistical Multiple Integration Nancy Flournoy,Robert K. Tsutakawa,American Mathematical Society,Institute of Mathematical Statistics,Society for

Industrial and Applied Mathematics,1991 High dimensional integration arises naturally in two major sub fields of statistics multivariate and Bayesian statistics Indeed the most common measures of central tendency variation and loss are defined by integrals over the sample space the parameter space or both Recent advances in computational power have stimulated significant new advances in both Bayesian and classical multivariate statistics In many statistical problems however multiple integration can be the major obstacle to solutions This volume contains the proceedings of an AMS IMS SIAM Joint Summer Research Conference on Statistical Multiple Integration held in June 1989 at Humboldt State University in Arcata California The conference represents an attempt to bring together mathematicians statisticians and computational scientists to focus on the many important problems in statistical multiple integration The papers document the state of the art in this area with respect to problems in statistics potential advances blocked by problems with multiple integration and current work directed at expanding the capability to integrate over high dimensional surfaces   *The Theory of Cubature Formulas* S.L. Sobolev,Vladimir L. Vaskevich,2013-06-29 This volume considers various methods for constructing cubature and quadrature formulas of arbitrary degree These formulas are intended to approximate the calculation of multiple and conventional integrals over a bounded domain of integration The latter is assumed to have a piecewise smooth boundary and to be arbitrary in other aspects Particular emphasis is placed on invariant cubature formulas and those for a cube a simplex and other polyhedra Here the techniques of functional analysis and partial differential equations are applied to the classical problem of numerical integration to establish many important and deep analytical properties of cubature formulas The prerequisites of the theory of many dimensional discrete function spaces and the theory of finite differences are concisely presented Special attention is paid to constructing and studying the optimal cubature formulas in Sobolev spaces As an asymptotically optimal sequence of cubature formulas a many dimensional abstraction of the Gregory quadrature is indicated Audience This book is intended for researchers having a basic knowledge of functional analysis who are interested in the applications of modern theoretical methods to numerical mathematics   *Encyclopaedia of Mathematics* Michiel Hazewinkel,2012-12-06 This is the second supplementary volume to Kluwer s highly acclaimed eleven volume Encyclopaedia of Mathematics This additional volume contains nearly 500 new entries written by experts and covers developments and topics not included in the previous volumes These entries are arranged alphabetically throughout and a detailed index is included This supplementary volume enhances the existing eleven volumes and together these twelve volumes represent the most authoritative comprehensive and up to date Encyclopaedia of Mathematics available   *Walter Gautschi, Volume 2* Claude Brezinski,Ahmed Sameh,2013-10-22 Walter Gautschi has written extensively on topics ranging from special functions quadrature and orthogonal polynomials to difference and differential equations software implementations and the history of mathematics He is world renowned for his pioneering work in numerical analysis and constructive orthogonal polynomials including a definitive textbook in the former and a monograph in the latter area This three volume set Walter Gautschi

Selected Works with Commentaries is a compilation of Gautschi s most influential papers and includes commentaries by leading experts The work begins with a detailed biographical section and ends with a section commemorating Walter s prematurely deceased twin brother This title will appeal to graduate students and researchers in numerical analysis as well as to historians of science Selected Works with Commentaries Vol 1 Numerical Conditioning Special Functions Interpolation and Approximation Selected Works with Commentaries Vol 2 Orthogonal Polynomials on the Real Line Orthogonal Polynomials on the Semicircle Chebyshev Quadrature Kronrod and Other Quadratures Gauss type Quadrature Selected Works with Commentaries Vol 3 Linear Difference Equations Ordinary Differential Equations Software History and Biography Miscellanea Works of Werner Gautschi *Monte Carlo and Quasi-Monte Carlo Methods* Ronald Cools,Dirk Nuyens,2016-06-13 This book presents the refereed proceedings of the Eleventh International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing that was held at the University of Leuven Belgium in April 2014 These biennial conferences are major events for Monte Carlo and quasi Monte Carlo researchers The proceedings include articles based on invited lectures as well as carefully selected contributed papers on all theoretical aspects and applications of Monte Carlo and quasi Monte Carlo methods Offering information on the latest developments in these very active areas this book is an excellent reference resource for theoreticians and practitioners interested in solving high dimensional computational problems arising in particular in finance statistics and computer graphics **Computing the Zeros of Analytic Functions** Peter Kravanja,Marc Van Barel,2007-05-06 Computing all the zeros of an analytic function and their respective multiplicities locating clusters of zeros and analytic fuctions computing zeros and poles of meromorphic functions and solving systems of analytic equations are problems in computational complex analysis that lead to a rich blend of mathematics and numerical analysis This book treats these four problems in a unified way It contains not only theoretical results based on formal orthogonal polynomials or rational interpolation but also numerical analysis and algorithmic aspects implementation heuristics and polished software the package ZEAL that is available via the CPC Program Library Graduate studets and researchers in numerical mathematics will find this book very readable *Random and Quasi-Random Point Sets* Peter Hellekalek,Gerhard Larcher,2012-12-06 This volume is a collection of survey papers on recent developments in the fields of quasi Monte Carlo methods and uniform random number generation We will cover a broad spectrum of questions from advanced metric number theory to pricing financial derivatives The Monte Carlo method is one of the most important tools of system modeling Deterministic algorithms so called uniform random number gen erators are used to produce the input for the model systems on computers Such generators are assessed by theoretical a priori and by empirical tests In the a priori analysis we study figures of merit that measure the uniformity of certain high dimensional random point sets The degree of uniformity is strongly related to the degree of correlations within the random numbers The quasi Monte Carlo approach aims at improving the rate of conver gence in the Monte Carlo method by number theoretic techniques It yields

deterministic bounds for the approximation error The main mathematical tool here are so called low discrepancy sequences These quasi random points are produced by deterministic algorithms and should be as super uniformly distributed as possible Hence both in uniform random number generation and in quasi Monte Carlo methods we study the uniformity of deterministically generated point sets in high dimensions By a common abuse oflanguage one speaks of random and quasi random point sets The central questions treated in this book are i how to generate ii how to analyze and iii how to apply such high dimensional point sets   **Monte Carlo and Quasi-Monte Carlo Methods 2000** Kai-Tai Fang,Fred J. Hickernell,Harald Niederreiter,2011-06-28 This book represents the refereed proceedings of the Fourth International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing which was held at Hong Kong Baptist University in 2000 An important feature are invited surveys of the state of the art in key areas such as multidimensional numerical integration low discrepancy point sets random number generation and applications of Monte Carlo and quasi Monte Carlo methods These proceedings include also carefully selected contributed papers on all aspects of Monte Carlo and quasi Monte Carlo methods The reader will be informed about current research in this very active field   *Scientific Computing* John A. Trangenstein,2018-05-14 This is the third of three volumes providing a comprehensive presentation of the fundamentals of scientific computing This volume discusses topics that depend more on calculus than linear algebra in order to prepare the reader for solving differential equations This book and its companions show how to determine the quality of computational results and how to measure the relative efficiency of competing methods Readers learn how to determine the maximum attainable accuracy of algorithms and how to select the best method for computing problems This book also discusses programming in several languages including C Fortran and MATLAB There are 90 examples 200 exercises 36 algorithms 40 interactive JavaScript programs 91 references to software programs and 1 case study Topics are introduced with goals literature references and links to public software There are descriptions of the current algorithms in GSLIB and MATLAB This book could be used for a second course in numerical methods for either upper level undergraduates or first year graduate students Parts of the text could be used for specialized courses such as nonlinear optimization or iterative linear algebra   **Spectral and High Order Methods for Partial Differential Equations** Jan S. Hesthaven,Einar M. Rønquist,2010-10-29 The book contains a selection of high quality papers chosen among the best presentations during the International Conference on Spectral and High Order Methods 2009 and provides an overview of the depth and breadth of the activities within this important research area The carefully reviewed selection of the papers will provide the reader with a snapshot of state of the art and help initiate new research directions through the extensive bibliography   *Chebyshev and Fourier Spectral Methods* John P. Boyd,2001-12-03 Completely revised text focuses on use of spectral methods to solve boundary value eigenvalue and time dependent problems but also covers Hermite Laguerre rational Chebyshev sinc and spherical harmonic functions as well as cardinal functions linear eigenvalue problems matrix solving methods coordinate

transformations methods for unbounded intervals spherical and cylindrical geometry and much more 7 Appendices Glossary Bibliography Index Over 160 text figures   **A Projection Transformation Method for Nearly Singular Surface Boundary Element Integrals** Ken Hayami,2012-12-06 In three dimensional boundary element analysis computation of integrals is an important aspect since it governs the accuracy of the analysis and also because it usually takes the major part of the CPU time The integrals which determine the influence matrices the internal field and its gradients contain nearly singular kernels of order lIr a 0 1 2 3 4 where r is the distance between the source point and the integration point on the boundary element For planar elements analytical integration may be possible 1 2 6 However it is becoming increasingly important in practical boundary element codes to use curved elements such as the isoparametric elements to model general curved surfaces Since analytical integration is not possible for general isoparametric curved elements one has to rely on numerical integration When the distance d between the source point and the element over which the integration is performed is sufficiently large compared to the element size d 1 the standard Gauss Legendre quadrature formula 1 3 works efficiently However when the source is actually on the element d O the kernel 1I becomes singular and the straight forward application of the Gauss Legendre quadrature formula breaks down These integrals will be called singular integrals Singular integrals occur when calculating the diagonals of the influence matrices   Proceedings of the Second Workshop on Environments and Tools for Parallel Scientific Computing J. J. Dongarra,Bernard Tourancheau,1994-01-01 The editors provide a review of the programming environments for parallel computers with the help of worldwide specialists in each domain Four different domains were discussed at the workshop and they each form a part of this book   **Lattice Methods for Multiple Integration** I. H. Sloan,S. Joe,1994 This is the first book devoted to lattice methods a recently developed way of calculating multiple integrals in many variables Multiple integrals of this kind arise in fields such as quantum physics and chemistry statistical mechanics Bayesian statistics and many others Lattice methods are an effective tool when the number of integrals are large The book begins with a review of existing methods before presenting lattice theory in a thorough self contained manner with numerous illustrations and examples Group and number theory are included but the treatment is such that no prior knowledge is needed Not only the theory but the practical implementation of lattice methods is covered An algorithm is presented alongside tables not available elsewhere which together allow the practical evaluation of multiple integrals in many variables Most importantly the algorithm produces an error estimate in a very efficient manner The book also provides a fast track for readers wanting to move rapidly to using lattice methods in practical calculations It concludes with extensive numerical tests which compare lattice methods with other methods such as the Monte Carlo   *Numerical Integration* Patrick Keast,Graeme Fairweather,1987-06-30 This volume contains refereed papers and extended abstracts of papers presented at the NATO Advanced Research Workshop entitled Numerical Integration Recent Developments Software and Applications held at Dalhousie University Halifax Canada August 11 15 1986 The Workshop was attended by thirty six

scientists from eleven NATO countries Thirteen invited lectures and twenty two contributed lectures were presented of which twenty five appear in full in this volume together with extended abstracts of the remaining ten It is more than ten years since the last workshop of this nature was held in Los Alamos in 1975 Many developments have occurred in quadrature in the intervening years and it seemed an opportune time to bring together again researchers in this area The development of QUADPACK by Piessens de Doncker Uberhuber and Kahaner has changed the focus of research in the area of one dimensional quadrature from the construction of new rules to an emphasis on reliable robust software There has been a dramatic growth in interest in the testing and evaluation of software stimulated by the work of Lyness and Kaganove Einarsson and Piessens The earlier research of Patterson into Kronrod extensions of Gauss rules followed by the work of Monegato and Piessens and Branders has greatly increased interest in Gauss based formulas for one dimensional integration

Computational Physics: Proceedings Of The 2nd Imacs Conference Jean Potvin,1994-06-09 The proceedings contain the invited papers delivered at the 2nd IMACS International Conference on Computational Physics held in St Louis MO USA on October 6 9 1993 The meeting was aimed at bringing together computational scientists and engineers of different disciplines for a fruitful exchange of information on methods software and hardware The topics covered include fluid mechanics aerodynamics material physics condensed matter physics neural networks nonlinear dynamics particle physics and others

Contemporary Computational Mathematics - A Celebration of the 80th Birthday of Ian Sloan Josef Dick,Frances Y. Kuo,Henryk Woźniakowski,2018-05-23 This book is a tribute to Professor Ian Hugh Sloan on the occasion of his 80th birthday It consists of nearly 60 articles written by international leaders in a diverse range of areas in contemporary computational mathematics These papers highlight the impact and many achievements of Professor Sloan in his distinguished academic career The book also presents state of the art knowledge in many computational fields such as quasi Monte Carlo and Monte Carlo methods for multivariate integration multi level methods finite element methods uncertainty quantification spherical designs and integration on the sphere approximation and interpolation of multivariate functions oscillatory integrals and in general in information based complexity and tractability as well as in a range of other topics The book also tells the life story of the renowned mathematician family man colleague and friend who has been an inspiration to many of us The reader may especially enjoy the story from the perspective of his family his wife his daughter and son as well as grandchildren who share their views of Ian The clear message of the book is that Ian H Sloan has been a role model in science and life

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