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New variant for the Romberg Integration Method

Message #1 Posted by [Namir](#) on 18 Apr 2012, 12:48 a.m.

Hi All,

I just posted, on my web site, the following [article](#) for a new variant for the Romberg method. The article actually looks at several variants and selects the best one.

Enjoy!!

Namir

Edited: 18 Apr 2012, 12:49 a.m.

Re: New variant for the Romberg Integration Method

Message #2 Posted by [Matt Agajanian](#) on 18 Apr 2012, 12:50 a.m.,
in response to message #1 by Namir

Thanks. This should be intriguing

Re: New variant for the Romberg Integration Method

Message #3 Posted by [Nick_S](#) on 18 Apr 2012, 5:17 a.m.,
in response to message #1 by Namir

Using both the HP-15c and Wolfram Alpha I get values that differ from yours for these examples:

$\ln(x)/x$ integrate 1 to 100 = 10.60378

x in radians

$\sin(x)$ integrate $1e-10$ to $\pi/4$ = 0.2928932

Nick

Edited: 18 Apr 2012, 5:27 a.m.

Re: New variant for the Romberg Integration Method

Message #4 Posted by **Namir** on 18 Apr 2012, 7:16 a.m.,
in response to message #3 by Nick_S

Nick,

Thanks for the corrections. In the case of the $\sin(x)$, I meant $\sin(x)/x$. I posted the article with the corrected results.

Namir

Edited: 18 Apr 2012, 7:29 a.m. after one or more responses were posted

Re: New variant for the Romberg Integration Method

Message #5 Posted by **Valentin Albillo** on 18 Apr 2012, 7:24 a.m.,
in response to message #4 by Namir

Quote:

Nick,

Thanks for the corrections. In the case of the $\sin(x)$, I meant $\sin(x)/x$. I should posted a corrected article very shortly.

Namir

The standard name for the $\sin(x)/x$ function is **sinc(x)**, an abbreviation of *sinus cardinalis* (i.e.: cardinal sine).

Regards from V.

Re: New variant for the Romberg Integration Method

Message #6 Posted by **Namir** on 18 Apr 2012, 7:31 a.m.,
in response to message #5 by Valentin Albillo

Right you are! And I learned a new function name. Alpha Wolfram recognized the sinc(x) funcion!!

:=)

Re: New variant for the Romberg Integration Method

Message #7 Posted by **Paul Dale** on 18 Apr 2012, 7:39 a.m.,
in response to message #6 by Namir

So does the 34S :-)

- Pauli

Re: New variant for the Romberg Integration Method

Message #8 Posted by **Valentin Albillo** on 18 Apr 2012, 9:45 a.m.,
in response to message #6 by Namir

Quote:

Right you are! And I learned a new function name. Alpha Wolfram recognized the sinc(x) funcion!!

:=)

I'm glad you did, I also learn new things each and every day.

About the **sinc(x)** function, it has many interesting properties and quirks but the one I find most uncanny is this: a little computation or theoretical work will quickly stablish the following results:

- $I_1 = \text{Integral}(0, \text{Infinity}, \text{sinc}(x) \, dx) = \mathbf{\Pi/2}$
- $I_2 = \text{Integral}(0, \text{Infinity}, \text{sinc}(x)*\text{sinc}(x/3) \, dx) = \mathbf{\Pi/2}$
- $I_3 = \text{Integral}(0, \text{Infinity}, \text{sinc}(x)*\text{sinc}(x/3)*\text{sinc}(x/5) \, dx) = \mathbf{\Pi/2}$
- $I_4 = \text{Integral}(0, \text{Infinity}, \text{sinc}(x)*\text{sinc}(x/3)*\text{sinc}(x/5)*\text{sinc}(x/7) \, dx) = \mathbf{\Pi/2}$

- $I_5 = \text{Integral}(0, \text{Infinity}, \text{sinc}(x) * \text{sinc}(x/3) * \text{sinc}(x/5) * \text{sinc}(x/7) * \text{sinc}(x/9)) = \mathbf{\pi/2}$
- $I_6 = \text{Integral}(0, \text{Infinity}, \text{sinc}(x) * \text{sinc}(x/3) * \text{sinc}(x/5) * \text{sinc}(x/7) * \text{sinc}(x/9) * \text{sinc}(x/11)) = \mathbf{\pi/2}$
- $I_7 = \text{Integral}(0, \text{Infinity}, \text{sinc}(x) * \text{sinc}(x/3) * \text{sinc}(x/5) * \text{sinc}(x/7) * \text{sinc}(x/9) * \text{sinc}(x/11) * \text{sinc}(x/13)) = \mathbf{\pi/2}$

but lo and behold, we unexpectedly find that

- $I_8 = \text{Integral}(0, \text{Infinity}, \text{sinc}(x) * \text{sinc}(x/3) * \text{sinc}(x/5) * \text{sinc}(x/7) * \text{sinc}(x/9) * \text{sinc}(x/11) * \text{sinc}(x/13) * \text{sinc}(x/15)) = \mathbf{\pi/2.0000000000294+ !!}$

You might want to check this amazing fact by trying and computing said integrals I_1, I_2, \dots, I_8 using the 34S' extreme precision capabilities, it would be a fine test for any numerical integration procedure such as yours ! ... XD

Best regards from V.

Re: New variant for the Romberg Integration Method

Message #9 Posted by [Nick_S](#) on 18 Apr 2012, 7:47 a.m.,
in response to message #5 by Valentin Albillo

This brings back memories as the sinc function was one of the first things I plotted as a teenager on my newly acquired Sinclair ZX81 computer.

Nick

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