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## 论文

高维正态概率积分中两个高斯型数值积分公式的比较

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摘要:

关键词:

### COMPARISON OF TWO GAUSSIAN QUADRATURES IN MULTIVARIATE NORMAL INTEGRALS

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Abstract:

Both the classical Gauss-Hermite quadrature for  $dx$  and the littleknown Gaussian quadrature for given by Steen-Byrne-Gelbard (1969)given by Steen-Byrne-Gelbard (1969)can be used to evaluate the multivariate normal integrals. In the present paper, we compare the above quadratures for the multivariate normal integrals. The simulated results show that the efficiencies of two formulas have not the significant difference if the condition of integral is very good, however, when the dimension of integral is high or the condition of correlation matrix of the multivariate normal distribution is not good, Steen et.al. formula is more efficient. In appendix, an expanded table of Gaussian quadrature for Steen et.al. is given by the present author.

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