

Contents

<i>Preface to First Edition</i>	xi
<i>Preface to Second Edition</i>	xiii
CHAPTER 1 INTRODUCTION	
1.1 Why Numerical Integration?	1
1.2 Formal Differentiation and Integration on Computers	3
1.3 Numerical Integration and Its Appeal in Mathematics	4
1.4 Limitations of Numerical Integration	5
1.5 The Riemann Integral	7
1.6 Improper Integrals	10
1.7 The Riemann Integral in Higher Dimensions	17
1.8 More General Integrals	20
1.9 The Smoothness of Functions and Approximate Integration	20
1.10 Weight Functions	21
1.11 Some Useful Formulas	22
1.12 Orthogonal Polynomials	28
1.13 Short Guide to the Orthogonal Polynomials	33
1.14 Some Sets of Polynomials Orthogonal over Figures in the Complex Plane	42
1.15 Extrapolation and Speed-Up	43
1.16 Numerical Integration and the Numerical Solution of Integral Equations	48

CHAPTER 2 APPROXIMATE INTEGRATION OVER A FINITE INTERVAL

2.1	Primitive Rules	51
2.2	Simpson's Rule	57
2.3	Nonequally Spaced Abscissas	60
2.4	Compound Rules	70
2.5	Integration Formulas of Interpolatory Type	74
2.6	Integration Formulas of Open Type	92
2.7	Integration Rules of Gauss Type	95
2.8	Integration Rules Using Derivative Data	132
2.9	Integration of Periodic Functions	134
2.10	Integration of Rapidly Oscillatory Functions	146
2.11	Contour Integrals	168
2.12	Improper Integrals (Finite Interval)	172
2.13	Indefinite Integration	190

CHAPTER 3 APPROXIMATE INTEGRATION OVER INFINITE INTERVALS

3.1	Change of Variable	199
3.2	Proceeding to the Limit	202
3.3	Truncation of the Infinite Interval	205
3.4	Primitive Rules for the Infinite Interval	207
3.5	Formulas of Interpolatory Type	219
3.6	Gaussian Formulas for the Infinite Interval	222
3.7	Convergence of Formulas of Gauss Type for Singly and Doubly Infinite Intervals	227
3.8	Oscillatory Integrands	230
3.9	The Fourier Transform	236
3.10	The Laplace Transform and Its Numerical Inversion	264

CHAPTER 4 ERROR ANALYSIS

4.1	Types of Errors	271
4.2	Roundoff Error for a Fixed Integration Rule	272
4.3	Truncation Error	285
4.4	Special Devices	295
4.5	Error Estimates through Differences	297
4.6	Error Estimates through the Theory of Analytic Functions	300
4.7	Application of Functional Analysis to Numerical Integration	317
4.8	Errors for Integrands with Low Continuity	332
4.9	Practical Error Estimation	336

CHAPTER	5	APPROXIMATE INTEGRATION IN TWO OR MORE DIMENSIONS	
	5.1	Introduction	344
	5.2	Some Elementary Multiple Integrals over Standard Regions	346
	5.3	Change of Order of Integration	348
	5.4	Change of Variables	348
	5.5	Decomposition into Elementary Regions	350
	5.6	Cartesian Products and Product Rules	354
	5.7	Rules Exact for Monomials	363
	5.8	Compound Rules	379
	5.9	Multiple Integration by Sampling	384
	5.10	The Present State of the Art	415
CHAPTER	6	AUTOMATIC INTEGRATION	
	6.1	The Goals of Automatic Integration	418
	6.2	Some Automatic Integrators	425
	6.3	Romberg Integration	434
	6.4	Automatic Integration Using Tschebyscheff Polynomials	446
	6.5	Automatic Integration in Several Variables	450
	6.6	Concluding Remarks	461
APPENDIX	1	ON THE PRACTICAL EVALUATION OF INTEGRALS, Milton Abramowitz	463
APPENDIX	2	FORTRAN PROGRAMS	480
APPENDIX	3	BIBLIOGRAPHY OF ALGOL, FORTRAN, AND PL/I PROCEDURES	509
APPENDIX	4	BIBLIOGRAPHY OF TABLES	518
APPENDIX	5	BIBLIOGRAPHY OF BOOKS AND ARTICLES	524
		<i>Index</i>	605