

Numerical integration methods

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Abstract

1 Introduction

2 Methods

2.1 Gauss Quadrature

2.2.1 Gauss-Legendre Quadrature

2.2.2 Gauss-Laguerre Quadrature (Improved Gauss Quadrature)

2.2 Monte Carlo Integration

2.2.1 Brute force Monte Carlo Integration

2.2.2 Improved Monte Carlo Integration

2.2.3 Improved Monte Carlo Integration with Parallization

3 Resultsts

4 Discusson

5 Conclusion

6 Appendix

Rererences