Implementation and application of extended precision in Matlab

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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 nonlinear 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 Serazzi [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, MAT-LAB 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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The Top Books of the Year Implementation And Application Of Extended Precision In Matlab The year 2023 has witnessed a noteworthy surge in literary brilliance, with numerous compelling novels captivating the hearts of readers worldwide. Lets delve into the realm of bestselling books, exploring the engaging narratives that have enthralled audiences this year. Implementation And Application Of Extended Precision In Matlab : Colleen Hoovers "It Ends with Us" This heartfelt tale of love, loss, and resilience has captivated readers with its raw and emotional exploration of domestic abuse. Hoover masterfully weaves a story of hope and healing, reminding us that even in the darkest of times, the human spirit can prevail. Implementation And Application Of Extended Precision In Matlab : Taylor Jenkins Reids "The Seven Husbands of Evelyn Hugo" This intriguing historical fiction novel unravels the life of Evelyn Hugo, a Hollywood icon who defies expectations and societal norms to pursue her dreams. Reids compelling storytelling and compelling characters transport readers to a bygone era, immersing them in a world of glamour, ambition, and self-discovery. Discover the Magic : Delia Owens "Where the Crawdads Sing" This mesmerizing coming-of-age story follows Kya Clark, a young woman who grows up alone in the marshes of North Carolina. Owens spins a tale of resilience, survival, and the transformative power of nature, captivating readers with its evocative prose and mesmerizing setting. These bestselling novels represent just a fraction of the literary treasures that have emerged in 2023. Whether you seek tales of romance, adventure, or personal growth, the world of literature offers an abundance of engaging stories waiting to be discovered. The novel begins with Richard Papen, a bright but troubled young man, arriving at Hampden College. Richard is immediately drawn to the group of students who call themselves the Classics Club. The club is led by Henry Winter, a brilliant and charismatic young man. Henry is obsessed with Greek mythology and philosophy, and he quickly draws Richard into his world. The other members of the Classics Club are equally as fascinating. Bunny Corcoran is a wealthy and spoiled young man who is always looking for a good time. Charles Tavis is a quiet and reserved young man who is deeply in love with Henry. Camilla Macaulay is a beautiful and intelligent young woman who is drawn to the power and danger of the Classics Club. The students are all deeply in love with Morrow, and they are willing to do anything to please him. Morrow is a complex and mysterious figure, and he seems to be manipulating the students for his own purposes. As the students become more involved with Morrow, they begin to commit increasingly dangerous acts. The Secret History is a brilliant and suspenseful novel that will keep you guessing until the very end. The novel is a cautionary tale about the dangers of obsession and the power of evil.

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