

```

1: program MonteCarlo
2: implicit real*8 (a-h,o-z)
3: open(15, file="Monte_Carlo-DP.txt")
4:     idum = -1
5:     N = 10**7
6:     PI = dACOS(-1.d0)
7:     EXATO = PI/4.d0
8:     SUMF = 0.d0
9:     SUMF2 = 0.d0
10:    DO 20 IX = 1, N
11:        FX = FUNC(ran3(idum))
12:        SUMF = SUMF + FX
13:        SUMF2 = SUMF2 + FX**2
14:    20 CONTINUE
15:    FAVE = SUMF/N
16:    F2AVE = SUMF2/N
17:    SIGMA = dSQRT((F2AVE - FAVE**2)/N)
18:    ERRO = dABS(FAVE - EXATO)
19:    write(15,*) "Integral =", FAVE, "Exato =", EXATO
20:    write(15,*) "Erro estimado:", SIGMA, "Erro obtido:", ERRO
21:    write(15,*) "N =", N
22: end
23:
24: real*8 function FUNC(X)
25: implicit real*8 (a-h,o-z)
26:     FUNC = 1.d0/(1.d0 + X**2)
27: return
28: end
29:
30: real*8 FUNCTION ran3(idum)
31: implicit real*8 (a-h,o-z)
32:     INTEGER idum
33:     INTEGER MBIG,MSEED,MZ
34:     PARAMETER (MBIG=100000000,MSEED=161803398,MZ=0,FAC=1./MBIG)
35:     INTEGER i,iff,ii,inext,inextp,k
36:     INTEGER mj,mk,ma(55)
37:     SAVE iff,inext,inextp,ma
38:     DATA iff /0/
39:     if(idum.lt.0.or.iff.eq.0) then
40:         iff=1
41:         mj=abs(MSEED-abs(idum))
42:         mj=mod(mj,MBIG)
43:         ma(55)=mj
44:         mk=1
45:         do 11 i=1,54
46:             ii=mod(21*i,55)
47:             ma(ii)=mk
48:             mk=mj-mk
49:             if(mk.lt.MZ)mk=mk+MBIG
50:             mj=ma(ii)
51: 11         continue
52:         do 13 k=1,4
53:             do 12 i=1,55
54:                 ma(i)=ma(i)-ma(1+mod(i+30,55))
55:                 if(ma(i).lt.MZ)ma(i)=ma(i)+MBIG
56: 12             continue
57: 13         continue
58:         inext=0
59:         inextp=31
60:         idum=1
61:     endif
62:     inext=inext+1
63:     if(inext.eq.56)inext=1
64:     inextp=inextp+1
65:     if(inextp.eq.56)inextp=1
66:     mj=ma(inext)-ma(inextp)
67:     if(mj.lt.MZ)mj=mj+MBIG
68:     ma(inext)=mj
69:     ran3=mj*FAC
70: return
71: END
72:

```