

Интегралы

In [10]:

```
from sympy import *  
from scipy.integrate import quad
```

Пример 1. Найти дифференциал функции $y = \operatorname{arctg}\left(\frac{1}{x}\right)$.

Решение. По определению

$$dy = y' \cdot dx$$

Поэтому, чтобы найти дифференциал нужно найти производную и помножить на дифференциал аргумента.

$$d\left(\operatorname{arctg}\left(\frac{1}{x}\right)\right) = -\frac{1}{x^2\left(1+\frac{1}{x^2}\right)} dx.$$

In [11]:

```
x = Symbol('x')  
dx = Symbol('dx')  
a = diff( atan(1/x), x)  
print( dx*a )
```

-dx/(x**2*(1 + x**(-2)))

In [12]:

```
x = Symbol('x')  
dx = Symbol('dx')  
y = Symbol('y')  
xx = diff(sqrt(1+(sin(x))**2), x)  
y = print( xx*dx )
```

dx*sin(x)*cos(x)/sqrt(sin(x)**2 + 1)

Пример 2. Найти неопределенный интеграл.

$$\int 6x^5 dx$$

In [13]:

```
x = symbols('x')
y = integrate(6*x**5, x)
print(y)
```

x**6

Пример 3.

$$\int \frac{x}{x+2} dx$$

In [14]:

```
x = symbols('x')
y = integrate(x/(x+2), x)
print(y)
```

x - 2*log(x + 2)

Пример 4.

$$\int \frac{1}{(x^2 + 1)^2} dx$$

In [15]:

```
integrate(1/(x**2+1)**2)
```

Out[15]:

$$\frac{x}{2x^2 + 2} + \frac{\operatorname{atan}(x)}{2}$$

Пример 5.

$$\int x e^{2x} dx$$

In [16]: `integrate(x*exp(2 *x),x)`

Out[16]: $\frac{(2x - 1) e^{2x}}{4}$

Пример 6.

$$\int \frac{\sqrt{x+4}}{x} dx$$

In [17]: `integrate(sqrt(x+4)/x)`

Out[17]:
$$\begin{cases} 2\sqrt{x+4} - 4 \operatorname{acoth}\left(\frac{\sqrt{x+4}}{2}\right) & \text{for } \frac{|x+4|}{4} > 1 \\ 2\sqrt{x+4} - 4 \operatorname{atanh}\left(\frac{\sqrt{x+4}}{2}\right) & \text{otherwise} \end{cases}$$

Пример 7.

$$\int_0^4 6x^5 dx$$

In [18]: `integrate(6*x**5, (x,0,4))`

Out[18]: 4096

Пример 8.

$$\int_1^3 \frac{x}{x+2} dx$$

In [19]: `integrate(x/(x+2),(x,1,3))`

Out[19]: $-2 \log(5) + 2 + 2 \log(3)$

Пример 9.

$$\int_{-1}^1 \frac{1}{(x^2 + 1)^2} dx$$

In [20]: `integrate(1/(x**2 + 1)**2,(x,-1,1))`

Out[20]: $\frac{1}{2} + \frac{\pi}{4}$

Пример 10.

$$\int_0^{100} x e^{2x} dx$$

In [21]: `integrate(x*exp(2*x),(x,0,100))`

Out[21]: $\frac{1}{4} + \frac{199e^{200}}{4}$

Пример 11.

$$\int_{-1}^0 \sqrt{x+4} dx$$

In [22]: `integrate(sqrt(x+4),(x,-1,0))`

Out[22]: $\frac{16}{3} - 2\sqrt{3}$

Пример 12.

$$\int_1^{\infty} x^{-4} dx$$

In [23]: `integrate(x**(-4), (x, 1, oo))`

Out[23]: $\frac{1}{3}$

Пример 13.

$$\int_{-1}^{\infty} e^{-2x} dx$$

In [24]: `integrate(exp(-2*x), (x, -1, oo))`

Out[24]: $\frac{e^2}{2}$

Пример 14.

$$\int_0^1 \ln x dx$$

In [25]: `integrate(log(x), (x, 0, 1))`

Out[25]: -1

Пример 15.

$$\int_0^7 \frac{1}{x^{\frac{7}{6}}} dx$$

In [26]: `integrate(1/x**(6/7), (x, 0, 7))`

Out[26]: 9.24328473429286

Пример 16. Найти

$$\iint (y^2 \cdot x - 2 \cdot x \cdot y) dx dy, \text{ где } x \leq y \leq 2, -1 \leq x \leq 2.$$

Решение. Сначала найдем интеграл по y от x до 2:

$$\text{integrate}(f(x, y), (y, x, 2)),$$

потом по x от -1 до 2.

In [27]:

```
y = symbols('y')
integrate(y**2*x-2*x*y,(y,x,2))
```

Out[27]:

$$-\frac{x^4}{3} + x^3 - \frac{4x}{3}$$

In [28]:

```
integrate(-x**4/3 + x**3 - 4*x/3,(x,-1,2))
```

Out[28]:

$$-\frac{9}{20}$$

Пример 17. Найти площадь фигуры, ограниченной линиями

$$y = 2x, \quad y = -x^2 + 7x - 6.$$

In [29]:

```
integrate(-x**2+7*x-6-2*x,(x,2,3))
```

Out[29]:

$$\frac{1}{6}$$

Пример 18. Найти площадь фигуры, ограниченной линиями

$$y = -2x, \quad y = -x^2 + 5x - 10.$$

In [30]:

```
integrate(-x**2+5*x-10+2*x,(x,2,5))
```

Out[30]: $\frac{9}{2}$

Пример 19. Найти площадь фигуры, ограниченной линиями
 $y = -2x$, $y = -x^2 + 3x - 6$.

In [31]: `integrate(-x**2+3*x-6+2*x,(x,2,3))`

Out[31]: $\frac{1}{6}$

Пример 20. Вычислите объём тела, образованного вращением
вокруг оси Ox области, ограниченной линиями
 $y = x^2 - x$ и $y = 0$ при $x \in [2, 4]$.

In [32]: `pi*integrate((x**2-x)**2,(x,2,4))`

Out[32]: $\frac{1456\pi}{15}$

Пример 21. Вычислите объём тела, образованного вращением
вокруг оси Ox области, ограниченной линиями
 $y = \sqrt{3-x}$ и $y = -x - 53$ при $x \in [-61, -53]$.

In [33]: `pi*integrate(((sqrt(3-x)) **2-(-x-53)**2),(x,-61,-53))`

Out[33]: $\frac{928\pi}{3}$

Пример 22. Вычислить длину дуги параболы $y = x^2$ от точки $A(1,1)$ до точки $B(2,4)$

Решение. Принимая во внимание первые, то есть «иксовые» координаты точек, определяем пределы интегрирования $a = 1, b = 2$ и используем формулу:

$$L = \int_a^b \sqrt{1 + (y')^2} dx$$

```
In [34]: integrate(sqrt(1+diff(x**2)**2),(x,1,2))
```

```
Out[34]: -\frac{\sqrt{5}}{2} - \frac{\operatorname{asinh}(2)}{4} + \frac{\operatorname{asinh}(4)}{4} + \sqrt{17}
```

Пример 23. Вычислить длину дуги параболы $y^2 = x^3$ от точки $M(0,0)$ до точки $N(1,1)$.

Решение. Принимая во внимание «иксовые» координаты точек, определяем пределы интегрирования $a = 0, b = 1$ и используем формулу:

$$L = \int_a^b \sqrt{1 + (y')^2} dx$$

```
In [35]: integrate(sqrt(1+diff(pow(x,3/2))**2),(x,0,1))
```

```
Out[35]: 1.43970987337155
```


Пример 24. Найдите функцию дохода $R(x)$, если предельный доход при реализации единиц продукции определяется по формуле $MR = 6x^6 - 230$.

$$R(x) = \int (6x^6 - 230)dx = \frac{6x^7}{7} - 230x$$

In [36]: `integrate(6*x**6-230,x)`

Out[36]: $\frac{6x^7}{7} - 230x$

Пример 24. Найти функцию издержек $TC(q)$, если предельные издержки заданы функцией $MC = 18q^5 + 20q^4 + 16q^3$, а начальные фиксированные затраты равны 790.

$$TC(q) = \int MC(q) dq = \int (18q^5 + 20q^4 + 16q^3) dq = 18q^6/6 + 20q^5/5 + 16q^4/4$$

По условию $TC(0) = 790$. Следовательно,

$$\frac{18(0)^6}{6} + \frac{20(0)^5}{5} + \frac{16(0)^4}{4} + C = 790,$$

In [37]: `integrate(18*x**5+20*x**4+17*x**3,x)`

Out[37]: $3x^6 + 4x^5 + \frac{17x^4}{4}$

Пример 26. Найти общую себестоимость выпуска q единиц продукции $TC(q)$, если предельная себестоимость производства q единиц продукции задана функцией $MC = e^{7,8q}$, а начальные фиксированные затраты равны 21.

Решение. Вычисляем:

$$TC(q) = \int MC(q) = \int e^{7,8q} dq = [d(7,8q) = 7,8dq] = \frac{10}{78} \int e^{7,8q} d(7,8q) = \frac{5}{39} e^{7,8q} + C$$

In [38]: `integrate(exp(7.8*x),x)`

Out[38]: $0.128205128205128e^{7.8x}$

Пример 27. Количество потребляемой предприятием электроэнергии меняется в течение суток в зависимости от времени t со скоростью $v(t) = 8 + 4\sin(\frac{\pi}{4}(t+7))$, где время t измеряется в часах. Найти суммарный расход электроэнергии за сутки.

Решение. Обозначим суммарный расход электроэнергии за сутки V . Тогда вычисляем:

In [39]: `integrate(8+4*sin(pi/4*(x+7)),(x,0,24))`

Out[39]: 192

Пример 28. Найти объем продукции, произведений за 6 лет, если функция Кобба – Дугласа имеет вид: $F(t) = (1 + t)e^{2t}$.

Решение. Объем $V(t)$ произведенной продукции вычисляется по формуле:

$$V(t) = \int_0^6 (1 + t)e^{2t} dt.$$

In [40]: `integrate((1+x)*exp(2*x),(x,0,6))`

Out[40]: $-\frac{1}{4} + \frac{13e^{12}}{4}$

Примеры решения задач

Найдите неопределенный интеграл $\int 6\sin^2\left(\frac{x}{2}\right) dx$.

In [41]: `integrate(6*sin(x/2)**2,x)`

Out[41]: $3x - 6\sin\left(\frac{x}{2}\right)\cos\left(\frac{x}{2}\right)$

Вычислите интеграл $\int (4x + 3)^2 dx$.

In [42]: `integrate((4*x+3)**2,x)`

Out[42]: $\frac{16x^3}{3} + 12x^2 + 9x$

Найдите неопределенный интеграл $\int \frac{dx}{-x^2-8x-12}$.

In [43]: `integrate(1/((-x**2-8*x-12)),x)`

Out[43]: $-\frac{\log(x+2)}{4} + \frac{\log(x+6)}{4}$

Найдите неопределенный интеграл $\int \operatorname{tg} 2x dx$.

In [44]: `integrate(tan(2*x),x)`

Out[44]: $-\frac{\log(\cos(2x))}{2}$

Найдите определенный интеграл $\int_2^3 x(28-3x^2)^{\frac{1}{5}} dx$.

In [45]: `integrate(x*(28-3*x**2)**(1/5),(x,2,3))`

Out[45]: $\int_2^3 \begin{cases} -0.9999999999999999x(3x^2-28)^{0.2}e^{1.2i\pi} & \text{for } \frac{3x^2}{28} > 1 \\ 0.9999999999999999x(28-3x^2)^{0.2} & \text{otherwise} \end{cases} dx$

Найдите определенный интеграл $\int_{10^{-7}}^1 \frac{\lg x}{x} dx$.

In [46]: `integrate(log(x,10)/x,(x,10**(-7),1))`

Out[46]: $-\frac{129.896503706721}{\log(10)}$

Найдите несобственный интеграл или установите его расходимость $\int_{-30}^{+\infty} \frac{dx}{x^2+10x+50}$.

```
In [47]: integrate(1/(x**2+10*x+50),(x,-30,oo))
```

```
Out[47]: atan(5)/5 + pi/10
```

Найти площадь фигуры, ограниченной линиями $y = 5x, y = 3x^2 - 9x + 15$.

```
In [48]: solve(5*x-(3*x**2-9*x+15),x)
```

```
Out[48]: [5/3, 3]
```

```
In [49]: abs(integrate(5*x-(3*x**2-9*x+15),(x,5/3,3)))
```

```
Out[49]: 1.18518518518518
```

Вычислить кратный интеграл $\iint (3y^2x + 7xy) dx dy$ по области $D = \{(x, y) \in \mathbb{R} | -3 \leq x \leq -2, -x \leq y \leq 2\}$.

```
In [50]: x, y = symbols("x y")
f = (3*y**2*x+7*x*y)
integrate(f, (y, -x, 2), (x, -3, -2))
```

```
Out[50]: 1763/40
```

Индивидуальное задание

Интеграция

Подпакет `scipy.integrate` предоставляет несколько методов интегрирования, включая интегратор обыкновенных дифференциальных уравнений. Обзор модуля предоставляется командой `help`:

In [60]:

```
help(integrate)
```

Help on package `scipy.integrate` in `scipy`:

NAME

`scipy.integrate`

DESCRIPTION

```
=====
Integration and ODEs (:mod:`scipy.integrate`)
=====
```

```
.. currentmodule:: scipy.integrate
```

```
Integrating functions, given function object
=====
```

```
.. autosummary::
   :toctree: generated/
```

```
quad          -- General purpose integration
quad_vec      -- General purpose integration of vector-valued functions
dblquad       -- General purpose double integration
tplquad       -- General purpose triple integration
nquad         -- General purpose N-D integration
fixed_quad    -- Integrate func(x) using Gaussian quadrature of order n
quadrature    -- Integrate with given tolerance using Gaussian quadrature
romberg       -- Integrate func using Romberg integration
quad_explain  -- Print information for use of quad
newton_cotes  -- Weights and error coefficient for Newton-Cotes integration
IntegrationWarning -- Warning on issues during integration
AccuracyWarning  -- Warning on issues during quadrature integration
```

```
Integrating functions, given fixed samples
=====
```

```
.. autosummary::
   :toctree: generated/
```

```

    trapezoid          -- Use trapezoidal rule to compute integral.
    cumulative_trapezoid -- Use trapezoidal rule to cumulatively compute integral.
    simpson            -- Use Simpson's rule to compute integral from samples.
    romb               -- Use Romberg Integration to compute integral from
                        -- (2**k + 1) evenly-spaced samples.

```

.. seealso::

```

:mod:`scipy.special` for orthogonal polynomials (special) for Gaussian
quadrature roots and weights for other weighting factors and regions.

```

Solving initial value problems for ODE systems

=====

The solvers are implemented as individual classes, which can be used directly (low-level usage) or through a convenience function.

.. autosummary::

:toctree: generated/

```

    solve_ivp          -- Convenient function for ODE integration.
    RK23                -- Explicit Runge-Kutta solver of order 3(2).
    RK45                -- Explicit Runge-Kutta solver of order 5(4).
    DOP853              -- Explicit Runge-Kutta solver of order 8.
    Radau               -- Implicit Runge-Kutta solver of order 5.
    BDF                 -- Implicit multi-step variable order (1 to 5) solver.
    LSODA               -- LSODA solver from ODEPACK Fortran package.
    OdeSolver           -- Base class for ODE solvers.
    DenseOutput         -- Local interpolant for computing a dense output.
    OdeSolution         -- Class which represents a continuous ODE solution.

```

Old API

These are the routines developed earlier for SciPy. They wrap older solvers implemented in Fortran (mostly ODEPACK). While the interface to them is not particularly convenient and certain features are missing compared to the new API, the solvers themselves are of good quality and work fast as compiled Fortran code. In some cases, it might be worth using this old API.

.. autosummary::

:toctree: generated/

```

    odeint              -- General integration of ordinary differential equations.
    ode                 -- Integrate ODE using VODE and ZVODE routines.

```

```
complex_ode    -- Convert a complex-valued ODE to real-valued and integrate.
```

```
Solving boundary value problems for ODE systems
```

```
=====
```

```
.. autosummary::  
   :toctree: generated/
```

```
solve_bvp      -- Solve a boundary value problem for a system of ODEs.
```

PACKAGE CONTENTS

```
_bvp  
_dop  
_ivp (package)  
_ode  
_odepack  
_quad_vec  
_quadpack  
_quadrature  
_test_multivariate  
_test_odeint_banded  
lsoda  
odepack  
quadpack  
setup  
tests (package)  
vode
```

CLASSES

```
builtins.UserWarning(builtins.Warning)  
    scipy.integrate.quadpack.IntegrationWarning  
builtins.Warning(builtins.Exception)  
    scipy.integrate._quadrature.AccuracyWarning  
builtins.object  
    scipy.integrate._ivp.base.DenseOutput  
    scipy.integrate._ivp.base.OdeSolver  
        scipy.integrate._ivp.bdf.BDF  
        scipy.integrate._ivp.lsoda.LSODA  
        scipy.integrate._ivp.radau.Radau  
    scipy.integrate._ivp.common.OdeSolution  
    scipy.integrate._ode.ode  
        scipy.integrate._ode.complex_ode  
scipy.integrate._ivp.rk.RungeKutta(scipy.integrate._ivp.base.OdeSolver)  
    scipy.integrate._ivp.rk.DOP853  
    scipy.integrate._ivp.rk.RK23  
    scipy.integrate._ivp.rk.RK45
```



```
class AccuracyWarning(builtins.Warning)
    Base class for warning categories.

    Method resolution order:
        AccuracyWarning
        builtins.Warning
        builtins.Exception
        builtins.BaseException
        builtins.object

    Data descriptors defined here:

    __weakref__
        list of weak references to the object (if defined)

-----
    Methods inherited from builtins.Warning:

    __init__(self, /, *args, **kwargs)
        Initialize self. See help(type(self)) for accurate signature.

-----
    Static methods inherited from builtins.Warning:

    __new__(*args, **kwargs) from builtins.type
        Create and return a new object. See help(type) for accurate signature.

-----
    Methods inherited from builtins.BaseException:

    __delattr__(self, name, /)
        Implement delattr(self, name).

    __getattr__(self, name, /)
        Return getattr(self, name).

    __reduce__(...)
        Helper for pickle.

    __repr__(self, /)
        Return repr(self).

    __setattr__(self, name, value, /)
        Implement setattr(self, name, value).

    __setstate__(...)
```

```
__str__(self, /)
    Return str(self).
```

```
with_traceback(...)
    Exception.with_traceback(tb) --
    set self.__traceback__ to tb and return self.
```

```
-----
Data descriptors inherited from builtins.BaseException:
```

```
__cause__
    exception cause
```

```
__context__
    exception context
```

```
__dict__
```

```
__suppress_context__
```

```
__traceback__
```

```
args
```

```
class BDF(scipy.integrate._ivp.base.OdeSolver)
|   BDF(fun, t0, y0, t_bound, max_step=inf, rtol=0.001, atol=1e-06, jac=None, jac_sparsity=None, vectorized=False, first_step=
None, **extraneous)
```

```
    Implicit method based on backward-differentiation formulas.
```

```
    This is a variable order method with the order varying automatically from
    1 to 5. The general framework of the BDF algorithm is described in [1]_.
    This class implements a quasi-constant step size as explained in [2]_.
    The error estimation strategy for the constant-step BDF is derived in [3]_.
    An accuracy enhancement using modified formulas (NDF) [2]_ is also implemented.
```

```
    Can be applied in the complex domain.
```

```
    Parameters
```

```
    -----
```

```
    fun : callable
```

```
        Right-hand side of the system. The calling signature is ``fun(t, y)``.
        Here ``t`` is a scalar, and there are two options for the ndarray ``y``:
        It can either have shape (n,); then ``fun`` must return array_like with
        shape (n,). Alternatively it can have shape (n, k); then ``fun``
        must return an array_like with shape (n, k), i.e. each column
```

corresponds to a single column in ``y``. The choice between the two options is determined by `vectorized` argument (see below). The vectorized implementation allows a faster approximation of the Jacobian by finite differences (required for this solver).

`t0` : float
Initial time.

`y0` : array_like, shape (n,)
Initial state.

`t_bound` : float
Boundary time - the integration won't continue beyond it. It also determines the direction of the integration.

`first_step` : float or None, optional
Initial step size. Default is ``None`` which means that the algorithm should choose.

`max_step` : float, optional
Maximum allowed step size. Default is `np.inf`, i.e., the step size is not bounded and determined solely by the solver.

`rtol`, `atol` : float and array_like, optional
Relative and absolute tolerances. The solver keeps the local error estimates less than ``atol + rtol * abs(y)``. Here `rtol` controls a relative accuracy (number of correct digits). But if a component of `y` is approximately below `atol`, the error only needs to fall within the same `atol` threshold, and the number of correct digits is not guaranteed. If components of `y` have different scales, it might be beneficial to set different `atol` values for different components by passing array_like with shape (n,) for `atol`. Default values are 1e-3 for `rtol` and 1e-6 for `atol`.

`jac` : {None, array_like, sparse_matrix, callable}, optional
Jacobian matrix of the right-hand side of the system with respect to `y`, required by this method. The Jacobian matrix has shape (n, n) and its element (i, j) is equal to ``d f_i / d y_j``.
There are three ways to define the Jacobian:

- * If array_like or sparse_matrix, the Jacobian is assumed to be constant.
- * If callable, the Jacobian is assumed to depend on both `t` and `y`; it will be called as ``jac(t, y)`` as necessary. For the 'Radau' and 'BDF' methods, the return value might be a sparse matrix.
- * If None (default), the Jacobian will be approximated by finite differences.

It is generally recommended to provide the Jacobian rather than relying on a finite-difference approximation.

`jac_sparsity` : {None, array_like, sparse matrix}, optional
Defines a sparsity structure of the Jacobian matrix for a finite-difference approximation. Its shape must be (n, n). This argument

is ignored if `jac` is not `None`. If the Jacobian has only few non-zero elements in *each* row, providing the sparsity structure will greatly speed up the computations [4]_. A zero entry means that a corresponding element in the Jacobian is always zero. If None (default), the Jacobian is assumed to be dense.

vectorized : bool, optional

Whether `fun` is implemented in a vectorized fashion. Default is False.

Attributes

n : int

Number of equations.

status : string

Current status of the solver: 'running', 'finished' or 'failed'.

t_bound : float

Boundary time.

direction : float

Integration direction: +1 or -1.

t : float

Current time.

y : ndarray

Current state.

t_old : float

Previous time. None if no steps were made yet.

step_size : float

Size of the last successful step. None if no steps were made yet.

nfev : int

Number of evaluations of the right-hand side.

njev : int

Number of evaluations of the Jacobian.

nlu : int

Number of LU decompositions.

References

- .. [1] G. D. Byrne, A. C. Hindmarsh, "A Polyalgorithm for the Numerical Solution of Ordinary Differential Equations", ACM Transactions on Mathematical Software, Vol. 1, No. 1, pp. 71-96, March 1975.
- .. [2] L. F. Shampine, M. W. Reichelt, "THE MATLAB ODE SUITE", SIAM J. SCI. COMPUTE., Vol. 18, No. 1, pp. 1-22, January 1997.
- .. [3] E. Hairer, G. Wanner, "Solving Ordinary Differential Equations I: Nonstiff Problems", Sec. III.2.
- .. [4] A. Curtis, M. J. D. Powell, and J. Reid, "On the estimation of sparse Jacobian matrices", Journal of the Institute of Mathematics and its Applications, 13, pp. 117-120, 1974.

Method resolution order:

```

BDF
scipy.integrate._ivp.base.OdeSolver
builtins.object

Methods defined here:

__init__(self, fun, t0, y0, t_bound, max_step=inf, rtol=0.001, atol=1e-06, jac=None, jac_sparsity=None, vectorized=False,
first_step=None, **extraneous)
    Initialize self.  See help(type(self)) for accurate signature.

-----
Methods inherited from scipy.integrate._ivp.base.OdeSolver:

dense_output(self)
    Compute a local interpolant over the last successful step.

    Returns
    -----
    sol : `DenseOutput`
        Local interpolant over the last successful step.

step(self)
    Perform one integration step.

    Returns
    -----
    message : string or None
        Report from the solver. Typically a reason for a failure if
        `self.status` is 'failed' after the step was taken or None
        otherwise.

-----
Readonly properties inherited from scipy.integrate._ivp.base.OdeSolver:

step_size

-----
Data descriptors inherited from scipy.integrate._ivp.base.OdeSolver:

__dict__
    dictionary for instance variables (if defined)

__weakref__
    list of weak references to the object (if defined)

-----
Data and other attributes inherited from scipy.integrate._ivp.base.OdeSolver:

```

TOO_SMALL_STEP = 'Required step size is less than spacing between numb...

```
class DOP853(RungeKutta)
    DOP853(fun, t0, y0, t_bound, max_step=inf, rtol=0.001, atol=1e-06, vectorized=False, first_step=None, **extraneous)

    Explicit Runge-Kutta method of order 8.

    This is a Python implementation of "DOP853" algorithm originally written
    in Fortran [1]_, [2]_. Note that this is not a literate translation, but
    the algorithmic core and coefficients are the same.

    Can be applied in the complex domain.

    Parameters
    -----
    fun : callable
        Right-hand side of the system. The calling signature is ``fun(t, y)``.
        Here, ``t`` is a scalar, and there are two options for the ndarray ``y``:
        It can either have shape (n,); then ``fun`` must return array_like with
        shape (n,). Alternatively it can have shape (n, k); then ``fun``
        must return an array_like with shape (n, k), i.e. each column
        corresponds to a single column in ``y``. The choice between the two
        options is determined by `vectorized` argument (see below).
    t0 : float
        Initial time.
    y0 : array_like, shape (n,)
        Initial state.
    t_bound : float
        Boundary time - the integration won't continue beyond it. It also
        determines the direction of the integration.
    first_step : float or None, optional
        Initial step size. Default is ``None`` which means that the algorithm
        should choose.
    max_step : float, optional
        Maximum allowed step size. Default is np.inf, i.e. the step size is not
        bounded and determined solely by the solver.
    rtol, atol : float and array_like, optional
        Relative and absolute tolerances. The solver keeps the local error
        estimates less than ``atol + rtol * abs(y)``. Here `rtol` controls a
        relative accuracy (number of correct digits). But if a component of `y`
        is approximately below `atol`, the error only needs to fall within
        the same `atol` threshold, and the number of correct digits is not
        guaranteed. If components of y have different scales, it might be
        beneficial to set different `atol` values for different components by
        passing array_like with shape (n,) for `atol`. Default values are
        1e-3 for `rtol` and 1e-6 for `atol`.
```

vectorized : bool, optional
Whether `fun` is implemented in a vectorized fashion. Default is False.

Attributes

n : int
Number of equations.
status : string
Current status of the solver: 'running', 'finished' or 'failed'.
t_bound : float
Boundary time.
direction : float
Integration direction: +1 or -1.
t : float
Current time.
y : ndarray
Current state.
t_old : float
Previous time. None if no steps were made yet.
step_size : float
Size of the last successful step. None if no steps were made yet.
nfev : int
Number evaluations of the system's right-hand side.
njev : int
Number of evaluations of the Jacobian. Is always 0 for this solver
as it does not use the Jacobian.
nlu : int
Number of LU decompositions. Is always 0 for this solver.

References

.. [1] E. Hairer, S. P. Norsett G. Wanner, "Solving Ordinary Differential
Equations I: Nonstiff Problems", Sec. II.
.. [2] `Page with original Fortran code of DOP853
<<http://www.unige.ch/~hairer/software.html>>`_.

Method resolution order:

DOP853
RungeKutta
scipy.integrate._ivp.base.OdeSolver
builtins.object

Methods defined here:

__init__(self, fun, t0, y0, t_bound, max_step=inf, rtol=0.001, atol=1e-06, vectorized=False, first_step=None, **extraneous)
Initialize self. See help(type(self)) for accurate signature.

s)

Data and other attributes defined here:

```
A = array([[ 0.00000000e+00,  0.00000000e+00,  0.000...23605672e+01, ...
```

```
A_EXTRA = array([[ 5.61675023e-02,  0.00000000e+00,  0.000...e+00, -9....
```

```
B = array([ 0.05429373,  0.          ,  0.          ,  0...7, -0.15216095,...
```

```
C = array([0.          , 0.05260015, 0.07890023, 0.118...8205, 0.6      ...
```

```
C_EXTRA = array([0.1          , 0.2          , 0.77777778])
```

```
D = array([[ -8.42893828e+00,  0.00000000e+00,  0.000...e+01, -3.917726...
```

```
E3 = array([-0.18980075,  0.          ,  0.          ,  0...5,  
          0.2...
```

```
E5 = array([ 0.01312004,  0.          ,  0.          ,  0...2,  
          0.0...
```

```
error_estimator_order = 7
```

```
n_stages = 12
```

```
order = 8
```

Data and other attributes inherited from RungeKutta:

```
E = NotImplemented
```

```
P = NotImplemented
```

Methods inherited from scipy.integrate._ivp.base.OdeSolver:

```
dense_output(self)
```

```
    Compute a local interpolant over the last successful step.
```

```
    Returns
```

```
    -----
```

```
    sol : `DenseOutput`
```

```
        Local interpolant over the last successful step.
```

```
step(self)
```


Perform one integration step.

Returns

message : string or None

Report from the solver. Typically a reason for a failure if
`self.status` is 'failed' after the step was taken or None
otherwise.

Readonly properties inherited from scipy.integrate._ivp.base.OdeSolver:

step_size

Data descriptors inherited from scipy.integrate._ivp.base.OdeSolver:

__dict__

dictionary for instance variables (if defined)

__weakref__

list of weak references to the object (if defined)

Data and other attributes inherited from scipy.integrate._ivp.base.OdeSolver:

TOO_SMALL_STEP = 'Required step size is less than spacing between numb...

class DenseOutput(builtins.object)

DenseOutput(t_old, t)

Base class for local interpolant over step made by an ODE solver.

It interpolates between `t_min` and `t_max` (see Attributes below).
Evaluation outside this interval is not forbidden, but the accuracy is not
guaranteed.

Attributes

t_min, t_max : float

Time range of the interpolation.

Methods defined here:

__call__(self, t)

Evaluate the interpolant.

Parameters

t : float or array_like with shape (n_points,)
Points to evaluate the solution at.

Returns

y : ndarray, shape (n,) or (n, n_points)
Computed values. Shape depends on whether `t` was a scalar or a
1-D array.

__init__(self, t_old, t)
Initialize self. See help(type(self)) for accurate signature.

Data descriptors defined here:

__dict__
dictionary for instance variables (if defined)

__weakref__
list of weak references to the object (if defined)

class IntegrationWarning(builtins.UserWarning)
Warning on issues during integration.

Method resolution order:
IntegrationWarning
builtins.UserWarning
builtins.Warning
builtins.Exception
builtins.BaseException
builtins.object

Data descriptors defined here:

__weakref__
list of weak references to the object (if defined)

Methods inherited from builtins.UserWarning:

__init__(self, /, *args, **kwargs)
Initialize self. See help(type(self)) for accurate signature.

Static methods inherited from builtins.UserWarning:

`__new__(*args, **kwargs)` from `builtins.type`
Create and return a new object. See `help(type)` for accurate signature.

Methods inherited from `builtins.BaseException`:

`__delattr__(self, name, /)`
Implement `delattr(self, name)`.

`__getattribute__(self, name, /)`
Return `getattr(self, name)`.

`__reduce__()`
Helper for pickle.

`__repr__(self, /)`
Return `repr(self)`.

`__setattr__(self, name, value, /)`
Implement `setattr(self, name, value)`.

`__setstate__()`

`__str__(self, /)`
Return `str(self)`.

`with_traceback(...)`
`Exception.with_traceback(tb) --`
set `self.__traceback__` to `tb` and return `self`.

Data descriptors inherited from `builtins.BaseException`:

`__cause__`
exception cause

`__context__`
exception context

`__dict__`

`__suppress_context__`

`__traceback__`

`args`

```

class LSODA(scipy.integrate._ivp.base.OdeSolver)
| LSODA(fun, t0, y0, t_bound, first_step=None, min_step=0.0, max_step=inf, rtol=0.001, atol=1e-06, jac=None, lband=None, uba
nd=None, vectorized=False, **extraneous)

```

Adams/BDF method with automatic stiffness detection and switching.

This is a wrapper to the Fortran solver from ODEPACK [1]_. It switches automatically between the nonstiff Adams method and the stiff BDF method. The method was originally detailed in [2]_.

Parameters

fun : callable

Right-hand side of the system. The calling signature is ``fun(t, y)``. Here ``t`` is a scalar, and there are two options for the ndarray ``y``: It can either have shape (n,); then ``fun`` must return array_like with shape (n,). Alternatively it can have shape (n, k); then ``fun`` must return an array_like with shape (n, k), i.e. each column corresponds to a single column in ``y``. The choice between the two options is determined by ``vectorized`` argument (see below). The vectorized implementation allows a faster approximation of the Jacobian by finite differences (required for this solver).

t0 : float

Initial time.

y0 : array_like, shape (n,)

Initial state.

t_bound : float

Boundary time - the integration won't continue beyond it. It also determines the direction of the integration.

first_step : float or None, optional

Initial step size. Default is ``None`` which means that the algorithm should choose.

min_step : float, optional

Minimum allowed step size. Default is 0.0, i.e., the step size is not bounded and determined solely by the solver.

max_step : float, optional

Maximum allowed step size. Default is np.inf, i.e., the step size is not bounded and determined solely by the solver.

rtol, atol : float and array_like, optional

Relative and absolute tolerances. The solver keeps the local error estimates less than ``atol + rtol * abs(y)``. Here ``rtol`` controls a relative accuracy (number of correct digits). But if a component of ``y`` is approximately below ``atol``, the error only needs to fall within the same ``atol`` threshold, and the number of correct digits is not guaranteed. If components of y have different scales, it might be beneficial to set different ``atol`` values for different components by

passing array_like with shape (n,) for `atol`. Default values are 1e-3 for `rtol` and 1e-6 for `atol`.

jac : None or callable, optional
 Jacobian matrix of the right-hand side of the system with respect to `y`. The Jacobian matrix has shape (n, n) and its element (i, j) is equal to $\frac{df_i}{dy_j}$. The function will be called as `jac(t, y)`. If None (default), the Jacobian will be approximated by finite differences. It is generally recommended to provide the Jacobian rather than relying on a finite-difference approximation.

lband, uband : int or None
 Parameters defining the bandwidth of the Jacobian, i.e., `jac[i, j] != 0` only for $i - \text{lband} \leq j \leq i + \text{uband}$. Setting these requires your jac routine to return the Jacobian in the packed format: the returned array must have `n` columns and `uband + lband + 1` rows in which Jacobian diagonals are written. Specifically `jac_packed[uband + i - j, j] = jac[i, j]`. The same format is used in `scipy.linalg.solve_banded` (check for an illustration). These parameters can be also used with `jac=None` to reduce the number of Jacobian elements estimated by finite differences.

vectorized : bool, optional
 Whether `fun` is implemented in a vectorized fashion. A vectorized implementation offers no advantages for this solver. Default is False.

Attributes

n : int
 Number of equations.

status : string
 Current status of the solver: 'running', 'finished' or 'failed'.

t_bound : float
 Boundary time.

direction : float
 Integration direction: +1 or -1.

t : float
 Current time.

y : ndarray
 Current state.

t_old : float
 Previous time. None if no steps were made yet.

nfev : int
 Number of evaluations of the right-hand side.

njev : int
 Number of evaluations of the Jacobian.

References

```

.. [1] A. C. Hindmarsh, "ODEPACK, A Systematized Collection of ODE
    Solvers," IMACS Transactions on Scientific Computation, Vol 1.,
    pp. 55-64, 1983.
.. [2] L. Petzold, "Automatic selection of methods for solving stiff and
    nonstiff systems of ordinary differential equations", SIAM Journal
    on Scientific and Statistical Computing, Vol. 4, No. 1, pp. 136-148,
    1983.

Method resolution order:
  LSODA
  scipy.integrate._ivp.base.OdeSolver
  builtins.object

Methods defined here:

  __init__(self, fun, t0, y0, t_bound, first_step=None, min_step=0.0, max_step=inf, rtol=0.001, atol=1e-06, jac=None, lband=
None, uband=None, vectorized=False, **extraneous)
    Initialize self.  See help(type(self)) for accurate signature.

-----
Methods inherited from scipy.integrate._ivp.base.OdeSolver:

dense_output(self)
    Compute a local interpolant over the last successful step.

    Returns
    -----
    sol : `DenseOutput`
        Local interpolant over the last successful step.

step(self)
    Perform one integration step.

    Returns
    -----
    message : string or None
        Report from the solver. Typically a reason for a failure if
        `self.status` is 'failed' after the step was taken or None
        otherwise.

-----
Readonly properties inherited from scipy.integrate._ivp.base.OdeSolver:

step_size

-----
Data descriptors inherited from scipy.integrate._ivp.base.OdeSolver:

```

```

__dict__
    dictionary for instance variables (if defined)

__weakref__
    list of weak references to the object (if defined)

-----
Data and other attributes inherited from scipy.integrate._ivp.base.OdeSolver:

TOO_SMALL_STEP = 'Required step size is less than spacing between numb...
```

```

class OdeSolution(builtins.object)
    OdeSolution(ts, interpolants)

    Continuous ODE solution.

    It is organized as a collection of `DenseOutput` objects which represent
    local interpolants. It provides an algorithm to select a right interpolant
    for each given point.

    The interpolants cover the range between `t_min` and `t_max` (see
    Attributes below). Evaluation outside this interval is not forbidden, but
    the accuracy is not guaranteed.

    When evaluating at a breakpoint (one of the values in `ts`) a segment with
    the lower index is selected.

    Parameters
    -----
    ts : array_like, shape (n_segments + 1,)
        Time instants between which local interpolants are defined. Must
        be strictly increasing or decreasing (zero segment with two points is
        also allowed).
    interpolants : list of DenseOutput with n_segments elements
        Local interpolants. An i-th interpolant is assumed to be defined
        between ``ts[i]`` and ``ts[i + 1]``.

    Attributes
    -----
    t_min, t_max : float
        Time range of the interpolation.

    Methods defined here:

    __call__(self, t)
        Evaluate the solution.
```

Parameters

t : float or array_like with shape (n_points,)
Points to evaluate at.

Returns

y : ndarray, shape (n_states,) or (n_states, n_points)
Computed values. Shape depends on whether `t` is a scalar or a
1-D array.

__init__(self, ts, interpolants)

Initialize self. See help(type(self)) for accurate signature.

Data descriptors defined here:

__dict__

dictionary for instance variables (if defined)

__weakref__

list of weak references to the object (if defined)

class OdeSolver(builtins.object)

OdeSolver(fun, t0, y0, t_bound, vectorized, support_complex=False)

Base class for ODE solvers.

In order to implement a new solver you need to follow the guidelines:

1. A constructor must accept parameters presented in the base class (listed below) along with any other parameters specific to a solver.
2. A constructor must accept arbitrary extraneous arguments ``**extraneous``, but warn that these arguments are irrelevant using `common.warn_extraneous` function. Do not pass these arguments to the base class.
3. A solver must implement a private method `_step_impl(self)` which propagates a solver one step further. It must return tuple `(success, message)`, where `success` is a boolean indicating whether a step was successful, and `message` is a string containing description of a failure if a step failed or None otherwise.
4. A solver must implement a private method `_dense_output_impl(self)`, which returns a `DenseOutput` object covering the last successful step.
5. A solver must have attributes listed below in Attributes section.

- Note that ``t_old`` and ``step_size`` are updated automatically.
6. Use `fun(self, t, y)` method for the system rhs evaluation, this way the number of function evaluations (`nfev`) will be tracked automatically.
 7. For convenience, a base class provides `fun_single(self, t, y)` and `fun_vectorized(self, t, y)` for evaluating the rhs in non-vectorized and vectorized fashions respectively (regardless of how `fun` from the constructor is implemented). These calls don't increment `nfev`.
 8. If a solver uses a Jacobian matrix and LU decompositions, it should track the number of Jacobian evaluations (`njev`) and the number of LU decompositions (`nlu`).
 9. By convention, the function evaluations used to compute a finite difference approximation of the Jacobian should not be counted in `nfev`, thus use `fun_single(self, t, y)` or `fun_vectorized(self, t, y)` when computing a finite difference approximation of the Jacobian.

Parameters

`fun` : callable

Right-hand side of the system. The calling signature is `fun(t, y)`. Here `t` is a scalar and there are two options for ndarray `y`. It can either have shape `(n,)`, then `fun` must return array_like with shape `(n,)`. Or, alternatively, it can have shape `(n, n_points)`, then `fun` must return array_like with shape `(n, n_points)` (each column corresponds to a single column in `y`). The choice between the two options is determined by `vectorized` argument (see below).

`t0` : float

Initial time.

`y0` : array_like, shape `(n,)`

Initial state.

`t_bound` : float

Boundary time --- the integration won't continue beyond it. It also determines the direction of the integration.

`vectorized` : bool

Whether `fun` is implemented in a vectorized fashion.

`support_complex` : bool, optional

Whether integration in a complex domain should be supported. Generally determined by a derived solver class capabilities. Default is False.

Attributes

`n` : int

Number of equations.

`status` : string

```

    Current status of the solver: 'running', 'finished' or 'failed'.
t_bound : float
    Boundary time.
direction : float
    Integration direction: +1 or -1.
t : float
    Current time.
y : ndarray
    Current state.
t_old : float
    Previous time. None if no steps were made yet.
step_size : float
    Size of the last successful step. None if no steps were made yet.
nfev : int
    Number of the system's rhs evaluations.
njev : int
    Number of the Jacobian evaluations.
nlu : int
    Number of LU decompositions.

Methods defined here:

__init__(self, fun, t0, y0, t_bound, vectorized, support_complex=False)
    Initialize self. See help(type(self)) for accurate signature.

dense_output(self)
    Compute a local interpolant over the last successful step.

    Returns
    -----
    sol : `DenseOutput`
        Local interpolant over the last successful step.

step(self)
    Perform one integration step.

    Returns
    -----
    message : string or None
        Report from the solver. Typically a reason for a failure if
        `self.status` is 'failed' after the step was taken or None
        otherwise.

-----
Readonly properties defined here:

step_size

```

Data descriptors defined here:

`__dict__`
dictionary for instance variables (if defined)

`__weakref__`
list of weak references to the object (if defined)

Data and other attributes defined here:

`TOO_SMALL_STEP` = 'Required step size is less than spacing between numb...

```
class RK23(RungeKutta)
    RK23(fun, t0, y0, t_bound, max_step=inf, rtol=0.001, atol=1e-06, vectorized=False, first_step=None, **extraneous)

    Explicit Runge-Kutta method of order 3(2).

    This uses the Bogacki-Shampine pair of formulas [1]_. The error is controlled
    assuming accuracy of the second-order method, but steps are taken using the
    third-order accurate formula (local extrapolation is done). A cubic Hermite
    polynomial is used for the dense output.

    Can be applied in the complex domain.

    Parameters
    -----
    fun : callable
        Right-hand side of the system. The calling signature is ``fun(t, y)``.
        Here ``t`` is a scalar and there are two options for ndarray ``y``.
        It can either have shape (n,), then ``fun`` must return array_like with
        shape (n,). Or alternatively it can have shape (n, k), then ``fun``
        must return array_like with shape (n, k), i.e. each column
        corresponds to a single column in ``y``. The choice between the two
        options is determined by `vectorized` argument (see below).
    t0 : float
        Initial time.
    y0 : array_like, shape (n,)
        Initial state.
    t_bound : float
        Boundary time - the integration won't continue beyond it. It also
        determines the direction of the integration.
    first_step : float or None, optional
        Initial step size. Default is ``None`` which means that the algorithm
        should choose.
```

`max_step` : float, optional
Maximum allowed step size. Default is `np.inf`, i.e., the step size is not bounded and determined solely by the solver.

`rtol, atol` : float and array_like, optional
Relative and absolute tolerances. The solver keeps the local error estimates less than ```atol + rtol * abs(y)```. Here, `rtol` controls a relative accuracy (number of correct digits). But if a component of `y` is approximately below `atol`, the error only needs to fall within the same `atol` threshold, and the number of correct digits is not guaranteed. If components of `y` have different scales, it might be beneficial to set different `atol` values for different components by passing array_like with shape `(n,)` for `atol`. Default values are `1e-3` for `rtol` and `1e-6` for `atol`.

`vectorized` : bool, optional
Whether `fun` is implemented in a vectorized fashion. Default is `False`.

Attributes

`n` : int
Number of equations.

`status` : string
Current status of the solver: 'running', 'finished' or 'failed'.

`t_bound` : float
Boundary time.

`direction` : float
Integration direction: +1 or -1.

`t` : float
Current time.

`y` : ndarray
Current state.

`t_old` : float
Previous time. None if no steps were made yet.

`step_size` : float
Size of the last successful step. None if no steps were made yet.

`nfev` : int
Number evaluations of the system's right-hand side.

`njev` : int
Number of evaluations of the Jacobian. Is always 0 for this solver as it does not use the Jacobian.

`nlu` : int
Number of LU decompositions. Is always 0 for this solver.

References

.. [1] P. Bogacki, L.F. Shampine, "A 3(2) Pair of Runge-Kutta Formulas",
Appl. Math. Lett. Vol. 2, No. 4. pp. 321-325, 1989.

Method resolution order:

```
RK23
RungeKutta
scipy.integrate._ivp.base.OdeSolver
builtins.object
```

Data and other attributes defined here:

```
A = array([[0. , 0. , 0. ],
          [0.5 , 0. , 0. ],
          [0.  ...

B = array([0.22222222, 0.33333333, 0.44444444])

C = array([0. , 0.5 , 0.75])

E = array([ 0.06944444, -0.08333333, -0.11111111,  0.125      ])

P = array([[ 1.          , -1.33333333,  0.55555556],
          ...
          [ 0.  ...

error_estimator_order = 2

n_stages = 3

order = 3
```

Methods inherited from RungeKutta:

```
__init__(self, fun, t0, y0, t_bound, max_step=inf, rtol=0.001, atol=1e-06, vectorized=False, first_step=None, **extraneou
```

s)

```
    Initialize self.  See help(type(self)) for accurate signature.
```

Methods inherited from scipy.integrate._ivp.base.OdeSolver:

```
dense_output(self)
    Compute a local interpolant over the last successful step.
```

```
    Returns
```

```
    -----
```

```
    sol : `DenseOutput`
        Local interpolant over the last successful step.
```

```
step(self)
    Perform one integration step.
```

Returns

message : string or None

Report from the solver. Typically a reason for a failure if
`self.status` is 'failed' after the step was taken or None
otherwise.

Readonly properties inherited from `scipy.integrate._ivp.base.OdeSolver`:

step_size

Data descriptors inherited from `scipy.integrate._ivp.base.OdeSolver`:

__dict__

dictionary for instance variables (if defined)

__weakref__

list of weak references to the object (if defined)

Data and other attributes inherited from `scipy.integrate._ivp.base.OdeSolver`:

TOO_SMALL_STEP = 'Required step size is less than spacing between numb...

class RK45(RungeKutta)

RK45(fun, t0, y0, t_bound, max_step=inf, rtol=0.001, atol=1e-06, vectorized=False, first_step=None, **extraneous)

Explicit Runge-Kutta method of order 5(4).

This uses the Dormand-Prince pair of formulas [1]_. The error is controlled
assuming accuracy of the fourth-order method accuracy, but steps are taken
using the fifth-order accurate formula (local extrapolation is done).
A quartic interpolation polynomial is used for the dense output [2]_.

Can be applied in the complex domain.

Parameters

fun : callable

Right-hand side of the system. The calling signature is ``fun(t, y)``.
Here ``t`` is a scalar, and there are two options for the ndarray ``y``:
It can either have shape (n,); then ``fun`` must return array_like with
shape (n,). Alternatively it can have shape (n, k); then ``fun``
must return an array_like with shape (n, k), i.e., each column

corresponds to a single column in ``y``. The choice between the two options is determined by `vectorized` argument (see below).

`t0` : float
Initial time.

`y0` : array_like, shape (n,)
Initial state.

`t_bound` : float
Boundary time - the integration won't continue beyond it. It also determines the direction of the integration.

`first_step` : float or None, optional
Initial step size. Default is ``None`` which means that the algorithm should choose.

`max_step` : float, optional
Maximum allowed step size. Default is `np.inf`, i.e., the step size is not bounded and determined solely by the solver.

`rtol`, `atol` : float and array_like, optional
Relative and absolute tolerances. The solver keeps the local error estimates less than ``atol + rtol * abs(y)``. Here `rtol` controls a relative accuracy (number of correct digits). But if a component of `y` is approximately below `atol`, the error only needs to fall within the same `atol` threshold, and the number of correct digits is not guaranteed. If components of y have different scales, it might be beneficial to set different `atol` values for different components by passing array_like with shape (n,) for `atol`. Default values are 1e-3 for `rtol` and 1e-6 for `atol`.

`vectorized` : bool, optional
Whether `fun` is implemented in a vectorized fashion. Default is False.

Attributes

`n` : int
Number of equations.

`status` : string
Current status of the solver: 'running', 'finished' or 'failed'.

`t_bound` : float
Boundary time.

`direction` : float
Integration direction: +1 or -1.

`t` : float
Current time.

`y` : ndarray
Current state.

`t_old` : float
Previous time. None if no steps were made yet.

`step_size` : float
Size of the last successful step. None if no steps were made yet.

`nfev` : int

Number evaluations of the system's right-hand side.
 njev : int
 Number of evaluations of the Jacobian. Is always 0 for this solver as it does not use the Jacobian.
 nlu : int
 Number of LU decompositions. Is always 0 for this solver.

References

- .. [1] J. R. Dormand, P. J. Prince, "A family of embedded Runge-Kutta formulae", Journal of Computational and Applied Mathematics, Vol. 6, No. 1, pp. 19-26, 1980.
- .. [2] L. W. Shampine, "Some Practical Runge-Kutta Formulas", Mathematics of Computation,, Vol. 46, No. 173, pp. 135-150, 1986.

Method resolution order:

```
RK45
RungeKutta
scipy.integrate._ivp.base.OdeSolver
builtins.object
```

Data and other attributes defined here:

```
A = array([[ 0.          ,  0.          ,  0.          ...8.90642272,  0...
B = array([ 0.09114583,  0.          ,  0.4492363 ,  0.65104167, -0.3223...
C = array([0.          , 0.2          , 0.3          , 0.8          , 0.88888889,...
E = array([-0.00123264,  0.          ,  0.00425277, -0...7,  0.0508638 ,...
P = array([[ 1.          , -2.85358007,  3.07174346, -...          ,  1.382...
error_estimator_order = 4
n_stages = 6
order = 5
```

 Methods inherited from RungeKutta:

```
__init__(self, fun, t0, y0, t_bound, max_step=inf, rtol=0.001, atol=1e-06, vectorized=False, first_step=None, **extraneou
```

s)

```
    Initialize self.  See help(type(self)) for accurate signature.
```

 Methods inherited from scipy.integrate._ivp.base.OdeSolver:


```

dense_output(self)
    Compute a local interpolant over the last successful step.

    Returns
    -----
    sol : `DenseOutput`
        Local interpolant over the last successful step.

step(self)
    Perform one integration step.

    Returns
    -----
    message : string or None
        Report from the solver. Typically a reason for a failure if
        `self.status` is 'failed' after the step was taken or None
        otherwise.

-----
Readonly properties inherited from scipy.integrate._ivp.base.OdeSolver:

step_size

-----
Data descriptors inherited from scipy.integrate._ivp.base.OdeSolver:

__dict__
    dictionary for instance variables (if defined)

__weakref__
    list of weak references to the object (if defined)

-----
Data and other attributes inherited from scipy.integrate._ivp.base.OdeSolver:

TOO_SMALL_STEP = 'Required step size is less than spacing between numb...

class Radau(scipy.integrate._ivp.base.OdeSolver)
| Radau(fun, t0, y0, t_bound, max_step=inf, rtol=0.001, atol=1e-06, jac=None, jac_sparsity=None, vectorized=False, first_ste
p=None, **extraneous)
|
| Implicit Runge-Kutta method of Radau IIA family of order 5.
|
| The implementation follows [1]_. The error is controlled with a
| third-order accurate embedded formula. A cubic polynomial which satisfies
| the collocation conditions is used for the dense output.

```

Parameters

`fun` : callable

Right-hand side of the system. The calling signature is `fun(t, y)`. Here `t` is a scalar, and there are two options for the ndarray `y`: It can either have shape `(n,)`; then `fun` must return array_like with shape `(n,)`. Alternatively it can have shape `(n, k)`; then `fun` must return an array_like with shape `(n, k)`, i.e., each column corresponds to a single column in `y`. The choice between the two options is determined by `vectorized` argument (see below). The vectorized implementation allows a faster approximation of the Jacobian by finite differences (required for this solver).

`t0` : float

Initial time.

`y0` : array_like, shape `(n,)`

Initial state.

`t_bound` : float

Boundary time - the integration won't continue beyond it. It also determines the direction of the integration.

`first_step` : float or None, optional

Initial step size. Default is `None` which means that the algorithm should choose.

`max_step` : float, optional

Maximum allowed step size. Default is `np.inf`, i.e., the step size is not bounded and determined solely by the solver.

`rtol, atol` : float and array_like, optional

Relative and absolute tolerances. The solver keeps the local error estimates less than `atol + rtol * abs(y)`. Here `rtol` controls a relative accuracy (number of correct digits). But if a component of `y` is approximately below `atol`, the error only needs to fall within the same `atol` threshold, and the number of correct digits is not guaranteed. If components of `y` have different scales, it might be beneficial to set different `atol` values for different components by passing array_like with shape `(n,)` for `atol`. Default values are `1e-3` for `rtol` and `1e-6` for `atol`.

`jac` : {None, array_like, sparse_matrix, callable}, optional

Jacobian matrix of the right-hand side of the system with respect to `y`, required by this method. The Jacobian matrix has shape `(n, n)` and its element `(i, j)` is equal to `d f_i / d y_j`.

There are three ways to define the Jacobian:

- * If array_like or sparse_matrix, the Jacobian is assumed to be constant.
- * If callable, the Jacobian is assumed to depend on both `t` and `y`; it will be called as `jac(t, y)` as necessary. For the 'Radau' and 'BDF' methods, the return value might be a

sparse matrix.
* If None (default), the Jacobian will be approximated by
finite differences.

It is generally recommended to provide the Jacobian rather than
relying on a finite-difference approximation.

`jac_sparsity` : {None, array_like, sparse matrix}, optional
Defines a sparsity structure of the Jacobian matrix for a
finite-difference approximation. Its shape must be (n, n). This argument
is ignored if ``jac`` is not ``None``. If the Jacobian has only few non-zero
elements in *each* row, providing the sparsity structure will greatly
speed up the computations [2]_. A zero entry means that a corresponding
element in the Jacobian is always zero. If None (default), the Jacobian
is assumed to be dense.
`vectorized` : bool, optional
Whether ``fun`` is implemented in a vectorized fashion. Default is False.

Attributes

`n` : int
Number of equations.
`status` : string
Current status of the solver: 'running', 'finished' or 'failed'.
`t_bound` : float
Boundary time.
`direction` : float
Integration direction: +1 or -1.
`t` : float
Current time.
`y` : ndarray
Current state.
`t_old` : float
Previous time. None if no steps were made yet.
`step_size` : float
Size of the last successful step. None if no steps were made yet.
`nfev` : int
Number of evaluations of the right-hand side.
`njev` : int
Number of evaluations of the Jacobian.
`nlu` : int
Number of LU decompositions.

References

.. [1] E. Hairer, G. Wanner, "Solving Ordinary Differential Equations II:
Stiff and Differential-Algebraic Problems", Sec. IV.8.
.. [2] A. Curtis, M. J. D. Powell, and J. Reid, "On the estimation of

sparse Jacobian matrices", Journal of the Institute of Mathematics and its Applications, 13, pp. 117-120, 1974.

Method resolution order:

Radau
scipy.integrate._ivp.base.OdeSolver
builtins.object

Methods defined here:

__init__(self, fun, t0, y0, t_bound, max_step=inf, rtol=0.001, atol=1e-06, jac=None, jac_sparsity=None, vectorized=False, first_step=None, **extraneous)
Initialize self. See help(type(self)) for accurate signature.

Methods inherited from scipy.integrate._ivp.base.OdeSolver:

dense_output(self)
Compute a local interpolant over the last successful step.

Returns

sol : `DenseOutput`
Local interpolant over the last successful step.

step(self)
Perform one integration step.

Returns

message : string or None
Report from the solver. Typically a reason for a failure if
`self.status` is 'failed' after the step was taken or None
otherwise.

Readonly properties inherited from scipy.integrate._ivp.base.OdeSolver:

step_size

Data descriptors inherited from scipy.integrate._ivp.base.OdeSolver:

__dict__
dictionary for instance variables (if defined)

__weakref__

list of weak references to the object (if defined)

Data and other attributes inherited from scipy.integrate._ivp.base.OdeSolver:

TOO_SMALL_STEP = 'Required step size is less than spacing between numb...

class complex_ode(ode)

complex_ode(f, jac=None)

A wrapper of ode for complex systems.

This functions similarly as `ode`, but re-maps a complex-valued equation system to a real-valued one before using the integrators.

Parameters

f : callable ``f(t, y, *f_args)``
Rhs of the equation. t is a scalar, ``y.shape == (n,)``.
``f_args`` is set by calling ``set_f_params(*args)``.
jac : callable ``jac(t, y, *jac_args)``
Jacobian of the rhs, ``jac[i,j] = d f[i] / d y[j]``.
``jac_args`` is set by calling ``set_f_params(*args)``.

Attributes

t : float
Current time.
y : ndarray
Current variable values.

Examples

For usage examples, see `ode`.

Method resolution order:

complex_ode
ode
builtins.object

Methods defined here:

__init__(self, f, jac=None)

Initialize self. See help(type(self)) for accurate signature.

integrate(self, t, step=False, relax=False)

Find y=y(t), set y as an initial condition, and return y.

Parameters

t : float

The endpoint of the integration step.

step : bool

If True, and if the integrator supports the step method, then perform a single integration step and return.

This parameter is provided in order to expose internals of the implementation, and should not be changed from its default value in most cases.

relax : bool

If True and if the integrator supports the run_relax method, then integrate until $t_1 \geq t$ and return. ``relax`` is not referenced if ``step=True``.

This parameter is provided in order to expose internals of the implementation, and should not be changed from its default value in most cases.

Returns

y : float

The integrated value at t

set_initial_value(self, y, t=0.0)

Set initial conditions $y(t) = y$.

set_integrator(self, name, **integrator_params)

Set integrator by name.

Parameters

name : str

Name of the integrator

integrator_params

Additional parameters for the integrator.

set_solout(self, solout)

Set callable to be called at every successful integration step.

Parameters

solout : callable

``solout(t, y)`` is called at each internal integrator step,

t is a scalar providing the current independent position

y is the current solution ``y.shape == (n,)``

solout should return -1 to stop integration

otherwise it should return None or 0

Readonly properties defined here:

y

Methods inherited from ode:

get_return_code(self)

Extracts the return code for the integration to enable better control
if the integration fails.

In general, a return code > 0 implies success, while a return code < 0
implies failure.

Notes

This section describes possible return codes and their meaning, for available
integrators that can be selected by `set_integrator` method.

"vode"

Return Code	Message
2	Integration successful.
-1	Excess work done on this call. (Perhaps wrong MF.)
-2	Excess accuracy requested. (Tolerances too small.)
-3	Illegal input detected. (See printed message.)
-4	Repeated error test failures. (Check all input.)
-5	Repeated convergence failures. (Perhaps bad Jacobian supplied or wrong choice of MF or tolerances.)
-6	Error weight became zero during problem. (Solution component i vanished, and ATOL or ATOL(i) = 0.)

"zvode"

Return Code	Message
2	Integration successful.
-1	Excess work done on this call. (Perhaps wrong MF.)
-2	Excess accuracy requested. (Tolerances too small.)
-3	Illegal input detected. (See printed message.)

-4 Repeated error test failures. (Check all input.)
-5 Repeated convergence failures. (Perhaps bad Jacobian
supplied or wrong choice of MF or tolerances.)
-6 Error weight became zero during problem. (Solution
component i vanished, and ATOL or ATOL(i) = 0.)

=====

"dopri5"

=====

Return Code	Message
-------------	---------

=====

1	Integration successful.
2	Integration successful (interrupted by solout).
-1	Input is not consistent.
-2	Larger nsteps is needed.
-3	Step size becomes too small.
-4	Problem is probably stiff (interrupted).

=====

"dop853"

=====

Return Code	Message
-------------	---------

=====

1	Integration successful.
2	Integration successful (interrupted by solout).
-1	Input is not consistent.
-2	Larger nsteps is needed.
-3	Step size becomes too small.
-4	Problem is probably stiff (interrupted).

=====

"lsoda"

=====

Return Code	Message
-------------	---------

=====

2	Integration successful.
-1	Excess work done on this call (perhaps wrong Dfun type).
-2	Excess accuracy requested (tolerances too small).
-3	Illegal input detected (internal error).
-4	Repeated error test failures (internal error).
-5	Repeated convergence failures (perhaps bad Jacobian or tolerances).
-6	Error weight became zero during problem.
-7	Internal workspace insufficient to finish (internal error).

=====


```

set_f_params(self, *args)
    Set extra parameters for user-supplied function f.

set_jac_params(self, *args)
    Set extra parameters for user-supplied function jac.

successful(self)
    Check if integration was successful.

```

Data descriptors inherited from ode:

```

__dict__
    dictionary for instance variables (if defined)

__weakref__
    list of weak references to the object (if defined)

```

```

class ode(builtins.object)
    ode(f, jac=None)

```

A generic interface class to numeric integrators.

Solve an equation system :math:`y'(t) = f(t,y)` with (optional) ``jac = df/dy``.

Note: The first two arguments of ``f(t, y, ...)`` are in the opposite order of the arguments in the system definition function used by `scipy.integrate.odeint`.

Parameters

```

f : callable ``f(t, y, *f_args)``
    Right-hand side of the differential equation. t is a scalar,
    ``y.shape == (n,)``.
    ``f_args`` is set by calling ``set_f_params(*args)``.
    `f` should return a scalar, array or list (not a tuple).

jac : callable ``jac(t, y, *jac_args)`` , optional
    Jacobian of the right-hand side, ``jac[i,j] = d f[i] / d y[j]``.
    ``jac_args`` is set by calling ``set_jac_params(*args)``.

```

Attributes

```

t : float
    Current time.

y : ndarray
    Current variable values.

```

See also

odeint : an integrator with a simpler interface based on lsoda from ODEPACK

quad : for finding the area under a curve

Notes

Available integrators are listed below. They can be selected using the ``set_integrator`` method.

"vode"

Real-valued Variable-coefficient Ordinary Differential Equation solver, with fixed-leading-coefficient implementation. It provides implicit Adams method (for non-stiff problems) and a method based on backward differentiation formulas (BDF) (for stiff problems).

Source: <http://www.netlib.org/ode/vode.f>

.. warning::

This integrator is not re-entrant. You cannot have two ``ode`` instances using the "vode" integrator at the same time.

This integrator accepts the following parameters in ``set_integrator`` method of the ``ode`` class:

- atol : float or sequence
absolute tolerance for solution
- rtol : float or sequence
relative tolerance for solution
- lband : None or int
- uband : None or int
Jacobian band width, `jac[i,j] != 0` for `i-lband <= j <= i+uband`.
Setting these requires your `jac` routine to return the jacobian in packed format, `jac_packed[i-j+uband, j] = jac[i,j]`. The dimension of the matrix must be `(lband+uband+1, len(y))`.
- method: 'adams' or 'bdf'
Which solver to use, Adams (non-stiff) or BDF (stiff)
- with_jacobian : bool
This option is only considered when the user has not supplied a Jacobian function and has not indicated (by setting either band) that the Jacobian is banded. In this case, ``with_jacobian`` specifies whether the iteration method of the ODE solver's correction step is chord iteration with an internally generated full Jacobian or functional iteration with no Jacobian.

- nsteps : int
Maximum number of (internally defined) steps allowed during one call to the solver.
- first_step : float
- min_step : float
- max_step : float
Limits for the step sizes used by the integrator.
- order : int
Maximum order used by the integrator,
order <= 12 for Adams, <= 5 for BDF.

"zvode"

Complex-valued Variable-coefficient Ordinary Differential Equation solver, with fixed-leading-coefficient implementation. It provides implicit Adams method (for non-stiff problems) and a method based on backward differentiation formulas (BDF) (for stiff problems).

Source: <http://www.netlib.org/ode/zvode.f>

.. warning::

This integrator is not re-entrant. You cannot have two `ode` instances using the "zvode" integrator at the same time.

This integrator accepts the same parameters in `set_integrator` as the "vode" solver.

.. note::

When using ZVODE for a stiff system, it should only be used for the case in which the function f is analytic, that is, when each $f(i)$ is an analytic function of each $y(j)$. Analyticity means that the partial derivative $df(i)/dy(j)$ is a unique complex number, and this fact is critical in the way ZVODE solves the dense or banded linear systems that arise in the stiff case. For a complex stiff ODE system in which f is not analytic, ZVODE is likely to have convergence failures, and for this problem one should instead use DVODE on the equivalent real system (in the real and imaginary parts of y).

"lsoda"

Real-valued Variable-coefficient Ordinary Differential Equation solver, with fixed-leading-coefficient implementation. It provides automatic method switching between implicit Adams method (for non-stiff problems) and a method based on backward differentiation formulas (BDF) (for stiff problems).

Source: <http://www.netlib.org/odepack>

.. warning::

This integrator is not re-entrant. You cannot have two `ode` instances using the "lsoda" integrator at the same time.

This integrator accepts the following parameters in `set_integrator` method of the `ode` class:

- atol : float or sequence
absolute tolerance for solution
- rtol : float or sequence
relative tolerance for solution
- lband : None or int
- uband : None or int
Jacobian band width, jac[i,j] != 0 for i-lband <= j <= i+uband.
Setting these requires your jac routine to return the jacobian in packed format, jac_packed[i-j+uband, j] = jac[i,j].
- with_jacobian : bool
Not used.
- nsteps : int
Maximum number of (internally defined) steps allowed during one call to the solver.
- first_step : float
- min_step : float
- max_step : float
Limits for the step sizes used by the integrator.
- max_order_ns : int
Maximum order used in the nonstiff case (default 12).
- max_order_s : int
Maximum order used in the stiff case (default 5).
- max_hnil : int
Maximum number of messages reporting too small step size ($t + h = t$) (default 0)
- ixpr : int
Whether to generate extra printing at method switches (default False).

"dopri5"

This is an explicit runge-kutta method of order (4)5 due to Dormand & Prince (with stepsize control and dense output).

Authors:

E. Hairer and G. Wanner

Universite de Geneve, Dept. de Mathematiques
CH-1211 Geneve 24, Switzerland
e-mail: ernst.hairer@math.unige.ch, gerhard.wanner@math.unige.ch

This code is described in [HNW93]_.

This integrator accepts the following parameters in `set_integrator()` method of the ode class:

- `atol` : float or sequence
absolute tolerance for solution
- `rtol` : float or sequence
relative tolerance for solution
- `nsteps` : int
Maximum number of (internally defined) steps allowed during one call to the solver.
- `first_step` : float
- `max_step` : float
- `safety` : float
Safety factor on new step selection (default 0.9)
- `ifactor` : float
- `dfactor` : float
Maximum factor to increase/decrease step size by in one step
- `beta` : float
Beta parameter for stabilised step size control.
- `verbosity` : int
Switch for printing messages (< 0 for no messages).

"dop853"

This is an explicit runge-kutta method of order 8(5,3) due to Dormand & Prince (with stepsize control and dense output).

Options and references the same as "dopri5".

Examples

A problem to integrate and the corresponding jacobian:

```
>>> from scipy.integrate import ode
>>>
>>> y0, t0 = [1.0j, 2.0], 0
>>>
>>> def f(t, y, arg1):
...     return [1j*arg1*y[0] + y[1], -arg1*y[1]**2]
>>> def jac(t, y, arg1):
```

```
...     return [[1j*arg1, 1], [0, -arg1*2*y[1]]]
```

The integration:

```
>>> r = ode(f, jac).set_integrator('zvode', method='bdf')
>>> r.set_initial_value(y0, t0).set_f_params(2.0).set_jac_params(2.0)
>>> t1 = 10
>>> dt = 1
>>> while r.successful() and r.t < t1:
...     print(r.t+dt, r.integrate(r.t+dt))
1 [-0.71038232+0.23749653j  0.40000271+0.j          ]
2.0 [0.19098503-0.52359246j  0.22222356+0.j          ]
3.0 [0.47153208+0.52701229j  0.15384681+0.j          ]
4.0 [-0.61905937+0.30726255j  0.11764744+0.j          ]
5.0 [0.02340997-0.61418799j  0.09523835+0.j          ]
6.0 [0.58643071+0.339819j    0.08000018+0.j          ]
7.0 [-0.52070105+0.44525141j  0.06896565+0.j          ]
8.0 [-0.15986733-0.61234476j  0.06060616+0.j          ]
9.0 [0.64850462+0.15048982j  0.05405414+0.j          ]
10.0 [-0.38404699+0.56382299j  0.04878055+0.j          ]
```

References

.. [HNW93] E. Hairer, S.P. Norsett and G. Wanner, Solving Ordinary
Differential Equations i. Nonstiff Problems. 2nd edition.
Springer Series in Computational Mathematics,
Springer-Verlag (1993)

Methods defined here:

`__init__(self, f, jac=None)`
Initialize self. See help(type(self)) for accurate signature.

`get_return_code(self)`
Extracts the return code for the integration to enable better control
if the integration fails.

In general, a return code > 0 implies success, while a return code < 0
implies failure.

Notes

This section describes possible return codes and their meaning, for available
integrators that can be selected by ``set_integrator`` method.

"vode"

```

=====
Return Code  Message
=====
2           Integration successful.
-1          Excess work done on this call. (Perhaps wrong MF.)
-2          Excess accuracy requested. (Tolerances too small.)
-3          Illegal input detected. (See printed message.)
-4          Repeated error test failures. (Check all input.)
-5          Repeated convergence failures. (Perhaps bad Jacobian
            supplied or wrong choice of MF or tolerances.)
-6          Error weight became zero during problem. (Solution
            component i vanished, and ATOL or ATOL(i) = 0.)
=====

```

"zvode"

```

=====
Return Code  Message
=====
2           Integration successful.
-1          Excess work done on this call. (Perhaps wrong MF.)
-2          Excess accuracy requested. (Tolerances too small.)
-3          Illegal input detected. (See printed message.)
-4          Repeated error test failures. (Check all input.)
-5          Repeated convergence failures. (Perhaps bad Jacobian
            supplied or wrong choice of MF or tolerances.)
-6          Error weight became zero during problem. (Solution
            component i vanished, and ATOL or ATOL(i) = 0.)
=====

```

"dopri5"

```

=====
Return Code  Message
=====
1           Integration successful.
2           Integration successful (interrupted by solout).
-1          Input is not consistent.
-2          Larger nsteps is needed.
-3          Step size becomes too small.
-4          Problem is probably stiff (interrupted).
=====

```

"dop853"

```

=====
Return Code  Message

```

=====

1 Integration successful.
2 Integration successful (interrupted by solout).
-1 Input is not consistent.
-2 Larger nsteps is needed.
-3 Step size becomes too small.
-4 Problem is probably stiff (interrupted).

=====

"lsoda"

=====

Return Code Message

=====

2 Integration successful.
-1 Excess work done on this call (perhaps wrong Dfun type).
-2 Excess accuracy requested (tolerances too small).
-3 Illegal input detected (internal error).
-4 Repeated error test failures (internal error).
-5 Repeated convergence failures (perhaps bad Jacobian or tolerances).
-6 Error weight became zero during problem.
-7 Internal workspace insufficient to finish (internal error).

=====

integrate(self, t, step=False, relax=False)

Find $y=y(t)$, set y as an initial condition, and return y .

Parameters

t : float

The endpoint of the integration step.

step : bool

If True, and if the integrator supports the step method,
then perform a single integration step and return.

This parameter is provided in order to expose internals of
the implementation, and should not be changed from its default
value in most cases.

relax : bool

If True and if the integrator supports the run_relax method,
then integrate until $t_1 \geq t$ and return. ``relax`` is not
referenced if ``step=True``.

This parameter is provided in order to expose internals of
the implementation, and should not be changed from its default
value in most cases.

Returns

```

    y : float
        The integrated value at t

set_f_params(self, *args)
    Set extra parameters for user-supplied function f.

set_initial_value(self, y, t=0.0)
    Set initial conditions  $y(t) = y$ .

set_integrator(self, name, **integrator_params)
    Set integrator by name.

    Parameters
    -----
    name : str
        Name of the integrator.
    integrator_params
        Additional parameters for the integrator.

set_jac_params(self, *args)
    Set extra parameters for user-supplied function jac.

set_solout(self, solout)
    Set callable to be called at every successful integration step.

    Parameters
    -----
    solout : callable
        ``solout(t, y)`` is called at each internal integrator step,
        t is a scalar providing the current independent position
        y is the current solution ``y.shape == (n,)``
        solout should return -1 to stop integration
        otherwise it should return None or 0

successful(self)
    Check if integration was successful.

-----
Readonly properties defined here:

y

-----
Data descriptors defined here:

__dict__
    dictionary for instance variables (if defined)

```

```
|  
|  
|   __weakref__  
|       list of weak references to the object (if defined)
```

FUNCTIONS

```
cumtrapz(y, x=None, dx=1.0, axis=-1, initial=None)  
    `An alias of `cumulative_trapezoid`.
```

`cumtrapz` is kept for backwards compatibility. For new code, prefer
`cumulative_trapezoid` instead.

```
cumulative_trapezoid(y, x=None, dx=1.0, axis=-1, initial=None)  
    Cumulatively integrate y(x) using the composite trapezoidal rule.
```

Parameters

y : array_like
 Values to integrate.
x : array_like, optional
 The coordinate to integrate along. If None (default), use spacing `dx`
 between consecutive elements in `y`.
dx : float, optional
 Spacing between elements of `y`. Only used if `x` is None.
axis : int, optional
 Specifies the axis to cumulate. Default is -1 (last axis).
initial : scalar, optional
 If given, insert this value at the beginning of the returned result.
 Typically this value should be 0. Default is None, which means no
 value at ``x[0]`` is returned and `res` has one element less than `y`
 along the axis of integration.

Returns

res : ndarray
 The result of cumulative integration of `y` along `axis`.
 If `initial` is None, the shape is such that the axis of integration
 has one less value than `y`. If `initial` is given, the shape is equal
 to that of `y`.

See Also

numpy.cumsum, numpy.cumprod
quad: adaptive quadrature using QUADPACK
romberg: adaptive Romberg quadrature
quadrature: adaptive Gaussian quadrature
fixed_quad: fixed-order Gaussian quadrature
dblquad: double integrals

tplquad: triple integrals
romb: integrators for sampled data
ode: ODE integrators
odeint: ODE integrators

Examples

```
>>> from scipy import integrate
>>> import matplotlib.pyplot as plt

>>> x = np.linspace(-2, 2, num=20)
>>> y = x
>>> y_int = integrate.cumulative_trapezoid(y, x, initial=0)
>>> plt.plot(x, y_int, 'ro', x, y[0] + 0.5 * x**2, 'b-')
>>> plt.show()
```

dblquad(func, a, b, gfun, hfun, args=(), epsabs=1.49e-08, epsrel=1.49e-08)
Compute a double integral.

Return the double (definite) integral of ``func(y, x)`` from ``x = a..b``
and ``y = gfun(x)..hfun(x)``.

Parameters

func : callable

A Python function or method of at least two variables: y must be the
first argument and x the second argument.

a, b : float

The limits of integration in x: ``a` < `b`

gfun : callable or float

The lower boundary curve in y which is a function taking a single
floating point argument (x) and returning a floating point result
or a float indicating a constant boundary curve.

hfun : callable or float

The upper boundary curve in y (same requirements as ``gfun``).

args : sequence, optional

Extra arguments to pass to ``func``.

epsabs : float, optional

Absolute tolerance passed directly to the inner 1-D quadrature
integration. Default is 1.49e-8. ``dblquad`` tries to obtain
an accuracy of ``abs(i-result) <= max(epsabs, epsrel*abs(i))``
where ``i`` = inner integral of ``func(y, x)`` from ``gfun(x)``
to ``hfun(x)`` , and ``result`` is the numerical approximation.
See ``epsrel`` below.

epsrel : float, optional

Relative tolerance of the inner 1-D integrals. Default is 1.49e-8.
If ``epsabs <= 0`` , ``epsrel`` must be greater than both 5e-29

and ``50 * (machine epsilon)``. See `epsabs` above.

Returns

y : float

The resultant integral.

abserr : float

An estimate of the error.

See also

quad : single integral

tplquad : triple integral

nquad : N-dimensional integrals

fixed_quad : fixed-order Gaussian quadrature

quadrature : adaptive Gaussian quadrature

odeint : ODE integrator

ode : ODE integrator

simpson : integrator for sampled data

romb : integrator for sampled data

scipy.special : for coefficients and roots of orthogonal polynomials

Examples

Compute the double integral of ``x * y**2`` over the box
``x`` ranging from 0 to 2 and ``y`` ranging from 0 to 1.

```
>>> from scipy import integrate
```

```
>>> f = lambda y, x: x*y**2
```

```
>>> integrate.dblquad(f, 0, 2, lambda x: 0, lambda x: 1)
(0.6666666666666667, 7.401486830834377e-15)
```

```
fixed_quad(func, a, b, args=(), n=5)
```

Compute a definite integral using fixed-order Gaussian quadrature.

Integrate `func` from `a` to `b` using Gaussian quadrature of
order `n`.

Parameters

func : callable

A Python function or method to integrate (must accept vector inputs).

If integrating a vector-valued function, the returned array must have

shape ``(..., len(x))``.

a : float

Lower limit of integration.

```

b : float
    Upper limit of integration.
args : tuple, optional
    Extra arguments to pass to function, if any.
n : int, optional
    Order of quadrature integration. Default is 5.

Returns
-----
val : float
    Gaussian quadrature approximation to the integral
none : None
    Statically returned value of None

See Also
-----
quad : adaptive quadrature using QUADPACK
dblquad : double integrals
tplquad : triple integrals
romberg : adaptive Romberg quadrature
quadrature : adaptive Gaussian quadrature
romb : integrators for sampled data
simpson : integrators for sampled data
cumulative_trapezoid : cumulative integration for sampled data
ode : ODE integrator
odeint : ODE integrator

Examples
-----
>>> from scipy import integrate
>>> f = lambda x: x**8
>>> integrate.fixed_quad(f, 0.0, 1.0, n=4)
(0.1110884353741496, None)
>>> integrate.fixed_quad(f, 0.0, 1.0, n=5)
(0.1111111111111102, None)
>>> print(1/9.0) # analytical result
0.1111111111111111

>>> integrate.fixed_quad(np.cos, 0.0, np.pi/2, n=4)
(0.9999999771971152, None)
>>> integrate.fixed_quad(np.cos, 0.0, np.pi/2, n=5)
(1.000000000039565, None)
>>> np.sin(np.pi/2)-np.sin(0) # analytical result
1.0

newton_cotes(rn, equal=0)

```

Return weights and error coefficient for Newton-Cotes integration.

Suppose we have (N+1) samples of f at the positions x_0, x_1, \dots, x_N . Then an N-point Newton-Cotes formula for the integral between x_0 and x_N is:

$$\int_{x_0}^{x_N} f(x) dx = \Delta x \sum_{i=0}^N a_i f(x_i) + B_N (\Delta x)^{N+2} f^{(N+1)}(\xi)$$

where $\xi \in [x_0, x_N]$
and $\Delta x = \frac{x_N - x_0}{N}$ is the average samples spacing.

If the samples are equally-spaced and N is even, then the error term is $B_N (\Delta x)^{N+3} f^{(N+2)}(\xi)$.

Parameters

rn : int

The integer order for equally-spaced data or the relative positions of the samples with the first sample at 0 and the last at N, where N+1 is the length of `rn`. N is the order of the Newton-Cotes integration.

equal : int, optional

Set to 1 to enforce equally spaced data.

Returns

an : ndarray

1-D array of weights to apply to the function at the provided sample positions.

B : float

Error coefficient.

Examples

Compute the integral of sin(x) in $[0, \pi]$:

```
>>> from scipy.integrate import newton_cotes
>>> def f(x):
...     return np.sin(x)
>>> a = 0
>>> b = np.pi
>>> exact = 2
>>> for N in [2, 4, 6, 8, 10]:
...     x = np.linspace(a, b, N + 1)
...     an, B = newton_cotes(N, 1)
...     dx = (b - a) / N
...     quad = dx * np.sum(an * f(x))
```

```

...     error = abs(quad - exact)
...     print('{:2d}  {:10.9f}  {:.5e}'.format(N, quad, error))
...
2    2.094395102    9.43951e-02
4    1.998570732    1.42927e-03
6    2.000017814    1.78136e-05
8    1.999999835    1.64725e-07
10   2.000000001    1.14677e-09

```

Notes

Normally, the Newton-Cotes rules are used on smaller integration regions and a composite rule is used to return the total integral.

`nquad(func, ranges, args=None, opts=None, full_output=False)`
 Integration over multiple variables.

Wraps `quad` to enable integration over multiple variables. Various options allow improved integration of discontinuous functions, as well as the use of weighted integration, and generally finer control of the integration process.

Parameters

`func` : {callable, `scipy.LowLevelCallable`}
 The function to be integrated. Has arguments of ```x0, ... xn```, ```t0, ... tm```, where integration is carried out over ```x0, ... xn```, which must be floats. Where ```t0, ... tm``` are extra arguments passed in `args`.
 Function signature should be ```func(x0, x1, ..., xn, t0, t1, ..., tm)```.
 Integration is carried out in order. That is, integration over ```x0``` is the innermost integral, and ```xn``` is the outermost.

If the user desires improved integration performance, then ```f``` may be a ```scipy.LowLevelCallable``` with one of the signatures::

```

double func(int n, double *xx)
double func(int n, double *xx, void *user_data)

```

where ```n``` is the number of variables and args. The ```xx``` array contains the coordinates and extra arguments. ```user_data``` is the data contained in the ```scipy.LowLevelCallable```.

`ranges` : iterable object

Each element of `ranges` may be either a sequence of 2 numbers, or else a callable that returns such a sequence. ```ranges[0]``` corresponds to integration over `x0`, and so on. If an element of `ranges` is a callable, then it will be called with all of the integration arguments available,

as well as any parametric arguments. e.g., if
`func = f(x0, x1, x2, t0, t1)`, then `ranges[0]` may be defined as
either `(a, b)` or else as `(a, b) = range0(x1, x2, t0, t1)`.
args : iterable object, optional
Additional arguments `t0, ..., tn`, required by `func`, `ranges`, and
`opts`.
opts : iterable object or dict, optional
Options to be passed to `quad`. May be empty, a dict, or
a sequence of dicts or functions that return a dict. If empty, the
default options from `scipy.integrate.quad` are used. If a dict, the same
options are used for all levels of integration. If a sequence, then each
element of the sequence corresponds to a particular integration. e.g.,
`opts[0]` corresponds to integration over `x0`, and so on. If a callable,
the signature must be the same as for `ranges`. The available
options together with their default values are:

- `epsabs` = 1.49e-08
- `epsrel` = 1.49e-08
- `limit` = 50
- `points` = None
- `weight` = None
- `wvar` = None
- `wopts` = None

For more information on these options, see `quad` and `quad_explain`.

full_output : bool, optional
Partial implementation of `full_output` from `scipy.integrate.quad`.
The number of integrand function evaluations `neval` can be obtained
by setting `full_output=True` when calling `nquad`.

Returns

result : float

The result of the integration.

abserr : float

The maximum of the estimates of the absolute error in the various
integration results.

out_dict : dict, optional

A dict containing additional information on the integration.

See Also

`quad` : 1-D numerical integration

`dblquad`, `tplquad` : double and triple integrals

`fixed_quad` : fixed-order Gaussian quadrature

`quadrature` : adaptive Gaussian quadrature

Examples

```
>>> from scipy import integrate
>>> func = lambda x0,x1,x2,x3 : x0**2 + x1*x2 - x3**3 + np.sin(x0) + (
...     1 if (x0-.2*x3-.5-.25*x1>0) else 0)
>>> def opts0(*args, **kwargs):
...     return {'points':[0.2*args[2] + 0.5 + 0.25*args[0]]}
>>> integrate.nquad(func, [[0,1], [-1,1], [.13,.8], [-.15,1]],
...     opts=[opts0,{}, {}, {}], full_output=True)
(1.5267454070738633, 2.9437360001402324e-14, {'neval': 388962})

>>> scale = .1
>>> def func2(x0, x1, x2, x3, t0, t1):
...     return x0*x1*x3**2 + np.sin(x2) + 1 + (1 if x0+t1*x1-t0>0 else 0)
>>> def lim0(x1, x2, x3, t0, t1):
...     return [scale * (x1**2 + x2 + np.cos(x3)*t0*t1 + 1) - 1,
...             scale * (x1**2 + x2 + np.cos(x3)*t0*t1 + 1) + 1]
>>> def lim1(x2, x3, t0, t1):
...     return [scale * (t0*x2 + t1*x3) - 1,
...             scale * (t0*x2 + t1*x3) + 1]
>>> def lim2(x3, t0, t1):
...     return [scale * (x3 + t0**2*t1**3) - 1,
...             scale * (x3 + t0**2*t1**3) + 1]
>>> def lim3(t0, t1):
...     return [scale * (t0+t1) - 1, scale * (t0+t1) + 1]
>>> def opts0(x1, x2, x3, t0, t1):
...     return {'points' : [t0 - t1*x1]}
>>> def opts1(x2, x3, t0, t1):
...     return {}
>>> def opts2(x3, t0, t1):
...     return {}
>>> def opts3(t0, t1):
...     return {}
>>> integrate.nquad(func2, [lim0, lim1, lim2, lim3], args=(0,0),
...     opts=[opts0, opts1, opts2, opts3])
(25.066666666666666, 2.7829590483937256e-13)
```

odeint(func, y0, t, args=(), Dfun=None, col_deriv=0, full_output=0, ml=None, mu=None, rtol=None, atol=None, tcrit=None, h0=0.0, hmax=0.0, hmin=0.0, ixpr=0, mxstep=0, mxhnil=0, mxordn=12, mxords=5, printmessg=0, tfirst=False)
Integrate a system of ordinary differential equations.

.. note:: For new code, use `scipy.integrate.solve_ivp` to solve a differential equation.

Solve a system of ordinary differential equations using lsoda from the FORTRAN library odepack.

Solves the initial value problem for stiff or non-stiff systems of first order ode-s::

$dy/dt = \text{func}(y, t, \dots)$ [or $\text{func}(t, y, \dots)$]

where y can be a vector.

.. note:: By default, the required order of the first two arguments of ``func`` are in the opposite order of the arguments in the system definition function used by the ``scipy.integrate.ode`` class and the function ``scipy.integrate.solve_ivp``. To use a function with the signature ``func(t, y, ...)``, the argument ``tfirst`` must be set to ``True``.

Parameters

`func` : callable(y, t, \dots) or callable(t, y, \dots)

Computes the derivative of y at t .

If the signature is ``callable(t, y, ...)``, then the argument ``tfirst`` must be set ``True``.

`y0` : array

Initial condition on y (can be a vector).

`t` : array

A sequence of time points for which to solve for y . The initial value point should be the first element of this sequence.

This sequence must be monotonically increasing or monotonically decreasing; repeated values are allowed.

`args` : tuple, optional

Extra arguments to pass to function.

`Dfun` : callable(y, t, \dots) or callable(t, y, \dots)

Gradient (Jacobian) of ``func``.

If the signature is ``callable(t, y, ...)``, then the argument ``tfirst`` must be set ``True``.

`col_deriv` : bool, optional

True if ``Dfun`` defines derivatives down columns (faster), otherwise ``Dfun`` should define derivatives across rows.

`full_output` : bool, optional

True if to return a dictionary of optional outputs as the second output

`printmessg` : bool, optional

Whether to print the convergence message

`tfirst`: bool, optional

If True, the first two arguments of ``func`` (and ``Dfun``, if given) must ``t, y`` instead of the default ``y, t``.

.. versionadded:: 1.1.0

Returns

y : array, shape (len(t), len(y0))

Array containing the value of y for each desired time in t,
with the initial value `y0` in the first row.

infodict : dict, only returned if full_output == True

Dictionary containing additional output information

=====	=====
key	meaning
=====	=====
'hu'	vector of step sizes successfully used for each time step
'tcur'	vector with the value of t reached for each time step (will always be at least as large as the input times)
'tolsf'	vector of tolerance scale factors, greater than 1.0, computed when a request for too much accuracy was detected
'tsw'	value of t at the time of the last method switch (given for each time step)
'nst'	cumulative number of time steps
'nfe'	cumulative number of function evaluations for each time step
'nje'	cumulative number of jacobian evaluations for each time step
'nqu'	a vector of method orders for each successful step
'imxr'	index of the component of largest magnitude in the weighted local error vector (e / ewt) on an error return, -1 otherwise
'lenrw'	the length of the double work array required
'leniw'	the length of integer work array required
'mused'	a vector of method indicators for each successful time step: 1: adams (nonstiff), 2: bdf (stiff)
=====	=====

Other Parameters

ml, mu : int, optional

If either of these are not None or non-negative, then the
Jacobian is assumed to be banded. These give the number of
lower and upper non-zero diagonals in this banded matrix.
For the banded case, `Dfun` should return a matrix whose
rows contain the non-zero bands (starting with the lowest diagonal).
Thus, the return matrix `jac` from `Dfun` should have shape
`(ml + mu + 1, len(y0))` when `ml >= 0` or `mu >= 0`.
The data in `jac` must be stored such that `jac[i - j + mu, j]`
holds the derivative of the `i`th equation with respect to the `j`th
state variable. If `col_deriv` is True, the transpose of this
`jac` must be returned.

rtol, atol : float, optional

The input parameters `rtol` and `atol` determine the error

control performed by the solver. The solver will control the vector, e , of estimated local errors in y , according to an inequality of the form $\text{max-norm of } (e / \text{ewt}) \leq 1$, where ewt is a vector of positive error weights computed as $\text{ewt} = \text{rtol} * \text{abs}(y) + \text{atol}$. rtol and atol can be either vectors the same length as y or scalars. Defaults to $1.49012\text{e-}8$.

tcrit : ndarray, optional
Vector of critical points (e.g., singularities) where integration care should be taken.

h0 : float, (0: solver-determined), optional
The step size to be attempted on the first step.

hmax : float, (0: solver-determined), optional
The maximum absolute step size allowed.

hmin : float, (0: solver-determined), optional
The minimum absolute step size allowed.

ixpr : bool, optional
Whether to generate extra printing at method switches.

mxstep : int, (0: solver-determined), optional
Maximum number of (internally defined) steps allowed for each integration point in t .

mxhnil : int, (0: solver-determined), optional
Maximum number of messages printed.

mxordn : int, (0: solver-determined), optional
Maximum order to be allowed for the non-stiff (Adams) method.

mxords : int, (0: solver-determined), optional
Maximum order to be allowed for the stiff (BDF) method.

See Also

solve_ivp : solve an initial value problem for a system of ODEs

ode : a more object-oriented integrator based on VODE

quad : for finding the area under a curve

Examples

The second order differential equation for the angle θ of a pendulum acted on by gravity with friction can be written::

$$\theta''(t) + b\theta'(t) + c\sin(\theta(t)) = 0$$

where b and c are positive constants, and a prime (') denotes a derivative. To solve this equation with `odeint`, we must first convert it to a system of first order equations. By defining the angular velocity $\omega(t) = \theta'(t)$, we obtain the system::

$$\theta'(t) = \omega(t)$$

$$\omega'(t) = -b\omega(t) - c\sin(\theta(t))$$

Let y be the vector $[\theta, \omega]$. We implement this system in Python as:

```
>>> def pend(y, t, b, c):
...     theta, omega = y
...     dydt = [omega, -b*omega - c*np.sin(theta)]
...     return dydt
...
```

We assume the constants are $b = 0.25$ and $c = 5.0$:

```
>>> b = 0.25
>>> c = 5.0
```

For initial conditions, we assume the pendulum is nearly vertical with $\theta(0) = \pi - 0.1$, and is initially at rest, so $\omega(0) = 0$. Then the vector of initial conditions is

```
>>> y0 = [np.pi - 0.1, 0.0]
```

We will generate a solution at 101 evenly spaced samples in the interval $0 \leq t \leq 10$. So our array of times is:

```
>>> t = np.linspace(0, 10, 101)
```

Call `odeint` to generate the solution. To pass the parameters b and c to `pend`, we give them to `odeint` using the `args` argument.

```
>>> from scipy.integrate import odeint
>>> sol = odeint(pend, y0, t, args=(b, c))
```

The solution is an array with shape (101, 2). The first column is $\theta(t)$, and the second is $\omega(t)$. The following code plots both components.

```
>>> import matplotlib.pyplot as plt
>>> plt.plot(t, sol[:, 0], 'b', label='theta(t)')
>>> plt.plot(t, sol[:, 1], 'g', label='omega(t)')
>>> plt.legend(loc='best')
>>> plt.xlabel('t')
>>> plt.grid()
>>> plt.show()
```

```
quad(func, a, b, args=(), full_output=0, epsabs=1.49e-08, epsrel=1.49e-08, limit=50, points=None, weight=None, wvar=None, wopt
```

```
s=None, maxp1=50, limlst=50)
Compute a definite integral.
```

Integrate func from `a` to `b` (possibly infinite interval) using a technique from the Fortran library QUADPACK.

Parameters

func : {function, scipy.LowLevelCallable}

A Python function or method to integrate. If `func` takes many arguments, it is integrated along the axis corresponding to the first argument.

If the user desires improved integration performance, then `f` may be a `scipy.LowLevelCallable` with one of the signatures::

```
double func(double x)
double func(double x, void *user_data)
double func(int n, double *xx)
double func(int n, double *xx, void *user_data)
```

The ``user_data`` is the data contained in the `scipy.LowLevelCallable`. In the call forms with ``xx``, ``n`` is the length of the ``xx`` array which contains ``xx[0] == x`` and the rest of the items are numbers contained in the ``args`` argument of quad.

In addition, certain ctypes call signatures are supported for backward compatibility, but those should not be used in new code.

a : float

Lower limit of integration (use -numpy.inf for -infinity).

b : float

Upper limit of integration (use numpy.inf for +infinity).

args : tuple, optional

Extra arguments to pass to `func`.

full_output : int, optional

Non-zero to return a dictionary of integration information.

If non-zero, warning messages are also suppressed and the message is appended to the output tuple.

Returns

y : float

The integral of func from `a` to `b`.

abserr : float

An estimate of the absolute error in the result.

infodict : dict

A dictionary containing additional information.

Run `scipy.integrate.quad_explain()` for more information.

message

A convergence message.

explain

Appended only with 'cos' or 'sin' weighting and infinite integration limits, it contains an explanation of the codes in `infodict['ierlst']`

Other Parameters

`epsabs` : float or int, optional

Absolute error tolerance. Default is 1.49e-8. ``quad`` tries to obtain an accuracy of ``abs(i-result) <= max(epsabs, epsrel*abs(i))`` where ``i`` = integral of ``func`` from ``a`` to ``b``, and ``result`` is the numerical approximation. See ``epsrel`` below.

`epsrel` : float or int, optional

Relative error tolerance. Default is 1.49e-8.

If ``epsabs <= 0``, ``epsrel`` must be greater than both 5e-29 and ``50 * (machine epsilon)``. See ``epsabs`` above.

`limit` : float or int, optional

An upper bound on the number of subintervals used in the adaptive algorithm.

`points` : (sequence of floats,ints), optional

A sequence of break points in the bounded integration interval where local difficulties of the integrand may occur (e.g., singularities, discontinuities). The sequence does not have to be sorted. Note that this option cannot be used in conjunction with ``weight``.

`weight` : float or int, optional

String indicating weighting function. Full explanation for this and the remaining arguments can be found below.

`wvar` : optional

Variables for use with weighting functions.

`wopts` : optional

Optional input for reusing Chebyshev moments.

`maxpl` : float or int, optional

An upper bound on the number of Chebyshev moments.

`limlst` : int, optional

Upper bound on the number of cycles (≥ 3) for use with a sinusoidal weighting and an infinite end-point.

See Also

`dblquad` : double integral

`tplquad` : triple integral

`nquad` : n-dimensional integrals (uses ``quad`` recursively)

`fixed_quad` : fixed-order Gaussian quadrature

quadrature : adaptive Gaussian quadrature
odeint : ODE integrator
ode : ODE integrator
simpson : integrator for sampled data
romb : integrator for sampled data
scipy.special : for coefficients and roots of orthogonal polynomials

Notes

****Extra information for quad() inputs and outputs****

If full_output is non-zero, then the third output argument (infodict) is a dictionary with entries as tabulated below. For infinite limits, the range is transformed to (0,1) and the optional outputs are given with respect to this transformed range. Let M be the input argument limit and let K be infodict['last']. The entries are:

'neval'

The number of function evaluations.

'last'

The number, K, of subintervals produced in the subdivision process.

'alist'

A rank-1 array of length M, the first K elements of which are the left end points of the subintervals in the partition of the integration range.

'blist'

A rank-1 array of length M, the first K elements of which are the right end points of the subintervals.

'rlist'

A rank-1 array of length M, the first K elements of which are the integral approximations on the subintervals.

'elist'

A rank-1 array of length M, the first K elements of which are the moduli of the absolute error estimates on the subintervals.

'iord'

A rank-1 integer array of length M, the first L elements of which are pointers to the error estimates over the subintervals with $L=K$ if $K \leq M/2+2$ or $L=M+1-K$ otherwise. Let I be the sequence `infodict['iord']` and let E be the sequence `infodict['elist']`. Then `E[I[1]], ..., E[I[L]]` forms a decreasing sequence.

If the input argument points is provided (i.e., it is not None), the following additional outputs are placed in the output dictionary. Assume the points sequence is of length P.

'pts'
 A rank-1 array of length P+2 containing the integration limits and the break points of the intervals in ascending order. This is an array giving the subintervals over which integration will occur.

'level'
 A rank-1 integer array of length M (=limit), containing the subdivision levels of the subintervals, i.e., if (aa,bb) is a subinterval of `((pts[1], pts[2]))` where `pts[0]` and `pts[2]` are adjacent elements of `infodict['pts']`, then (aa,bb) has level l if `|bb-aa| = |pts[2]-pts[1]| * 2**(-1)`.

'ndin'
 A rank-1 integer array of length P+2. After the first integration over the intervals (pts[1], pts[2]), the error estimates over some of the intervals may have been increased artificially in order to put their subdivision forward. This array has ones in slots corresponding to the subintervals for which this happens.

****Weighting the integrand****

The input variables, *weight* and *wvar*, are used to weight the integrand by a select list of functions. Different integration methods are used to compute the integral with these weighting functions, and these do not support specifying break points. The possible values of weight and the corresponding weighting functions are.

<code>weight</code>	Weight function used	<code>wvar</code>
'cos'	$\cos(w*x)$	wvar = w
'sin'	$\sin(w*x)$	wvar = w
'alg'	$g(x) = ((x-a)**\alpha)*((b-x)**\beta)$	wvar = (alpha, beta)
'alg-loga'	$g(x)*\log(x-a)$	wvar = (alpha, beta)
'alg-logb'	$g(x)*\log(b-x)$	wvar = (alpha, beta)
'alg-log'	$g(x)*\log(x-a)*\log(b-x)$	wvar = (alpha, beta)
'cauchy'	$1/(x-c)$	wvar = c

wvar holds the parameter w, (alpha, beta), or c depending on the weight selected. In these expressions, a and b are the integration limits.

For the 'cos' and 'sin' weighting, additional inputs and outputs are available.

For finite integration limits, the integration is performed using a Clenshaw-Curtis method which uses Chebyshev moments. For repeated

calculations, these moments are saved in the output dictionary:

'momcom'
The maximum level of Chebyshev moments that have been computed,
i.e., if ``M_c`` is ``infodict['momcom']`` then the moments have been
computed for intervals of length ``|b-a| * 2**(-l)``,
``l=0,1,...,M_c``.

'nnlog'
A rank-1 integer array of length M(=limit), containing the
subdivision levels of the subintervals, i.e., an element of this
array is equal to 1 if the corresponding subinterval is
``|b-a| * 2**(-l)``.

'chebmo'
A rank-2 array of shape (25, maxp1) containing the computed
Chebyshev moments. These can be passed on to an integration
over the same interval by passing this array as the second
element of the sequence wopts and passing infodict['momcom'] as
the first element.

If one of the integration limits is infinite, then a Fourier integral is
computed (assuming $w \neq 0$). If full_output is 1 and a numerical error
is encountered, besides the error message attached to the output tuple,
a dictionary is also appended to the output tuple which translates the
error codes in the array ``info['ierlst']`` to English messages. The
output information dictionary contains the following entries instead of
'last', 'alist', 'blist', 'rlist', and 'elist':

'lst'
The number of subintervals needed for the integration (call it ``K_f``).

'rslst'
A rank-1 array of length $M_f = \text{limlst}$, whose first ``K_f`` elements
contain the integral contribution over the interval
``(a+(k-1)c, a+kc)`` where ``c = (2*floor(|w|) + 1) * pi / |w|``
and ``k=1,2,...,K_f``.

'erlst'
A rank-1 array of length ``M_f`` containing the error estimate
corresponding to the interval in the same position in
``infodict['rslist']``.

'ierlst'
A rank-1 integer array of length ``M_f`` containing an error flag
corresponding to the interval in the same position in
``infodict['rslist']``. See the explanation dictionary (last entry
in the output tuple) for the meaning of the codes.

Examples

Calculate $\int_0^4 x^2 dx$ and compare with an analytic result

```
>>> from scipy import integrate
>>> x2 = lambda x: x**2
>>> integrate.quad(x2, 0, 4)
(21.333333333333332, 2.3684757858670003e-13)
>>> print(4**3 / 3.) # analytical result
21.3333333333
```

Calculate $\int_0^{\infty} e^{-x} dx$

```
>>> invexp = lambda x: np.exp(-x)
>>> integrate.quad(invexp, 0, np.inf)
(1.0, 5.842605999138044e-11)
```

```
>>> f = lambda x,a : a*x
>>> y, err = integrate.quad(f, 0, 1, args=(1,))
>>> y
0.5
>>> y, err = integrate.quad(f, 0, 1, args=(3,))
>>> y
1.5
```

Calculate $\int_0^1 x^2 + y^2 dx$ with ctypes, holding y parameter as 1::

```
testlib.c =>
    double func(int n, double args[n]){
        return args[0]*args[0] + args[1]*args[1];}
compile to library testlib.*
```

```
::
```

```
from scipy import integrate
import ctypes
lib = ctypes.CDLL('/home/.../testlib.*') #use absolute path
lib.func.restype = ctypes.c_double
lib.func.argtypes = (ctypes.c_int, ctypes.c_double)
integrate.quad(lib.func, 0, 1, (1))
#(1.3333333333333333, 1.4802973661668752e-14)
print((1.0**3/3.0 + 1.0) - (0.0**3/3.0 + 0.0)) #Analytic result
# 1.3333333333333333
```

Be aware that pulse shapes and other sharp features as compared to the size of the integration interval may not be integrated correctly using this method. A simplified example of this limitation is integrating a y-axis reflected step function with many zero values within the integrals bounds.

```
>>> y = lambda x: 1 if x<=0 else 0
>>> integrate.quad(y, -1, 1)
(1.0, 1.1102230246251565e-14)
>>> integrate.quad(y, -1, 100)
(1.0000000002199108, 1.0189464580163188e-08)
>>> integrate.quad(y, -1, 10000)
(0.0, 0.0)
```

quad_explain(output=<ipykernel.iostream.OutStream object at 0x000001DD78B48C10>)
 Print extra information about integrate.quad() parameters and returns.

Parameters

output : instance with "write" method, optional
 Information about `quad` is passed to ``output.write()``.
 Default is ``sys.stdout``.

Returns

None

Examples

We can show detailed information of the `integrate.quad` function in stdout:

```
>>> from scipy.integrate import quad_explain
>>> quad_explain()
```

```
quad_vec(f, a, b, epsabs=1e-200, epsrel=1e-08, norm='2', cache_size=100000000.0, limit=10000, workers=1, points=None, quadratu
re=None, full_output=False)
```

Adaptive integration of a vector-valued function.

Parameters

f : callable
 Vector-valued function f(x) to integrate.
a : float
 Initial point.
b : float
 Final point.
epsabs : float, optional
 Absolute tolerance.
epsrel : float, optional
 Relative tolerance.
norm : {'max', '2'}, optional
 Vector norm to use for error estimation.

`cache_size` : int, optional
 Number of bytes to use for memoization.
`workers` : int or map-like callable, optional
 If `workers` is an integer, part of the computation is done in parallel subdivided to this many tasks (using `:class:`python:multiprocessing.pool.Pool``). Supply `-1` to use all cores available to the Process. Alternatively, supply a map-like callable, such as `:meth:`python:multiprocessing.pool.Pool.map`` for evaluating the population in parallel. This evaluation is carried out as `workers(func, iterable)`.
`points` : list, optional
 List of additional breakpoints.
`quadrature` : {'gk21', 'gk15', 'trapezoid'}, optional
 Quadrature rule to use on subintervals.
 Options: 'gk21' (Gauss-Kronrod 21-point rule), 'gk15' (Gauss-Kronrod 15-point rule), 'trapezoid' (composite trapezoid rule).
 Default: 'gk21' for finite intervals and 'gk15' for (semi-)infinite
`full_output` : bool, optional
 Return an additional `info` dictionary.

Returns

`res` : {float, array-like}
 Estimate for the result
`err` : float
 Error estimate for the result in the given norm
`info` : dict
 Returned only when `full_output=True`.
 Info dictionary. Is an object with the attributes:

- `success` : bool
 Whether integration reached target precision.
- `status` : int
 Indicator for convergence, success (0), failure (1), and failure due to rounding error (2).
- `neval` : int
 Number of function evaluations.
- `intervals` : ndarray, shape (num_intervals, 2)
 Start and end points of subdivision intervals.
- `integrals` : ndarray, shape (num_intervals, ...)
 Integral for each interval.
 Note that at most `cache_size` values are recorded, and the array may contains `*nan*` for missing items.
- `errors` : ndarray, shape (num_intervals,)
 Estimated integration error for each interval.

Notes

The algorithm mainly follows the implementation of QUADPACK's DQAG* algorithms, implementing global error control and adaptive subdivision.

The algorithm here has some differences to the QUADPACK approach:

Instead of subdividing one interval at a time, the algorithm subdivides N intervals with largest errors at once. This enables (partial) parallelization of the integration.

The logic of subdividing "next largest" intervals first is then not implemented, and we rely on the above extension to avoid concentrating on "small" intervals only.

The Wynn epsilon table extrapolation is not used (QUADPACK uses it for infinite intervals). This is because the algorithm here is supposed to work on vector-valued functions, in an user-specified norm, and the extension of the epsilon algorithm to this case does not appear to be widely agreed. For max-norm, using elementwise Wynn epsilon could be possible, but we do not do this here with the hope that the epsilon extrapolation is mainly useful in special cases.

References

[1] R. Piessens, E. de Doncker, QUADPACK (1983).

Examples

We can compute integrations of a vector-valued function:

```
>>> from scipy.integrate import quad_vec
>>> import matplotlib.pyplot as plt
>>> alpha = np.linspace(0.0, 2.0, num=30)
>>> f = lambda x: x**alpha
>>> x0, x1 = 0, 2
>>> y, err = quad_vec(f, x0, x1)
>>> plt.plot(alpha, y)
>>> plt.xlabel(r"$\alpha$")
>>> plt.ylabel(r"$\int_0^2 x^\alpha dx$")
>>> plt.show()
```

quadrature(func, a, b, args=(), tol=1.49e-08, rtol=1.49e-08, maxiter=50, vec_func=True, miniter=1)
Compute a definite integral using fixed-tolerance Gaussian quadrature.

Integrate `func` from `a` to `b` using Gaussian quadrature with absolute tolerance `tol`.

Parameters

func : function

A Python function or method to integrate.

a : float

Lower limit of integration.

b : float

Upper limit of integration.

args : tuple, optional

Extra arguments to pass to function.

tol, rtol : float, optional

Iteration stops when error between last two iterates is less than `tol` OR the relative change is less than `rtol`.

maxiter : int, optional

Maximum order of Gaussian quadrature.

vec_func : bool, optional

True or False if func handles arrays as arguments (is a "vector" function). Default is True.

miniter : int, optional

Minimum order of Gaussian quadrature.

Returns

val : float

Gaussian quadrature approximation (within tolerance) to integral.

err : float

Difference between last two estimates of the integral.

See also

romberg: adaptive Romberg quadrature

fixed_quad: fixed-order Gaussian quadrature

quad: adaptive quadrature using QUADPACK

dblquad: double integrals

tplquad: triple integrals

romb: integrator for sampled data

simpson: integrator for sampled data

cumulative_trapezoid: cumulative integration for sampled data

ode: ODE integrator

odeint: ODE integrator

Examples

```

>>> from scipy import integrate
>>> f = lambda x: x**8
>>> integrate.quadrature(f, 0.0, 1.0)
(0.1111111111111106, 4.163336342344337e-17)
>>> print(1/9.0) # analytical result
0.1111111111111111

>>> integrate.quadrature(np.cos, 0.0, np.pi/2)
(0.999999999999536, 3.9611425250996035e-11)
>>> np.sin(np.pi/2)-np.sin(0) # analytical result
1.0

```

romb(y, dx=1.0, axis=-1, show=False)
 Romberg integration using samples of a function.

Parameters

y : array_like

A vector of $2^k + 1$ equally-spaced samples of a function.

dx : float, optional

The sample spacing. Default is 1.

axis : int, optional

The axis along which to integrate. Default is -1 (last axis).

show : bool, optional

When `y` is a single 1-D array, then if this argument is True print the table showing Richardson extrapolation from the samples. Default is False.

Returns

romb : ndarray

The integrated result for `axis`.

See also

quad : adaptive quadrature using QUADPACK

romberg : adaptive Romberg quadrature

quadrature : adaptive Gaussian quadrature

fixed_quad : fixed-order Gaussian quadrature

dblquad : double integrals

tplquad : triple integrals

simpson : integrators for sampled data

cumulative_trapezoid : cumulative integration for sampled data

ode : ODE integrators

odeint : ODE integrators

Examples


```

-----
>>> from scipy import integrate
>>> x = np.arange(10, 14.25, 0.25)
>>> y = np.arange(3, 12)

>>> integrate.romb(y)
56.0

>>> y = np.sin(np.power(x, 2.5))
>>> integrate.romb(y)
-0.742561336672229

>>> integrate.romb(y, show=True)
Richardson Extrapolation Table for Romberg Integration
=====
-0.81576
4.63862  6.45674
-1.10581 -3.02062 -3.65245
-2.57379 -3.06311 -3.06595 -3.05664
-1.34093 -0.92997 -0.78776 -0.75160 -0.74256
=====
-0.742561336672229

```

romberg(function, a, b, args=(), tol=1.48e-08, rtol=1.48e-08, show=False, divmax=10, vec_func=False)
 Romberg integration of a callable function or method.

Returns the integral of `function` (a function of one variable)
 over the interval (`a`, `b`).

If `show` is 1, the triangular array of the intermediate results
 will be printed. If `vec_func` is True (default is False), then
 `function` is assumed to support vector arguments.

Parameters

```

-----
function : callable
    Function to be integrated.
a : float
    Lower limit of integration.
b : float
    Upper limit of integration.

```

Returns

```

-----
results : float
    Result of the integration.

```

Other Parameters

args : tuple, optional

Extra arguments to pass to function. Each element of `args` will be passed as a single argument to `func`. Default is to pass no extra arguments.

tol, rtol : float, optional

The desired absolute and relative tolerances. Defaults are 1.48e-8.

show : bool, optional

Whether to print the results. Default is False.

divmax : int, optional

Maximum order of extrapolation. Default is 10.

vec_func : bool, optional

Whether `func` handles arrays as arguments (i.e., whether it is a "vector" function). Default is False.

See Also

fixed_quad : Fixed-order Gaussian quadrature.

quad : Adaptive quadrature using QUADPACK.

dblquad : Double integrals.

tplquad : Triple integrals.

romb : Integrators for sampled data.

simpson : Integrators for sampled data.

cumulative_trapezoid : Cumulative integration for sampled data.

ode : ODE integrator.

odeint : ODE integrator.

References

.. [1] 'Romberg's method' https://en.wikipedia.org/wiki/Romberg%27s_method

Examples

Integrate a gaussian from 0 to 1 and compare to the error function.

```
>>> from scipy import integrate
>>> from scipy.special import erf
>>> gaussian = lambda x: 1/np.sqrt(np.pi) * np.exp(-x**2)
>>> result = integrate.romberg(gaussian, 0, 1, show=True)
Romberg integration of <function vfunc at ...> from [0, 1]
```

::

Steps	StepSize	Results
1	1.000000	0.385872
2	0.500000	0.412631 0.421551

```

4  0.250000  0.419184  0.421368  0.421356
8  0.125000  0.420810  0.421352  0.421350  0.421350
16 0.062500  0.421215  0.421350  0.421350  0.421350  0.421350
32 0.031250  0.421317  0.421350  0.421350  0.421350  0.421350  0.421350

```

The final result is 0.421350396475 after 33 function evaluations.

```

>>> print("%g %g" % (2*result, erf(1)))
0.842701 0.842701

```

```

simps(y, x=None, dx=1, axis=-1, even='avg')
`An alias of `simpson`.

```

`simps` is kept for backwards compatibility. For new code, prefer `simpson` instead.

```

simpson(y, x=None, dx=1, axis=-1, even='avg')
Integrate y(x) using samples along the given axis and the composite
Simpson's rule. If x is None, spacing of dx is assumed.

```

If there are an even number of samples, N, then there are an odd number of intervals (N-1), but Simpson's rule requires an even number of intervals. The parameter 'even' controls how this is handled.

Parameters

```

y : array_like
    Array to be integrated.
x : array_like, optional
    If given, the points at which `y` is sampled.
dx : int, optional
    Spacing of integration points along axis of `x`. Only used when
    `x` is None. Default is 1.
axis : int, optional
    Axis along which to integrate. Default is the last axis.
even : str {'avg', 'first', 'last'}, optional
    'avg' : Average two results: 1) use the first N-2 intervals with
           a trapezoidal rule on the last interval and 2) use the last
           N-2 intervals with a trapezoidal rule on the first interval.

```

```

'first' : Use Simpson's rule for the first N-2 intervals with
          a trapezoidal rule on the last interval.

```

```

'last' : Use Simpson's rule for the last N-2 intervals with a
          trapezoidal rule on the first interval.

```

See Also

```
-----
quad: adaptive quadrature using QUADPACK
romberg: adaptive Romberg quadrature
quadrature: adaptive Gaussian quadrature
fixed_quad: fixed-order Gaussian quadrature
dblquad: double integrals
tplquad: triple integrals
romb: integrators for sampled data
cumulative_trapezoid: cumulative integration for sampled data
ode: ODE integrators
odeint: ODE integrators
```

Notes

```
-----
For an odd number of samples that are equally spaced the result is
exact if the function is a polynomial of order 3 or less. If
the samples are not equally spaced, then the result is exact only
if the function is a polynomial of order 2 or less.
```

Examples

```
-----
>>> from scipy import integrate
>>> x = np.arange(0, 10)
>>> y = np.arange(0, 10)

>>> integrate.simpson(y, x)
40.5

>>> y = np.power(x, 3)
>>> integrate.simpson(y, x)
1642.5
>>> integrate.quad(lambda x: x**3, 0, 9)[0]
1640.25

>>> integrate.simpson(y, x, even='first')
1644.5
```

`solve_bvp(fun, bc, x, y, p=None, S=None, fun_jac=None, bc_jac=None, tol=0.001, max_nodes=1000, verbose=0, bc_tol=None)`
Solve a boundary value problem for a system of ODEs.

This function numerically solves a first order system of ODEs subject to two-point boundary conditions::

$$\begin{aligned} dy / dx &= f(x, y, p) + S * y / (x - a), \quad a \leq x \leq b \\ bc(y(a), y(b), p) &= 0 \end{aligned}$$

Here x is a 1-D independent variable, $y(x)$ is an N-D

vector-valued function and p is a k -D vector of unknown parameters which is to be found along with $y(x)$. For the problem to be determined, there must be $n + k$ boundary conditions, i.e., bc must be an $(n + k)$ -D function.

The last singular term on the right-hand side of the system is optional. It is defined by an n -by- n matrix S , such that the solution must satisfy $S y(a) = 0$. This condition will be forced during iterations, so it must not contradict boundary conditions. See [2]_ for the explanation how this term is handled when solving BVPs numerically.

Problems in a complex domain can be solved as well. In this case, y and p are considered to be complex, and f and bc are assumed to be complex-valued functions, but x stays real. Note that f and bc must be complex differentiable (satisfy Cauchy-Riemann equations [4]_), otherwise you should rewrite your problem for real and imaginary parts separately. To solve a problem in a complex domain, pass an initial guess for y with a complex data type (see below).

Parameters

`fun` : callable

Right-hand side of the system. The calling signature is `fun(x, y)`, or `fun(x, y, p)` if parameters are present. All arguments are ndarray: `x` with shape $(m,)$, `y` with shape (n, m) , meaning that `y[:, i]` corresponds to `x[i]`, and `p` with shape $(k,)$. The return value must be an array with shape (n, m) and with the same layout as `y`.

`bc` : callable

Function evaluating residuals of the boundary conditions. The calling signature is `bc(ya, yb)`, or `bc(ya, yb, p)` if parameters are present. All arguments are ndarray: `ya` and `yb` with shape $(n,)$, and `p` with shape $(k,)$. The return value must be an array with shape $(n + k,)$.

`x` : array_like, shape $(m,)$

Initial mesh. Must be a strictly increasing sequence of real numbers with `x[0]=a` and `x[-1]=b`.

`y` : array_like, shape (n, m)

Initial guess for the function values at the mesh nodes, i th column corresponds to `x[i]`. For problems in a complex domain pass `y` with a complex data type (even if the initial guess is purely real).

`p` : array_like with shape $(k,)$ or None, optional

Initial guess for the unknown parameters. If None (default), it is assumed that the problem doesn't depend on any parameters.

`S` : array_like with shape (n, n) or None

Matrix defining the singular term. If None (default), the problem is solved without the singular term.

`fun_jac` : callable or None, optional
Function computing derivatives of `f` with respect to `y` and `p`. The calling signature is ```fun_jac(x, y)``, or ```fun_jac(x, y, p)``` if parameters are present. The return must contain 1 or 2 elements in the following order:

- * `df_dy` : array_like with shape (n, n, m) , where an element (i, j, q) equals to $d f_i(x_q, y_q, p) / d (y_q)_j$.
- * `df_dp` : array_like with shape (n, k, m) , where an element (i, j, q) equals to $d f_i(x_q, y_q, p) / d p_j$.

Here `q` numbers nodes at which `x` and `y` are defined, whereas `i` and `j` number vector components. If the problem is solved without unknown parameters, `df_dp` should not be returned.

If ```fun_jac``` is None (default), the derivatives will be estimated by the forward finite differences.

`bc_jac` : callable or None, optional
Function computing derivatives of `bc` with respect to `ya`, `yb`, and `p`. The calling signature is ```bc_jac(ya, yb)``, or ```bc_jac(ya, yb, p)``` if parameters are present. The return must contain 2 or 3 elements in the following order:

- * `dbc_dya` : array_like with shape (n, n) , where an element (i, j) equals to $d bc_i(ya, yb, p) / d ya_j$.
- * `dbc_dyb` : array_like with shape (n, n) , where an element (i, j) equals to $d bc_i(ya, yb, p) / d yb_j$.
- * `dbc_dp` : array_like with shape (n, k) , where an element (i, j) equals to $d bc_i(ya, yb, p) / d p_j$.

If the problem is solved without unknown parameters, `dbc_dp` should not be returned.

If ```bc_jac``` is None (default), the derivatives will be estimated by the forward finite differences.

`tol` : float, optional
Desired tolerance of the solution. If we define ```r = y' - f(x, y)``, where `y` is the found solution, then the solver tries to achieve on each mesh interval ```norm(r / (1 + abs(f))) < tol``, where ```norm``` is estimated in a root mean squared sense (using a numerical quadrature formula). Default is $1e-3$.

`max_nodes` : int, optional
Maximum allowed number of the mesh nodes. If exceeded, the algorithm terminates. Default is 1000.

`verbose` : {0, 1, 2}, optional
Level of algorithm's verbosity:

```

    * 0 (default) : work silently.
    * 1 : display a termination report.
    * 2 : display progress during iterations.
bc_tol : float, optional
    Desired absolute tolerance for the boundary condition residuals: `bc`
    value should satisfy ``abs(bc) < bc_tol`` component-wise.
    Equals to `tol` by default. Up to 10 iterations are allowed to achieve this
    tolerance.

```

Returns

Bunch object with the following fields defined:

```

sol : PPoly
    Found solution for y as `scipy.interpolate.PPoly` instance, a C1
    continuous cubic spline.
p : ndarray or None, shape (k,)
    Found parameters. None, if the parameters were not present in the
    problem.
x : ndarray, shape (m,)
    Nodes of the final mesh.
y : ndarray, shape (n, m)
    Solution values at the mesh nodes.
yp : ndarray, shape (n, m)
    Solution derivatives at the mesh nodes.
rms_residuals : ndarray, shape (m - 1,)
    RMS values of the relative residuals over each mesh interval (see the
    description of `tol` parameter).
niter : int
    Number of completed iterations.
status : int
    Reason for algorithm termination:

    * 0: The algorithm converged to the desired accuracy.
    * 1: The maximum number of mesh nodes is exceeded.
    * 2: A singular Jacobian encountered when solving the collocation
    system.

message : string
    Verbal description of the termination reason.
success : bool
    True if the algorithm converged to the desired accuracy (`status=0`).

```

Notes

This function implements a 4th order collocation algorithm with the control of residuals similar to [1]_. A collocation system is solved by a damped Newton method with an affine-invariant criterion function as

described in [3]_.

Note that in [1]_ integral residuals are defined without normalization by interval lengths. So, their definition is different by a multiplier of $h*0.5$ (h is an interval length) from the definition used here.

.. versionadded:: 0.18.0

References

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- .. [2] L.F. Shampine, P. H. Muir and H. Xu, "A User-Friendly Fortran BVP Solver".
- .. [3] U. Ascher, R. Mattheij and R. Russell "Numerical Solution of Boundary Value Problems for Ordinary Differential Equations".
- .. [4] `Cauchy-Riemann equations
<https://en.wikipedia.org/wiki/Cauchy-Riemann_equations>`_ on Wikipedia.

Examples

In the first example, we solve Bratu's problem::

$$\begin{aligned}y'' + k * \exp(y) &= 0 \\ y(0) = y(1) &= 0\end{aligned}$$

for $k = 1$.

We rewrite the equation as a first-order system and implement its right-hand side evaluation::

$$\begin{aligned}y_1' &= y_2 \\ y_2' &= -\exp(y_1)\end{aligned}$$

```
>>> def fun(x, y):  
...     return np.vstack((y[1], -np.exp(y[0])))
```

Implement evaluation of the boundary condition residuals:

```
>>> def bc(ya, yb):  
...     return np.array([ya[0], yb[0]])
```

Define the initial mesh with 5 nodes:

```
>>> x = np.linspace(0, 1, 5)
```


This problem is known to have two solutions. To obtain both of them, we use two different initial guesses for y . We denote them by subscripts a and b .

```
>>> y_a = np.zeros((2, x.size))
>>> y_b = np.zeros((2, x.size))
>>> y_b[0] = 3
```

Now we are ready to run the solver.

```
>>> from scipy.integrate import solve_bvp
>>> res_a = solve_bvp(fun, bc, x, y_a)
>>> res_b = solve_bvp(fun, bc, x, y_b)
```

Let's plot the two found solutions. We take an advantage of having the solution in a spline form to produce a smooth plot.

```
>>> x_plot = np.linspace(0, 1, 100)
>>> y_plot_a = res_a.sol(x_plot)[0]
>>> y_plot_b = res_b.sol(x_plot)[0]
>>> import matplotlib.pyplot as plt
>>> plt.plot(x_plot, y_plot_a, label='y_a')
>>> plt.plot(x_plot, y_plot_b, label='y_b')
>>> plt.legend()
>>> plt.xlabel("x")
>>> plt.ylabel("y")
>>> plt.show()
```

We see that the two solutions have similar shape, but differ in scale significantly.

In the second example, we solve a simple Sturm-Liouville problem::

$$y'' + k^2 * y = 0$$
$$y(0) = y(1) = 0$$

It is known that a non-trivial solution $y = A * \sin(k * x)$ is possible for $k = \pi * n$, where n is an integer. To establish the normalization constant $A = 1$ we add a boundary condition::

$$y'(0) = k$$

Again, we rewrite our equation as a first-order system and implement its right-hand side evaluation::

$$y_1' = y_2$$

$$y_2' = -k^2 * y_1$$

```
>>> def fun(x, y, p):
...     k = p[0]
...     return np.vstack((y[1], -k**2 * y[0]))
```

Note that parameters p are passed as a vector (with one element in our case).

Implement the boundary conditions:

```
>>> def bc(ya, yb, p):
...     k = p[0]
...     return np.array([ya[0], yb[0], ya[1] - k])
```

Set up the initial mesh and guess for y . We aim to find the solution for $k = 2 * \pi$, to achieve that we set values of y to approximately follow $\sin(2 * \pi * x)$:

```
>>> x = np.linspace(0, 1, 5)
>>> y = np.zeros((2, x.size))
>>> y[0, 1] = 1
>>> y[0, 3] = -1
```

Run the solver with 6 as an initial guess for k .

```
>>> sol = solve_bvp(fun, bc, x, y, p=[6])
```

We see that the found k is approximately correct:

```
>>> sol.p[0]
6.28329460046
```

And, finally, plot the solution to see the anticipated sinusoid:

```
>>> x_plot = np.linspace(0, 1, 100)
>>> y_plot = sol.sol(x_plot)[0]
>>> plt.plot(x_plot, y_plot)
>>> plt.xlabel("x")
>>> plt.ylabel("y")
>>> plt.show()
```

s) `solve_ivp(fun, t_span, y0, method='RK45', t_eval=None, dense_output=False, events=None, vectorized=False, args=None, **options)`

Solve an initial value problem for a system of ODEs.

This function numerically integrates a system of ordinary differential

equations given an initial value::

$$\begin{aligned} dy / dt &= f(t, y) \\ y(t_0) &= y_0 \end{aligned}$$

Here t is a 1-D independent variable (time), $y(t)$ is an N-D vector-valued function (state), and an N-D vector-valued function $f(t, y)$ determines the differential equations. The goal is to find $y(t)$ approximately satisfying the differential equations, given an initial value $y(t_0)=y_0$.

Some of the solvers support integration in the complex domain, but note that for stiff ODE solvers, the right-hand side must be complex-differentiable (satisfy Cauchy-Riemann equations [11]_). To solve a problem in the complex domain, pass y_0 with a complex data type. Another option always available is to rewrite your problem for real and imaginary parts separately.

Parameters

`fun` : callable

Right-hand side of the system. The calling signature is `fun(t, y)`. Here `t` is a scalar, and there are two options for the ndarray `y`: It can either have shape `(n,)`; then `fun` must return array_like with shape `(n,)`. Alternatively, it can have shape `(n, k)`; then `fun` must return an array_like with shape `(n, k)`, i.e., each column corresponds to a single column in `y`. The choice between the two options is determined by `vectorized` argument (see below). The vectorized implementation allows a faster approximation of the Jacobian by finite differences (required for stiff solvers).

`t_span` : 2-tuple of floats

Interval of integration `(t0, tf)`. The solver starts with `t=t0` and integrates until it reaches `t=tf`.

`y0` : array_like, shape `(n,)`

Initial state. For problems in the complex domain, pass `y0` with a complex data type (even if the initial value is purely real).

`method` : string or `OdeSolver`, optional

Integration method to use:

- * `'RK45'` (default): Explicit Runge-Kutta method of order 5(4) [1]_. The error is controlled assuming accuracy of the fourth-order method, but steps are taken using the fifth-order accurate formula (local extrapolation is done). A quartic interpolation polynomial is used for the dense output [2]_. Can be applied in the complex domain.
- * `'RK23'`: Explicit Runge-Kutta method of order 3(2) [3]_. The error is controlled assuming accuracy of the second-order method, but

steps are taken using the third-order accurate formula (local extrapolation is done). A cubic Hermite polynomial is used for the dense output. Can be applied in the complex domain.

- * 'DOP853': Explicit Runge-Kutta method of order 8 [13]_. Python implementation of the "DOP853" algorithm originally written in Fortran [14]_. A 7-th order interpolation polynomial accurate to 7-th order is used for the dense output. Can be applied in the complex domain.
- * 'Radau': Implicit Runge-Kutta method of the Radau IIA family of order 5 [4]_. The error is controlled with a third-order accurate embedded formula. A cubic polynomial which satisfies the collocation conditions is used for the dense output.
- * 'BDF': Implicit multi-step variable-order (1 to 5) method based on a backward differentiation formula for the derivative approximation [5]_. The implementation follows the one described in [6]_. A quasi-constant step scheme is used and accuracy is enhanced using the NDF modification. Can be applied in the complex domain.
- * 'LSODA': Adams/BDF method with automatic stiffness detection and switching [7]_, [8]_. This is a wrapper of the Fortran solver from ODEPACK.

Explicit Runge-Kutta methods ('RK23', 'RK45', 'DOP853') should be used for non-stiff problems and implicit methods ('Radau', 'BDF') for stiff problems [9]_. Among Runge-Kutta methods, 'DOP853' is recommended for solving with high precision (low values of ``rtol`` and ``atol``).

If not sure, first try to run 'RK45'. If it makes unusually many iterations, diverges, or fails, your problem is likely to be stiff and you should use 'Radau' or 'BDF'. 'LSODA' can also be a good universal choice, but it might be somewhat less convenient to work with as it wraps old Fortran code.

You can also pass an arbitrary class derived from ``OdeSolver`` which implements the solver.

`t_eval` : array_like or None, optional

Times at which to store the computed solution, must be sorted and lie within ``t_span``. If None (default), use points selected by the solver.

`dense_output` : bool, optional

Whether to compute a continuous solution. Default is False.

`events` : callable, or list of callables, optional

Events to track. If None (default), no events will be tracked.

Each event occurs at the zeros of a continuous function of time and state. Each function must have the signature ``event(t, y)`` and return a float. The solver will find an accurate value of ``t`` at which ``event(t, y(t)) = 0`` using a root-finding algorithm. By default, all zeros will be found. The solver looks for a sign change over each step,

so if multiple zero crossings occur within one step, events may be missed. Additionally each `event` function might have the following attributes:

terminal: bool, optional
Whether to terminate integration if this event occurs.
Implicitly False if not assigned.
direction: float, optional
Direction of a zero crossing. If `direction` is positive, `event` will only trigger when going from negative to positive, and vice versa if `direction` is negative. If 0, then either direction will trigger event. Implicitly 0 if not assigned.

You can assign attributes like ``event.terminal = True`` to any function in Python.

vectorized : bool, optional
Whether `fun` is implemented in a vectorized fashion. Default is False.

args : tuple, optional
Additional arguments to pass to the user-defined functions. If given, the additional arguments are passed to all user-defined functions. So if, for example, `fun` has the signature ``fun(t, y, a, b, c)``, then `jac` (if given) and any event functions must have the same signature, and `args` must be a tuple of length 3.

options
Options passed to a chosen solver. All options available for already implemented solvers are listed below.

first_step : float or None, optional
Initial step size. Default is `None` which means that the algorithm should choose.

max_step : float, optional
Maximum allowed step size. Default is np.inf , i.e., the step size is not bounded and determined solely by the solver.

rtol, atol : float or array_like, optional
Relative and absolute tolerances. The solver keeps the local error estimates less than ``atol + rtol * abs(y)``. Here `rtol` controls a relative accuracy (number of correct digits). But if a component of `y` is approximately below `atol`, the error only needs to fall within the same `atol` threshold, and the number of correct digits is not guaranteed. If components of y have different scales, it might be beneficial to set different `atol` values for different components by passing array_like with shape (n,) for `atol`. Default values are $1e-3$ for `rtol` and $1e-6$ for `atol`.

jac : array_like, sparse_matrix, callable or None, optional
Jacobian matrix of the right-hand side of the system with respect to y , required by the 'Radau', 'BDF' and 'LSODA' method. The Jacobian matrix has shape (n, n) and its element (i, j) is equal to ``d f_i / d y_j``. There are three ways to define the Jacobian:

- * If `array_like` or `sparse_matrix`, the Jacobian is assumed to be constant. Not supported by 'LSODA'.
- * If callable, the Jacobian is assumed to depend on both `t` and `y`; it will be called as `jac(t, y)`, as necessary. For 'Radau' and 'BDF' methods, the return value might be a sparse matrix.
- * If `None` (default), the Jacobian will be approximated by finite differences.

It is generally recommended to provide the Jacobian rather than relying on a finite-difference approximation.

`jac_sparsity` : `array_like`, sparse matrix or `None`, optional
 Defines a sparsity structure of the Jacobian matrix for a finite-difference approximation. Its shape must be `(n, n)`. This argument is ignored if `jac` is not `None`. If the Jacobian has only few non-zero elements in *each* row, providing the sparsity structure will greatly speed up the computations [10]_. A zero entry means that a corresponding element in the Jacobian is always zero. If `None` (default), the Jacobian is assumed to be dense.
 Not supported by 'LSODA', see `lband` and `uband` instead.

`lband, uband` : `int` or `None`, optional
 Parameters defining the bandwidth of the Jacobian for the 'LSODA' method, i.e., `jac[i, j] != 0` only for `i - lband <= j <= i + uband`. Default is `None`. Setting these requires your `jac` routine to return the Jacobian in the packed format: the returned array must have `n` columns and `uband + lband + 1` rows in which Jacobian diagonals are written. Specifically `jac_packed[uband + i - j, j] = jac[i, j]`. The same format is used in `scipy.linalg.solve_banded` (check for an illustration). These parameters can be also used with `jac=None` to reduce the number of Jacobian elements estimated by finite differences.

`min_step` : `float`, optional
 The minimum allowed step size for 'LSODA' method.
 By default `min_step` is zero.

Returns

Bunch object with the following fields defined:

`t` : `ndarray`, shape `(n_points,)`
 Time points.

`y` : `ndarray`, shape `(n, n_points)`
 Values of the solution at `t`.

`sol` : `OdeSolution` or `None`
 Found solution as `OdeSolution` instance; `None` if `dense_output` was set to `False`.

`t_events` : list of `ndarray` or `None`
 Contains for each event type a list of arrays at which an event of

```

    that type event was detected. None if `events` was None.
y_events : list of ndarray or None
    For each value of `t_events`, the corresponding value of the solution.
    None if `events` was None.
nfev : int
    Number of evaluations of the right-hand side.
njev : int
    Number of evaluations of the Jacobian.
nlu : int
    Number of LU decompositions.
status : int
    Reason for algorithm termination:

        * -1: Integration step failed.
        * 0: The solver successfully reached the end of `tspan`.
        * 1: A termination event occurred.

message : string
    Human-readable description of the termination reason.
success : bool
    True if the solver reached the interval end or a termination event
    occurred (`status >= 0`).

```

References

-
- .. [1] J. R. Dormand, P. J. Prince, "A family of embedded Runge-Kutta formulae", Journal of Computational and Applied Mathematics, Vol. 6, No. 1, pp. 19-26, 1980.
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.. [11] `Cauchy-Riemann equations
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Wikipedia.
.. [12] `Lotka-Volterra equations
<https://en.wikipedia.org/wiki/Lotka%E2%80%93Volterra_equations>`_
on Wikipedia.
.. [13] E. Hairer, S. P. Norsett G. Wanner, "Solving Ordinary Differential
Equations I: Nonstiff Problems", Sec. II.
.. [14] `Page with original Fortran code of DOP853
<http://www.unige.ch/~hairer/software.html>`_.
```

Examples

Basic exponential decay showing automatically chosen time points.

```
>>> from scipy.integrate import solve_ivp
>>> def exponential_decay(t, y): return -0.5 * y
>>> sol = solve_ivp(exponential_decay, [0, 10], [2, 4, 8])
>>> print(sol.t)
[ 0.          0.11487653  1.26364188  3.06061781  4.81611105  6.57445806
 8.33328988 10.          ]
>>> print(sol.y)
[[2.          1.88836035  1.06327177  0.43319312  0.18017253  0.07483045
 0.03107158  0.01350781]
 [4.          3.7767207   2.12654355  0.86638624  0.36034507  0.14966091
 0.06214316  0.02701561]
 [8.          7.5534414   4.25308709  1.73277247  0.72069014  0.29932181
 0.12428631  0.05403123]]
```

Specifying points where the solution is desired.

```
>>> sol = solve_ivp(exponential_decay, [0, 10], [2, 4, 8],
...                 t_eval=[0, 1, 2, 4, 10])
>>> print(sol.t)
[ 0  1  2  4 10]
>>> print(sol.y)
[[2.          1.21305369  0.73534021  0.27066736  0.01350938]
 [4.          2.42610739  1.47068043  0.54133472  0.02701876]
 [8.          4.85221478  2.94136085  1.08266944  0.05403753]]
```

Cannon fired upward with terminal event upon impact. The ``terminal`` and ``direction`` fields of an event are applied by monkey patching a function. Here ``y[0]`` is position and ``y[1]`` is velocity. The projectile starts

at position 0 with velocity +10. Note that the integration never reaches $t=100$ because the event is terminal.

```
>>> def upward_cannon(t, y): return [y[1], -0.5]
>>> def hit_ground(t, y): return y[0]
>>> hit_ground.terminal = True
>>> hit_ground.direction = -1
>>> sol = solve_ivp(upward_cannon, [0, 100], [0, 10], events=hit_ground)
>>> print(sol.t_events)
[array([40.])]
>>> print(sol.t)
[0.00000000e+00 9.99900010e-05 1.09989001e-03 1.10988901e-02
 1.11088891e-01 1.11098890e+00 1.11099890e+01 4.00000000e+01]
```

Use ``dense_output`` and ``events`` to find position, which is 100, at the apex of the cannonball's trajectory. Apex is not defined as terminal, so both apex and hit_ground are found. There is no information at $t=20$, so the sol attribute is used to evaluate the solution. The sol attribute is returned by setting ``dense_output=True``. Alternatively, the ``y_events`` attribute can be used to access the solution at the time of the event.

```
>>> def apex(t, y): return y[1]
>>> sol = solve_ivp(upward_cannon, [0, 100], [0, 10],
...                 events=(hit_ground, apex), dense_output=True)
>>> print(sol.t_events)
[array([40.]), array([20.])]
>>> print(sol.t)
[0.00000000e+00 9.99900010e-05 1.09989001e-03 1.10988901e-02
 1.11088891e-01 1.11098890e+00 1.11099890e+01 4.00000000e+01]
>>> print(sol.sol(sol.t_events[1][0]))
[100.  0.]
>>> print(sol.y_events)
[array([[ -5.68434189e-14, -1.00000000e+01]]), array([[1.00000000e+02, 1.77635684e-15]])]
```

As an example of a system with additional parameters, we'll implement the Lotka-Volterra equations [12].

```
>>> def lotkavolterra(t, z, a, b, c, d):
...     x, y = z
...     return [a*x - b*x*y, -c*y + d*x*y]
... 
```

We pass in the parameter values $a=1.5$, $b=1$, $c=3$ and $d=1$ with the ``args`` argument.

```
>>> sol = solve_ivp(lotkavolterra, [0, 15], [10, 5], args=(1.5, 1, 3, 1),
...                 dense_output=True)
```

Compute a dense solution and plot it.

```
>>> t = np.linspace(0, 15, 300)
>>> z = sol.sol(t)
>>> import matplotlib.pyplot as plt
>>> plt.plot(t, z.T)
>>> plt.xlabel('t')
>>> plt.legend(['x', 'y'], shadow=True)
>>> plt.title('Lotka-Volterra System')
>>> plt.show()
```

`tplquad(func, a, b, gfun, hfun, qfun, rfun, args=(), epsabs=1.49e-08, epsrel=1.49e-08)`
Compute a triple (definite) integral.

Return the triple integral of ``func(z, y, x)`` from ``x = a..b``,
``y = gfun(x)..hfun(x)`` and ``z = qfun(x,y)..rfun(x,y)``.

Parameters

`func` : function

A Python function or method of at least three variables in the
order (z, y, x).

`a, b` : float

The limits of integration in x: ``a`` < ``b``

`gfun` : function or float

The lower boundary curve in y which is a function taking a single
floating point argument (x) and returning a floating point result
or a float indicating a constant boundary curve.

`hfun` : function or float

The upper boundary curve in y (same requirements as ``gfun``).

`qfun` : function or float

The lower boundary surface in z. It must be a function that takes
two floats in the order (x, y) and returns a float or a float
indicating a constant boundary surface.

`rfun` : function or float

The upper boundary surface in z. (Same requirements as ``qfun``.)

`args` : tuple, optional

Extra arguments to pass to ``func``.

`epsabs` : float, optional

Absolute tolerance passed directly to the innermost 1-D quadrature
integration. Default is 1.49e-8.

`epsrel` : float, optional

Relative tolerance of the innermost 1-D integrals. Default is 1.49e-8.

Returns

y : float
 The resultant integral.
abserr : float
 An estimate of the error.

See Also

quad: Adaptive quadrature using QUADPACK
quadrature: Adaptive Gaussian quadrature
fixed_quad: Fixed-order Gaussian quadrature
dblquad: Double integrals
nquad : N-dimensional integrals
romb: Integrators for sampled data
simpson: Integrators for sampled data
ode: ODE integrators
odeint: ODE integrators
scipy.special: For coefficients and roots of orthogonal polynomials

Examples

Compute the triple integral of $x * y * z$, over x ranging from 1 to 2, y ranging from 2 to 3, z ranging from 0 to 1.

```
>>> from scipy import integrate
>>> f = lambda z, y, x: x*y*z
>>> integrate.tplquad(f, 1, 2, lambda x: 2, lambda x: 3,
...                   lambda x, y: 0, lambda x, y: 1)
(1.8750000000000002, 3.324644794257407e-14)
```

trapezoid = trapz(y, x=None, dx=1.0, axis=-1)
 Integrate along the given axis using the composite trapezoidal rule.

Integrate y (x) along given axis.

Parameters

y : array_like
 Input array to integrate.
x : array_like, optional
 The sample points corresponding to the y values. If x is None, the sample points are assumed to be evenly spaced dx apart. The default is None.
dx : scalar, optional
 The spacing between sample points when x is None. The default is 1.
axis : int, optional
 The axis along which to integrate.

Returns

trapz : float

Definite integral as approximated by trapezoidal rule.

See Also

`numpy.cumsum`

Notes

Image [2]_ illustrates trapezoidal rule -- y-axis locations of points will be taken from `y` array, by default x-axis distances between points will be 1.0, alternatively they can be provided with `x` array or with `dx` scalar. Return value will be equal to combined area under the red lines.

References

.. [1] Wikipedia page: https://en.wikipedia.org/wiki/Trapezoidal_rule

.. [2] Illustration image:

https://en.wikipedia.org/wiki/File:Composite_trapezoidal_rule_illustration.png

Examples

```
>>> np.trapz([1,2,3])
```

```
4.0
```

```
>>> np.trapz([1,2,3], x=[4,6,8])
```

```
8.0
```

```
>>> np.trapz([1,2,3], dx=2)
```

```
8.0
```

```
>>> a = np.arange(6).reshape(2, 3)
```

```
>>> a
```

```
array([[0, 1, 2],
```

```
       [3, 4, 5]])
```

```
>>> np.trapz(a, axis=0)
```

```
array([1.5, 2.5, 3.5])
```

```
>>> np.trapz(a, axis=1)
```

```
array([2., 8.])
```

```
trapz(y, x=None, dx=1.0, axis=-1)
```

```
`An alias of `trapezoid`.
```

`trapz` is kept for backwards compatibility. For new code, prefer

`trapezoid` instead.

DATA

```
__all__ = ['AccuracyWarning', 'BDF', 'DOP853', 'DenseOutput', 'Integra...
```

FILE

```
d:\programdata\anaconda3\lib\site-packages\scipy\integrate\__init__.py
```

Общая интеграция (quad)

Функция quad предназначена для интегрирования функции одной переменной между двумя точками. Точки могут быть для указания бесконечных пределов.

$$I = \int_0^{4.5} J_{2.5}(x) dx.$$

Это можно вычислить с помощью quad:

```
In [64]: import scipy.integrate as integrate
```

```
In [65]: import scipy.special as special
```

```
In [66]: result = integrate.quad(lambda x: special.jv(2.5,x), 0, 4.5)
```

```
In [67]: result
```

```
Out[67]: (1.1178179380783244, 7.866317216380707e-09)
```

```
In [68]: from numpy import sqrt, sin, cos, pi
```

```
In [69]: I = sqrt(2/pi)*(18.0/27*sqrt(2)*cos(4.5) - 4.0/27*sqrt(2)*sin(4.5) + sqrt(2*pi) * special.fresnel(3/sqrt(pi))[0])
```

In [70]:

```
I
```

Out[70]: 1.117817938088701

In [71]:

```
print(abs(result[0]-I))
```

1.0376588477356563e-11

Первый аргумент `quad` — это «вызываемый» объект Python (то есть функция, метод или экземпляр класса). Обратите внимание на использование в данном случае лямбда-функции в качестве аргумента. Следующие два аргумента являются пределами интегрирования. Возвращаемое значение представляет собой кортеж, первый элемент которого содержит оценочное значение интеграла, а второй элемент содержит верхнюю границу ошибки. Заметим, что в этом случае истинное значение этого интеграла равно

$$I = \sqrt{\frac{2}{\pi}} \left(\frac{18}{27} \sqrt{2} \cos(4.5) - \frac{4}{27} \sqrt{2} \sin(4.5) + \sqrt{2\pi} \operatorname{Si} \left(\frac{3}{\sqrt{\pi}} \right) \right),$$

$$\operatorname{Si}(x) = \int_0^x \sin\left(\frac{\pi}{2}t^2\right) dt.$$

является синусоидальным интегралом Френеля. Обратите внимание, что численно вычисленный интеграл находится в пределах

1.04×10^{-11} точного результата — значительно ниже установленной границы ошибки.

Если интегрируемая функция принимает дополнительные параметры, их можно указать в аргументе `args`. Предположим, что необходимо вычислить следующий интеграл:

Если интегрируемая функция принимает дополнительные параметры, их можно указать в аргументе `args`. Предположим, что необходимо

$$I(a, b) = \int_0^1 ax^2 + b dx.$$

вычислить следующий интеграл:

Этот интеграл можно вычислить с помощью следующего кода:

```
In [72]: from scipy.integrate import quad
```

```
In [73]: def integrand(x, a, b): return a*x**2 + b
```

```
In [74]: a = 2
```

```
In [75]: b = 1
```

```
In [76]: I = quad(integrand, 0, 1, args=(a,b))
```

```
In [77]: I
```

```
Out[77]: (1.6666666666666667, 1.8503717077085944e-14)
```