GAIL—Guaranteed Automatic Integration Library in MATLAB: Documentation for Version 2.1*

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1 Introduction

Automatic and adaptive approximation, optimization, or integration of functions in a cone with guarantee of accuracy is a relatively new paradigm [7]. Our purpose is to create an open-source MATLAB package, Guaranteed Automatic Integration Library (GAIL) [5], following the philosophy of reproducible research championed by Claerbout [6] and Donoho [1], and sustainable practices of robust scientific software development [12]. For our conviction that true scholarship in computational sciences are characterized by reliable reproducibility [3, 4, 2], we employ the best practices in mathematical research and software engineering known to us and available in MATLAB.

The rest of this document describes the key features of functions in GAIL, which includes one-dimensional function approximation [7, 8] and minimization [14] using linear splines, one-dimensional numerical integration using trapezoidal rule [7], and last but not least, mean estimation and multidimensional integration by Monte Carlo methods [9, 11] or Quasi Monte Carlo methods [13, 10].

1.1 Downloads
GAIL can be downloaded from http://code.google.com/p/gail/
Alternatively, you can get a local copy of the GAIL repository with this command:
git clone https://github.com/GailGithub/GAIL_Dev.git

1.2 Requirements
You will need to install MATLAB 7 or a later version.

1.3 Documentation
Detailed documentation is available at GAIL_Matlab/Documentation.

1.4 General Usage Notes
GAIL Version 2.1 [5] includes the following eight algorithms:
1. funappx_g [7, 8]: One-dimensional function approximation on bounded interval
2. funmin_g [14]: global minimum value of univariate function on a closed interval
3. integral_g [7]: One-dimensional integration on bounded interval
4. meanMC_g [9]: Monte Carlo method for estimating mean of a random variable
5. meanMCBer_g [11]: Monte Carlo method to estimate the mean of a Bernoulli random variable
6. cubMC_g [9]: Monte Carlo method for numerical multiple integration
7. cubLattice_g [13]: Quasi-Monte Carlo method using rank-1 Lattices cubature for a d-dimensional integration
8. cubSobol_g [10]: Quasi-Monte Carlo method using Sobol’ cubature for a d-dimensional integration
1.5 Installation Instruction

1. Unzip the contents of the zip file to a directory and maintain the existing directory and subdirectory structure. (Please note: If you install into the toolbox subdirectory of the MATLAB program hierarchy, you will need to click the button “Update toolbox path cache” from the File/Preferences... dialog in MATLAB.)

2. In MATLAB, add the GAIL directory to your path. This can be done by running GAIL_install.m. Alternatively, this can be done by selecting “File/Set Path...” from the main or Command window menus, or with the command pathtool. We recommend that you select the “Save” button on this dialog so that GAIL is on the path automatically in future MATLAB sessions.

3. To check if you have installed GAIL successfully, type help funappx_g to see if its documentation shows up. Alternatively, you could do this:

   1. Download DownloadInstallGail_2.1.m and put it where you want GAIL to be installed.
   2. Execute it in MATLAB.

To uninstall GAIL, execute GAIL_Uninstall.

To reinstall GAIL, execute GAIL_Install.

1.6 Tests

We provide quick doctests for each of the functions above. To run doctests in funappx_g, for example, issue the command doctest funappx_g.

We also provide unit tests for MATLAB version 8 or later. To run unit tests for funmin_g, for instance, execute run(ut_funmin_g).

1.7 Contact Information

Please send any queries, questions, or comments to

gail-users@googlegroups.com

1.8 Website

For more information about GAIL, visit GAIL Project website.
2 funappx_g

1-D guaranteed locally adaptive function approximation (or function recovery) on [a,b]

2.1 Syntax

\[ \text{fappx} = \text{funappx}_g(f) \]
\[ \text{fappx} = \text{funappx}_g(f,a,b,abstol) \]
\[ \text{fappx} = \text{funappx}_g(f,'a',a,'b',b,'abstol',abstol) \]
\[ \text{fappx} = \text{funappx}_g(f,\text{in_param}) \]
\[ [\text{fappx}, \text{out_param}] = \text{funappx}_g(f,\ldots) \]

2.2 Description

\( \text{fappx} = \text{funappx}_g(f) \) approximates function \( f \) on the default interval \([0,1]\) by an approximated function handle \( \text{fappx} \) within the guaranteed absolute error tolerance of 1e-6. When Matlab version is higher or equal to 8.3, \( \text{fappx} \) is an interpolant generated by griddedInterpolant. When Matlab version is lower than 8.3, \( \text{fappx} \) is a function handle generated by ppval and interp1. Input \( f \) is a function handle. The statement \( y = f(x) \) should accept a vector argument \( x \) and return a vector \( y \) of function values that is of the same size as \( x \).

\( \text{fappx} = \text{funappx}_g(f,a,b,abstol) \) for a given function \( f \) and the ordered input parameters that define the finite interval \([a,b]\), and a guaranteed absolute error tolerance \( \text{abstol} \).

\( \text{fappx} = \text{funappx}_g(f,'a',a,'b',b,'abstol',abstol) \) approximates function \( f \) on the finite interval \([a,b]\), given a guaranteed absolute error tolerance \( \text{abstol} \). All four field-value pairs are optional and can be supplied in different order.

\( \text{fappx} = \text{funappx}_g(f,\text{in_param}) \) approximates function \( f \) on the finite interval \([\text{in_param.a},\text{in_param.b}]\), given a guaranteed absolute error tolerance \( \text{in_param.abstol} \). If a field is not specified, the default value is used.

\([\text{fappx}, \text{out_param}] = \text{funappx}_g(f,\ldots) \) returns an approximated function \( \text{fappx} \) and an output structure \( \text{out_param} \).

Input Arguments

- \( f \) — input function
- \( \text{in_param.a} \) — left end point of interval, default value is 0
- \( \text{in_param.b} \) — right end point of interval, default value is 1
- \( \text{in_param.abstol} \) — guaranteed absolute error tolerance, default value is 1e-6

Optional Input Arguments

- \( \text{in_param.nlo} \) — lower bound of initial number of points we used, default value is 10
- \( \text{in_param.nhi} \) — upper bound of initial number of points we used, default value is 1000
- \( \text{in_param.nmax} \) — when number of points hits the value, iteration will stop, default value is 1e7
• \texttt{in\textunderscore param.maxiter} — max number of iterations, default value is 1000

\subsection*{Output Arguments}

• \texttt{fappx} — approximated function handle (Note: When Matlab version is higher or equal to 8.3, \texttt{fappx} is an interpolant generated by \texttt{griddedInterpolant}. When Matlab version is lower than 8.3, \texttt{fappx} is a function handle generated by \texttt{ppval} and \texttt{interp1}.)

• \texttt{out\_param.f} — input function

• \texttt{out\_param.a} — left end point of interval

• \texttt{out\_param.b} — right end point of interval

• \texttt{out\_param.abstol} — guaranteed absolute error tolerance

• \texttt{out\_param.nlo} — a lower bound of initial number of points we use

• \texttt{out\_param nhi} — an upper bound of initial number of points we use

• \texttt{out\_param.nmax} — when number of points hits the value, iteration will stop

• \texttt{out\_param.maxiter} — max number of iterations

• \texttt{out\_param.ninit} — initial number of points we use for each sub interval

• \texttt{out\_param.exit} — this is a number defining the conditions of success or failure satisfied when finishing the algorithm. The algorithm is considered successful (with \texttt{out\_param.exit == 0}) if no other flags arise warning that the results are certainly not guaranteed. The initial value is 0 and the final value of this parameter is encoded as follows: 1 If reaching overbudget. It states whether the max budget is attained without reaching the guaranteed error tolerance.

2 If reaching overiteration. It states whether the max iterations is attained without reaching the guaranteed error tolerance.

• \texttt{out\_param.iter} — number of iterations

• \texttt{out\_param.npoints} — number of points we need to reach the guaranteed absolute error tolerance

• \texttt{out\_param.errest} — an estimation of the absolute error for the approximation

• \texttt{out\_param.nstar} — final value of the parameter defining the cone of functions for which this algorithm is guaranteed for each subinterval; \texttt{nstar = ninit-2} initially

\subsection*{2.3 Guarantee}

For \([a, b]\), there exists a partition

\[ P = \{[t_0, t_1], [t_1, t_2], \ldots, [t_{L-1}, t_L]\}, a = t_0 < t_1 < \cdots < t_L = b. \]

If the function to be approximated, \(f\) satisfies the cone condition

\[ \|f''\|_\infty \leq \frac{2\text{nstar}}{t_l - t_{l-1}} \left\| \frac{f'(t_l) - f(t_{l-1})}{t_l - t_{l-1}} \right\|_\infty \]

for each sub interval \([t_{l-1}, t_l]\), where \(1 \leq l \leq L\), then the \texttt{fappx} output by this algorithm is guaranteed to satisfy

\[ \|f - f\text{appx}\|_\infty \leq \text{abstol}. \]
2.4 Examples

Example 1

\[ f = @(x) x^2; [fappx, out_param] = funappx_g(f) \]

\% Approximate function \(x^2\) with default input parameter to make the error
\% less than 1e-6. For MATLAB version 8.3 onwards, we see:

\[
\text{fappx} = \text{griddedInterpolant with properties:}
\]

- \text{GridVectors: \{[1x3169 double]\}}
- \text{Values: [1x3169 double]}
- \text{Method: 'linear'}
- \text{ExtrapolationMethod: 'linear'}

\[
\text{out_param} = \\
\quad \text{f: @(x)x.^2} \\
\quad \text{a: 0} \\
\quad \text{b: 1} \\
\quad \text{abstol: 1.0000e-06} \\
\quad \text{nlo: 10} \\
\quad \text{nhi: 1000} \\
\quad \text{nmax: 10000000} \\
\quad \text{maxiter: 1000} \\
\quad \text{ninit: 100} \\
\quad \text{exit: [2x1 logical]} \\
\quad \text{iter: 6} \\
\quad \text{npoints: 3169} \\
\quad \text{errest: 2.7429e-07} \\
\quad \text{nstar: [1x32 double]}
\]

For earlier versions of MATLAB, we have:

\[
\text{fappx} = @(x)ppval(pp,x)
\]

\[
\text{out_param} = \\
\quad \text{f: @(x)x.^2} \\
\quad \text{a: 0} \\
\quad \text{b: 1} \\
\quad \text{abstol: 1.0000e-06} \\
\quad \text{nlo: 10} \\
\quad \text{nhi: 1000} \\
\quad \text{nmax: 10000000}
\]
Example 2

[fappx, out_param] = funappx_g(@(x) x.^2, 0, 100, 1e-7, 10, 1000, 1e8)

% Approximate function x^2 on [0,100] with error tolerance 1e-7, cost
% budget 10000000, lower bound of initial number of points 10 and upper
% bound of initial number of points 100

fappx =

    griddedInterpolant with properties:
    
    GridVectors: {1x977921 double}
    
    Values: [1x977921 double]
    
    Method: 'linear'
    
    ExtrapolationMethod: 'linear'

out_param =

    a: 0
    abstol: 1.0000e-07
    b: 100
    f: @(x)x.^2
    maxiter: 1000
    nhi: 1000
    nlo: 10
    nmax: 100000000
    ninit: 956
    exit: [2x1 logical]
    iter: 11
    npoints: 977921
    errest: 3.7104e-08
    nstar: [1x1024 double]

Example 3

clear in_param; in_param.a = -20; in_param.b = 20; in_param.nlo = 10;
in_param.nhi = 100; in_param.nmax = 1e8; in_param.abstol = 1e-7;
[fappx, out_param] = funappx_g(@(x) x.^2, -20, 20, in_param)

% Approximate function x^2 on [-20,20] with error tolerance 1e-7, cost
% budget 10000000, lower bound of initial number of points 10 and upper
% bound of initial number of points 100
fappx =

griddedInterpolant with properties:

    GridVectors: {[1x385025 double]}
    Values: [1x385025 double]
    Method: 'linear'
    ExtrapolationMethod: 'linear'

out_param =

    a: -20
    abstol: 1.0000e-07
    b: 20
    f: @(x)x.^2
    maxiter: 1000
    nhi: 100
    nlo: 10
    nmax: 100000000
    ninit: 95
    exit: [2x1 logical]
    iter: 13
    npoints: 385025
    errest: 2.6570e-08
    nstar: [1x4096 double]

Example 4

clear in_param; f = @(x)x.^2;
[fappx, out_param] = funappx_g(f,'a',-10,'b',50,'nmax',1e6,'abstol',1e-7)

% Approximate function x^2 with error tolerance 1e-7, cost budget 1000000,
% lower bound of initial number of points 10 and upper
% bound of initial number of points 100

fappx =

griddedInterpolant with properties:

    GridVectors: {[1x474625 double]}
    Values: [1x474625 double]
    Method: 'linear'
    ExtrapolationMethod: 'linear'

out_param =

    a: -10
    abstol: 1.0000e-07
    b: 50
    f: @(x)x.^2
    maxiter: 1000
nhi: 1000
nlo: 10
nmax: 1000000
ninit: 928
exit: [2x1 logical]
iter: 10
npoints: 474625
errest: 6.0849e-08
nstar: [1x512 double]

2.5 See Also
interp1, griddedInterpolant, integral_g, funmin_g, meanMC_g, cubMC_g
3 funmin_g
1-D guaranteed global minimum value on [a,b] and the subset containing optimal solutions

3.1 Syntax

fmin = funmin_g(f)

fmin = funmin_g(f,a,b,abstol,TolX)

fmin = funmin_g(f,'a',a,'b',b,'abstol',abstol,'TolX',TolX)

fmin = funmin_g(f,in_param)

[fmin, out_param] = funmin_g(f,...)

3.2 Description

fmin = funmin_g(f) finds minimum value of function f on the default interval [0,1] within the guaranteed absolute error tolerance of 1e-6 and the X tolerance of 1e-3. Default initial number of points is 100 and default cost budget is 1e7. Input f is a function handle.

fmin = funmin_g(f,a,b,abstol,TolX) finds minimum value of function f with ordered input parameters that define the finite interval [a,b], a guaranteed absolute error tolerance abstol and a guaranteed X tolerance TolX.

fmin = funmin_g(f,'a',a,'b',b,'abstol',abstol,'TolX',TolX) finds minimum value of function f on the interval [a,b] with a guaranteed absolute error tolerance abstol and a guaranteed X tolerance TolX. All five field-value pairs are optional and can be supplied in different order.

fmin = funmin_g(f,in_param) finds minimum value of function f on the interval [in_param.a,in_param.b] with a guaranteed absolute error tolerance in_param.abstol and a guaranteed X tolerance in_param.TolX. If a field is not specified, the default value is used.

[fmin, out_param] = funmin_g(f,...) returns minimum value fmin of function f and an output structure out_param.

Input Arguments

- f — input function
- in_param.a — left end point of interval, default value is 0
- in_param.b — right end point of interval, default value is 1
- in_param.abstol — guaranteed absolute error tolerance, default value is 1e-6.
- in_param.TolX — guaranteed X tolerance, default value is 1e-3.

Optional Input Arguments

- in_param.nlo — lower bound of initial number of points we used, default value is 10
- in_param.nhi — upper bound of initial number of points we used, default value is 1000
• in_param.nmax — cost budget, default value is 1e7.

Output Arguments

• out_param.f — input function
• out_param.a — left end point of interval
• out_param.b — right end point of interval
• out_param.abstol — guaranteed absolute error tolerance
• out_param.TolX — guaranteed X tolerance
• out_param.nlo — a lower bound of initial number of points we use
• out_param.nhi — an upper bound of initial number of points we use
• out_param.nmax — cost budget
• out_param.ninit — initial number of points we use
• out_param.tau — latest value of tau
• out_param.npoints — number of points needed to reach the guaranteed absolute error tolerance or the guaranteed X tolerance
• out_param.exitflag — the state of program when exiting
  0 Success
  1 Number of points used is greater than out_param.nmax
• out_param.errest — estimation of the absolute error bound
• out_param.volumeX — the volume of intervals containing the point(s) where the minimum occurs
• out_param.tauchange — it is 1 if out_param.tau changes, otherwise it is 0
• out_param.intervals — the intervals containing point(s) where the minimum occurs. Each column indicates one interval where the first row is the left point and the second row is the right point.

3.3 Guarantee

If the function to be minimized, \( f \) satisfies the cone condition

\[
\|f''\|_\infty \leq \frac{\tau}{b-a} \left\| f' - \frac{f(b) - f(a)}{b-a} \right\|_\infty,
\]

then the fmin output by this algorithm is guaranteed to satisfy

\[
|\min f - \text{fmin}| \leq \text{abstol},
\]
or

\[
\text{volumeX} \leq \text{TolX},
\]

provided the flag exitflag = 0.
3.4 Examples

Example 1

\[ f(x) = (x - 0.3)^2 + 1; \quad [f_{\text{min}}, \text{out}_\text{param}] = \text{funmin}_g(f) \]

\% Minimize function \((x - 0.3)^2 + 1\) with default input parameter.

\[ f_{\text{min}} = 1.0000 \]

\[ \text{out}_\text{param} = \]

\[ f: @f\{x\}(x-0.3).^2+1 \]
\[ a: 0 \]
\[ b: 1 \]
\[ \text{abstol: } 1.0000e-06 \]
\[ \text{TolX: } 1.0000e-03 \]
\[ \text{nlo: } 10 \]
\[ \text{nhi: } 1000 \]
\[ \text{mmax: } 10000000 \]
\[ \text{ninit: } 100 \]
\[ \text{tau: } 197 \]
\[ \text{exitflag: } 0 \]
\[ \text{npoints: } 6337 \]
\[ \text{errest: } 6.1554e-07 \]
\[ \text{volume}_X: 0.0015 \]
\[ \text{tauchange: } 0 \]
\[ \text{intervals: } [2x1 \text{ double}] \]

Example 2

\[ f(x) = (x - 0.3)^2 + 1; \quad [f_{\text{min}}, \text{out}_\text{param}] = \text{funmin}_g(f,-2,2,1e-7,1e-4,10,10,1000000) \]

\% Minimize function \((x - 0.3)^2 + 1\) on \([-2,2]\) with error tolerance \(1e^{-4}\), \(X\) tolerance \(1e^{-2}\), cost budget \(1000000\), lower bound of initial number of \(X\) points \(10\) and upper bound of initial number of points \(10\)

\[ f_{\text{min}} = 1.0000 \]

\[ \text{out}_\text{param} = \]

\[ a: -2 \]
\[ \text{abstol: } 1.00000e-07 \]
\[ b: 2 \]
\[ f: @f\{x\}(x-0.3).^2+1 \]
nhi: 10
nlo: 10
nmax: 1000000
TolX: 1.0000e-04
ninit: 10
tau: 17
exitflag: 0
npoints: 18433
errest: 9.5464e-08
volumeX: 5.4175e-04
tauchange: 0
intervals: [2x1 double]

Example 3

clear in_param; in_param.a = -13; in_param.b = 8;
in_param.abstol = 1e-7; in_param.TolX = 1e-4;
in_param.nlo = 10; in_param.nhi = 100;
in_param.nmax = 10^6;
[fmin,out_param] = funmin_g(f,in_param)

% Minimize function (x-0.3)^2+1 on [-13,8] with error tolerance 1e-7, X
% tolerance 1e-4, cost budget 1000000, lower bound of initial number of
% points 10 and upper bound of initial number of points 100

fmin =

1

out_param =

a: -13
abstol: 1.0000e-07
b: 8
f: @(x)(x-0.3).^2+1
nhi: 100
nlo: 10
nmax: 1000000
TolX: 1.0000e-04
ninit: 91
tau: 179
exitflag: 0
npoints: 368641
errest: 7.1014e-08
volumeX: 5.2445e-04
tauchange: 0
intervals: [2x1 double]
Example 4

\[
f(x) = (x-0.3)^2 + 1;
\]

\[
[f_{\text{min}}, \text{out\_param}] = \text{funmin\_g}(f,'a',-2,'b',2,' nhi',100,' nlo',10,...
\quad ' nmax',1e6,' abstol',1e-4,' TolX',1e-2)
\]

\% Minimize function \((x-0.3)^2+1\) on \([-2,2]\) with error tolerance \(1e-4\), \(X\)
\% tolerance \(1e-2\), cost budget \(1000000\), lower bound of initial number of
\% points \(10\) and upper bound of initial number of points \(100\)

\[
f_{\text{min}} = 1.0000
\]

\[
\text{out\_param} =
\]

\[
\begin{align*}
\text{a:} & \ -2 \\
\text{abstol:} & \ 1.00000e-04 \\
\text{b:} & \ 2 \\
\text{f:} & \ @(x)(x-0.3)^2+1 \\
\text{nhi:} & \ 100 \\
\text{nlo:} & \ 10 \\
\text{nmax:} & \ 1000000 \\
\text{TolX:} & \ 0.0100 \\
\text{ninit:} & \ 64 \\
\text{tau:} & \ 125 \\
\text{exitflag:} & \ 0 \\
\text{npoints:} & \ 2017 \\
\text{errest:} & \ 6.2273e-05 \\
\text{volumeX:} & \ 0.0146 \\
\text{tauchange:} & \ 0 \\
\text{intervals:} & \ [2x1 \text{ double}]
\end{align*}
\]

### 3.5 See Also

fminbnd, funappx\_g, integral\_g
4  integral_g

1-D guaranteed function integration using trapezoidal rule

4.1 Syntax

\[ q = \text{integral}_g(f) \]

\[ q = \text{integral}_g(f,a,b,\text{abstol}) \]

\[ q = \text{integral}_g(f,'a',a,'b',b,'\text{abstol}',\text{abstol}) \]

\[ q = \text{integral}_g(f,\text{in}_\text{param}) \]

\[ [q, \text{out}_\text{param}] = \text{integral}_g(f,...) \]

4.2 Description

\[ q = \text{integral}_g(f) \] computes \( q \), the definite integral of function \( f \) on the interval \([a,b]\) by trapezoidal rule with in a guaranteed absolute error of \( 1e-6 \). Default starting number of sample points taken is 100 and default cost budget is \( 1e7 \). Input \( f \) is a function handle. The function \( y = f(x) \) should accept a vector argument \( x \) and return a vector result \( y \), the integrand evaluated at each element of \( x \).

\[ q = \text{integral}_g(f,a,b,\text{abstol}) \] computes \( q \), the definite integral of function \( f \) on the finite interval \([a,b]\) by trapezoidal rule with the ordered input parameters, and guaranteed absolute error tolerance \( \text{abstol} \).

\[ q = \text{integral}_g(f,'a',a,'b',b,'\text{abstol}',\text{abstol}) \] computes \( q \), the definite integral of function \( f \) on the finite interval \([a,b]\) by trapezoidal rule within a guaranteed absolute error tolerance \( \text{abstol} \). All four field-value pairs are optional and can be supplied.

\[ q = \text{integral}_g(f,\text{in}_\text{param}) \] computes \( q \), the definite integral of function \( f \) by trapezoidal rule within a guaranteed absolute error \( \text{in}_\text{param}.\text{abstol} \). If a field is not specified, the default value is used.

\[ [q, \text{out}_\text{param}] = \text{integral}_g(f,...) \] returns the approximated integration \( q \) and output structure \( \text{out}_\text{param} \).

Input Arguments

- \( f \) — input function
- \( \text{in}_\text{param}.a \) — left end of the integral, default value is 0
- \( \text{in}_\text{param}.b \) — right end of the integral, default value is 1
- \( \text{in}_\text{param}.\text{abstol} \) — guaranteed absolute error tolerance, default value is \( 1e-6 \)

Optional Input Arguments

- \( \text{in}_\text{param}.\text{nlo} \) — lowest initial number of function values used, default value is 10
- \( \text{in}_\text{param}.\text{nhi} \) — highest initial number of function values used, default value is 1000
- \( \text{in}_\text{param}.\text{nmmax} \) — cost budget (maximum number of function values), default value is \( 1e7 \)
- \( \text{in}_\text{param}.\text{maxiter} \) — max number of iterations, default value is 1000
Output Arguments

- q — approximated integral
- out.param.f — input function
- out.param.a — low end of the integral
- out.param.b — high end of the integral
- out.param.abstol — guaranteed absolute error tolerance
- out.param.nlo — lowest initial number of function values
- out.param.nhi — highest initial number of function values
- out.param.nmax — cost budget (maximum number of function values)
- out.param.maxiter — max number of iterations
- out.param.ninit — initial number of points we use, computed by nlo and nhi
- out.param.tauchange — it is true if the cone constant has been changed, false otherwise. See [1] for details. If true, you may wish to change the input in param.ninit to a larger number.
- out.param.iter — number of iterations
- out.param.npoints — number of points we need to reach the guaranteed absolute error tolerance abstol.
- out.param.errest — approximation error defined as the differences between the true value and the approximated value of the integral.
- out.param.nstar — final value of the parameter defining the cone of functions for which this algorithm is guaranteed; nstar = ninit-2 initially and is increased as necessary
- out.param.exit — the state of program when exiting
  0 Success
  1 Number of points used is greater than out.param.nmax
  2 Number of iterations is greater than out.param.maxiter

4.3 Guarantee

If the function to be integrated, $f$ satisfies the cone condition

$$\|f''\|_1 \leq \frac{n\text{star}}{2(b-a)} \left\| f' - \frac{f(b) - f(a)}{b-a} \right\|_1,$$

then the $q$ output by this algorithm is guaranteed to satisfy

$$\left\| \int_a^b f(x)dx - q \right\|_1 \leq \text{abstol},$$

provided the flag exceedbudget = 0. And the upper bound of the cost is

$$\sqrt{\frac{n\text{star} \ast (b-a)^2 \text{Var}(f')} 2 \times \text{abstol}} + 2 \times n\text{star} + 4.$$
4.4 Examples

Example 1

\[ f = @(x) x.^2; \quad [q, \text{out}\_\text{param}] = \text{integral}\_g(f) \]

% Integrate function x with default input parameter to make the error less
% than 1e-7.

\[ q = 0.3333 \]

\text{out}\_\text{param} =

\[
\begin{align*}
\text{f: } & @(x) x.^2 \\
\text{a: } & 0 \\
\text{b: } & 1 \\
\text{abstol: } & 1.0000e-06 \\
\text{nlo: } & 10 \\
\text{nhi: } & 1000 \\
\text{nmax: } & 10000000 \\
\text{maxiter: } & 1000 \\
\text{ninit: } & 100 \\
\text{tau: } & 197 \\
\text{exceedbudget: } & 0 \\
\text{tauchange: } & 0 \\
\text{iter: } & 2 \\
\text{q: } & 0.3333 \\
\text{npoints: } & 3565 \\
\text{errest: } & 9.9688e-07
\end{align*}
\]

Example 2

\[ [q, \text{out}\_\text{param}] = \text{integral}\_g(@(x) \exp(-x.^2),'a',1,'b',2,...
'\text{nlo}',100,'\text{ nhi}',10000,'\text{ abstol}',1e-5,'\text{nmax}',1e7) \]

% Integrate function x^2 with starting number of points 52, cost budget
% 10000000 and error tolerance 1e-8

\[ q = 0.1353 \]

\text{out}\_\text{param} =

\[
\begin{align*}
\text{a: } & 1 \\
\text{abstol: } & 1.0000e-05 \\
\text{b: } & 2 \\
\text{f: } & @(x) \exp(-x.^2) \\
\text{maxiter: } & 1000
\end{align*}
\]
nhi: 10000
nlo: 100
nmax: 10000000
ninit: 1000
tau: 1997
exceedbudget: 0
tauchange: 0
iter: 2
q: 0.1353
npoints: 2998
errest: 7.3718e-06

4.5 See Also

integral, quad, funappx_g, meanMC_g, cubMC_g, funmin_g
Monte Carlo method to estimate the mean of a random variable

5.1 Syntax

\[
tmu = \text{meanMC}_g(Yrand)
\]

\[
tmu = \text{meanMC}_g(Yrand, \text{abstol}, \text{reltol}, \text{alpha})
\]

\[
tmu = \text{meanMC}_g(Yrand, '\text{abstol}', \text{abstol}, '\text{reltol}', \text{reltol}, '\text{alpha}', \text{alpha})
\]

\[
[tmu, \text{out}_\text{param}] = \text{meanMC}_g(Yrand, \text{in}_\text{param})
\]

5.2 Description

\[
tmu = \text{meanMC}_g(Yrand)\]
estimates the mean, \(\mu\), of a random variable \(Y\) to within a specified generalized error tolerance, \(\text{tolfun} := \max(|\text{abstol}, \text{reltol} \cdot |\mu||)\), i.e., \(|\mu - tmu| \leq \text{tolfun}\) with probability at least \(1 - \alpha\), where \text{abstol} is the absolute error tolerance, and \text{reltol} is the relative error tolerance. Usually the \text{reltol} determines the accuracy of the estimation, however, if the \(|\mu|\) is rather small, the \text{abstol} determines the accuracy of the estimation. The default values are \text{abstol}=1e-2, \text{reltol}=1e-1, and \text{alpha}=1\%. Input \text{Yrand} is a function handle that accepts a positive integer input \(n\) and returns an \(n \times 1\) vector of IID instances of the random variable \(Y\).

\[
tmu = \text{meanMC}_g(Yrand, \text{abstol}, \text{reltol}, \text{alpha})\]
estimates the mean of a random variable \(Y\) to within a specified generalized error tolerance \(\text{tolfun}\) with guaranteed confidence level \(1 - \alpha\) using all ordered parsing inputs \text{abstol, reltol, alpha}.

\[
tmu = \text{meanMC}_g(Yrand, '\text{abstol}', \text{abstol}, '\text{reltol}', \text{reltol}, '\text{alpha}', \text{alpha})\]
estimates the mean of a random variable \(Y\) to within a specified generalized error tolerance \(\text{tolfun}\) with guaranteed confidence level \(1 - \alpha\). All the field-value pairs are optional and can be supplied in different order, if a field is not supplied, the default value is used.

\[
[tmu, \text{out}_\text{param}] = \text{meanMC}_g(Yrand, \text{in}_\text{param})\]
estimates the mean of a random variable \(Y\) to within a specified generalized error tolerance \(\text{tolfun}\) with the given parameters \text{in}_\text{param} and produce the estimated mean \(tmu\) and output parameters \text{out}_\text{param}. If a field is not specified, the default value is used.

**Input Arguments**

- \text{Yrand} — the function for generating \(n\) IID instances of a random variable \(Y\) whose mean we want to estimate. \(Y\) is often defined as a function of some random variable \(X\) with a simple distribution. The input of \text{Yrand} should be the number of random variables \(n\), the output of \text{Yrand} should be \(n\) function values. For example, if \(Y = X^2\) where \(X\) is a standard uniform random variable, then one may define \text{Yrand} = @(n) \text{rand}(n,1).^2.

- \text{in}_\text{param}.\text{abstol} — the absolute error tolerance, which should be positive, default value is 1e-2.

- \text{in}_\text{param}.\text{reltol} — the relative error tolerance, which should be between 0 and 1, default value is 1e-1.

- \text{in}_\text{param}.\text{alpha} — the uncertainty, which should be a small positive percentage. default value is 1\%.

**Optional Input Arguments**

- \text{in}_\text{param}.\text{fudge} — standard deviation inflation factor, which should be larger than 1, default value is 1.2.
• in\_param.nSig — initial sample size for estimating the sample variance, which should be a moderate large integer at least 30, the default value is 1e4.

• in\_param.n1 — initial sample size for estimating the sample mean, which should be a moderate large positive integer at least 30, the default value is 1e4.

• in\_param.tbudget — the time budget in seconds to do the two-stage estimation, which should be positive, the default value is 100 seconds.

• in\_param.nbudget — the sample budget to do the two-stage estimation, which should be a large positive integer, the default value is 1e9.

Output Arguments

• tmu — the estimated mean of Y.

• out\_param.tau — the iteration step.

• out\_param.n — the sample size used in each iteration.

• out\_param.nremain — the remaining sample budget to estimate mu. It was calculated by the sample left and time left.

• out\_param.ntot — total sample used.

• out\_param.hmu — estimated mean in each iteration.

• out\_param.tol — the reliable upper bound on error for each iteration.

• out\_param.var — the sample variance.

• out\_param.exit — the state of program when exiting.
  0 Success
  1 Not enough samples to estimate the mean

• out\_param.kurtmax — the upper bound on modified kurtosis.

• out\_param.time — the time elapsed in seconds.

• out\_param.flag — parameter checking status
  1 checked by meanMC\_g

5.3 Guarantee

This algorithm attempts to calculate the mean, mu, of a random variable to a prescribed error tolerance, tolfun:= max(abstol,reltol\*|mu|), with guaranteed confidence level 1-alpha. If the algorithm terminated without showing any warning messages and provide an answer tmu, then the follow inequality would be satisfied: Pr(|mu - tmu| <= tolfun) >= 1-alpha The cost of the algorithm, N\_tot, is also bounded above by N\_up, which is defined in terms of abstol, reltol, nSig, n1, fudge, kurtmax, beta. And the following inequality holds: Pr(N\_tot <= N\_up) >= 1-beta Please refer to our paper for detailed arguments and proofs.
5.4 Examples

Example 1

% Calculate the mean of x^2 when x is uniformly distributed in
% [0 1], with the absolute error tolerance = 1e-3 and uncertainty 5%.

in_param.reltol=0; in_param.abstol = 1e-3; in_param.reltol = 0;
in_param.alpha = 0.05; Yrand=@(n) rand(n,1).^2;
tmu = meanMC_g(Yrand,in_param)

tmu =

0.3331

Example 2

% Calculate the mean of exp(x) when x is uniformly distributed in
% [0 1], with the absolute error tolerance 1e-3.

tmu = meanMC_g(@(n)exp(rand(n,1)),1e-3,0)

tmu =

1.7185

Example 3

% Calculate the mean of cos(x) when x is uniformly distributed in
% [0 1], with the relative error tolerance 1e-2 and uncertainty 0.05.

ntmu = meanMC_g(@(n)cos(rand(n,1)),'reltol',1e-2,'abstol',0,...
    'alpha',0.05)

tmu =

0.8415

5.5 See Also

funappx_g, integral_g, cubMC_g, meanMCBer_g, cubSobol_g, cubLattice_g
6 meanMCBer.g

Monte Carlo method to estimate the mean of a Bernoulli random variable to within a specified absolute error tolerance with guaranteed confidence level 1-alpha.

6.1 Syntax

\[
pHat = \text{meanMCBer.g}(\text{Yrand})
\]

\[
pHat = \text{meanMCBer.g}(\text{Yrand,abstol,alpha,nmax})
\]

\[
pHat = \text{meanMCBer.g}(\text{Yrand,'abstol',abstol,'alpha',alpha,'nmax',nmax})
\]

\[
[pHat, out_param] = \text{meanMCBer.g}(\text{Yrand,in_param})
\]

6.2 Description

\[
pHat = \text{meanMCBer.g}(\text{Yrand})\]

estimates the mean of a Bernoulli random variable \( Y \) to within a specified absolute error tolerance with guaranteed confidence level 99%. Input \( \text{Yrand} \) is a function handle that accepts a positive integer input \( n \) and returns a \( n \times 1 \) vector of IID instances of the Bernoulli random variable \( Y \).

\[
pHat = \text{meanMCBer.g}(\text{Yrand,abstol,alpha,nmax})\]

estimates the mean of a Bernoulli random variable \( Y \) to within a specified absolute error tolerance with guaranteed confidence level 1-alpha using all ordered parsing inputs \( \text{abstol, alpha and nmax} \).

\[
pHat = \text{meanMCBer.g}(\text{Yrand,'abstol',abstol,'alpha',alpha,'nmax',nmax})\]

estimates the mean of a Bernoulli random variable \( Y \) to within a specified absolute error tolerance with guaranteed confidence level 1-alpha. All the field-value pairs are optional and can be supplied in different order.

\[
[pHat, out_param] = \text{meanMCBer.g}(\text{Yrand,in_param})\]

estimates the mean of a Bernoulli random variable \( Y \) to within a specified absolute error tolerance with the given parameters \( \text{in_param} \) and produce the estimated mean \( pHat \) and output parameters \( out_param \).

Input Arguments

- \( \text{Yrand} \) — the function for generating IID instances of a Bernoulli random variable \( Y \) whose mean we want to estimate.
- \( pHat \) — the estimated mean of \( Y \).
- \( \text{in_param.abstol} \) — the absolute error tolerance, the default value is 1e-2.
- \( \text{in_param.alpha} \) — the uncertainty, the default value is 1%.
- \( \text{in_param.nmax} \) — the sample budget, the default value is 1e9.

Output Arguments

- \( \text{out_param.n} \) — the total sample used.
- \( \text{out_param.time} \) — the time elapsed in seconds.
- \( \text{out_param.exit} \) — the state of program when exiting.
  0 Success
  1 Not enough samples to estimate \( p \) with guarantee
6.3 Guarantee

If the sample size is calculated according Hoeffding’s inequality, which equals to
\[ \text{ceil}(\log(2/\text{out-param}.\alpha)/(2\times\text{out-param}.\text{abstol}^2)) \], then the following inequality must be satisfied:
\[ \Pr(|p - \text{pHat}| <= \text{abstol}) >= 1-\alpha. \]
Here p is the true mean of \( Y_{\text{rand}} \), and \( \text{pHat} \) is the output of
\text{MEANMCBER.G}. Also, the cost is deterministic.

6.4 Examples

Example 1

% Calculate the mean of a Bernoulli random variable with true p=1/90,
% absolute error tolerance 1e-3 and uncertainty 0.01.

```
in_param.abstol = 1e-3; in_param.alpha = 0.01; in_param.nmax = 1e9;
p=1/9; Yrand=@(n) rand(n,1)<p;
phat = meanMCBer_g(Yrand,in_param)
```

```
phat =
0.1113
```

Example 2

% Using the same function as example 1, with the absolute error tolerance
% 1e-4.

```
phat = meanMCBer_g(Yrand,1e-4)
```

```
phat =
0.1111
```

Example 3

% Using the same function as example 1, with the absolute error tolerance
% 1e-2 and uncertainty 0.05.

```
phat = meanMCBer_g(Yrand,'abstol',1e-2,'alpha',0.05)
```

```
phat =
0.1118
```

6.5 See Also

funappx_g, integral_g, cubMC_g, meanMC_g, cubLattice_g, cubSobol_g
Monte Carlo method to evaluate a multidimensional integral

### 7.1 Syntax

\[ Q, \text{out \_param} \] = \text{cubMC\_g}(f, \text{hyperbox})

\[ Q = \text{cubMC\_g}(f, \text{hyperbox}, \text{measure}, \text{abstol}, \text{reltol}, \text{alpha}) \]

\[ Q = \text{cubMC\_g}(f, \text{hyperbox}, '\text{measure}', \text{abstol}, '\text{reltol}', \text{alpha}) \]

\[ \text{[Q, out \_param]} = \text{cubMC\_g}(f, \text{hyperbox}, \text{in \_param}) \]

### 7.2 Description

\[ \text{[Q, out \_param]} = \text{cubMC\_g}(f, \text{hyperbox}) \] estimates the integral of \( f \) over \( \text{hyperbox} \) to within a specified generalized error tolerance, \( \text{tolfun} = \max(\text{abstol}, \text{reltol} \times |I|), \) i.e., \(|I - Q| \leq \text{tolfun}\) with probability at least \( 1 - \text{alpha} \), where \( \text{abstol} \) is the absolute error tolerance, and \( \text{reltol} \) is the relative error tolerance. Usually the \( \text{reltol} \) determines the accuracy of the estimation, however, if the \(|I|\) is rather small, the \( \text{abstol} \) determines the accuracy of the estimation. The default values are \( \text{abstol} = 1e-2, \text{reltol} = 1e-1, \) and \( \text{alpha} = 1\% \). Input \( f \) is a function handle that accepts an \( n \times d \) matrix input, where \( d \) is the dimension of the hyperbox, and \( n \) is the number of points being evaluated simultaneously. The input hyperbox is a \( 2 \times d \) matrix, where the first row corresponds to the lower limits and the second row corresponds to the upper limits.

\[ \text{Q} = \text{cubMC\_g}(f, \text{hyperbox}, \text{measure}, \text{abstol}, \text{reltol}, \text{alpha}) \] estimates the integral of function \( f \) over \( \text{hyperbox} \) to within a specified generalized error tolerance \( \text{tolfun} \) with guaranteed confidence level \( 1 - \text{alpha} \) using all ordered parsing inputs \( f, \text{hyperbox}, \text{measure}, \text{abstol}, \text{reltol}, \text{alpha}, \text{fudge}, \text{nSig}, \text{n1}, \text{tbudget}, \text{nbudget}, \text{flag} \). The input \( f \) and \( \text{hyperbox} \) are required and others are optional.

\[ \text{Q} = \text{cubMC\_g}(f, \text{hyperbox}, '\text{measure}', \text{abstol}, '\text{reltol}', \text{alpha}) \] estimates the integral of \( f \) over \( \text{hyperbox} \) to within a specified generalized error tolerance \( \text{tolfun} \) with guaranteed confidence level \( 1 - \text{alpha} \). All the field-value pairs are optional and can be supplied in different order. If an input is not specified, the default value is used.

\[ \text{[Q, out \_param]} = \text{cubMC\_g}(f, \text{hyperbox}, \text{in \_param}) \] estimates the integral of \( f \) over \( \text{hyperbox} \) to within a specified generalized error tolerance \( \text{tolfun} \) with the given parameters \( \text{in \_param} \) and produce output parameters \( \text{out \_param} \) and the integral \( \text{Q} \).

**Input Arguments**

- **\( f \)** — the integrand.
- **\( \text{hyperbox} \)** — the integration hyperbox. The default value is \([\text{zeros}(1,d); \text{ones}(1,d)]\), the default \( d \) is 1.
- **\( \text{in \_param.measure} \)** — the measure for generating the random variable, the default is 'uniform'. The other measure could be handled is 'normal'/'Gaussian'. The input should be a string type, hence with quotes.
- **\( \text{in \_param.abstol} \)** — the absolute error tolerance, the default value is \( 1e-2 \).
- **\( \text{in \_param.reltol} \)** — the relative error tolerance, the default value is \( 1e-1 \).
- **\( \text{in \_param.alpha} \)** — the uncertainty, the default value is \( 1\% \).
Optional Input Arguments

- `in_param.fudge` — the standard deviation inflation factor, the default value is 1.2.
- `in_param.nSig` — initial sample size for estimating the sample variance, which should be a moderate large integer at least 30, the default value is 1e4.
- `in_param.n1` — initial sample size for estimating the sample mean, which should be a moderate large positive integer at least 30, the default value is 1e4.
- `in_param.tbudget` — the time budget to do the estimation, the default value is 100 seconds.
- `in_param.nbudget` — the sample budget to do the estimation, the default value is 1e9.
- `in_param.flag` — the value corresponds to parameter checking status.
  - 0 not checked
  - 1 checked by meanMC
  - 2 checked by cubMC

Output Arguments

- `Q` — the estimated value of the integral.
- `out_param.n` — the sample size used in each iteration.
- `out_param.ntot` — total sample used.
- `out_param.nremain` — the remaining sample budget to estimate I. It was calculated by the sample left and time left.
- `out_param.tau` — the iteration step.
- `out_param.hmu` — estimated integral in each iteration.
- `out_param.tol` — the reliable upper bound on error for each iteration.
- `out_param.kurtmax` — the upper bound on modified kurtosis.
- `out_param.time` — the time elapsed in seconds.
- `out_param.var` — the sample variance.
- `out_param.exit` — the state of program when exiting.
  - 0 success
  - 1 Not enough samples to estimate the mean
  - 10 hyperbox does not contain numbers
  - 11 hyperbox is not 2 x d
  - 12 hyperbox is only a point in one direction
  - 13 hyperbox is infinite when measure is ‘uniform’
  - 14 hyperbox is not doubly infinite when measure is ‘normal’
7.3 Guarantee

This algorithm attempts to calculate the integral of function $f$ over a hyperbox to a prescribed error tolerance $\text{tolfun}:= \max(\text{abstol},\text{reltol} \times |I|)$ with guaranteed confidence level $1-\alpha$. If the algorithm terminated without showing any warning messages and provide an answer $Q$, then the follow inequality would be satisfied:

$$\text{Pr}( |Q - I| \leq \text{tolfun}) \geq 1-\alpha$$

The cost of the algorithm, $N_{\text{tot}}$, is also bounded above by $N_{\text{up}}$, which is a function in terms of abstol, reltol, $n_{\text{Sig}}$, $n_1$, fudge, kurtmax, beta. And the following inequality holds:

$$\text{Pr} \left( N_{\text{tot}} \leq N_{\text{up}} \right) \geq 1-\beta$$

Please refer to our paper for detailed arguments and proofs.

7.4 Examples

Example 1

% Estimate the integral with integrand $f(x) = \sin(x)$ over the interval % $[1;2]$

```matlab
f = @(x) sin(x); interval = [1;2];
Q = cubMC_g(f,interval,'uniform',1e-3,1e-2)
```

Q =

0.9564

Example 2

% Estimate the integral with integrand $f(x) = \exp(-x_1^2-x_2^2)$ over the % hyperbox $[0,0;1,1]$, where $x$ is a vector $x = [x_1 \, x_2]$.

```matlab
f = @(x) exp(-x(:,1).^2-x(:,2).^2); hyperbox = [0 0;1 1];
Q = cubMC_g(f,hyperbox,'measure','uniform','abstol',1e-3,...
             'reltol',1e-13)
```

Q =

0.5574

Example 3

% Estimate the integral with integrand $f(x) = 2^d \times \prod(x1 \times x2 \times \ldots \times xd) + 0.555$ % over the hyperbox $[\text{zeros}(1,d);\text{ones}(1,d)]$, where $x$ is a vector $x = [x_1 \, x_2 \ldots \, x_d]$.

```matlab
d = 3;f = @(x) 2^d*prod(x1*x2*...*xd)+0.555; hyperbox = [zeros(1,d);ones(1,d)];
in_param.abstol = 1e-3; in_param.reltol=1e-3;
Q = cubMC_g(f,hyperbox,in_param)
```

Q =

25
Q = 
1.5549

Example 4

% Estimate the integral with integrand f(x) = \exp(-x_1^2-x_2^2) in the
% hyperbox [-\infty -\infty; \infty \infty], where x is a vector x = [x_1 x_2].

f = @(x) exp(-x(:,1).^2-x(:,2).^2); hyperbox = [-inf -inf;inf inf];
Q = cubMC_g(f,hyperbox,'normal',0,1e-2)

Q =
0.3328

7.5 See Also
funappx_g, integral_g, meanMC_g, meanMCBer_g, cubLattice_g, cubSobol_g
8 cubLattice_g

Quasi-Monte Carlo method using rank-1 Lattices cubature over a d-dimensional region to integrate within a specified generalized error tolerance with guarantees under Fourier coefficients cone decay assumptions.

8.1 Syntax

\[q,\text{out}\_\text{param}] = \text{cubLattice}_g(f,\text{hyperbox})\]

\[q = \text{cubLattice}_g(f,\text{hyperbox},\text{measure},\text{abstol},\text{realtol})\]

\[q = \text{cubLattice}_g(f,\text{hyperbox},'\text{measure}',\text{measure},'\text{abstol}',\text{abstol},'\text{realtol}',\text{realtol})\]

\[q = \text{cubLattice}_g(f,\text{hyperbox},\text{in}\_\text{param})\]

8.2 Description

\[\text{[q, out\_param]} = \text{cubLattice}_g(f,\text{hyperbox})\] estimates the integral of f over the d-dimensional region described by hyperbox, and with an error guaranteed not to be greater than a specific generalized error tolerance, \(\text{tolfun}:=\max(\text{abstol},\text{realtol}*|\text{integral}(f)|)\). Input f is a function handle. f should accept an n x d matrix input, where d is the dimension and n is the number of points being evaluated simultaneously. The input hyperbox is a 2 x d matrix, where the first row corresponds to the lower limits and the second row corresponds to the upper limits of the integral. Given the construction of our Lattices, d must be a positive integer with 1\(<\text{d}\<250.

\[q = \text{cubLattice}_g(f,\text{hyperbox},\text{measure},\text{abstol},\text{realtol})\] estimates the integral of f over the hyperbox. The answer is given within the generalized error tolerance tolfun. All parameters should be input in the order specified above. If an input is not specified, the default value is used. Note that if an input is not specified, the remaining tail cannot be specified either. Inputs f and hyperbox are required. The other optional inputs are in the correct order: measure, abstol, realtol, shift, mmin, mmax, fudge, transform, toltol, type and theta.

\[q = \text{cubLattice}_g(f,\text{hyperbox},'\text{measure}',\text{measure},'\text{abstol}',\text{abstol},'\text{realtol}',\text{realtol})\] estimates the integral of f over the hyperbox. The answer is given within the generalized error tolerance tolfun. All the field-value pairs are optional and can be supplied in any order. If an input is not specified, the default value is used.

\[q = \text{cubLattice}_g(f,\text{hyperbox},\text{in}\_\text{param})\] estimates the integral of f over the hyperbox. The answer is given within the generalized error tolerance tolfun.

Input Arguments

- \(f\) — the integrand whose input should be a matrix n x d where n is the number of data points and d the dimension, which cannot be greater than 250. By default f is f=@ x.^2.

- hyperbox — the integration region defined by its bounds. It must be a 2 x d matrix, where the first row corresponds to the lower limits and the second row corresponds to the upper limits of the integral. The default value is [0;1].

- in\_param.measure — for f(x)*\mu(dx), we can define \mu(dx) to be the measure of a uniformly distributed random variable in the hyperbox or normally distributed with covariance matrix \(I_d\). The only possible values are ‘uniform’ or ‘normal’. For ‘uniform’, the hyperbox must be a finite volume while for ‘normal’, the hyperbox can only be defined as (-Inf,Inf)^d. By default it is ‘uniform’.

- in\_param.abstol — the absolute error tolerance, abstol>=0. By default it is 1e-4.

- in\_param.realtol — the relative error tolerance, which should be in [0,1]. Default value is 1e-2.
Optional Input Arguments

- **in_param.shift** — the Rank-1 lattices can be shifted to avoid the origin or other particular points. By default we consider a uniformly [0,1) random shift.

- **in_param.mmin** — the minimum number of points to start is $2^\text{mmin}$. The cone condition on the Fourier coefficients decay requires a minimum number of points to start. The advice is to consider at least mmin=10. mmin needs to be a positive integer with mmin<=$\text{mmax}$. By default it is 10.

- **in_param.mmax** — the maximum budget is $2^\text{mmax}$. By construction of our Lattices generator, mmax is a positive integer such that mmin<=$\text{mmax}<=$26. The default value is 24.

- **in_param.fudge** — the positive function multiplying the finite sum of Fast Fourier coefficients specified in the cone of functions. This input is a function handle. The fudge should accept an array of nonnegative integers being evaluated simultaneously. For more technical information about this parameter, refer to the references. By default it is @(m) $5*2^{-m}$.

- **in_param.transform** — the algorithm is defined for continuous periodic functions. If the input function f is not, there are 5 types of transform to periodize it without modifying the result. By default it is the Baker’s transform. The options are:
  - `'id'` : no transformation.
  - `'Baker'` : Baker’s transform or tent map in each coordinate. Preserving only continuity but simple to compute. Chosen by default.
  - `'C0'` : polynomial transformation only preserving continuity.
  - `'C1'` : polynomial transformation preserving the first derivative.
  - `'C1sin'` : Sidi’s transform with sine, preserving the first derivative. This is in general a better option than `'C1'`.

- **in_param.tolttype** — this is the generalized tolerance function. There are two choices, `max` which takes max(abstol,reltol*|integral(f)|) and `comb` which is the linear combination theta*abstol+(1-theta)*reltol*|integral(f)|. Theta is another parameter to be specified with `comb` (see below). For pure absolute error, either choose 'max' and set reltol = 0 or choose 'comb' and set theta = 1. For pure relative error, either choose 'max' and set abstol = 0 or choose 'comb' and set theta = 0. Note that with 'max', the user can not input abstol = reltol = 0 and with 'comb', if theta = 1 abstol can not be 0 while if theta = 0, reltol can not be 0. By default toltype is 'max'.

- **in_param.theta** — this input is parametrizing the toltype 'comb'. Thus, it is only active when the toltype chosen is 'comb'. It establishes the linear combination weight between the absolute and relative tolerances theta*abstol+(1-theta)*reltol*|integral(f)|. Note that for theta = 1, we have pure absolute tolerance while for theta = 0, we have pure relative tolerance. By default, theta=1.

Output Arguments

- **q** — the estimated value of the integral.

- **out_param.d** — dimension over which the algorithm integrated.

- **out_param.n** — number of Rank-1 lattice points used for computing the integral of f.

- **out_param.bound_err** — predicted bound on the error based on the cone condition. If the function lies in the cone, the real error will be smaller than generalized tolerance.

- **out_param.time** — time elapsed in seconds when calling cubLattice_g.
• out.param.exitflag — this is a binary vector stating whether warning flags arise. These flags tell about which conditions make the final result certainly not guaranteed. One flag is considered arisen when its value is 1. The following list explains the flags in the respective vector order:

1  If reaching overbudget. It states whether the max budget is attained without reaching the guaranteed error tolerance.
2  If the function lies outside the cone. In this case, results are not guaranteed. Note that this parameter is computed on the transformed function, not the input function. For more information on the transforms, check the input parameter in param.transform; for information about the cone definition, check the article mentioned below.

8.3 Guarantee

This algorithm computes the integral of real valued functions in dimension d with a prescribed generalized error tolerance. The Fourier coefficients of the integrand are assumed to be absolutely convergent. If the algorithm terminates without warning messages, the output is given with guarantees under the assumption that the integrand lies inside a cone of functions. The guarantee is based on the decay rate of the Fourier coefficients. For more details on how the cone is defined, please refer to the references below.

8.4 Examples

Example 1

% Estimate the integral with integrand f(x) = x1.*x2 in the interval
% [0,1)^2:

f = @(x) prod(x,2); hyperbox = [zeros(1,2);ones(1,2)];
q = cubLattice_g(f,hyperbox,'uniform',1e-5,0,'transform','C1sin')
q =
   0.2500

Example 2

% Estimate the integral with integrand f(x) = x1.^2.*x2.^2.*x3.^2
% in the interval R^3 where x1, x2 and x3 are normally distributed:

f = @(x) x(:,1).^2.*x(:,2).^2.*x(:,3).^2; hyperbox = [-inf(1,3);inf(1,3)];
q = cubLattice_g(f,hyperbox,'normal',1e-3,1e-3,'transform','C1sin')
q =
   1.0000

Example 3

% Estimate the integral with integrand f(x) = exp(-x1^2-x2^2) in the
% interval [-1,2)^2:

f = @(x) exp(-x(:,1).^2-x(:,2).^2); hyperbox = [-ones(1,2);2*ones(1,2)];
q = cubLattice_g(f,hyperbox,'uniform',1e-3,1e-2,'transform','C1')
Example 4

% Estimate the price of an European call with S0=100, K=100, r=sigma^2/2, % sigma=0.05 and T=1.

\[ f(x) = \exp(-0.05^2/2) \max(100\exp(0.05x)-100,0); \]
\[ \text{hyperbox} = [-\infty(1,1);\infty(1,1)]; \]
\[ q = \text{cubLattice}_g(f,\text{hyperbox},'normal',1e-4,1e-2,'transform','C1sin') \]

\[ q = 
2.0563 \]

Example 5

% Estimate the integral with integrand \( f(x) = 8x_1.x_2.x_3.x_4.x_5 \) in the % interval \([0,1)^5\) with pure absolute error 1e-5.

\[ f(x) = 8\prod(x,2); \]
\[ \text{hyperbox} = [\text{zeros}(1,5);\text{ones}(1,5)]; \]
\[ q = \text{cubLattice}_g(f,\text{hyperbox},'uniform',1e-5,0) \]

\[ q = 
0.2500 \]

Example 6

% Estimate the integral with integrand \( f(x) = 3/(5-4\cos(2\pi x)) \) in the interval % \([0,1)\) with pure absolute error 1e-5.

\[ f(x) = 3/(5-4\cos(2\pi x)); \]
\[ \text{hyperbox} = [0;1]; \]
\[ q = \text{cubLattice}_g(f,\text{hyperbox},'uniform',1e-5,0,'transform','id') \]

\[ q = 
1.0000 \]

8.5 See Also

cubSobol_g, cubMC_g, meanMC_g, meanMCBer_g, integral_g
9  cubSobol_g

Quasi-Monte Carlo method using Sobol’ cubature over the d-dimensional region to integrate within a specified
generalized error tolerance with guarantees under Walsh-Fourier coefficients cone decay assumptions

9.1 Syntax

[q,out_param] = cubSobol_g(f,hyperbox)
q = cubSobol_g(f,hyperbox,measure,abstol,reltol)
q = cubSobol_g(f,hyperbox,'measure',measure,'abstol',abstol,'reltol',reltol)
q = cubSobol_g(f,hyperbox,in_param)

9.2 Description

[q,out_param] = cubSobol_g(f,hyperbox) estimates the integral of f over the d-dimensional region described
by hyperbox, and with an error guaranteed not to be greater than a specific generalized error tolerance,
tolfun:=max(abstol,reltol*| integral(f) |). Input f is a function handle. f should accept an n x d matrix
input, where d is the dimension and n is the number of points being evaluated simultaneously. The input
hyperbox is a 2 x d matrix, where the first row corresponds to the lower limits and the second row corresponds
to the upper limits of the integral. Given the construction of Sobol’ sequences, d must be a positive integer
with 1<=d<=1111.

q = cubSobol_g(f,hyperbox,measure,abstol,reltol) estimates the integral of f over the hyperbox. The answer
is given within the generalized error tolerance tolfun. All parameters should be input in the order specified
above. If an input is not specified, the default value is used. Note that if an input is not specified, the
remaining tail cannot be specified either. Inputs f and hyperbox are required. The other optional inputs are
in the correct order: measure,abstol,reltol,mmin,mmax,fudge,toltype and theta.

q = cubSobol_g(f,hyperbox,'measure',measure,'abstol',abstol,'reltol',reltol) estimates the integral of f over
the hyperbox. The answer is given within the generalized error tolerance tolfun. All the field-value pairs are
optional and can be supplied in any order. If an input is not specified, the default value is used.

q = cubSobol_g(f,hyperbox,in_param) estimates the integral of f over the hyperbox. The answer is given
within the generalized error tolerance tolfun.

Input Arguments

• f — the integrand whose input should be a matrix n x d where n is the number of data points and d
the dimension, which cannot be greater than 1111. By default f is f=@ x.^2.

• hyperbox — the integration region defined by its bounds. It must be a 2 x d matrix, where the first
row corresponds to the lower limits and the second row corresponds to the upper limits of the integral.
The default value is [0;1].

• in_param.measure — for f(x)*mu(dx), we can define mu(dx) to be the measure of a uniformly dis-
tributed random variable in the hyperbox or normally distributed with covariance matrix L_d. The
only possible values are ’uniform’ or ’normal’. For ’uniform’, the hyperbox must be a finite volume
while for ’normal’, the hyperbox can only be defined as (-Inf,Inf)^d. By default it is ’uniform’.

• in_param.abstol — the absolute error tolerance, abstol>=0. By default it is 1e-4.

• in_param.reltol — the relative error tolerance, which should be in [0,1]. Default value is 1e-2.
Optional Input Arguments

- in_param.mmin — the minimum number of points to start is $2^{\text{mmin}}$. The cone condition on the Fourier coefficients decay requires a minimum number of points to start. The advice is to consider at least mmin=10. mmin needs to be a positive integer with mmin$\leq$\text{mmax}. By default it is 10.

- in_param.mmax — the maximum budget is $2^{\text{mmax}}$. By construction of the Sobol' generator, mmax is a positive integer such that mmin$\leq$mmax$\leq$53. The default value is 24.

- in_param.fudge — the positive function multiplying the finite sum of Fast Walsh Fourier coefficients specified in the cone of functions. This input is a function handle. The fudge should accept an array of nonnegative integers being evaluated simultaneously. For more technical information about this parameter, refer to the references. By default it is $@\text{(m)} \, 5 \times 2^{-\text{m}}$.

- in_param.toltype — this is the generalized tolerance function. There are two choices, 'max' which takes max(abs tol,rel tol*| integral(f) | ) and 'comb' which is the linear combination theta*abs tol+(1-theta)*rel tol*| integral(f) |. Theta is another parameter to be specified with 'comb'(see below). For pure absolute error, either choose 'max' and set rel tol = 0 or choose 'comb' and set theta = 1. For pure relative error, either choose 'max' and set abs tol = 0 or choose 'comb' and set theta = 0. Note that with 'max', the user can not input abs tol = rel tol = 0 and with 'comb', if theta = 1 abs tol can not be 0 while if theta = 0, rel tol can not be 0. By default toltype is 'max'.

- in_param.theta — this input is parametrizing the toltype 'comb'. Thus, it is only active when the toltype chosen is 'comb'. It establishes the linear combination weight between the absolute and relative tolerances theta*abs tol+(1-theta)*rel tol*| integral(f) |. Note that for theta = 1, we have pure absolute tolerance while for theta = 0, we have pure relative tolerance. By default, theta=1.

Output Arguments

- q — the estimated value of the integral.

- out_param.d — dimension over which the algorithm integrated.

- out_param.n — number of Sobol’ points used for computing the integral of f.

- out_param.bound_err — predicted bound on the error based on the cone condition. If the function lies in the cone, the real error will be smaller than generalized tolerance.

- out_param.time — time elapsed in seconds when calling cubSobol g.

- out_param.exitflag — this is a binary vector stating whether warning flags arise. These flags tell about which conditions make the final result certainly not guaranteed. One flag is considered arisen when its value is 1. The following list explains the flags in the respective vector order:
  1. If reaching overbudget. It states whether the max budget is attained without reaching the guaranteed error tolerance.
  2. If the function lies outside the cone. In this case, results are not guaranteed. For more information about the cone definition, check the article mentioned below.

9.3 Guarantee

This algorithm computes the integral of real valued functions in dimension d with a prescribed generalized error tolerance. The Walsh-Fourier coefficients of the integrand are assumed to be absolutely convergent. If the algorithm terminates without warning messages, the output is given with guarantees under the assumption that the integrand lies inside a cone of functions. The guarantee is based on the decay rate of the Walsh-Fourier coefficients. For more details on how the cone is defined, please refer to the references below.
9.4 Examples

Example 1

\% Estimate the integral with integrand \( f(x) = x_1 \cdot x_2 \) in the interval
\% \([0,1)^2\):

\[
\begin{align*}
&f = @(x) \text{prod}(x,2); \text{hyperbox} = [\text{zeros}(1,2); \text{ones}(1,2)]; \\
&q = \text{cubSobol}_g(f, \text{hyperbox}, '\text{uniform}', 1e^{-5}, 0)
\end{align*}
\]

\[
q = 0.2500
\]

Example 2

\% Estimate the integral with integrand \( f(x) = x_1^2 \cdot x_2^2 \cdot x_3^2 \) in the interval \( \mathbb{R}^3 \) where \( x_1, x_2 \) and \( x_3 \) are normally distributed:

\[
\begin{align*}
&f = @(x) x(:,1)^2 \cdot x(:,2)^2 \cdot x(:,3)^2; \text{hyperbox} = [-\text{inf}(1,3); \text{inf}(1,3)]; \\
&q = \text{cubSobol}_g(f, \text{hyperbox}, '\text{normal}', 1e^{-3}, 1e^{-3})
\end{align*}
\]

\[
q = 1.0004
\]

Example 3

\% Estimate the integral with integrand \( f(x) = \exp(-x_1^2-x_2^2) \) in the interval \([-1,2)^2\):

\[
\begin{align*}
&f = @(x) \exp(-x(:,1)^2 - x(:,2)^2); \text{hyperbox} = [-\text{ones}(1,2);2*\text{ones}(1,2)]; \\
&q = \text{cubSobol}_g(f, \text{hyperbox}, '\text{uniform}', 1e^{-3}, 1e^{-2})
\end{align*}
\]

\[
q = 2.6532
\]

Example 4

\% Estimate the price of an European call with \( S_0=100, K=100, r=\sigma^2/2 \), \% \( \sigma=0.05 \) and \( T=1 \).

\[
\begin{align*}
&f = @(x) \exp(-0.05^2/2) \cdot \max(100 \cdot \exp(0.05 \cdot x) - 100, 0); \text{hyperbox} = [-\text{inf}(1,1); \text{inf}(1,1)]; \\
&q = \text{cubSobol}_g(f, \text{hyperbox}, '\text{normal}', 1e^{-4}, 1e^{-2})
\end{align*}
\]

\[
q = 2.0552
\]
Example 5

% Estimate the integral with integrand \( f(x) = 8x_1 \cdot x_2 \cdot x_3 \cdot x_4 \cdot x_5 \) in the
% interval \([0,1)^5\) with pure absolute error \(1e^{-5}\).

\[
f = @(x) 8*\text{prod}(x,2); \text{hyperbox} = [\text{zeros}(1,5);\text{ones}(1,5)];
q = \text{cubSobol}_g(f,\text{hyperbox},'\text{uniform}',1e-5,0)
\]

\[
q =
\]

\[
0.2500
\]

9.5  See Also

cubLattice_g, cubMC_g, meanMC_g, meanMCBer_g, integral_g
References


