
Subject: Re: QSIMP function

Posted by [wlandsman](#) on Sun, 15 Sep 2013 02:58:08 GMT

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The point is to interpolate using values at three or more local points, rather than just approximating the curve through consecutive points as a straight line, which is what trapezoidal integration does. INT_TABULATED works by interpolating over 5 points (using cubic spline interpolation). But the OP said that INT_TABULATED was too slow, so I was offering a next step of refinement from trapezoidal integration without being as compute intensive as INT_TABULATED.

--Wayne

On Saturday, September 14, 2013 1:44:07 AM UTC-4, Craig Markwardt wrote:

> Wayne, Maria asked me about this privately. Does interpolation really improve the accuracy? My first impression would be that it might help, or it might hurt, depending on how well the interpolation routine chosen reflects the underlying nature of the curve being sampled. I don't have any good intuition about how well this works in practice.

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> Thanks,

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> Craig
