

1 Introduction

Development in methods for solving integrals has been important in order to solve problems with a increasing degree of complexety. Guassian quadrature is a good example which is a method first developed by Jacobi in 1676. The first version gave exact results for algebraic polynomials of negree $n-1$ or less. The "new" Guassian version has a significant increase in accuaracy with exact results for polynomials of degree $2n-1$ or less due to free choise of weights.

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Gauss-Legendre and Gauss-Laguerre are two types of Guassian quadrature which, togheter with the well known Monte Carlo method, will be compared in accuaracy and speed for a multidimensional integral for a Helium atom.

Some theory is first presented with a following discussion of the three methodes mentioned above.