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integ test.cpp
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    file: integ test.cpp
//
11
    This is a test program for basic integration methods.
//
    Programmer: Dick Furnstahl furnstahl.1@osu.edu
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    Revision history:
        04-Jan-2004 original version, for 780.20 Computational Physics
//
        08-Jan-2005 changed functions to pass integrand
        09-Jan-2011 updated functions
    Notes:
     * define with floats to emphasize round-off error
    * compile with: "g++ -Wall -c integ test.cpp"
//
//
     * adapted from: "Projects in Computational Physics" by Landau and Paez
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                code copyrighted by RH Landau
//
// include files
#include <iostream>
#include <iomanip>
#include <fstream>
#include <cmath>
using namespace std;
#include "integ routines.h"
                                   // prototypes for integration routines
float my integrand (float x);
const double ME = 2.7182818284590452354E0;
                                                     // Euler's number
main ()
  // set up the integration specifiction
 const int max_intervals = 501; // maximum number of intervals
const float lower = 0.0; // lower limit of integration
const float upper = 1.0: // upper limit of integration
 const float upper = 1.0;
                                  // upper limit of integration
  const double answer = 1. - 1. / ME; // the "exact" answer for the test
 float result = 0.; // approximate answer
  // open the output file stream
 ofstream integ_out ("integ.dat");
                                           // save data in inteq.dat
  integ_out << "# N trapezoid Simpsons Gauss " << endl;
 integ out << "#---
  // Simpson's rule requires an odd number of intervals
  for (int i = 3; i <= max intervals; i += 2)</pre>
    integ out << setw(4) << i;</pre>
    result = trapezoid_rule (i, lower, upper, &my_integrand);
    integ out << " " << scientific << fabs (result - answer);
    result = simpsons_rule (i, lower, upper, &my_integrand);
    integ out << " " << scientific << fabs (result - answer);</pre>
    result = gauss_quadrature (i, lower, upper, &my_integrand);
integ_out << """ << scientific << fabs (result - answer);</pre>
    integ out << endl;
 cout << "data stored in integ.dat\n";
```

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 integ out.close ();
 return (0);
// the function we want to integrate
my integrand (float x)
 return (exp (-x));
```

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integ routines.cpp
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    file: integ routines.cpp
//
//
    These are routines for trapezoid, Simpson and Gauss rules
//
    Programmer: Dick Furnstahl furnstahl.1@osu.edu
//
    Revision history:
        04-Jan-2004 original version, for 780.20 Computational Physics
        08-Jan-2005 function to be integrated now passed, changed names
        09-Jan-2011 new names and rearranged; fixed old bug
   Notes:
    * define with floats to emphasize round-off error

* compile with: "g++ -Wall -c integ_routines.cpp" or makefile

* adapted from: "Projects in Computational Physics" by Landau and Paez
//
//
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     * equation for interval h = (b-a)/(N-1) with x min=a and x max=b
//
      ****************
// include files
#include <cmath>
#include "integ_routines.h" // integration routine prototypes
//************************
// Integration using trapezoid rule
float trapezoid_rule ( int num_pts, float x min, float x max,
                       float (*integrand) (float x) )
   float interval = ((x max - x min)/float(num pts - 1)); // called h in notes
  float sum= 0.; // initialize integration sum to zero
  for (int n=2; n<num pts; n++)</pre>
                                      // sum the midpoint contributions
     float x = x_min + interval * float(n-1);
sum += interval * integrand(x);
  }
// add in the endpoint contributions
  sum += (interval/2.) * (integrand(x_min) + integrand(x_max));
  return (sum):
               *****************
// Integration using Simpson's rule
float simpsons_rule ( int num_pts, float x_min, float x_max,
                       float (*integrand) (float x) )
  float interval = ((x_max - x_min)/float(num_pts - 1)); // called h in notes float sum= 0.; // \bar{l}nitialize integration sum to zero
  for (int n=2; n<num pts; n+=2)</pre>
                                                   // loop for odd points
     float x = x_min + interval * float(n-1);
     sum += (4./\overline{3}.)*interval * integrand(x);
  for (int n=3; n<num pts; n+=2)
                                                   // loop for even points
     float x = x \min + interval * float(n-1);
     sum += (2./\overline{3}.)*interval * integrand(x);
   // add in the endpoint contributions
  sum += (interval/3.) * (integrand(x_min) + integrand(x_max));
  return (sum);
```