

Implementation and application of extended precision in Matlab

Z.L. KROUGLY

Department of Statistical & Actuarial Sciences
The University of Western Ontario
London, Ontario, Canada
zkrougly@stat.uwo.ca

D.J. JEFFREY

Applied Mathematics
The University of Western Ontario
London, Ontario, Canada
djeffrey@uwo.ca

Abstract: A multiple precision library for floating-point calculations to any number of digits has been implemented in Matlab. The library is based on the ARPREC library. One application is discussed in detail, namely the evaluation in the complex plane of special functions in regions of bad conditioning. Through the use of Matlab classes, all the basic arithmetic operations are accessible using Matlab syntax, even though the fundamental operations are coded in C++. Arithmetic supports both real and complex data to arbitrary precision. The level of the precision being used can be changed at any time. Many elementary functions are also available in Matlab syntax, although not all of them are offered for complex arguments.

Key- Words: Arbitrary precision, special functions, condition number, Lambert W function

1 Introduction

Many applications in science require high accuracy beyond that which can be obtained using IEEE double precision. Applications which benefit from increased precision include simulations, power series, and solutions of non-linear and differential equations. Recent applications to natural phenomena are contained in Boychuk *et al.* [4] and Krougly *et al.* [12], where extensive investigations of how the distribution selection for rate of spread and spotting distance will affect the spread of forest fire. Other applications are to sensitivity analysis, and stability and optimization techniques in nonlinear systems, such as closed network models (Krougly and Stanford [13]; Casale and Senozzi [7]).

The development of fundamental algorithms in IEEE double-double and quad-double floating point arithmetic was presented in Dekker (1971), Knuth (1998), Shewchuk (1997). One of the first multiple-precision packages was due to Brent (1978), and developed in Fortran 66. His package includes subroutines for evaluating elementary and special functions in multiple precision floating-point arithmetic. Brent's multiple precision package did not support complex arithmetic. Many basic properties of high-precision computations are implemented in the ARPREC software package (Borwein and Bailey, 2004; Bailey, 2002, 2005). Possibly that is the most comprehensive package in multiple-precision software. ARPREC software includes C++ and Fortran-90 modules, and can be downloaded from [1]. This package provides complex arithmetic and some com-

plex elementary functions. Another well-known library is the GMP library, but this does not support many elementary functions.

For many engineers and mathematicians, MATLAB provides a familiar and efficient problem solving environment. Standard Matlab offers only double precision accuracy, and so for applications such as those described above, it would be beneficial to implement multiple precision facilities.

We have implemented a library for high-precision numerical calculations based on the ARPREC library. We have writing interface code, defined Matlab classes, and linked to a compiled form of the ARPREC source code. Thus, we enable programs written in Matlab syntax to access the ARPREC library and compute at any set precision.

2 Special function application

We now describe a specific motivating application. The evaluation of a real-valued function has been studied in great detail. In particular the conditioning of the problem is well understood. The theory for complex-valued functions is less well developed. We are interested in evaluation of the Lambert W function.

Lambert W function plays an important role in science and mathematics [8]. It is the inverse function of $f(w) = we^w$ where $w \in \mathbb{C}$, and it is multi-valued, being denoted by $W_k(z)$, where k is the branch number. The branches of the Lambert W function can be seen in Fig. 1.

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Implementation And Application Of Extended Precision In Matlab:

Numerical Computing with IEEE Floating Point Arithmetic Michael L. Overton, 2025-05-29 This book provides an easily accessible yet detailed discussion of computer arithmetic as mandated by the IEEE 754 floating point standard arguably the most important standard in the computer industry The result of an unprecedented cooperation between academic computer scientists and industry the standard is supported by virtually every modern computer Although the basic principles of IEEE floating point arithmetic have remained largely unchanged since the first edition of this book was published in 2001 the technology that supports it has changed enormously Every chapter has been extensively rewritten and two new chapters have been added one on computations with higher precision than that mandated by the standard needed for a variety of scientific applications and one on computations with lower precision than was ever contemplated by those who wrote the standard driven by the massive computational demands of machine learning The second edition of *Numerical Computing with IEEE Floating Point Arithmetic* includes many technical details not readily available elsewhere along with many new exercises It explores the rationale for floating point representation correctly rounded arithmetic exception handling and support for the standard provided by floating point microprocessors and programming languages Key concepts such as cancellation conditioning and stability are also discussed The book emphasizes historical development from the early history of computing through the 2008 and 2019 revisions of the floating point standard to the latest advances in microprocessor support It also includes a previously unpublished letter by Donald E Knuth on the value of gradual underflow a key requirement of the standard This book should be accessible to any reader with an interest in computers and mathematics including students at all levels Some basic knowledge of calculus and programming is assumed in the second half There is enough variety of content that all but the most expert readers will find something of interest

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