

### Algorithm 3 Adaptive integration.

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#### Steps:

Subdivide the interval of the integration into sub-intervals

**for all** sub-intervals **do**

    Compute sub-integral, estimate the error with Richardson procedure described earlier.

**if** accuracy is worse than desired **then**

        Subdivide the interval

**else**

        Leave the interval untouched

**end if**

**end for**

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