

2013.06.24 No.9. $\int_0^1 \frac{\log(x)}{\sqrt{x}} dx = -4$ の計算.

```
110 DEF f(x)=LOG(x)/SQR(x)
120 INPUT PROMPT "N?": N
130 LET A=0.0001
140 LET B=1
150 LET H=(B-A)/N
160 LET S=0
170 FOR K=1 TO N
180   LET S=S+(f(A+K*H-H)+f(A+K*H))*H/2
190 NEXT K
200 print S
210 END
```

限界の性能を求めたり, きめ細かい処理をするには, C 言語 (とライブラリ).

```
/*
gcc int-ex1b.c -lgsl -lblas
From GSL 17.14 Examples.
\int_0^1 x^{-1/2} log(x) dx = -4
Gauss-Legendre formula (not installed in the gsl in orange).
http://www.math.kobe-u.ac.jp/HOME/taka/2013/c1
*/

#include <stdio.h>
#include <math.h>
#include <gsl/gsl-integration.h>

double f (double x, void *params) {
    double f = log(x) / sqrt(x);
    return f;
}

main()
{
    double result, error;
    double expected = -4.0;
    gsl_integration_glfixed_table * w
        = gsl_integration_glfixed_table_alloc (100);
    gsl_function F;

    F.function = &f;

    result = gsl_integration_glfixed (&F, 0, 1, w);

    printf ("result ======%-.18f\n", result);
    printf ("exact result ======%-.18f\n", expected);

    gsl_integration_glfixed_table_free (w);

    return 0;
}
```

より高精度.

```
/*
gcc int-ex1.c -lgsl -lblas
From GSL 17.14 Examples.
\int_0^1 x^{-1/2} log(x) dx = -4
The program below computes this integral
to a relative accuracy bound of 1e-7.
0, 1, 0, 1e-7, 1000
a b abs error, rel error, max sub intervals.
21 points Gauss-Kronrod integration
http://www.gnu.org/software/gsl/manual/html_node/
```

```

QAGS-adaptive-integration-with-singularities.html
*/
#include <stdio.h>
#include <math.h>
#include <gsl/gsl_integration.h>

double f (double x, void *params) {
    double f = log(x) / sqrt(x);
    return f;
}

main()
{
    double result, error;
    double expected = -4.0;
    gsl_integration_workspace * w
        = gsl_integration_workspace_alloc (1000);
    gsl_function F;

    F.function = &f;

    gsl_integration_qags (&F, 0, 1, 0, 1e-7, 1000,
                        w, &result, &error);

    printf ("result =====_%.18f\n", result);
    printf ("exact_result =====_%.18f\n", expected);

    gsl_integration_workspace_free (w);

    return 0;
}

```

メモリの使われ方を理解していないと、間違いが入り込む.

```

/* Bug in a memory allocation.*/
#include <stdio.h>
#include <math.h>
#include <gsl/gsl_integration.h>
double f (double x, void *params) {
    double f = log(x) / sqrt(x);
    return f;
}
main()
{
    double *result; /* <=== */
    double *error; /* <=== */
    double expected = -4.0;
    gsl_integration_workspace * w
        = gsl_integration_workspace_alloc (1000);
    gsl_function F;
    F.function = &f;
    gsl_integration_qags (&F, 0, 1, 0, 1e-7, 1000,
                        w, result, error);
    printf ("result =====_%.18f\n", *result);
    printf ("exact_result =====_%.18f\n", expected);
    gsl_integration_workspace_free (w);
    return 0;
}

```