
Subject: Re: 4/6-dimensional numerical integration?
Posted by [Arne Gennerich](#) on Fri, 11 Oct 2002 17:04:34 GMT
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Craig Markwardt wrote:

> Arne Gennerich <agenner@gwdg.de> writes:
>> Hi Folks!
>>
>> Who can provide me IDL-functions which can calculate 4- and
>> 6-dimensional numerical integrals?
>
> Probably you will have to provide it for yourself. I have wanted to
> make an extension to my QUADPACK integrator to support
> multi-dimensional integrals, but haven't gotten around to it yet. If
> your integration hypervolume is rectangular then it is pretty trivial.
> However, when you get to high enough dimensions, you probably want to
> use Monte Carlo, no?
>
> Craig
>

Thanks Craig for your answer! Probably the Monte Carlo Integration is a good suggestion. Is the random number generator RANDOMN usefull for this approach? Any experience?

Best
Arne

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Dipl.-Phys. Dipl.-Ing. Arne Gennerich Tel: +49 551 39-12203
Physiologisches Institut Fax: +49 551
39-8399
Abteilung Molekulare Neurophysiologie
Universität Göttingen
Humboldtallee 23
37073 Göttingen mailto:
agenner@gwdg.de
Germany <http://www.UKMN/>
