

- Welcome, hopefully quick so we can all get our lunch
- Jake Darby and as can be seen looking at how to program a calculator
- Not got time for everything, so looking in a bit of detail at one method of calculating \cos

How to Program a Calculator Presentation (To Change)

Introduction

Project Overview

Project Overview

- Numerical Analysis of Common Functions
 - Approximations
 - Errors
 - Implementation
- Functions examined have been studied since antiquity
 - Square Roots
 - Trigonometric Functions
 - Logarithms and Exponentials
- These functions can be complex to approximate well
- Implemented by modern computers and calculators
 - Implemented in C
 - GNU & MPFR libraries

- **INTRO:** like to give v. brief overview of whole project
- >Project deals with Numerical Analysis of Common Functions
- This analysis includes
- >How the functions are approximated
- Typically create an algorithm i.e. process which will approximate the correct function value
- >The error of the functions e.g. absolute error
- Examine how to calculate or approximate these errors
- >The implementation of the algorithm
- Includes computational complexity of algorithm, often can be improved with analysis
- >The functions I examined in my project have typically been studied since antiquity
- In particular I studied >Square Root functions, >Trig functions and >Logarithmic and exponential functions
- >The common feature of these functions is that they can all be complex to approximate well
- This has been a problem as these functions have many useful practical applications.
- >These functions are implemented in modern computers and calculators
- The aim of this project is to understand how they are implemented
- >I implemented in C for speed
- >used Gnu Multiple Precision (GNU) and Gnu MPFR (MPFR)
- Allows arbitrary precision in calculations
- Allowed me to calculate $\sqrt{2}$ to 1 million places in about 1 sec

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└ Introduction

└ Trigonometric Functions

- Looked at sin, cos and tan
 - Studied as far back as the Egyptians
 - Use Trigonometric Identities to reduce the problem
- Analysed several different methods
 - Each of the methods have their benefits
 - Taylor
 - CORDIC
 - Geometric

- **INTRO:**The section we're looking at is the Trigonometric Fnctns
- >In particular this section deals with sin, cos and tan
- Many uses over the years, particularly in architecture
- >As such studied since Ancient Egypt
- Used in the building of the pyramids
- Possibly used further back by the Babylonians, but that is debated
- >Typically use trig idents to reduce the problem
- If we find sin or cos, we can find all the others if we know π
- >In the course of the project I analysed several differnt methods
- >Each method works in a slightly different way with different porperties, which gives different benefits
- >The Taylor method uses a series to approximate the values
- These are easy to calculate and analyse
- >The Coordinate Rotation Digital Computer (aka CORDIC) uses rotations of unit vectors via Matrix Transformations
- Has applications in very basic compute systems
- Can also be implemented in hardware
- >The final method is the one we'll be looking at in more detail here

Derivation

Geometric Method Figure 1

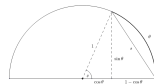


Figure: First diagram in developing the geometric method

- I will be briefly demonstrating how the geometric method is constructed in the following slides.
- This is a sectn of a circle with radius 1
- Detailed are the useful values that we'll be using on this diagram, which we'll go over in detail on the next slide.
- note that only consider $\theta \in [0, \frac{\pi}{2}]$ as other values can be reduced to this range via trig idents

Derivation

Geometric Method Derivation 1

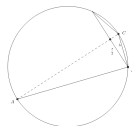
- $s^2 = \sin^2 \theta + (1 - \cos \theta)^2$
- $s^2 = 2 - 2 \cos \theta$
- $\cos \theta = 1 - \frac{1}{2}s^2$
- $s \approx \theta$
- We wish to improve our approximation of s



- **INTRO:** In analysing this we start by looking at the right hand triangle
- > This gives the this equation by using Pythagoras' Theorem
- By using the basic trig identity of $s^2 + c^2 = 1$ we get >
- Finally re-arranging we get > this which gives us a formula for \cos if we know s
- As $r = 1$, then we know the arc of the angle is θ in length
- The chord approximates this so > $s \approx \theta$
- > The approximation is fairly poor, so we need to improve our approximation of s

Derivation

Geometric Method Diagrams 2

Figure: Diagram to show how to recursively calculate s

- This diagram will allow us to find a much better approximation for s , as detailed on the next slide
- In particular we note that h is the chord of half the original arc

Derivation

Geometric Method Derivation 2

- ABC is right angled
- $AB = \sqrt{AC^2 - BC^2}$
 $= \sqrt{4 - h^2}$
- Area of ABC
 - $\frac{1}{2} h \sqrt{4 - h^2}$
 - $\frac{1}{2} \cdot 2 \cdot \frac{1}{2}$
- $s^2 = h^2(4 - h^2)$
- $h \approx \frac{\theta}{4}$



- Now in considering this diagram, first observation $\triangle ABC$ Right Angled by elementary geometry
- Then by Pythagoras we get $>$
- $>$ To tie it all together we consider the area of ABC
- By using BC as the base of the triangle we get $>$
- Also by using AC as the base of the triangle we get $>$
- $>$ We get this by equating the two sides and simplifying
- Thus if we know h accurately we can calculate s^2
- $> h \approx \frac{\theta}{2}$
- repeating the process would give a new $h \approx \frac{\theta}{4}$, then $\frac{\theta}{8}$, etc...

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└ Derivation

└ Geometric Method Algorithm

```

geometric_cos( $\theta \in [0, \frac{\pi}{2}], k \in \mathbb{N}$ ):
   $h_0 := \theta 2^{-k}$ 
   $n := 0$ 
  while  $n < k$ :
     $h_{n+1}^2 := h_n^2 / (4 - h_n^2)$ 
     $n \mapsto n + 1$ 
  return  $1 - \frac{1}{2}h_k^2$ 

```

- Thus we get this algorithm
- starts with the approximation that $h_0 := \theta 2^{-k}$
- Uses the recursive formula, that I mentioned on the previous slide
- Finally $h_k = s$

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└ Derivation

└ Geometric Method Implementation

- Simple implementation in C
- checks bounds with assert commands
- only uses one h variable which is updated

Geometric Method Implementation

```
#include <assert.h>
#include <math.h>

double geometric_cos(double theta,
                    unsigned int k){
    //k > 0
    assert(k);
    //0 <= theta < pi/2
    assert(0 <= theta < 1.57079632679);

    double h = theta * pow(2, -k);
    h = h;

    for(int i = 0; i < k; ++i)
        h = h * (4 - h);

    return 1 - h/2;
}
```

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Errors

Basics and Assumptions

Basics and Assumptions

- Errors occur due to the assumption that $h_0 = \theta 2^{-k}$
- We are concerned here with the absolute error
 - If $\tilde{x} \approx x$, then the absolute error is:

$$\epsilon_x := |x - \tilde{x}|$$
- Assumptions:
 - All calculations are performed without error
 - All calculations are performed to arbitrary precision

- There is only one real source of error
- > Lies in our assumption $h_0 = \theta 2^{-k}$
- Actually h_0 is close, but not equal.
- Error measure we will be considering is > absolute error
- > That is that if \tilde{x} approximates x
- Then the absolute error is ϵ_x
- > All of what follows relies on the following assumptions
- > All calculations are performed correctly
- That is no errors are ever made in the calculations
- > All the calculation are performed to arbitrary precision
- That is we can be working accurately with any number of decimal places
- This is not the case in most computer systems, which only have a finite precision

Errors

Error Analysis 1

- Two important propositions:
 - 4.3.1: $h_k = 2 \sin(2^{k-1} \sin^{-1}(\theta 2^{-k-1}))$
 - 4.3.2: $h_k > 2 \sin(\theta 2^{k-1})$
- Proposition 4.3.3:
 - $\epsilon_k = |h_k - 2 \sin(\theta 2^{k-1})|$
 - $\epsilon_k < 2^k \epsilon_0$
 - Proven by showing $\epsilon_{k+1} < 2\epsilon_k$
 - Uses simple trigonometry and algebraic re-arrangement

- >When analysing the error of the method, I proved two propositions
- >The first is proposition 4.3.1
- This states that h_n is the length of an arc with angle related to θ .
- Used as a lemma in other proofs
- Simple to prove via induction
- >The second is that $h_n > 2 \sin(\theta 2^{n-k-1})$
- This is proven using the Taylor expansion of \sin
- This allows us to conclude that h_n is always an overestimate
- This result allows us to then prove >proposition 4.3.3
- >If we define ϵ_n as shown on the screen
- >Then $\epsilon_k < 2^k \epsilon_0$
- >To prove this I showed that $\epsilon_{n+1} < 2\epsilon_n$
- >Which was done via simple trig and re-arrangement
- Now we would like to know if this is a useful error measure
- i.e. the error goes to 0 as k goes to infinity

Errors

Error Analysis 2

- $\epsilon_k = h_k - s$
- $\epsilon_0 = \theta 2^{-k} - 2 \sin(\theta 2^{-k-1})$
- Let $C := 1 - \frac{1}{2}h_0^2$
- Let $\epsilon_C := |C - \cos \theta|$
- We can show that $\epsilon_C < 2\epsilon_k$
- Thus $\epsilon_C < 2^{k+1}\epsilon_0$
 $= 2\theta - 2^{k+2} \sin(\theta 2^{-k-1})$
- $2^{k+2} \sin(\theta 2^{-k-1}) = 2\theta - \frac{1}{6}\theta^3 2^{-2k-1} + \frac{1}{120}\theta^5 2^{-4k-1} + \dots$
- $\epsilon_C < \frac{1}{6}\theta^3 2^{-2k-1} + O(2^{-4k-1})$

- We will surmise that $\epsilon_k = h_k - s$ and $\epsilon_0 = \theta 2^{-k} - 2 \sin(\theta 2^{-k-1})$
- Also we consider C to be the approximation of \cos
- and thusly ϵ_C to be the absolute error of the algorithm
- It fairly easy to show that $\epsilon_C < 2\epsilon_k$
- Therefore we get this final inequality for ϵ_C
- the equality is from substituting in ϵ_0
- It is still not obvious that $\lim_{k \rightarrow \infty} \epsilon_C = 0$
- By using the Taylor expansion of \sin again we get this
- Substituting this into the previous we get this equation
- as this is $O(2^{-2k-1})$ then it is obvious the RHS goes to 0 as k goes to ∞
- Hence $\lim_{k \rightarrow \infty} \epsilon_C = 0$ and we conclude the method correctly converges

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Conclusion

Digits of Accuracy

Digits of Accuracy

- $2\theta - 2^{k+2} \sin(\theta 2^{-k-1}) < 10^{-N}$
 - Guarantee N digits of accuracy
 - Must solve $2^{k+2} \sin(\theta 2^{-k-1}) > 2\theta - 10^{-N}$
- Use a test value of $\theta = 0.5$

N	k
5	6
10	14
50	80
100	163
1000	1658

Figure: This table shows the minimum k required to guarantee N digits of accuracy for our approximation of $\cos(0.5)$

- >If we have k which validates this inequality then we know that ϵ_C is also less than 10^{-N}
- >This will guarantee us N decimal places of accuracy
- The actual accuracy may be more than this
- >Equivalent to finding k s.t. this eqn is satisfied
- >Using a test value of 0.5, I found solutions to this
- >This table details the minimum k to get N digits of accuracy
- We can see that the growth of k required is roughly linear
- We could use this data to calculate a sufficient k , given a required N digits
- For example if we are told we need 10,000 digits we could use $k = 18,000$ to be sufficient.

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Conclusion

Final Remarks

Final Remarks

- Interesting method, but better exist
 - e.g. Taylor Series method
- Fairly trivial to reverse the algorithm to find \cos^{-1}
- Just one method, in one section
 - Digit by digit square root
 - Hardware implementable trig calculations
 - Continued fractions for exponentials

- >While this method interests me and I wished to share it with you better methods do exist for approximating \cos
- >For example the Taylor Series Method works better
- However it is relatively uninteresting for a presentation
- >One observation is that if you consider the algorithm presented, it is fairly easy to reverse
- Thus if you start with a value for $\cos \theta$ you can approximate $\cos^{-1} \theta$
- >This method presented here is just one of many in the project
- Some other interesting methods I discuss include
- >A square root method that gives precisely the next digit of the root each time in sequence
- >A method of calculating trig values that can be implemented in circuitary hardware
- Uses the CORDIC algorithm, which isn't as accurate, but is very fast
- >A method of using continued fractions to approximate natural exponentials

└ Conclusion

└ BLAH

Thank you for listening

Project at:
<https://github.com/Ybrad/Year-4-Project>

Any questions?

- I hope this presentation was interesting for some of you
- >If you wish to view my project in it's entirety you can visit this github repository
- This contains all the latex files, pdfs, images and code used
- >Now any questions?