Subject: Re: An approximation of the cumulative integral of Y
Posted by Jeremy Bailin on Sun, 12 Jul 2009 20:00:18 GMT

On Jul 12, 11:58 am, Vijay Shah <vijayps...@gmail.com> wrote:
> Hi Vince,
> Thanks for the info.
> I checked the int_tabulated. But the IDL help files indicate "Data
> that is highly oscillatory requires a sufficient number of samples for
> an accurate integral approximation."
> I am not sure for 10 to 12 samples what would work best. I will search
> google to find more information on this. If you know of any paper
> about comparison, please feel to send it.
>
> Regards,
> Vijay

That statement is not particular to INT_TABULATED, but is quite
general: if your sampling is insufficient, the numerical integral will
be inaccurate no matter what method you use.

-Jeremy.