

## [Help](#)

```
#include "
href../../common/math/intg_h_src.pdfintg.h"

#include "pnl/pnl_integration.h"

typedef double (real_f)(double);
static double intg_f(double x, void *p)
{
    real_f *f = (real_f *) p;
    return (*f)(x);
}

/*
 * this function is only a wrapper for pnl_integration_qag for function of
 * a single variate
 */
void intg(double a, double b, double (*f)(double), double ea, double er, double
{
    int neval;
    PnlFunc F;
    F.F = intg_f;
    F.params = (void *) f;
    pnl_integration_qag(&F, a, b, ea, 0, er, val, abserr, &neval);
}
```