

```

1  program metropolis_method
2  implicit none
3  integer::i,n,m
4  real::p,del,deln,r,x,w,integral,Norm
5
6  n = 110000; m = 10000
7  del = 0.3; x = 0
8  integral = 0
9
10 open(1,file="result.dat",status="unknown")
11 do i = 1,n
12
13     call random_number(deln)
14     call random_number(r)
15     deln = del*(2*deln - 1)      !Random number between [-del,del]
16     w = p(x + deln)/p(x)        !Ratio of P( x + deln ) / P(x)
17     if(r <= w) then              !probability of acceptance = w
18         x = x + deln
19     endif
20
21     if(i >= 10000) then           !Accept data above a certain sample
22         write(1,*)x
23         Norm = 1/(1-exp(-1.0)) !Normalising Constant for p(x)
24         integral = integral + (exp(-x**2)/p(x))/Norm
25     endif
26 enddo
27 write(*,*)"integral value of f(x)=exp(-x**2) from 0 to 1 is:", integral/(n-m)
28
29 end program
30
31 real function p(x)
32     implicit none
33     real::x
34     if(x > 1) then
35         p = 0
36     elseif(x < 0) then
37         p = 0
38     else
39         p = exp(-x)
40     endif
41 end function
42
43 !Output
44 !integral value of f(x)=exp(-x**2) from 0 to 1 is:  0.746906459

```