ZMATH 2006c.02012

Maruszewski, Richard F. Jr.; Caudle, Kyle A.

Approximating integrals using probability.

Math. Comput. Educ. 39, No. 2, 143-147 (2005).

As part of a discussion on Monte Carlo methods, Gentle outlines how to use probability expectations to approximate the value of a definite integral. The purpose of this paper is to elaborate on this technique and then to show several examples using visual basic as a programming tool. It is an interesting method because it combines two branches of mathematics. (orig.)

Classification: N45 K65
Keywords: monte carlo methods; applications of mathematics to mathematics