
Subject: Re: 4/6-dimensional numerical integration?
Posted by [Craig Markwardt](#) on Fri, 11 Oct 2002 14:55:53 GMT
[View Forum Message](#) <> [Reply to Message](#)

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

<http://cow.physics.wisc.edu/~craigm/idl/idl.html> (under Math)

--

Craig B. Markwardt, Ph.D. EMAIL: craigmnet@cow.physics.wisc.edu
Astrophysics, IDL, Finance, Derivatives | Remove "net" for better response
