

1. QUADI

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comment QuadI is useful when integration of several functions of same limits at same time using same point rule is desired. The interval (a,b) is divided into m equal subintervals for an n-point quadrature integration. p is the number of functions to be integrated. w_k and u_k are normalized weights and abscissas respectively, where $k=1,2,3,\dots,n$. u_k must be in ascending order. $P(B,j) =: (c)$ is a procedure which must be supplied by the programmer. It evaluates (c) the function (as indicated by j) for B. I_j is the result of integration for function j.;

procedure QuadI (a,b,m,n,p, w_k , u_k , $P(B,j) =: (c)$) =: (I_j)

begin

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QuadI:      h := (b-a)/m
            for j := 1(1)p ; I_j := 0
              A := a-h/2
            for i := 1(1)m
L1          begin A := A+h
            for k := 1(1)n
L2          begin B := A+(h/2)× $u_k$ 
            for j := 1(1)p
L3:         begin P(B,j) =: (c)
              I_j := I_j+ $w_k$ ×c   end L3 ; end L2
              end L1
            for j := 1(1)p
              I_j := (h/2)×I_j
            return
            integer (j,k,i)
            end QuadI

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