Step 1: Write a C++ Function

Absolutely, integrating a C++ function into a Python script to speed it up is a good strategy, especially for computational intensive tasks. Here's a step-by-step guide:

Create a C++ function that implements the functionality you want. Here is an example of a simple C++ function in a file named example.cpp:

```
#include <iostream>

extern "C" {
   int add(int a, int b) {
      return a + b;
   }
}
```

We use extern "c" to prevent name mangling and to allow for easy linkage with Python later.

Step 2: Create a Header File

Create a header file (example.h) to declare your function:

```
extern "C" {
    int add(int a, int b);
}
```

Step 3: Compile the C++ Code as a Shared Library

You can compile your C++ function as a shared library using a command like this:

```
sh
g++ -shared -o example.so -fPIC example.cpp
```

Step 4: Use ctypes or cffi to Interface with the C++ Library in Python

You can use the ctypes or cffi library in Python to interface with the C++ shared library. Here, I'll demonstrate using ctypes:

First, install ctypes if it's not installed (it's included in most Python installations by default):

Next, create a Python script to import and use your C++ function:

python

```
from ctypes import cdll

# Load the shared library
lib = cdll.LoadLibrary('./example.so')

# Call the add function
result = lib.add(2, 3)
print(f"The result is: {result}") # The result is: 5
```

Step 5: Run Your Python Script

Run your Python script to test the integration:

Your Python script should call the C++ function and print the result.

Note that error handling and additional configurations might be necessary depending on the complexity of your C++ code and the types of arguments and return values your function uses.