
Subject: 4/6-dimensional numerical integration?

Posted by [Arne Gennerich](#) on Tue, 08 Oct 2002 10:21:13 GMT

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Hi Folks!

Who can provide me IDL-functions which can calculate 4- and 6-dimensional numerical integrals?

Best
Arne

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Subject: Re: 4/6-dimensional numerical integration?

Posted by [Craig Markwardt](#) on Fri, 11 Oct 2002 14:55:53 GMT

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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)

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Astrophysics, IDL, Finance, Derivatives | Remove "net" for better response
