Elementary Functions from Kernels W. Kahan Oct. 24, 1985

Given binary floating-point subprograms to calculate the "Kernels" $\ln(x)$ for $x \ge 0$ and $\ln(p(x)) := \ln(1+x)$ for $x \ge -1$, exp(x) and expm1(x) := exp(x)-1 for all x , and tan(x) for $|x| < \pi/8$ and arctan(x) for $|x| \le t/2 - 1$, to nearly full working accuracy, we may calculate all the other elementary transcendental functions almost as accurately, and with no violation of (weak) monotonicity, as follows. Rounding must conform to IEEE 754 or p854. We will need a threshold t chosen about as large as possible subject to the constraint that $1 - t^2$ round to 1 to working precision; and and we shall use z := |x| and s := copysign(1,x) = +1. We also abbreviate expm1 to E and ln1p to L. $\sinh(x) := x$ if z < t, else (provided E(z) doesn't overflow) := s*(E(z) + E(z)/(1+E(z)))/2 ... certainly monotonic. cosh(x) := 0.5*exp(z) + 0.25/(0.5*exp(z)) ... " tanh(x) := x if z < t, else := -s * E(-2 * z) / (2 + E(-2 * z))asinh(x) := x if z < t, else, unless 2z overflows, := $s \times L(z + z/(1/z + \sqrt{(1+(1/z)^2)}))$ ignoring underflow. For slightly better accuracy when z > 4/3, use $asinh(x) := s*ln(2z + 1/(z + \sqrt{(1+z^2)}))$ if z < 1/t, else := s*(ln(z) + ln(2)). $\operatorname{acosh}(x) := +L(\psi(x-1)*(\psi(x-1) + \psi(x+1)))$ unless 2x overflows. For slightly better accuracy, acosh(x) := ln(x) + ln(2) if x > 1/t, else := ln($2x - 1/(x + y(x^2-1))$) if $5/4 < x \le 1/t$, else $:= L((x-1) + \sqrt{2(x-1) + (x-1)^2}).$ atanh(x) := x if z < t, else := s*L(2*z/(1-z))/2 . $\arctan(x) := s + \pi/2 - \arctan(1/x)$ if z > 1, or (monotonically) $:= s \times \pi/4 + arctan((x-s)/(x+s))$ if $\sqrt{2-1} < z < \sqrt{2+1}$. $\operatorname{arcsin}(x) := x \quad \text{if} \quad z < t$, else $:= \arctan(x/\sqrt{(1-z^2)}) \quad \text{if} \quad t \leq z \leq 1/2 \ , \quad \text{else}$ $:= \arctan(x/y/(2(1-z)-(1-z)^2))$ ignoring divide-by-zero. $\operatorname{arccos}(x) := 2 \operatorname{arctan}(\sqrt{((1-x))/(1+x)})$ ignoring divide-by-zero. For $z \leq \pi/4$ let $T(x) := 2 \tan(x/2)$; then T(x) := tan(x) := sin(x) := x and cos(x) := 1 if z < t. Otherwise compute tan(x), sin(x) and cos(x) thus for $z \le \pi/2$: $tan(x) := if z < \pi/8$ then T(2*x)/2else if $3\pi/8 < z$ then $2s/T(\pi-2*z)$ else $s*(2 + T(2*z-\pi/2))/(2 - T(2*z-\pi/2))$. (Check monotonicity as z passes through $\pi/8$ and $3\pi/8$.)

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If $\pi/4 < z < \pi/2$ then the formulas $\sin(x) = s + \cos(\pi/2 - z)$ and $cos(x) = sin(\pi/2-z)$ reduce the argument x to y satisfying $|y| \le \pi/4$, wherein we compute T := T(y), q := T², and then sin(y) = y - y/(1+4/a) = $\cos(y) := if q < 4/15$ then 1 - 2/(1+4/q)else 3/4 + ((1-2*q) + q/4)/(4+q). Monotonicity is preserved except possibly as x passes through multiples of $\pi/4$, where the accuracy of T(x) matters. Some implementations of tan(x/2) actually deliver two functions A(x) and B(x) satisfying A(x)/B(x) = tan(x/2) for $|x| \le \pi/4$, on which range $|A(x)/B(x)| < \sqrt{2} - 1 = 0.414...$ These can be used to deliver sin, cos and tan more economically than above, and monotonically too provided A(x)/B(x) is monotonic. For $t < z \leq \pi/4$ let $r := B(x)/A(x) > \sqrt{2} + 1$; and then sin(x) := 2/(r+1/r) and $cos(x) := 1 - 2/(1+r^2)$. If both of sin(x) and cos(x) are wanted simultaneously, a more economical pair of formulas is sin(x) := 2/(r+1/r) and cos(x) := 1 - (1/r) sin(x). To ensure monotonicity as x passes through multiples of $\pi/4$, check that computed sin($\pi/4$) \leq computed cos($\pi/4$); else use a better formula for cos (see above). Computing tan(x) for $|x| \leq \pi/2$ from A(x) and B(x) is much like before: $\tan(x) := if z < \pi/8$ then A(2*x)/B(2x)else if $3\pi/8 < z$ then $B(s*\pi-2*x)/A(s*\pi-2*x)$ else s*(B(y)+A(y))/(B(y)-A(y)) where $y := 2*z-\pi/2$. Monotonicity must be checked as z passes through $\pi/8$ and $3\pi/8$. Other topics to be added later: YX. atan2(y,x) = Arg(x + zy), especially with <u>+0</u> and <u>+0</u> $cabs(x + zy) = y'(x^2 + y^2)$ other complex elementary functions approximating tan(z) for $0 < z < \pi/8$ $\arctan(z)$ for $0 < z \le \sqrt{2} - 1$ lnip(x) and ln(x) and expm1(x) and exp(x) argument reduction Given A(x) and B(x) above, which is better: r := B(x)/A(x) and then compute 1/r, or r := B(x)/A(x) ; (1/r) := A(x)/B(x) ;? What is wrong with $v := 2A/(A^2+B^2)$; sin(x) := vB; cos(x) := 1 - vA; ?

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