

NAG C Library Chapter Contents

d01 – Quadrature

d01 Chapter Introduction

Routine Name	Mark of Introduction	Purpose
d01ajc	2	nag_1d_quad_gen One-dimensional adaptive quadrature, allowing for badly behaved integrands
d01akc	2	nag_1d_quad_osc One-dimensional adaptive quadrature, suitable for oscillating functions
d01alc	2	nag_1d_quad_brkpts One-dimensional adaptive quadrature, allowing for singularities at specified points
d01amc	2	nag_1d_quad_inf One-dimensional adaptive quadrature over infinite or semi-infinite interval
d01anc	2	nag_1d_quad_wt_trig One-dimensional adaptive quadrature, finite interval, sine or cosine weight functions
d01apc	2	nag_1d_quad_wt_alglog One-dimensional adaptive quadrature, weight function with end-point singularities of algebraic-logarithmic type
d01aqc	2	nag_1d_quad_wt_cauchy One-dimensional adaptive quadrature, weight function $1/(x - c)$, Cauchy principal value
d01asc	2	nag_1d_quad_inf_wt_trig One-dimensional adaptive quadrature, semi-infinite interval, sine or cosine weight function
d01bac	2	nag_1d_quad_gauss One-dimensional Gaussian quadrature rule evaluation
d01fcc	2	nag_multid_quad_adapt Multi-dimensional adaptive quadrature
d01gac	2	nag_1d_quad_vals One-dimensional integration of a function defined by data values only
d01gbc	2	nag_multid_quad_monte_carlo Multi-dimensional quadrature, using Monte Carlo method
d01sjc	5	nag_1d_quad_gen_1 One-dimensional adaptive quadrature, allowing for badly behaved integrands, thread-safe
d01skc	5	nag_1d_quad_osc_1 One-dimensional adaptive quadrature, suitable for oscillating functions, thread-safe
d01slc	5	nag_1d_quad_brkpts_1 One-dimensional adaptive quadrature, allowing for singularities at specified points, thread-safe
d01smc	5	nag_1d_quad_inf_1 One-dimensional adaptive quadrature over infinite or semi-infinite interval, thread-safe
d01snc	5	nag_1d_quad_wt_trig_1 One-dimensional adaptive quadrature, finite interval, sine or cosine weight functions, thread-safe
d01spc	5	nag_1d_quad_wt_alglog_1 One-dimensional adaptive quadrature, weight function with end-point singularities of algebraic-logarithmic type, thread-safe

d01sqc	5	nag_1d_quad_wt_cauchy_1 One-dimensional adaptive quadrature, weight function $1/(x - c)$, Cauchy principal value, thread-safe
d01ssc	5	nag_1d_quad_inf_wt_trig_1 One-dimensional adaptive quadrature, semi-infinite interval, sine or cosine weight function, thread-safe
d01tac	5	nag_1d_quad_gauss_1 One-dimensional Gaussian quadrature rule evaluation, thread-safe
d01wcc	5	nag_multid_quad_adapt_1 Multi-dimensional adaptive quadrature, thread-safe
d01xbc	5	nag_multid_quad_monte_carlo_1 Multi-dimensional quadrature, using Monte Carlo method, thread-safe
