Monte-carlo integration. Value estimates and convergence to known analytical result Analytical solution Errors from standard deviation of estimates Errors from numerical error estimate 10^{3} 9×10^{2} 8×10^2 7×10^2 6×10^{2} 10^{2} 10⁰ 10^{1} 10^{3}

Number of sample points

ntegral/arb. units