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```
#include "intg.h"

#include "pnl/pnl_integration.h"

typedef double (real_f)(double);
static double intg_f (double x, void *p)
{
    real_f *f = (real_f *) p;
    return (*f)(x);
}

/*
 * this function is only a wrapper for pnl_integration_qag
 * for function of
 * a single variate
 */
void intg(double a, double b, double (*f)(double), double
    ea, double er, double *val, double *abserr)
{
    int neval;
    PnlFunc F;
    F.function = intg_f;
    F.params = (void *) f;
    pnl_integration_qag (&F, a, b, ea, 0, er, val, abserr, &
        neval);
}
```

References