Algorithm 1 Raw adaptive simpson algorithm

Input endpoints a,b; tolerance TOL; limit N to number of levels.

Output approximation APP which is the integrate result.

```
1: function ADAPSIMPSON(f,a,b,tol)
2:
      c = (a+b)/2
      c1 = (a+c)/2
3:
       c2 = (a+c)/2
4:
       Sab = 1/6 * (b - a) * (f(a) + 4 * f(c) + f(b))
5:
       Sac = 1/6 * (c - a) * (f(a) + 4 * f(c1) + f(c))
6:
7:
       Scb = 1/6 * (b - c) * (f(c) + 4 * f(c2) + f(b))
       e = abs(Sab - Sac - Scb)/15
8:
       if e < tol then
9:
          q = Sac + Scb; x = [a; c1; c; c2; b]
10:
11:
          return
12:
       else
          [qac, eac, xac] = ADAPSIMPSON(f, a, c, tol/2)
13:
          [qcb, ecb, xcb] = ADAPSIMPSON(f, c, b, tol/2)
14:
          q = qac + qcb
15:
16:
          e = eac + ecb
17:
          x = [xac(1:(end-1));xcb]
       end if
18:
19: end function
```