Help

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#ifndef NUMERICS_H
#define NUMERICS_H

const double EULER = 0.57721566490153286;

template <class T> inline T PLUS(T X) {return ((X)>0 ? X :
    0);}
#define ISNUMBER(X) (((X)-(X))<1)

#include <cmath>
#include "progonka.h"

extern "C" {
#include "pnl/pnl_mathtools.h"
}

//Returns the incomplete gamma function P(a,x) (see NR)
double gammp(double a, double x);
//Returns the incomplete gamma function Q(a,x) = 1-P(a,x) (
    see NR)
double gammq(double a, double x);

//low-level routine for calculating P(a; x) and Q(a,x)
void gser(double *gamser, double a, double x, double *gln);

 //low-level routine for calculating P(a,x) and Q(a,x)
void gcf(double *gamser, double a, double x, double *gln);

double normCDF(double x);  // Standard gaussian CDF

double normPDF(double x);  // Standard gaussian PDF

double expint(int n, double x);
//Evaluates the exponential integral E_n(x) (see Numerical
    Recipes)

double bessi1(double x);
//the modified Bessel function I_1(x) for any real x (see
    NR)
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double bessk1(double x);
//the modified Bessel function K_1(x) for positive real x (
    see NR)


void polint(double xa[], double ya[], int n, double x,
    double *y, double *dy);
//Given arrays xa[1..n] and ya[1..n], and given a value x,
    this routine returns a value y, and
//an error estimate dy. If P(x) is the polynomial of degre
    e N ? 1 such that P(xai) = yai, i =
//1,...,n, then the returned value y = P(x).

//Quadratures-----------------------------------------------
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template<class T>
double trapzd(T func, double a, double b, int n)
//This routine computes the nth stage of refinement of an
    extended trapezoidal rule.
//func is input as a pointer to the function to be integrat
    ed between limits a and b, also input.
//When called with n=1, the routine returns the crudest es
    timate of int_a^b f(x)dx.
//Subsequent calls with n=2,3,...
//(in that sequential order) will improve the accuracy by
    adding 2n-2 additional interior points.
{
  double x,tnm,sum,del;
  static double s;
  int it,j;
  if (n == 1) {
    return (s=0.5*(b-a)*(func(a)+func(b)));
  } else {
    for (it=1,j=1;j<n-1;j++) it <<= 1;
    tnm=it;
    del=(b-a)/tnm;  //This is the spacing of the points to
    be added.
    x=a+0.5*del;
    for (sum=0.0,j=1;j<=it;j++,x+=del) sum += func(x);
    s=0.5*(s+(b-a)*sum/tnm);  //This replaces s by its ref
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    ined value.
    return s;
  }
}

template<class T>
double qromb(T func, double a, double b)
//Returns the integral of the function func from a to b.
    Integration is performed by Romberg's
//method of order 2K, where, e.g., K=2 is Simpson's rule.
{
  const double EPS = 1.0e-8;
  const int JMAX1 = 50;
  const int JMAXP1 = JMAX1+1;
  const int K = 5;

  //Here EPS is the fractional accuracy desired, as determi
    ned by the extrapolation error estimate;
  //JMAX limits the total number of steps; K is the number
    of points used in the extrapolation.

  double ss,dss;
  double s[JMAXP1],h[JMAXP1+1]; //These store the successi
    ve trapezoidal approximations
  //and their relative stepsizes.
  int j;
  h[1]=1.0;
  for (j=1;j<=JMAX1;j++) {
    s[j]=trapzd(func,a,b,j);
    if (j >= K) {
      polint(&h[j-K],&s[j-K],K,0.0,&ss,&dss);
      if (fabs(dss) <= EPS*fabs(ss)) return ss;
    }
    h[j+1]=0.25*h[j];
  }
  myerror("Too many steps in routine qromb");
  return 0.0;   //Never get here.
}
```

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#endif
```

References