nag_multid_quad_adapt (d01fcc)

1. Purpose

nag_multid_quad_adapt (d01fcc) attempts to evaluate a multi-dimensional integral (up to 15 dimensions), with constant and finite limits,
\[
\int_{a_1}^{b_1} \int_{a_2}^{b_2} \ldots \int_{a_n}^{b_n} f(x_1, x_2, \ldots, x_n) \, dx_n \ldots dx_2 dx_1
\]
to a specified relative accuracy, using an adaptive subdivision strategy.

2. Specification

```c
#include <nag.h>
#include <nagd01.h>

void nag_multid_quad_adapt(Integer ndim, double (*f)(Integer ndim, double x[]),
                           double a[], double b[], Integer *minpts, Integer maxpts,
                           double eps, double *finval, double *acc, NagError *fail)
```

3. Description

The routine evaluates an estimate of a multi-dimensional integral over a hyper-rectangle (i.e., with constant limits), and also an estimate of the relative error. The user sets the relative accuracy required, supplies the integrand as a function \( f \), and also sets the minimum and maximum acceptable number of calls to \( f \) (in \texttt{minpts} and \texttt{maxpts}).

The routine operates by repeated subdivision of the hyper-rectangular region into smaller hyper-rectangles. In each subregion, the integral is estimated using a seventh-degree rule, and an error estimate is obtained by comparison with a fifth-degree rule which uses a subset of the same points. The fourth differences of the integrand along each co-ordinate axis are evaluated, and the subregion is marked for possible future subdivision in half along that co-ordinate axis which has the largest absolute fourth difference.

If the estimated errors, totalled over the subregions, exceed the requested relative error (or if fewer than \texttt{minpts} calls to \( f \) have been made), further subdivision is necessary, and is performed on the subregion with the largest estimated error, that subregion being halved along the appropriate co-ordinate axis.

The routine will fail if the requested relative error level has not been attained by the time \texttt{maxpts} calls to \( f \) have been made.

nag_multid_quad_adapt is based on the HALF subroutine developed by van Dooren and de Ridder (1976). It uses a different basic rule, described by Genz and Malik (1980).

4. Parameters

**ndim**
- Input: the number of dimensions of the integral, \( n \).
- Constraint: \( 2 \leq \texttt{ndim} \leq 15 \).

**f**
- The function \( f \), supplied by the user, must return the value of the integrand \( f \) at a given point.
- The specification of \( f \) is:

```c
double f(Integer ndim, double x[])
```

- **ndim**
  - Input: the number of dimensions of the integral.

- **x[ndim]**
  - Input: the co-ordinates of the point at which the integrand must be evaluated.
nag_multid_quad_adapt

\[ a[i] \]
Input: the lower limits of integration, \( a_i \), for \( i = 1, 2, \ldots, n \).

\[ b[i] \]
Input: the upper limits of integration, \( b_i \), for \( i = 1, 2, \ldots, n \).

\[ \text{minpts} \]
Input: \text{minpts} must be set to the minimum number of integrand evaluations to be allowed.
Output: \text{minpts} contains the actual number of integrand evaluations used by the function nag_multid_quad_adapt.

\[ \text{maxpts} \]
Input: the maximum number of integrand evaluations to be allowed.
Constraints: \( \text{maxpts} \geq \text{minpts} \).
\[
\text{maxpts} \geq 2^{\text{ndim}} + 2 \times \text{ndim}^2 + 2 \times \text{ndim} + 1.
\]

\[ \text{eps} \]
Input: the relative error acceptable to the user. When the solution is zero or very small relative accuracy may not be achievable but the user may still set \text{eps} to a reasonable value and check \text{fail.code} for \text{NE_QUAD_MAX_INTEGRAND_EVAL}.
Constraint: \( \text{eps} > 0.0 \).

\[ \text{finval} \]
Output: the best estimate obtained for the integral.

\[ \text{acc} \]
Output: the estimated relative error in \text{finval}.

\[ \text{fail} \]
The NAG error parameter, see the Essential Introduction to the NAG C Library.
Users are recommended to declare and initialize \text{fail} and set \text{fail.print} = TRUE for this function.

5. Error Indications and Warnings

\text{NE_INVALID_INT_RANGE_2}
Value \langle value \rangle given to \text{ndim} not valid. Correct range is \( 2 \leq \text{ndim} \leq 15 \).

\text{NE_2_INT_ARG_LT}
On entry, \text{maxpts} = \langle value \rangle while \text{minpts} = \langle value \rangle.
These parameters must satisfy \( \text{maxpts} \geq \text{minpts} \).

\text{NE_QUAD_MAX_INTEGRANDCONS}
\text{maxpts} < \langle value \rangle. Constraint: \( \text{maxpts} \geq 2^{\text{ndim}} + 2 \times \text{ndim}^2 + 2 \times \text{ndim} + 1 \).

\text{NE_REAL_ARG_LE}
On entry, \text{eps} must not be less than or equal to 0.0: \text{eps} = \langle value \rangle.

\text{NE_ALLOC_FAIL}
Memory allocation failed.

\text{NE_QUAD_MAX_INTEGRAND_EVAL}
\text{maxpts} was too small to obtain the required accuracy.
On return, \text{finval} and \text{acc} contain estimates of the integral and the relative error, but \text{acc} will be greater than \text{eps}.

6. Further Comments
Execution time will usually be dominated by the time taken to evaluate the integrand f, and hence the maximum time that could be taken will be proportional to \text{maxpts}.

6.1. Accuracy
A relative error estimate is output through the parameter \text{acc}.
6.2. References

7. See Also
nag_multid_quad_monte_carlo (d01gbc)

8. Example
This example program estimates the integral
\[
\int_0^1 \int_0^1 \int_0^1 \int_0^1 \frac{4z_1z_2^3 \exp(2z_1z_3)}{(1 + z_2 + z_4)^2} dz_4 dz_3 dz_2 dz_1 = 0.575364.
\]
The accuracy requested is one part in 10,000.

8.1. Program Text
/* nag_multid_quad_adapt(d01fcc) Example Program */

#include <nag.h>
#include <stdio.h>
#include <nag_stdlib.h>
#include <math.h>
#include <nagd01.h>

#define NDIM 4
#define MAXPTS 1000*NDIM

main()
{
    Integer ndim = NDIM;
    Integer maxpts = MAXPTS;
    double a[4], b[4];
    Integer k;
    static NagError fail;
    double finval;
    Integer minpts;
    double acc, eps;

    Vprintf("d01fcc Example Program Results\n");
    for (k=0; k < 4; ++k)
    {
        a[k] = 0.0;
        b[k] = 1.0;
    }
    eps = 0.0001;
    minpts = 0;
    d01fcc(ndim, f, a, b, &minpts, maxpts, eps, &finval, &acc, &fail);
    if (fail.code != NE_NOERROR)
        Vprintf("%s\n",fail.message);
    if (fail.code == NE_NOERROR || fail.code == NE_QUAD_MAX_INTEGRAND_EVAL)
    {...}
{  
    Vprintf("Requested accuracy =%12.2e\n", eps);  
    Vprintf("Estimated value  =%12.4f\n", finval);  
    Vprintf("Estimated accuracy=%12.2e\n", acc);  
    exit(EXIT_SUCCESS);  
}  
else  
    exit(EXIT_FAILURE);  
}  

#ifdef NAG_PROTO  
static double f(Integer n, double z[])  
#else  
static double f(n, z)  
    Integer n;  
    double z[];  
#endif  
{
    double tmp_pwr;  
    tmp_pwr = z[1]+1.0+z[3];  
    return z[0]*4.0*z[2]*z[2]*exp(z[0]*2.0*z[2])/(tmp_pwr*tmp_pwr);  
}  

8.2. Program Data
None.

8.3. Program Results

d01fcc Example Program Results
Requested accuracy =  1.00e-04
Estimated value = 0.5754
Estimated accuracy = 9.89e-05