

1069-65-7

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*Integrating Oscillatory Functions in MATLAB.*

When  $\omega$  is large, the integrand of  $\int_a^b f(x) e^{i\omega x} dx$  is highly oscillatory and conventional quadrature programs are ineffective. A new method based on a smooth cubic spline is implemented in a MATLAB program `osc` that is both easy to use and effective for large  $\omega$ . Other methods are used in the program to deal effectively with small  $\omega$ . Because the implementation of the basic method is adaptive, the program deals comparatively well with  $f(x)$  that have peaks. With the assistance of another method, the program is able to deal effectively with  $f(x)$  that have a moderate singularity at one or both ends of  $[a, b]$ . The algorithms and user interface of `osc` exploit the capabilities of the MATLAB computing environment. (Received September 20, 2010)