Subject: Re: Integrator taking vectors as input?
Posted by wlandsman on Thu, 27 May 2010 19:47:37 GMT
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On May 27, 2:07 pm, Elias <elias.rous...@gmail.com> wrote:

> Anyway, I did manage in the end to include a vectorized integration
> scheme in my code that uses Simpson's rule and gives an almost
> identical result as QSIMP (less than 1% difference in the worst case).
> I still havent applied it to the big dataset to see how much time I
> gain, but I am optimistic.
>

This might be the time for me to bring up again a complaint I first made in 1997 (http://tinyurl.com/3xyp3vp) -- why does QSIMP require the user supplied function to return a *scalar* result. The QSIMP algorithm typically requires thousands of function evaluations on each iteration, and allowing the function to compute these in a single call can give a tremendous speedup. (My *procedure* http://idlastro.gsfc.nasa.gov/ftp/pro/math/qsimp.pro allows the function to return a vector result.) --Wayne