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.

Implementation And Application Of Extended Precision In Matlab

Michael Hoelscher

Implementation And Application Of Extended Precision In Matlab:

The book delves into Implementation And Application Of Extended Precision In Matlab. Implementation And Application Of Extended Precision In Matlab is an essential topic that needs to be grasped by everyone, ranging from students and scholars to the general public. This book will furnish comprehensive and in-depth insights into Implementation And Application Of Extended Precision In Matlab, encompassing both the fundamentals and more intricate discussions.

1. This book is structured into several chapters, namely:

    ○ Chapter 1: Introduction to Implementation And Application Of Extended Precision In Matlab
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    ○ Chapter 3: Implementation And Application Of Extended Precision In Matlab in Everyday Life
    ○ Chapter 4: Implementation And Application Of Extended Precision In Matlab in Specific Contexts
    ○ Chapter 5: Conclusion

2. In chapter 1, the author will provide an overview of Implementation And Application Of Extended Precision In Matlab. This chapter will explore what Implementation And Application Of Extended Precision In Matlab is, why Implementation And Application Of Extended Precision In Matlab is vital, and how to effectively learn about Implementation And Application Of Extended Precision In Matlab.

3. In chapter 2, the author will delve into the foundational concepts of Implementation And Application Of Extended Precision In Matlab. This chapter will elucidate the essential principles that need to be understood to grasp Implementation And Application Of Extended Precision In Matlab in its entirety.

4. In chapter 3, the author will examine the practical applications of Implementation And Application Of Extended Precision In Matlab in daily life. This chapter will showcase real-world examples of how Implementation And Application Of Extended Precision In Matlab can be effectively utilized in everyday scenarios.

5. In chapter 4, the author will scrutinize the relevance of Implementation And Application Of Extended Precision In Matlab in specific contexts. The fourth chapter will explore how Implementation And Application Of Extended Precision In Matlab is applied in specialized fields, such as education, business, and technology.

6. In chapter 5, the author will draw a conclusion about Implementation And Application Of Extended Precision In Matlab. The final chapter will summarize the key points that have been discussed throughout the book.
   This book is crafted in an easy-to-understand language and is complemented by engaging illustrations. It is highly recommended for anyone seeking to gain a comprehensive understanding of Implementation And Application Of Extended Precision In Matlab.

Table of Contents Implementation And Application Of Extended Precision In Matlab

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