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## Advances in multidimensional integration

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### Abstract

This paper gives a personal bird's eye view of some aspects of multivariate numerical integration. It will sketch what happened during the past 50 years and point the reader's attention to what did not happen.

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*Keywords:* Cubature; Quadrature; Numerical integration

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### 1. Introduction

In this paper, I will give a very personal view on some aspects of the approximations of multivariate integrals

$$I[f] := \int_{\Omega} w(\mathbf{x}) f(\mathbf{x}) \, d\mathbf{x}, \quad \Omega \subset \mathbb{R}^d, \quad w(\mathbf{x}) \geq 0 \text{ for all } \mathbf{x} \in \Omega. \quad (1)$$

Such integrals appear in many mathematical models and can seldom be calculated analytically. This is especially true for multivariate integrals. The numerical approximation on integrals is one of the corner stones of numerical analysis. We encounter it in software for finite and boundary element problems. Statistical software also contains techniques to approximate integrals. The approximation of integrals is also an important step in methods to solve integral equations, e.g., in computer graphics. An application area that recently became very popular is financial mathematics: determining the value of sophisticated financial derivatives, such as exotic options, and determining the value at risk.

We are used to approximating functions by weighted sums of "easier" functions, such as monomials, splines or wavelets. Similarly, we are used to approximating functionals by weighted sums of "easier" functionals. An integral is typically approximated by a weighted sum of integrand

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web feb 6 2019 biographie courte de bouddha gautama siddhartha connu sous le nom de bouddha ou l'Éveillé est un chef spirituel et le fondateur du bouddhisme il naît au vie siècle av j c dans la région du teraï au sud du népal

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web la vie du bouddha cet article constitue un bref historique du bouddhisme le mot bouddha est un titre et pas un nom en lui même il signifie celui qui est éveillé dans le sens de trouver la réalité il a d'abord été donné à un homme qui est né sous le nom de siddhartha gautama à lumbini il y a environ 2500 ans

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web sep 23 2020 siddhartha gautama plus connu comme le bouddha vers 563 483 aec était selon la légende un prince hindou qui renonça à sa position et à sa richesse pour rechercher l'illumination comme un ascète spirituel qui atteignit son but et qui en prêchant son chemin aux autres fonda le bouddhisme en inde aux 6ème 5ème siècles aec