

*A simple computation — and a dimensional
tweak to the tale from physics*

A problem in numerical integration

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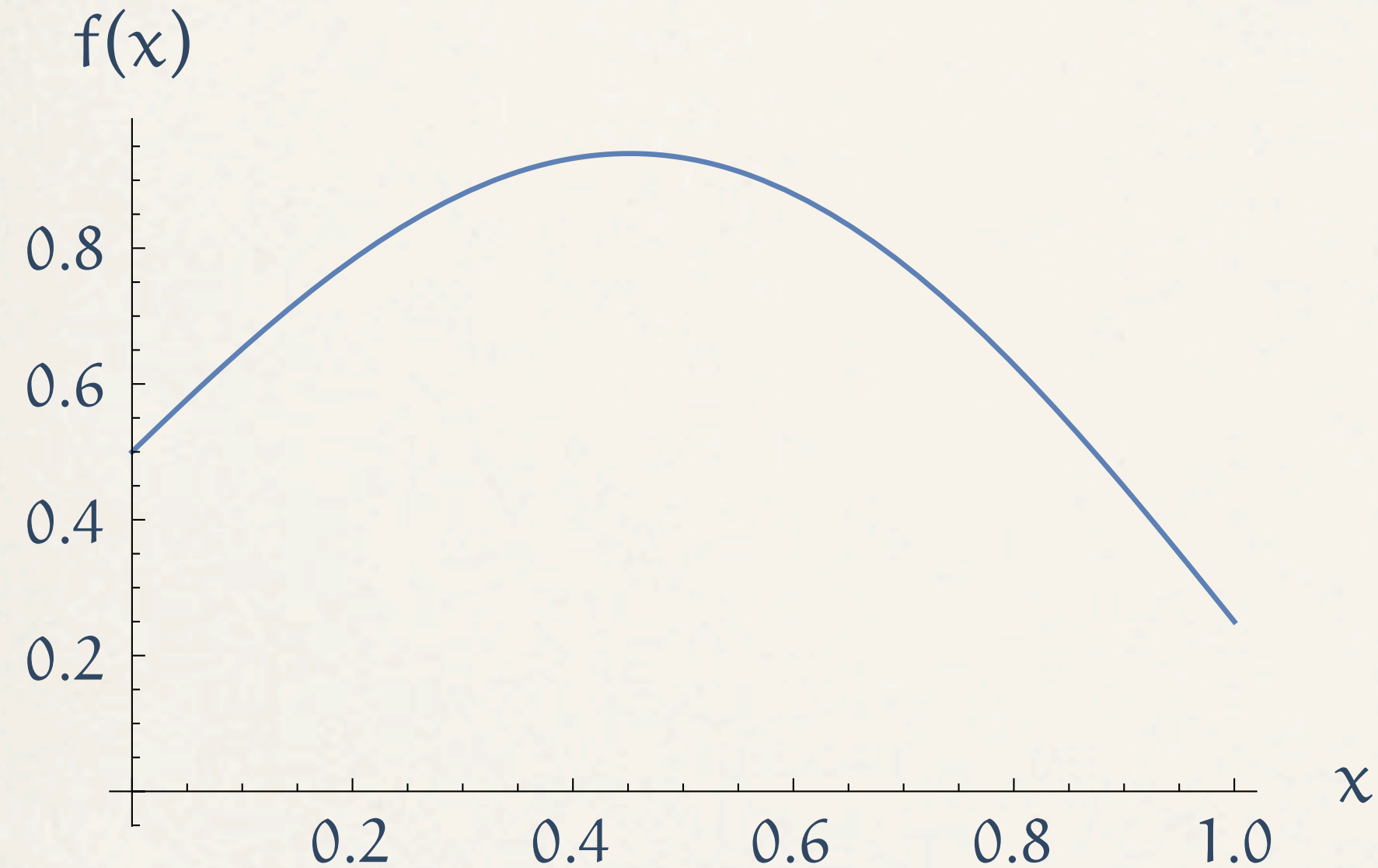
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Given a function $f(\cdot)$ of one or more variables on the unit interval (unit square, unit cube, ...), bounded in absolute value by 1, numerically evaluate its integral J .

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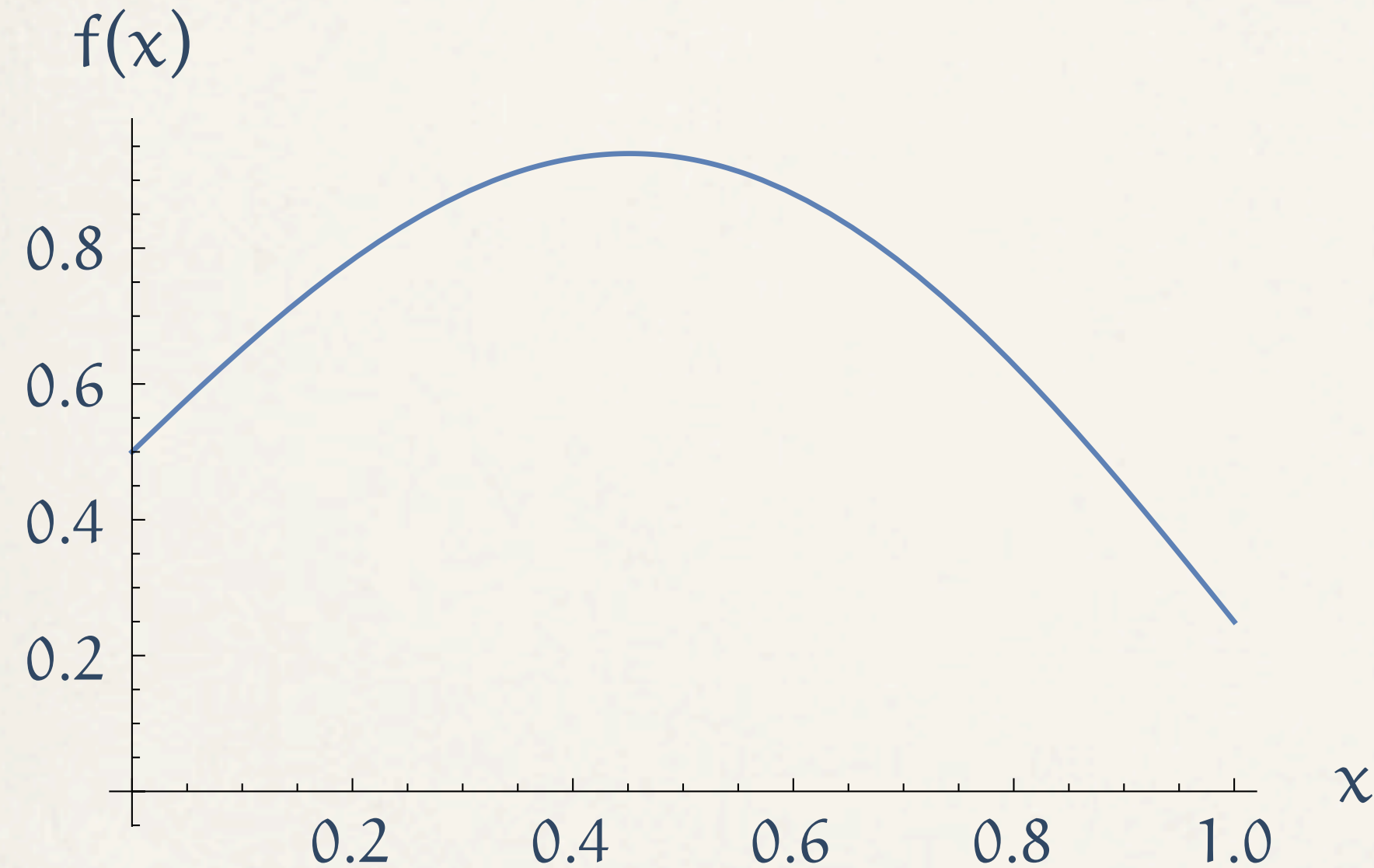
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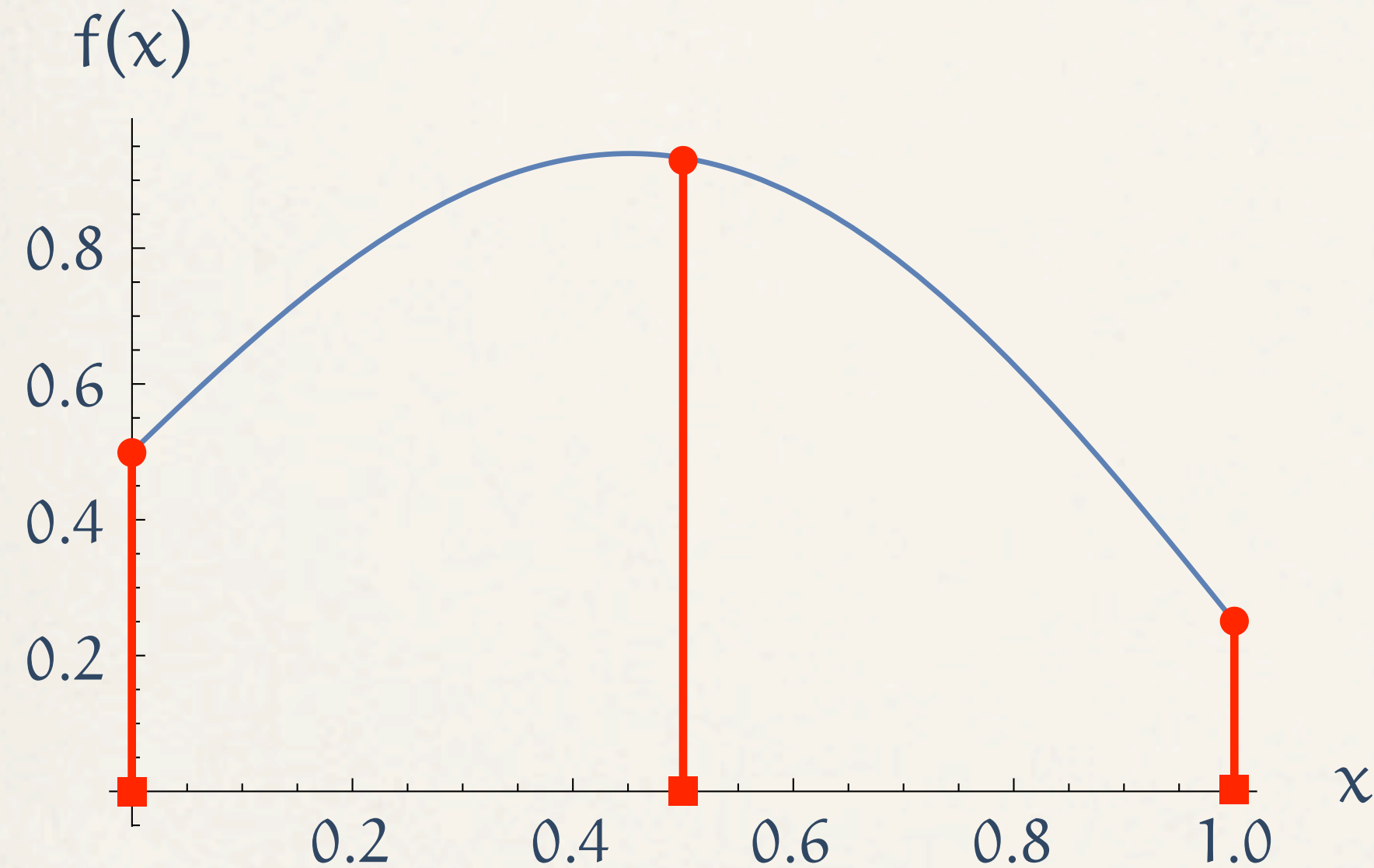


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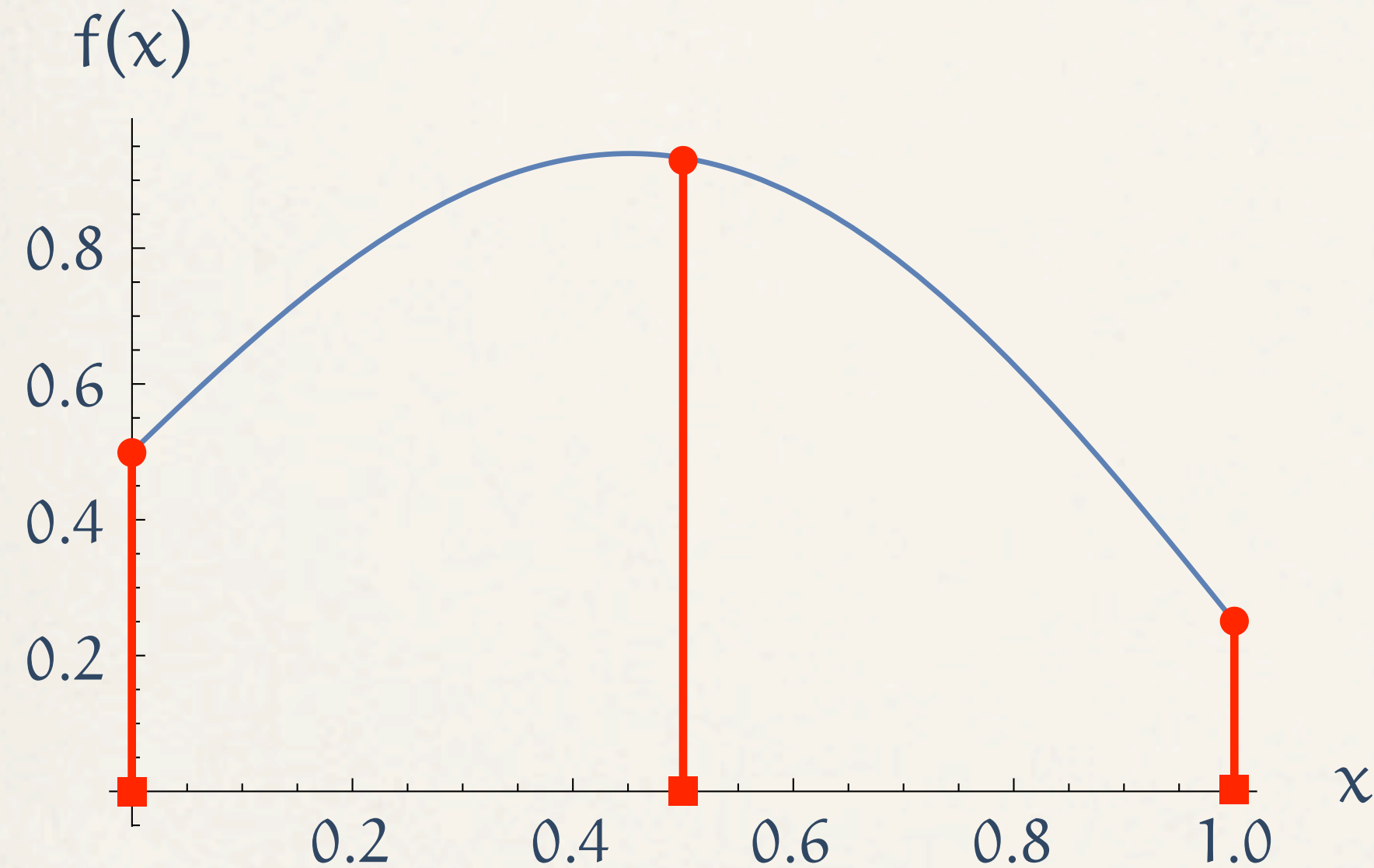


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$$J = \int_0^1 f(x) \, dx \approx \frac{1}{6} [f(0) + 4f(\tfrac{1}{2}) + f(1)]$$

Simpson's rule

Scaling with dimension

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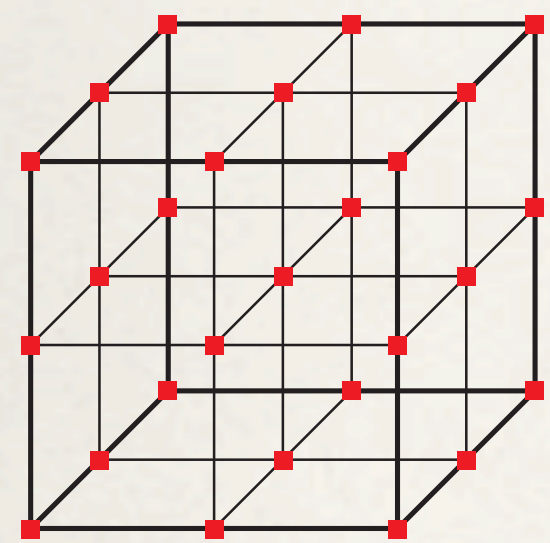
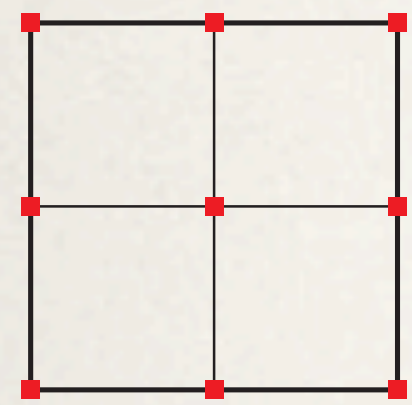
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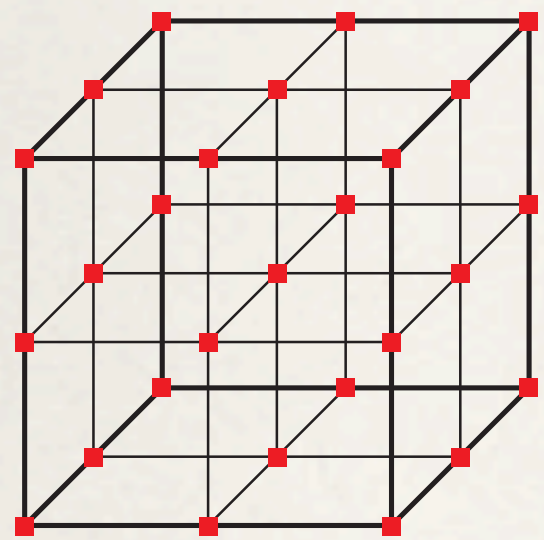
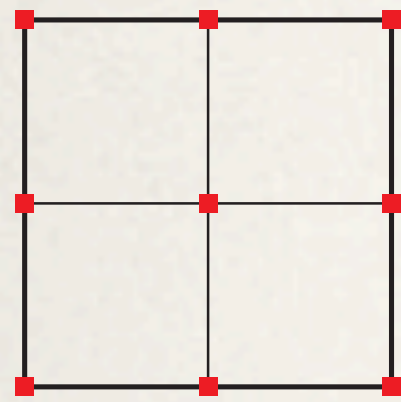
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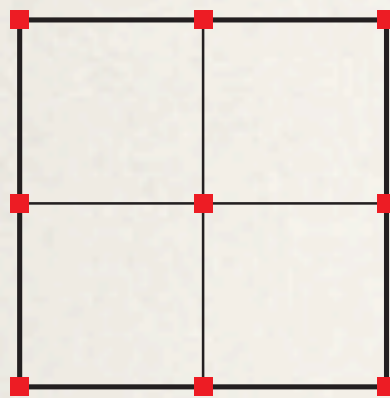

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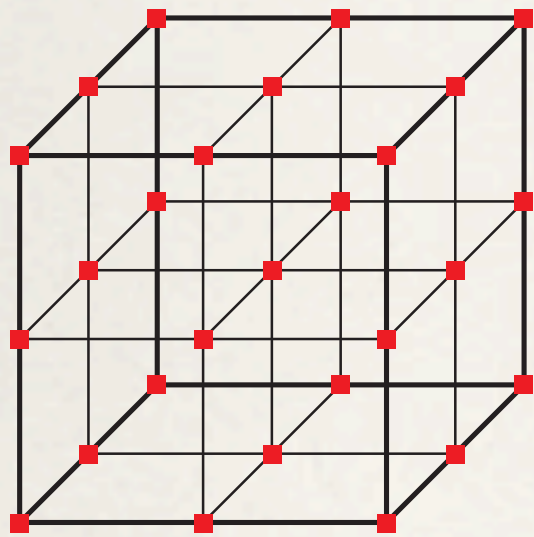
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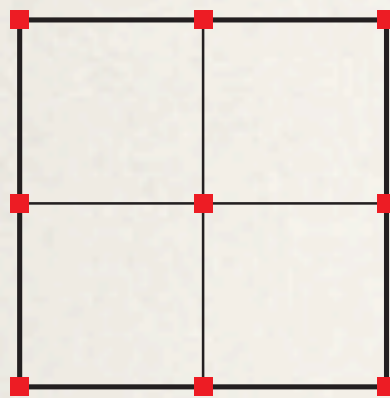
| dimension | # computations |
|-----------|----------------|
|-----------|----------------|



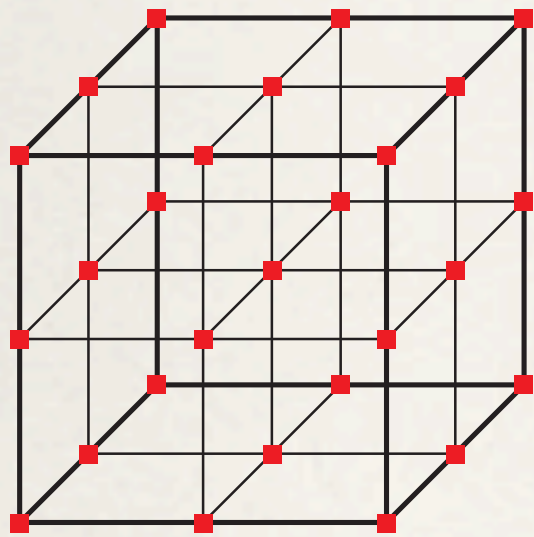
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| dimension | # computations |
|-----------|----------------|
| 1 | 3 |

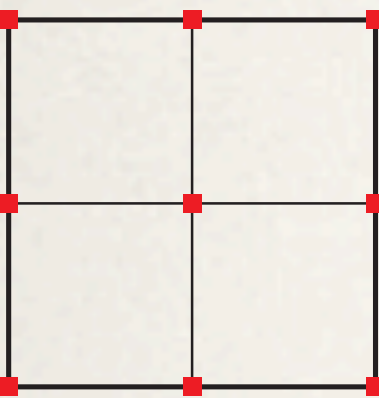


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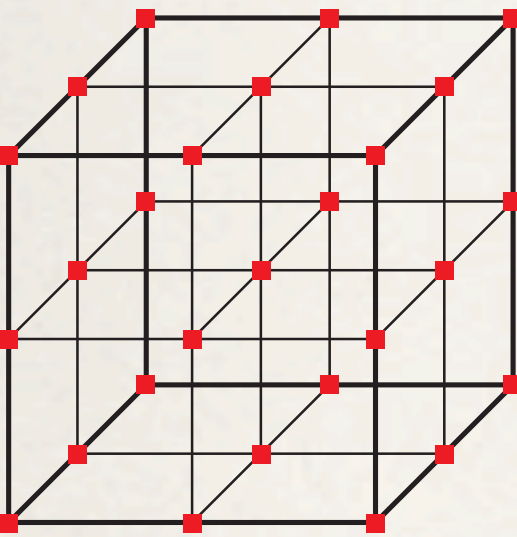
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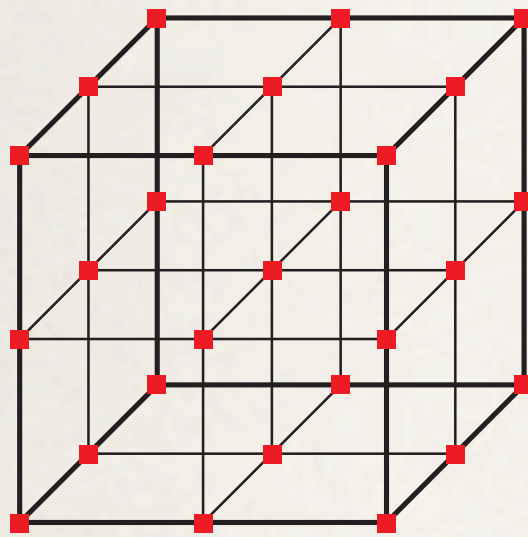
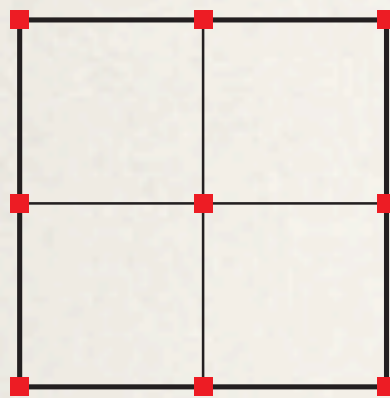
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|-----------|----------------|
| 1 | 3 |
| 2 | 9 |



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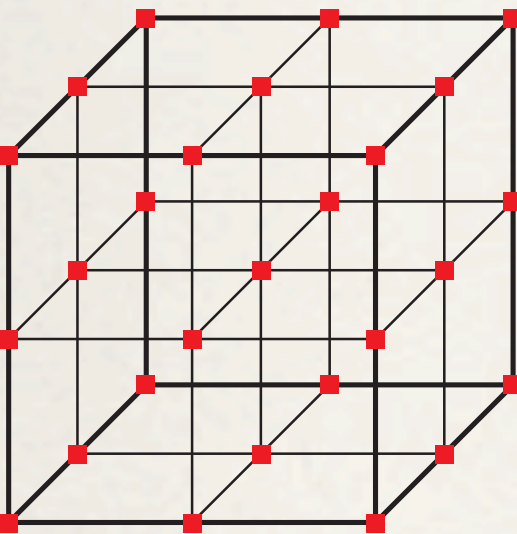
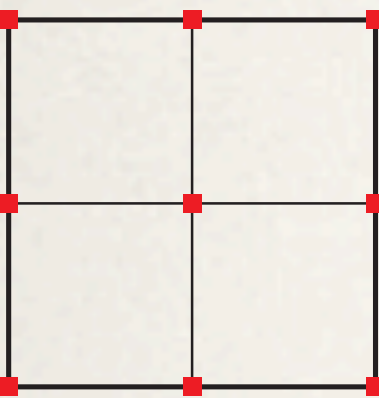


| dimension | # computations |
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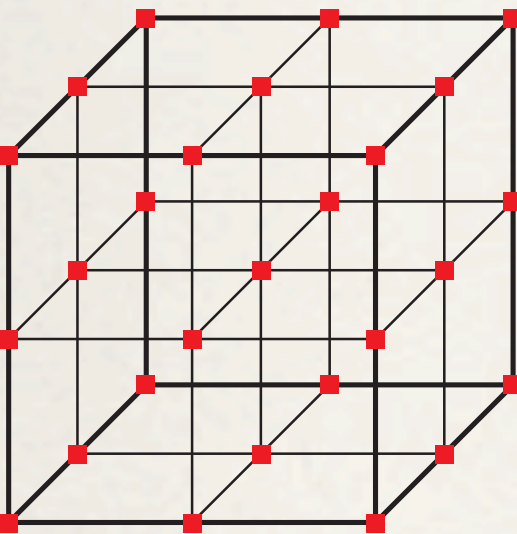
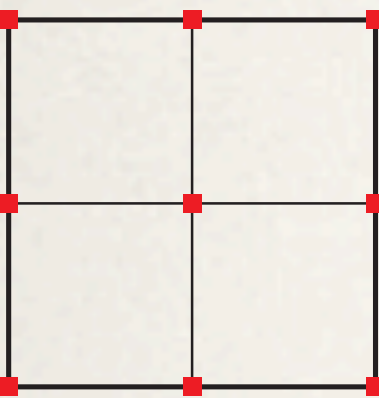


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| ⋮ | ⋮ |
| D | 3 ^D |

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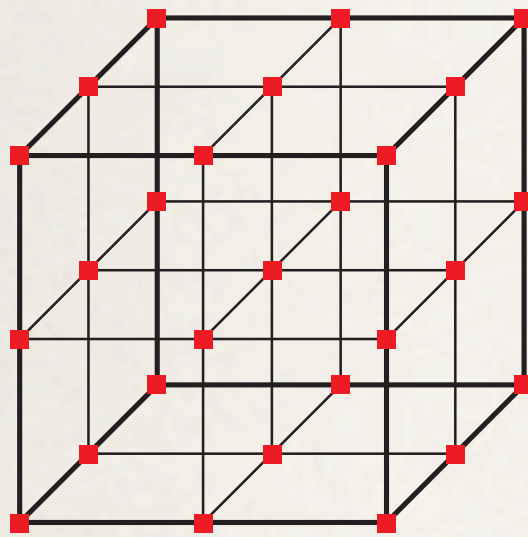
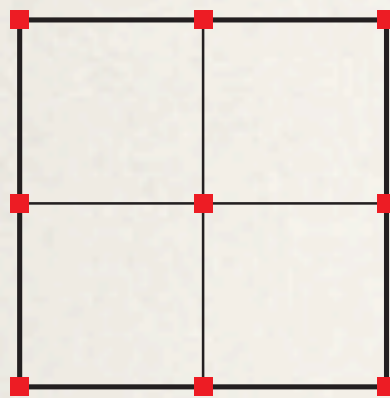


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This is impossible! Even approximately.