

# Reliable real computing

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<sup>1</sup>Still !!!

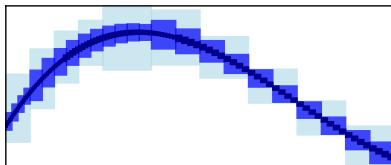
# Computing with real numbers

- ▶ Symbolic representations:  $x = \sqrt{2} \cdot \pi$
- ▶ Approximations:  $x \approx m \cdot 2^e$  or  $x \approx \frac{p}{q}$
- ▶ Intervals:  $x \in [a, b]$  or balls  $x \in [m \pm r] = [m - r, m + r]$

# “Interval arithmetic” vs “ball arithmetic”

**Intervals**  $[a, b]$ : *better for subdivision of space*

$$[2.0, 3.0] \rightarrow [2.0, 2.5] \cup [2.5, 3.0]$$



**Balls**  $[m \pm r]$ : *better for approximation of numbers*

$$\pi \in [3.14159265358979323846264338328 \pm 1.07 \cdot 10^{-30}]$$

[J. van der Hoeven, *Ball arithmetic*, 2009]

# The Arb library

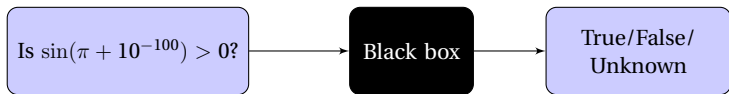
<http://arblib.org/>

- ▶ C library, open source (LGPL)
- ▶ Arbitrary-precision ball arithmetic, `arb_t =`

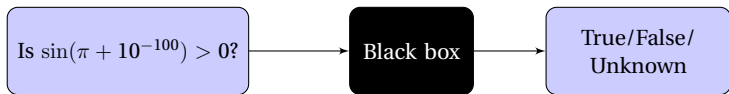
$$[m \cdot 2^e \pm r \cdot 2^f] \quad \begin{array}{l} m, e, f \\ r \end{array} \quad \begin{array}{l} \text{arbitrary-size integers} \\ \text{30-bit unsigned integer} \end{array}$$

- ▶ Complex numbers, matrices, polynomials, power series, special functions, some calculus (integration, root-finding)
- ▶ Asymptotically fast algorithms
- ▶ Developed since 2012,  $O(10)$  contributors
- ▶ 180 000 lines of code, 3000 functions
- ▶ External wrappers: Python, SageMath, Julia

## Example: a decision problem



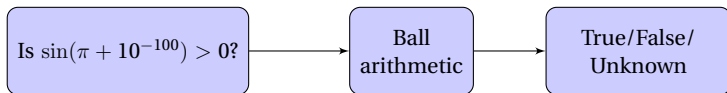
## Example: a decision problem



IEEE 754 floating-point?

```
>>> sin(pi + 1e-100)
1.2246467991473532e-16
```

## Example: a decision problem



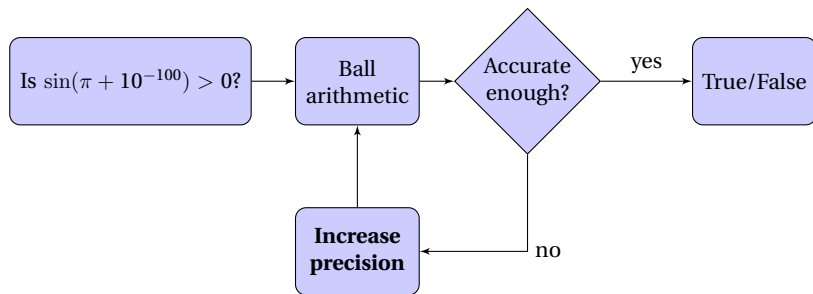
Arb,<sup>2</sup> 53-bit precision:

```
>>> (arb.pi() + arb(10)**-100).sin()  
[+/- 7.90e-16]
```

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<sup>2</sup>Actually, the Python interface (`python-flint`)

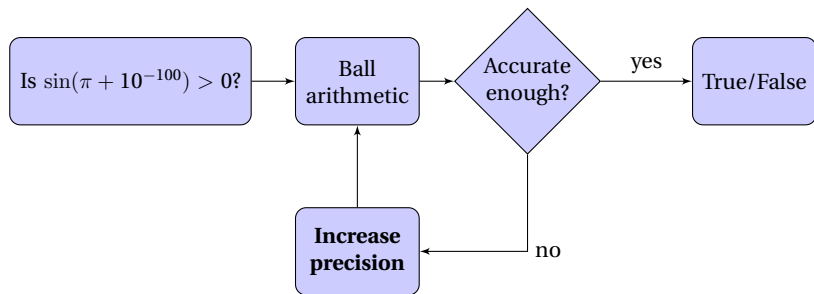
## Example: a decision problem



```
>>> ctx.dps = 15; (arb.pi() + arb(10)**-100).sin()  
[+/- 7.90e-16]
```



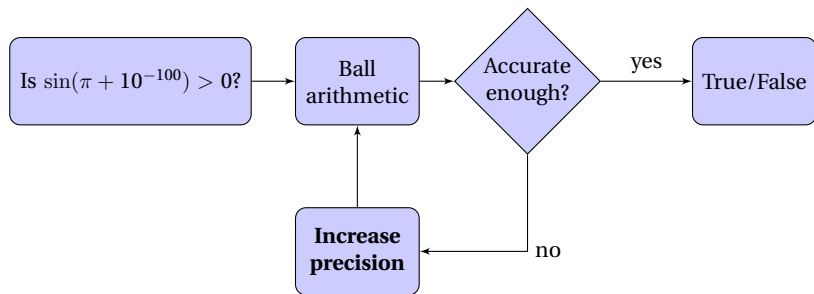
## Example: a decision problem



```
>>> ctx.dps = 15; (arb.pi() + arb(10)**-100).sin()  
[+/- 7.90e-16]
```

```
>>> ctx.dps = 30; (arb.pi() + arb(10)**-100).sin()  
[+/- 7.62e-31]
```

## Example: a decision problem

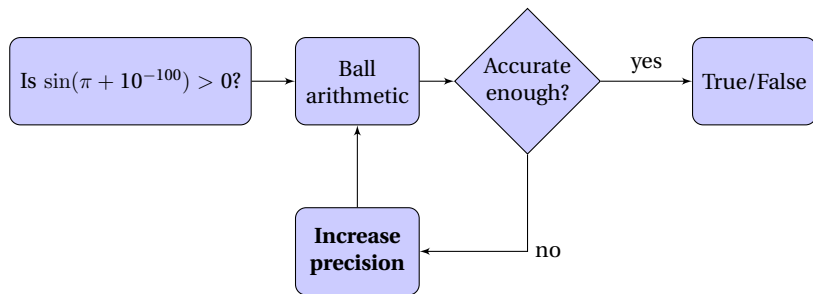


```
>>> ctx.dps = 15; (arb.pi() + arb(10)**-100).sin()  
[+/- 7.90e-16]
```

```
>>> ctx.dps = 30; (arb.pi() + arb(10)**-100).sin()  
[+/- 7.62e-31]
```

```
>>> ctx.dps = 60; (arb.pi() + arb(10)**-100).sin()  
[+/- 5.82e-61]
```

## Example: a decision problem



```
>>> ctx.dps = 15; (arb.pi() + arb(10)**-100).sin()
[+/- 7.90e-16]
>>> ctx.dps = 30; (arb.pi() + arb(10)**-100).sin()
[+/- 7.62e-31]
>>> ctx.dps = 60; (arb.pi() + arb(10)**-100).sin()
[+/- 5.82e-61]
>>> ctx.dps = 120; (arb.pi() + arb(10)**-100).sin()
[-1.000000000000000000000000e-100 +/- 8.74e-121]
```

## Precision in practice

Most scientific  
computing

float	double
$p = 24$	$p = 53$
↓	↓

3.14159265358979323846264338327950288419716939937...

## Precision in practice

Most scientific  
computing

float  
 $p = 24$



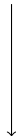
double  
 $p = 53$



double-double  
 $p = 106$



Hydrogen atom  
Observable universe  $\approx 10^{-37}$



quad-double  
 $p = 212$



3.14159265358979323846264338327950288419716939937...

# Precision in practice

Most scientific  
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float  
 $p = 24$

double  
 $p = 53$

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double-double  
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3.14159265358979323846264338327950288419716939937...



$p = 8$

bfloat16

Computer graphics  
Machine learning

# Precision in practice

Most scientific computing

float  $p = 24$   
double  $p = 53$

Hydrogen atom  
Observable universe  $\approx 10^{-37}$

double-double  $p = 106$   
quad-double  $p = 212$

3.14159265358979323846264338327950288419716939937...

$p = 8$   
bfloat16

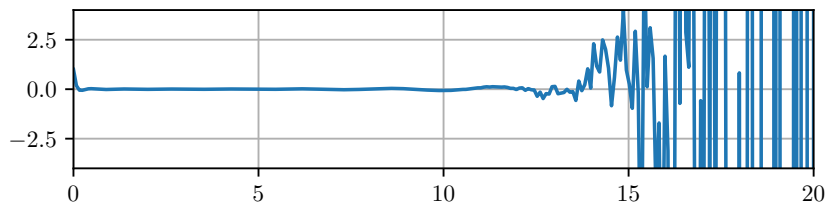
Arbitrary-precision arithmetic

Computer graphics  
Machine learning

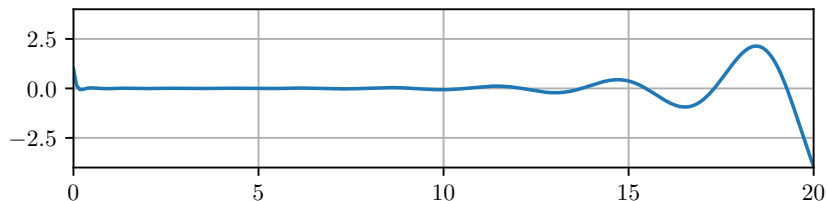
Unstable algorithms  
Ill-conditioned problems  
Mathematical problems

## Example: special functions

```
scipy.special.hyp1f1(-50,3,x)
```



Actual value of  ${}_1F_1(-50, 3, x)$  (computed by Arb)





## Example: special functions



Rendering of the modular  $j$ -invariant  $j(\tau)$  on  $\tau \in [0, 2] + [0, 1]i$

## Example: special functions



Rendering of  $j(\tau)$  on  $\tau \in \sqrt{\pi} + [0, 2 \cdot 10^{-100}] + [0, 10^{-100}]i$

## Example: the partition function $p(n)$

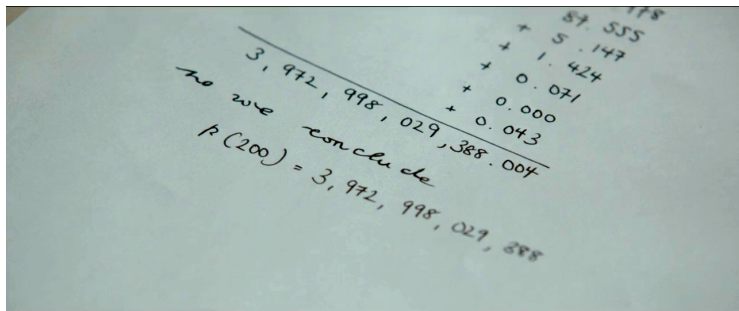
$$p(4) = 5 \quad \text{since} \quad (4) = (3+1) = (2+2) = (2+1+1) = (1+1+1+1)$$

## Example: the partition function $p(n)$

$$p(4) = 5 \quad \text{since} \quad (4) = (3+1) = (2+2) = (2+1+1) = (1+1+1+1)$$

The Hardy-Ramanujan-Rademacher formula

$$p(n) = \sum_{k=1}^{\infty} A_k(n) \frac{\sqrt{k}}{\pi\sqrt{2}} \cdot \frac{d}{dn} \left[ \frac{\sinh\left(\frac{\pi}{k} \sqrt{\frac{2}{3}\left(n - \frac{1}{24}\right)}\right)}{\sqrt{n - \frac{1}{24}}} \right]$$



Scene from *The Man Who Knew Infinity*, 2015

A110375 Numbers  $n$  such that Maple 9.5, Maple 10, Maple 11 and Maple 12 give the wrong answers for the number of partitions of  $n$ . 5

11269, 11566, 12376, 12430, 12700, 12754, 15013, 17589, 17797, 18181, 18421, 18453, 18549, 18597, 18885, 18949, 18997, 20865, 21531, 21721, 21963, 22683, 23421, 23457, 23547, 23691, 23729, 23853, 24015, 24087, 24231, 24339, 24519, 24591, 24627, 24681, 24825, 24933, 25005, 25023, 25059, 25185, 25293, 27020 ([list](#); [graph](#); [refs](#); [listen](#); [history](#); [text](#); [internal format](#))

OFFSET 1,1

COMMENTS Based on various postings on the Web, sent to [N. J. A. Sloane](#) by [R. J. Mathar](#). Thanks to several correspondents who sent information about other versions of Maple. Mathematica 6.0, DrScheme and pari-2.3.3 all give the correct answers. Ramanujan's congruence says that  $\text{numbpart}(5*k+4) \equiv 0 \pmod{5}$ , so  $\text{numbpart}(11269) \equiv \dots 851 \equiv 1 \pmod{5}$  can't be correct. [Robert Gerbicz, May 13 2008]

LINKS [Table of  \$n\$ ,  \$a\(n\)\$  for  \$n=1..44\$ .](#)  
 Author?, [Concerning this sequence](#)

EXAMPLE From PARI, the correct answer:  
`numbpart(11269)`  
 2311391772313039755144117876494556289590601993601099725578515191051551761\  
 80318215891795874905318274163248033071850  
 From Maple 11, incorrect:  
`combinat[numbpart](11269);`  
 2311391772313039755144117876494556289590601993601099725578515191051551761\  
 80318215891795874905318274163248033071851  
 On the other hand, the old Maple 6 gives the correct answer.

# Implementation of $p(n)$ in Arb

Computing  $p(n) = \sum_{k=1}^{\infty} T(k)$  correctly

- ▶ Truncation error:  $|\sum_{k=N+1}^{\infty} T(k)| \leq \varepsilon_N$
- ▶ Arithmetic error in  $\sum_{k=1}^N T(k)$
- ▶ Unique integer:  $[627.000 \pm 0.001] \rightarrow 627$

# Implementation of $p(n)$ in Arb

Computing  $p(n) = \sum_{k=1}^{\infty} T(k)$  correctly

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- ▶ Arithmetic error in  $\sum_{k=1}^N T(k)$
- ▶ Unique integer:  $[627.000 \pm 0.001] \rightarrow 627$

Performance

- ▶ Optimal complexity:  $\tilde{O}(n^{1/2})$
- ▶  $p(10^{10})$ :  $10^5$  digits, 0.2 seconds
- ▶  $p(10^{20})$ :  $10^{10}$  digits, 200 hours

# Linear algebra

Three paradigms:

- ▶ Floating-point computation (approx / no error bounds)
- ▶ Direct computation in ball arithmetic
- ▶ Certification:  $3.14159 \rightarrow [3.14159 \pm 3 \cdot 10^{-6}]$



# Linear algebra

Three paradigms:

- ▶ Floating-point computation (approx / no error bounds)
- ▶ Direct computation in ball arithmetic
- ▶ Certification:  $3.14159 \rightarrow [3.14159 \pm 3 \cdot 10^{-6}]$

Example: solving  $Ax = b$

- ▶ `arb_mat_approx_solve` (float Gaussian elimination)
- ▶ `arb_mat_solve_lu` (ball Gaussian elimination)
- ▶ `arb_mat_solve_precond` (Hansen-Smith:  
compute  $R \approx A^{-1}$ , then solve  $(RA)x = Rb$  in ball arithmetic)
- ▶ `arb_mat_solve` (automatic choice)

## Well-conditioned matrix, floating-point arithmetic

Solve  $Ax = b$  for  $n$  by  $n$  DCT matrix  $A$ , ones in  $b$

n	x_1
1	1.0000000000000000
2	1.41421356237310
3	1.69270534084004
4	1.92387953251129
5	2.12756936615424
10	2.93381472087850
20	4.08975996439745
30	4.98358363678481
40	5.73967906112813
50	6.40709547252447
100	9.03226736256870
1000	28.4797579795013

Float Gaussian elimination,  $prec = 53$

## Well-conditioned matrix, ball arithmetic

Solve  $Ax = b$  for  $n$  by  $n$  DCT matrix  $A$ , ones in  $b$

n	x_1
1	1.0000000000000000
2	[1.41421356237310 +/- 5.53e-15]
3	[1.69270534084004 +/- 6.07e-15]
4	[1.9238795325113 +/- 2.18e-14]
5	[2.1275693661542 +/- 5.01e-14]
10	[2.93381472088 +/- 9.20e-12]
20	[4.089760 +/- 5.09e-7]
30	[5.0 +/- 0.0468]
40	[+/- 6.36e+3]
50	-
100	-
1000	-

Ball Gaussian elimination,  $prec = 53$

## Well-conditioned matrix, better ball arithmetic

Solve  $Ax = b$  for  $n$  by  $n$  DCT matrix  $A$ , ones in  $b$

n	x_1	
1	1.0000000000000000	
2	[1.41421356237310 +/- 5.53e-15]	
3	[1.69270534084004 +/- 6.07e-15]	
4	[1.9238795325113 +/- 2.18e-14]	
5	[2.1275693661542 +/- 5.01e-14]	
10	[2.93381472087850 +/- 4.74e-15]	HS
20	[4.08975996439745 +/- 8.09e-15]	HS
30	[4.9835836367848 +/- 1.69e-14]	HS
40	[5.7396790611281 +/- 3.38e-14]	HS
50	[6.4070954725245 +/- 4.13e-14]	HS
100	[9.0322673625687 +/- 2.09e-14]	HS
1000	[28.479757979501 +/- 3.23e-13]	HS

Ball arithmetic,  $prec = 53$ , HS = Hansen-Smith is chosen

## Ill-conditioned matrix, floating-point arithmetic

Solve  $Ax = b$  for  $n$  by  $n$  Hilbert matrix  $A$ , ones in  $b$

n	x_1
1	1.0000000000000000
2	-2.0000000000000000
3	3.0000000000000005
4	-4.000000000000134
5	5.00000000002543
10	-9.99995126767237
20	-35.6777214905094
30	6.34155467845874
40	44.5343844893017
50	33.9009376509307
100	52.5690415087492
1000	64.6972177711318

Float Gaussian elimination,  $prec = 53$

## Ill-conditioned matrix, ball arithmetic

Solve  $Ax = b$  for  $n$  by  $n$  Hilbert matrix  $A$ , ones in  $b$

n	x_1	prec	
1	1.0000000000000000	64	
2	[-2.00000... +/- 1.85e-18]	64	
3	[3.00000... +/- 3.14e-35]	128	
4	[-4.00000... +/- 1.64e-32]	128	
5	[5.00000... +/- 3.56e-29]	128	
10	[-10.00000... +/- 7.41e-50]	256	
20	[-20.00000... +/- 8.85e-85]	512	
30	[-30.00000... +/- 2.82e-33]	256	
40	[-40.00000... +/- 1.81e-142]	1024	
50	[-50.00000... +/- 1.61e-90]	1024	# 0.1 s
100	[-100.00000... +/- 1.74e-118]	2048	# 0.8 s
1000	[-1000.00000... +/- 4.62e-937]	8192	# 4 hours

Try  $prec = 64, 128, 256, \dots$  until relative error  $< 2^{-53}$

## Performance: matrix arithmetic

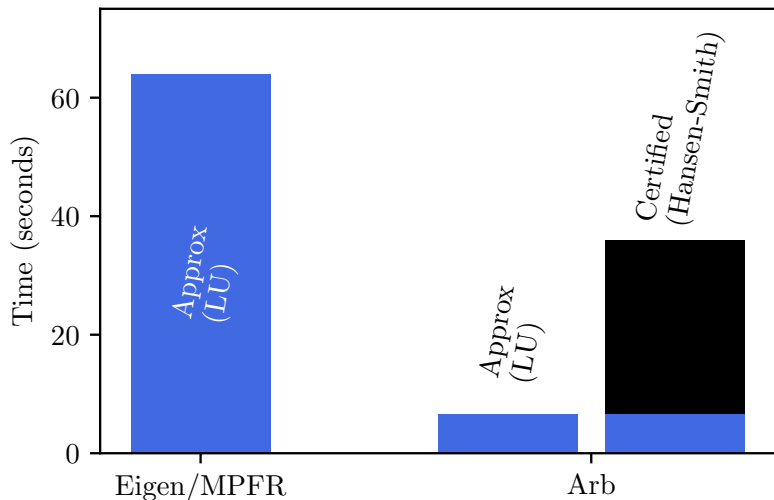
CPU time (s) to multiply two real  $1000 \times 1000$  matrices

	$p = 53$	$p = 106$	$p = 212$	$p = 848$
BLAS	0.08			
QD		11	111	
MPFR	36	44	110	293
Arb (approx)	2.4	4.1	6.7	26
Arb (ball)	3.6	5.6	8.2	27

[E. J., *Faster arbitrary-precision dot product and matrix multiplication*, 2019]

# Performance: linear solving

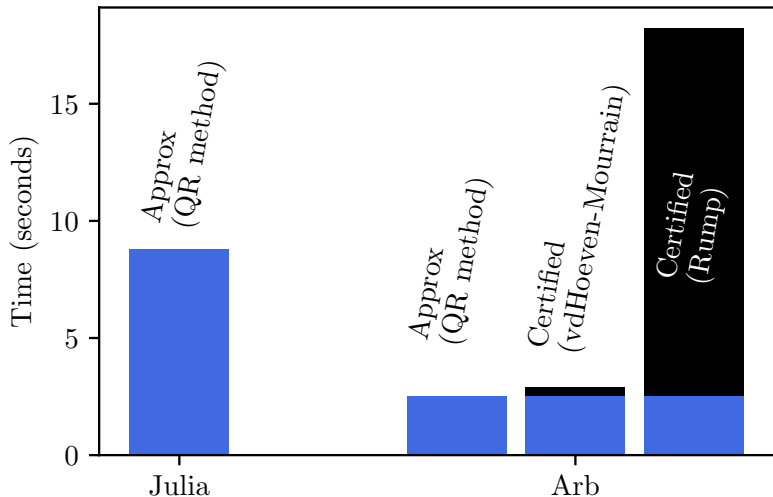
Solving a dense real linear system  $Ax = b$  ( $N = 1000$ ,  $p = 212$ )





## Performance: eigenvalues

Computing all eigenvalues and eigenvectors of a nonsymmetric complex matrix ( $N = 100$ ,  $p = 128$ )



# Numerical integration

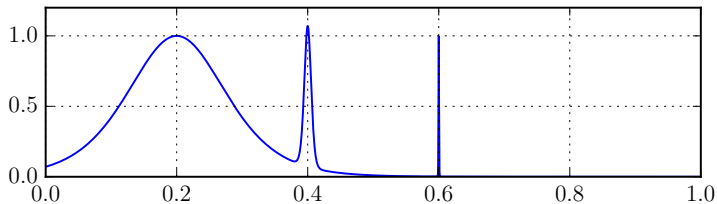
$$\int_a^b f(x) dx = ?$$

[E. J., *Numerical integration in arbitrary-precision ball arithmetic*, 2018]

[E. J. and M. Mezzarobba, *Fast and rigorous arbitrary-precision computation of Gauss-Legendre quadrature nodes and weights*, 2018]

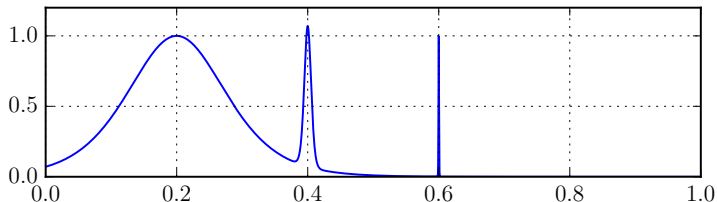
## Example: spikes [Cranley and Patterson, 1971]

$$\int_0^1 \operatorname{sech}^2(10(x - 0.2)) + \operatorname{sech}^4(100(x - 0.4)) + \operatorname{sech}^6(1000(x - 0.6)) \, dx$$



## Example: spikes [Cranley and Patterson, 1971]

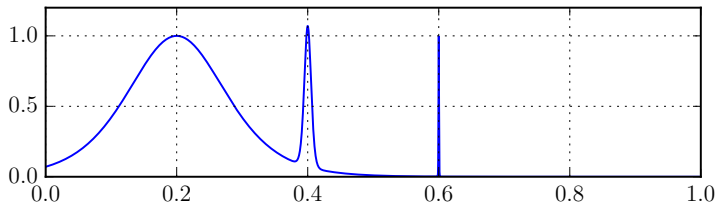
$$\int_0^1 \operatorname{sech}^2(10(x - 0.2)) + \operatorname{sech}^4(100(x - 0.4)) + \operatorname{sech}^6(1000(x - 0.6)) \, dx$$



Mathematica NIntegrate:	0.209736
Octave quad:	0.209736, error estimate $10^{-9}$
Sage numerical_integral:	0.209736, error estimate $10^{-14}$
SciPy quad:	0.209736, error estimate $10^{-9}$
mpmath quad:	0.209819
Pari/GP intnum:	0.211316
<b>Actual value:</b>	<b>0.210803</b>

## Example: spikes [Cranley and Patterson, 1971]

$$\int_0^1 \operatorname{sech}^2(10(x - 0.2)) + \operatorname{sech}^4(100(x - 0.4)) + \operatorname{sech}^6(1000(x - 0.6)) \, dx$$



Arb, 64-bit precision:

[0.21080273550054928 +/- 4.55e-18] # time 0.003 s

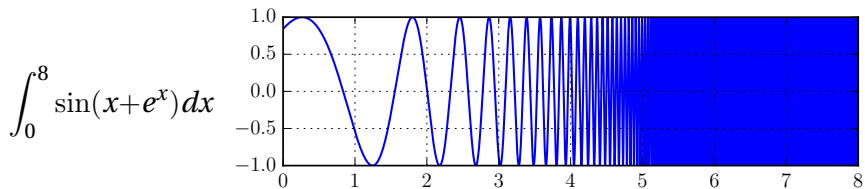
333-bit precision:

[0.2108027355005492773756... +/- 3.67e-99] # 0.02 s

3333-bit precision:

[0.2108027355005492773756... +/- 1.39e-1001] # 5.3 s

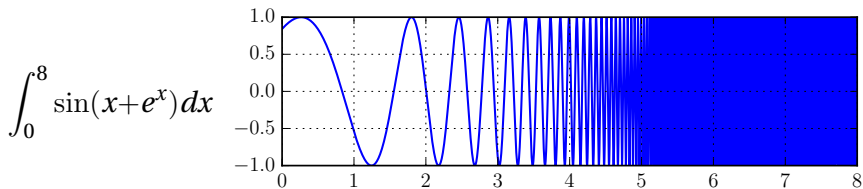
## Example: violent oscillation [S. Rump, 2010]



MATLAB's quad returned the incorrect 0.2511 in about 1 s

Rump's INTLAB gives [0.34740016, 0.34740018] in about 1 s

## Example: violent oscillation [S. Rump, 2010]



MATLAB's quad returned the incorrect 0.2511 in about 1 s

Rump's INTLAB gives [0.34740016, 0.34740018] in about 1 s

Arb at 64, 333, and 3333 bits:

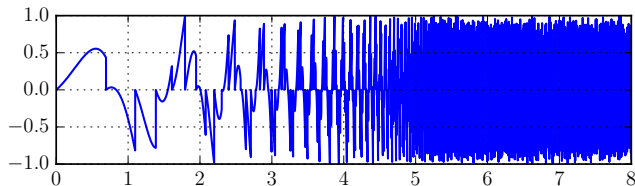
[0.34740017265725 +/- 3.34e-15] # 0.004 s

[0.34740017265... +/- 5.31e-96] # 0.01 s

[0.34740017265... +/- 2.41e-999] # 1 s

## Example: a monster

$$\int_0^8 (e^x - \lfloor e^x \rfloor) \sin(x+e^x) dx \quad - \text{ now with 2979 discontinuities!}$$



64-bit precision:

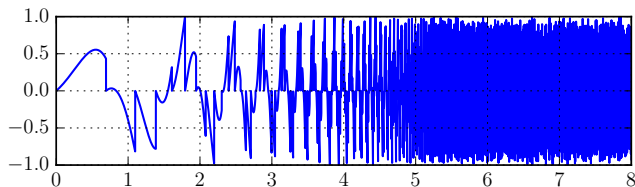
[+/- 5.45e+3]

# time 0.14 s



## Example: a monster

$$\int_0^8 (e^x - \lfloor e^x \rfloor) \sin(x+e^x) dx \quad - \text{ now with 2979 discontinuities!}$$



64-bit precision:

[+/- 5.45e+3] # time 0.14 s

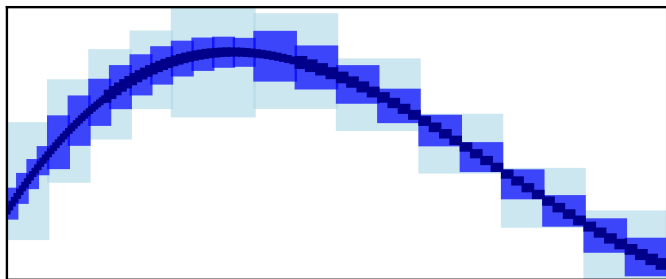
[0.0986517044784 +/- 4.46e-14] # time 5 s

333-bit precision:

[0.09865170447836520611965824976485985650416962079238449145  
10919068308266804822906098396240645824 +/- 6.28e-95] # 268 s

## Brute force interval integration

$$\int_a^b f(x) dx \in (b-a)f([a, b]) + \text{adaptive subdivision of } [a, b]$$



This is simple and general, but we need  $2^{O(p)}$  evaluations to achieve  $p$ -bit accuracy!

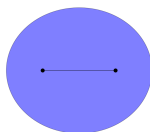
# Efficient integration of piecewise analytic functions

- ▶ Gauss-Legendre quadrature with error bounds

$$\left| \int_a^b f(x) dx - \sum_{k=1}^n w_k f(x_k) \right| \leq \frac{M}{\rho^{2n}} \cdot |b - a| C_\rho, \quad |f(z)| \leq M$$



$$\rho = 2.00$$



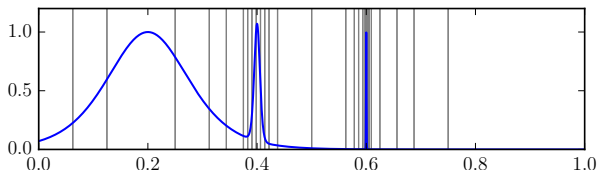
$$\rho = 3.73$$

- ▶ If there are singularities too close to  $[a, b]$ , bisect (possibly falling back to naive enclosure [K. Petras, 2002])
- ▶ Fast computation of high-degree, high-precision Gauss-Legendre nodes and weights

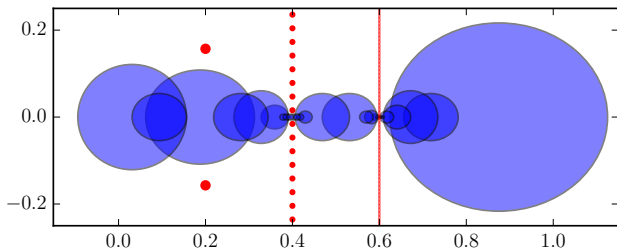
# Adaptive subdivision

$$\int_0^1 \operatorname{sech}^2(10(x - 0.2)) + \operatorname{sech}^4(100(x - 0.4)) + \operatorname{sech}^6(1000(x - 0.6)) \, dx$$

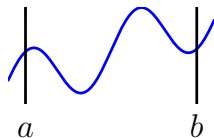
Arb chooses  
31 subintervals,  
narrowest is  $2^{-11}$



Complex ellipses  
used for bounds  
Red dots = poles

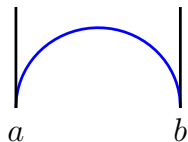


# Typical proper integrals



Analytic around  $[a, b]$

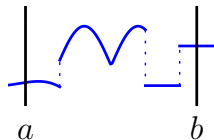
Complexity:  $O(p)$  evaluations



Bounded algebraic-type singularities

Example:  $\sqrt{1-x^2}$

Complexity:  $O(p^2)$



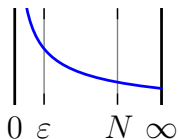
Piecewise analytic functions

Examples:  $\lfloor x \rfloor$ ,  $\text{sgn}(x)$ ,  $|x|$ ,  $\max(f(x), g(x))$

Complexity:  $O(p^2)$

# Typical improper integrals ( $|a|$ , $|b|$ or $|f| \rightarrow \infty$ )

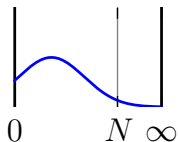
Manual truncation required, e.g.  $\int_0^\infty f(x) dx \approx \int_\epsilon^N f(x) dx$



Algebraic blow-up or decay

Examples:  $\int_0^1 \frac{dx}{\sqrt{x}}$ ,  $\int_0^1 \log(x) dx$ ,  $\int_0^\infty \frac{dx}{1+x^2}$

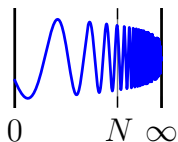
Complexity:  $O(p^2)$



Exponential decay

Example:  $\int_0^\infty e^{-x} \sin(x) dx$

Complexity:  $O(p \log p)$



Essential singularity with slow decay

Example:  $\int_1^\infty \frac{\sin(x)}{x} dx$

Complexity:  $2^{O(p)}$

# Applications of integration in ball arithmetic?

- ▶ Computing areas and volumes of bizarre things (duh)
- ▶ Special functions

$$\Gamma(s, z) = \int_z^\infty t^{s-1} e^{-t} dt$$

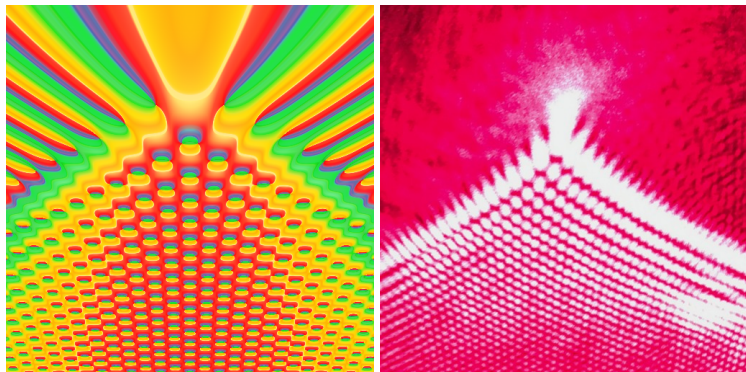
- ▶ (Inverse) Laplace/Fourier/Mellin transforms
- ▶ Taylor/Laurent/Fourier coefficients
- ▶ Counting zeros and poles

$$N - P = \frac{1}{2\pi i} \oint_C \frac{f'(z)}{f(z)} dz$$

- ▶ Acceleration of series (Euler-Maclaurin summation. . .)

## Example: diffraction catastrophe integrals

$$P(x, y) = \int_{-\infty}^{\infty} e^{i(t^4 + yt^2 + xt)} dt = 2 \int_0^{\infty} e^{-t^4 + at^2 + b} \cosh(ct) dt$$

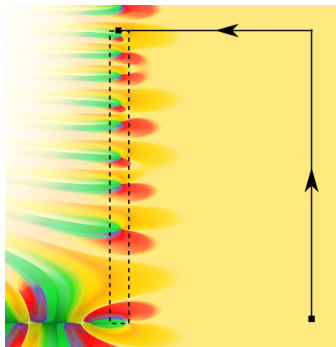


Left:  $512 \times 512$  image rendered in 15 minutes with Arb ( $|x| \leq 12.5$ ,  $-20 \leq y \leq 5$ ). Using doubling precision (30, 60, ... bits). Near the bottom,  $p = 120$  is required.

Right: photo of a cusp caustic produced by illuminating a flat surface with a laser beam through a droplet of water (image credit: Dan Piponi, CC-BY-SA)



## Example: zeros of the Riemann zeta function



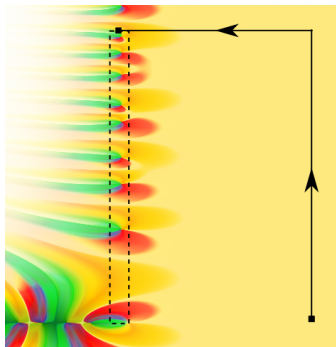
Number of zeros of  $\zeta(s)$  on  
 $R = [0, 1] + [0, T]i$ :

$$N(T) - 1 = \frac{1}{2\pi i} \int_{\gamma} \frac{\zeta'(s)}{\zeta(s)} ds = \frac{\theta(T)}{\pi} +$$

$$\frac{1}{\pi} \operatorname{Im} \left[ \int_{1+\epsilon}^{1+\epsilon+Ti} \frac{\zeta'(s)}{\zeta(s)} ds + \int_{1+\epsilon+Ti}^{\frac{1}{2}+Ti} \frac{\zeta'(s)}{\zeta(s)} ds \right]$$

$T$	$p$	Time (s)	Eval	Sub	$N(T)$
$10^3$	32	0.51	1219	109	[649.00000 +/- 7.78e-6]
$10^6$	32	16	5326	440	[1747146.00 +/- 4.06e-3]
$10^9$	48	1590	8070	677	[2846548032.000 +/- 1.95e-4]

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Turing's method (impl. in Arb by D.H.J. Polymath):  $T = 10^9$  in 0.1 s

## Example: an integral with a large parameter

$$\zeta(s, \nu) = \sum_{k=0}^{\infty} \frac{1}{(k + \nu)^s} = \frac{1}{s-1} + \sum_{n=0}^{\infty} \frac{(-1)^n}{n!} \gamma_n(\nu) (s-1)^n$$

$$\gamma_n(\nu) = -\frac{\pi}{2(n+1)} \int_{-\infty}^{\infty} \frac{(\log(\nu - \frac{1}{2} + ix))^{n+1}}{\cosh^2(\pi x)} dx$$

$\gamma_{10^{100}}(1) \in [3.18743141870239927999741646993 \pm 2.89 \cdot 10^{-30}] \cdot 10^e$   
 $e = 2346394292277254080949367838399091160903447689869$   
 $8373852057791115792156640521582344171254175433483694$

Some pen-and-paper analysis (steepest descent contour, tight enclosures near saddle point) needed for large  $n$

[F. J., I. Blagouchine, *Computing Stieltjes constants using complex integration*, 2019]

# The Mathematical Functions Grimoire



<http://fungrim.org>

An attempt to make a better (at least for me)

1. reference work
2. software library for symbolic computation

for special functions

---

*grimoire* = book of magic formulas

# Principles

- ▶ Both a website and a software library
- ▶ All content is symbolic, semantic data
- ▶ Explicit, rigorous conditions/assumptions

Example: <http://fungrim.org/entry/15dd69/>

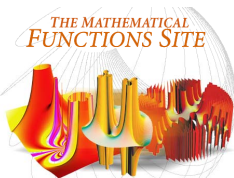
$$|T_n(x)| \leq 1$$

Assumptions:  $n \in \mathbb{Z}$  and  $x \in [-1, 1]$

```
Entry(ID("15dd69"),  
      Formula(LessEqual(Abs(ChebyshevT(n, x)), 1)),  
      Variables(n, x),  
      Assumptions(And(Element(n, ZZ),  
                      Element(x, ClosedInterval(-1, 1)))))
```

# Why yet another reference work?

Digital  
Library of  
Mathematical  
Functions



WIKIPEDIA  
The Free Encyclopedia

Dynamic  
Dictionary of  
Mathematical  
Functions

Some combination of:

- ▶ Not open source
- ▶ Not semantic
- ▶ Not general
- ▶ Not comprehensive
- ▶ Not consistent
- ▶ Not explicit about assumptions
- ▶ Not useful for complex variables

## Inspiration: Rubi by Albert D. Rich

$$\int x^m dx, m \neq -1 \quad \rightarrow \quad \frac{x^{m+1}}{m+1}$$
$$\int x^{-1} dx \quad \rightarrow \quad \log(x)$$

<https://rulebasedintegration.org>

*[Rubi] uses pattern matching to uniquely determine which of its over 6600 integration rules to apply*

*Rubi dramatically out-performs other symbolic integrators, including Maple and Mathematica*

*Certainly much of analysis including equation solving, expression simplification, differentiation, summation, limits, etc. can be automated using this paradigm*

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Idea: a semantic formula database like Fungrim can be used for symbolic rewriting (semi-automatically?)



## Symbolic computation: is it reliable?

***The answer might not be valid for certain exceptional values of the parameters.***

[Wolfram Language (*Mathematica*) Documentation, 2019]

***One should never take [symbolic] results at face value and should always run some kind of check, e.g., by substituting the claimed solution into the equation or comparing a symbolic solution with a numerically computed one.***

[N. Higham, in *The Princeton Companion to Applied Mathematics*, 2015]

Example: what is  ${}_1F_1(-1, -1, 1)$ ?

*Mathematica* has a split personality

```
In[ ]:= Hypergeometric1F1[n, m, 1] /. {m -> -1, n -> -1, x -> 1}
```

```
Out[ ]:= 2
```

```
In[ ]:= (Hypergeometric1F1[n, m, x] /. {m -> n}) /. {n -> -1, x -> 1}
```

```
Out[ ]:= e
```

## Example: what is ${}_1F_1(-1, -1, 1)$ ?

<http://fungrim.org/entry/dec042/>

$${}_1F_1(-n, b, z) = \sum_{k=0}^n \frac{(-n)_k}{(b)_k} \frac{z^k}{k!}$$

Assumptions:

$n \in \mathbb{Z}_{\geq 0}$  and  $b \in \mathbb{C}$  and not ( $b \in \{0, -1, \dots\}$  and  $b > -n$ ) and  $z \in \mathbb{C}$

<http://fungrim.org/entry/be533c/>

$${}_1F_1(a, b, z) = e^z {}_1F_1(b - a, b, -z)$$

Assumptions:  $a \in \mathbb{C}$  and  $b \in \mathbb{C} \setminus \{0, -1, \dots\}$  and  $z \in \mathbb{C}$

## Rigorous conditions

*The automatic exploration of conditions or alternative results requires considerable computational resources, and for the sake of speed there is an attraction to picking one 'obvious' answer. [...] **The difficulty is to balance efficiency against correctness.***

[R. Corless and D. Jeffrey, *Well... It Isn't Quite That Simple*, 1992]

27 years later, what is the right balance?

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### **A thought:**

Rigorous propagation of conditions in symbolic computation  
 $\cong$  Interval arithmetic in numerical computation

Thank you!