```
SUBROUTINE arcsum(iin,iout,ja,nwk,nrad,nc)
INTEGER ja,nc,nrad,nwk,iin(*),iout(*)
   Used by arcode. Add the integer ja to the radix nrad multiple-precision integer iin(nc..nwk).
   Return the result in iout(nc..nwk).
INTEGER j,jtmp,karry
karry=0
do 11 j=nwk,nc+1,-1
    jtmp=ja
   ja=ja/nrad
   iout(j)=iin(j)+(jtmp-ja*nrad)+karry
    if (iout(j).ge.nrad) then
        iout(j)=iout(j)-nrad
        karry=1
        karry=0
    endif
iout(nc)=iin(nc)+ja+karry
return
```

If radix-changing, rather than compression, is your primary aim (for example to convert an arbitrary file into printable characters) then you are of course free to set all the components of nfreq equal, say, to 1.

```
CITED REFERENCES AND FURTHER READING:
```

```
Bell, T.C., Cleary, J.G., and Witten, I.H. 1990, Text Compression (Englewood Cliffs, NJ: Prentice-Hall).
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Nelson, M. 1991, The Data Compression Book (Redwood City, CA: M&T Books).

Witten, I.H., Neal, R.M., and Cleary, J.G. 1987, *Communications of the ACM*, vol. 30, pp. 520–540. [1]

## 20.6 Arithmetic at Arbitrary Precision

Let's compute the number  $\pi$  to a couple of thousand decimal places. In doing so, we'll learn some things about multiple precision arithmetic on computers and meet quite an unusual application of the fast Fourier transform (FFT). We'll also develop a set of routines that you can use for other calculations at any desired level of arithmetic precision.

To start with, we need an analytic algorithm for  $\pi$ . Useful algorithms are quadratically convergent, i.e., they double the number of significant digits at each iteration. Quadratically convergent algorithms for  $\pi$  are based on the *AGM* (arithmetic geometric mean) method, which also finds application to the calculation of elliptic integrals (cf. §6.11) and in advanced implementations of the ADI method for elliptic partial differential equations (§19.5). Borwein and Borwein [1] treat this subject, which is beyond our scope here. One of their algorithms for  $\pi$  starts with the initializations

$$X_0 = \sqrt{2}$$

$$\pi_0 = 2 + \sqrt{2}$$

$$Y_0 = \sqrt[4]{2}$$
(20.6.1)

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$$X_{i+1} = \frac{1}{2} \left( \sqrt{X_i} + \frac{1}{\sqrt{X_i}} \right)$$

$$\pi_{i+1} = \pi_i \left( \frac{X_{i+1} + 1}{Y_i + 1} \right)$$

$$Y_{i+1} = \frac{Y_i \sqrt{X_{i+1}} + \frac{1}{\sqrt{X_{i+1}}}}{Y_i + 1}$$
(20.6.2)

The value  $\pi$  emerges as the limit  $\pi_{\infty}$ .

Now, to the question of how to do arithmetic to arbitrary precision: In a high-level language like FORTRAN, a natural choice is to work in radix (base) 256, so that character arrays can be directly interpreted as strings of digits. At the very end of our calculation, we will want to convert our answer to radix 10, but that is essentially a frill for the benefit of human ears, accustomed to the familiar chant, "three point one four one five nine. . . ." For any less frivolous calculation, we would likely never leave base 256 (or the thence trivially reachable hexadecimal, octal, or binary bases).

We will adopt the convention of storing digit strings in the "human" ordering, that is, with the first stored digit in an array being most significant, the last stored digit being least significant. The opposite convention would, of course, also be possible. "Carries," where we need to partition a number larger than 255 into a low-order byte and a high-order carry, present a minor programming annoyance, solved, in the routines below, by the use of FORTRAN's EQUIVALENCE facility, and some initial testing of the order in which bytes are stored in a FORTRAN integer.

It is easy at this point, following Knuth [2], to write a routine for the "fast" arithmetic operations: short addition (adding a single byte to a string), addition, subtraction, short multiplication (multiplying a string by a single byte), short division, ones-complement negation; and a couple of utility operations, copying and left-shifting strings.

```
SUBROUTINE mpops(w,u,v)
CHARACTER*1 w(*),u(*),v(*)
   Multiple precision arithmetic operations done on character strings, interpreted as radix 256
   numbers. This routine collects the simpler operations.
INTEGER i,ireg,j,n,ir,is,iv,ii1,ii2
CHARACTER*1 creg(4)
SAVE ii1.ii2
EQUIVALENCE (ireg, creg)
   It is assumed that with the above equivalence, <code>creg(ii1)</code> addresses the low-order byte of
   ireg, and creg(ii2) addresses the next higher order byte. The values ii1 and ii2 are
   set by an initial call to mpinit.
ENTRY mpinit
    ireg=256*ichar('2')+ichar('1')
    do 11 j=1,4
                               Figure out the byte ordering.
        if (creg(j).eq.'1') ii1=j
        if (creg(j).eq.'2') ii2=j
    enddo 11
return
ENTRY mpadd(w.u.v.n)
   Adds the unsigned radix 256 integers u(1:n) and v(1:n) yielding the unsigned integer
   w(1:n+1).
    ireg=0
    do 12 j=n,1,-1
```

u(j)=u(j+1)

```
ireg=ichar(u(j))+ichar(v(j))+ichar(creg(ii2))
        w(j+1)=creg(ii1)
    enddo 12
    w(1)=creg(ii2)
return
ENTRY mpsub(is,w,u,v,n)
   Subtracts the unsigned radix 256 integer v(1:n) from u(1:n) yielding the unsigned integer
   \mathtt{w(1:n)}. If the result is negative (wraps around), is is returned as -1; otherwise it is
   ireg=256
    do 13 j=n,1,-1
        ireg=255+ichar(u(j))-ichar(v(j))+ichar(creg(ii2))
        w(j)=creg(ii1)
    enddo 13
    is=ichar(creg(ii2))-1
ENTRY mpsad(w,u,n,iv)
   Short addition: the integer iv (in the range 0 \le iv \le 255) is added to the unsigned radix
   256 integer u(1:n), yielding \hat{w}(1:n+1).
   ireg=256*iv
    do 14 j=n,1,-1
        ireg=ichar(u(j))+ichar(creg(ii2))
        w(j+1)=creg(ii1)
    w(1)=creg(ii2)
return
ENTRY mpsmu(w,u,n,iv)
   Short multiplication: the unsigned radix 256 integer u(1:n) is multiplied by the integer iv
   (in the range 0 \le iv \le 255), yielding w(1:n+1).
   ireg=0
    do 15 j=n,1,-1
        ireg=ichar(u(j))*iv+ichar(creg(ii2))
        w(j+1)=creg(ii1)
    enddo 15
    w(1)=creg(ii2)
return
ENTRY mpsdv(w,u,n,iv,ir)
   Short division: the unsigned radix 256 integer u(1:n) is divided by the integer iv (in the
   range 0 \le iv \le 255), yielding a quotient w(1:n) and a remainder ir (with 0 \le ir \le 255).
   ir=0
    do 16 j=1,n
        i=256*ir+ichar(u(j))
        w(j)=char(i/iv)
        ir=mod(i,iv)
    enddo 16
return
ENTRY mpneg(u,n)
   Ones-complement negate the unsigned radix 256 integer u(1:n).
   do 17 j=n,1,-1
        ireg=255-ichar(u(j))+ichar(creg(ii2))
        u(j)=creg(ii1)
    enddo 17
ENTRY mpmov(u,v,n)
   Move v(1:n) onto u(1:n).
    do 18 j=1,n
        u(j)=v(j)
    enddo 18
return
ENTRY mplsh(u,n)
   Left shift u(2..n+1) onto u(1:n).
    do 19 j=1,n
```

enddo 19 return END

Full multiplication of two digit strings, if done by the traditional hand method, is not a fast operation: In multiplying two strings of length N, the multiplicand would be short-multiplied in turn by each byte of the multiplier, requiring  $O(N^2)$  operations in all. We will see, however, that all the arithmetic operations on numbers of length N can in fact be done in  $O(N \times \log N \times \log \log N)$  operations.

The trick is to recognize that multiplication is essentially a *convolution* ( $\S13.1$ ) of the digits of the multiplicand and multiplier, followed by some kind of carry operation. Consider, for example, two ways of writing the calculation  $456 \times 789$ :

$$\begin{array}{c}
456 \\
\times \overline{789} \\
4104 \\
3648 \\
3192 \\
359784
\end{array}$$

$$\begin{array}{c}
4 & 5 & 6 \\
\times \overline{7} & 8 & 9 \\
36 & 45 & 54 \\
32 & 40 & 48 \\
28 & 35 & 42 \\
\hline
28 & 67 & 118 & 93 & 54 \\
\hline
3 & 5 & 9 & 7 & 8 & 4
\end{array}$$

The tableau on the left shows the conventional method of multiplication, in which three separate short multiplications of the full multiplicand (by 9, 8, and 7) are added to obtain the final result. The tableau on the right shows a different method (sometimes taught for mental arithmetic), where the single-digit cross products are all computed (e.g.  $8 \times 6 = 48$ ), then added in columns to obtain an incompletely carried result (here, the list 28,67,118,93,54). The final step is a single pass from right to left, recording the single least-significant digit and carrying the higher digit or digits into the total to the left (e.g. 93 + 5 = 98, record the 8, carry 9).

You can see immediately that the column sums in the right-hand method are components of the convolution of the digit strings, for example  $118 = 4 \times 9 + 5 \times 8 + 6 \times 7$ . In §13.1 we learned how to compute the convolution of two vectors by the fast Fourier transform (FFT): Each vector is FFT'd, the two complex transforms are multiplied, and the result is inverse-FFT'd. Since the transforms are done with floating arithmetic, we need sufficient precision so that the exact integer value of each component of the result is discernible in the presence of roundoff error. We should therefore allow a (conservative) few times  $\log_2(\log_2 N)$  bits for roundoff in the FFT. A number of length N bytes in radix 256 can generate convolution components as large as the order of  $(256)^2 N$ , thus requiring  $16 + \log_2 N$  bits of precision for exact storage. If it is the number of bits in the floating mantissa (cf. §20.1), we obtain the condition

$$16 + \log_2 N + \text{few} \times \log_2 \log_2 N < \text{it}$$
 (20.6.3)

We see that single precision, say with it = 24, is inadequate for any interesting value of N, while double precision, say with it = 53, allows N to be greater than  $10^6$ , corresponding to some millions of decimal digits. The following routine

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F.ND

therefore presumes double precision versions of realft ( $\S12.3$ ) and four1 ( $\S12.2$ ), here called drealft and dfour1. (These routines are included on the *Numerical Recipes* diskettes.)

```
SUBROUTINE mpmul(w,u,v,n,m)
INTEGER m,n,NMAX
CHARACTER*1 w(n+m),u(n),v(m)
DOUBLE PRECISION RX
PARAMETER (NMAX=8192,RX=256.DO)
USES drealft
                              DOUBLE PRECISION version of realft.
   Uses Fast Fourier Transform to multiply the unsigned radix 256 integers u(1:n) and
   v(1:m), yielding a product w(1:n+m).
INTEGER j,mn,nn
DOUBLE PRECISION cy,t,a(NMAX),b(NMAX)
mn=max(m,n)
nn=1
                              Find the smallest useable power of two for the transform.
if(nn.lt.mn) then
    nn=nn+nn
goto 1
endif
nn=nn+nn
if(nn.gt.NMAX)pause 'NMAX too small in fftmul'
do ii j=1,n
                              Move U to a double precision floating array.
    a(j)=ichar(u(j))
enddo 11
do 12 j=n+1,nn
    a(j)=0.D0
enddo 12
                              Move V to a double precision floating array.
do 13 j=1,m
    b(j)=ichar(v(j))
enddo 13
do 14 j=m+1,nn
    b(j)=0.D0
                              Perform the convolution: First, the two Fourier transforms.
enddo 14
call drealft(a,nn,1)
call drealft(b,nn,1)
b(1)=b(1)*a(1)
                              Then multiply the complex results (real and imaginary parts).
b(2)=b(2)*a(2)
do 15 j=3,nn,2
    t=b(j)
    b(j)=t*a(j)-b(j+1)*a(j+1)
    b(j+1)=t*a(j+1)+b(j+1)*a(j)
call drealft(b,nn,-1)
                              Then do the inverse Fourier transform.
cy=0.
                              Make a final pass to do all the carries.
do 16 j=nn,1,-1
    t=b(j)/(nn/2)+cy+0.5D0 The 0.5 allows for roundoff error.
    b(j)=mod(t,RX)
    cy=int(t/RX)
enddo 16
if (cy.ge.RX) pause 'cannot happen in fftmul'
w(1)=char(int(cy))
                              Copy answer to output.
do 17 j=2,n+m
   w(j)=char(int(b(j-1)))
enddo 17
return
```

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With multiplication thus a "fast" operation, division is best performed by multiplying the dividend by the reciprocal of the divisor. The reciprocal of a value V is calculated by iteration of Newton's rule,

$$U_{i+1} = U_i(2 - VU_i) (20.6.4)$$

which results in the quadratic convergence of  $U_{\infty}$  to 1/V, as you can easily prove. (Many supercomputers and RISC machines actually use this iteration to perform divisions.) We can now see where the operations count  $N \log N \log \log N$ , mentioned above, originates:  $N \log N$  is in the Fourier transform, with the iteration to converge Newton's rule giving an additional factor of  $\log \log N$ .

```
SUBROUTINE mpinv(u,v,n,m)
INTEGER m,n,MF,NMAX
CHARACTER*1 u(n),v(m)
REAL BI
PARAMETER (MF=4,BI=1./256.,NMAX=8192)
   Character string v(1:m) is interpreted as a radix 256 number with the radix point after
   (nonzero) v(1); u(1:n) is set to the most significant digits of its reciprocal, with the radix
   point after u(1)
USES mpmov, mpmul, mpneg
INTEGER i,j,mm
REAL fu,fv
CHARACTER*1 rr(2*NMAX+1),s(NMAX)
if(max(n,m).gt.NMAX)pause 'NMAX too small in mpinv'
mm=min(MF,m)
                                      Use ordinary floating arithmetic to get an initial ap-
fv=ichar(v(mm))
do 11 j=mm-1,1,-1
                                          proximation.
    fv=fv*BI+ichar(v(j))
enddo 11
fu=1./fv
do 12 j=1,n
    i=int(fu)
    u(j)=char(i)
    fu=256.*(fu-i)
enddo 12
                                      Iterate Newton's rule to convergence.
continue
    call mpmul(rr,u,v,n,m)
                                      Construct 2 - UV in S.
    call mpmov(s,rr(2),n)
    call mpneg(s,n)
    s(1)=char(ichar(s(1))-254)
                                      Multiply SU into U.
    call mpmul(rr,s,u,n,n)
    call mpmov(u,rr(2),n)
                                      If fractional part of S is not zero, it has not converged
    do 13 j=2,n-1
        if(ichar(s(j)).ne.0)goto 1
continue
return
END
```

Division now follows as a simple corollary, with only the necessity of calculating the reciprocal to sufficient accuracy to get an exact quotient and remainder.

```
SUBROUTINE mpdiv(q,r,u,v,n,m)
INTEGER m,n,NMAX,MACC
CHARACTER*1 q(n-m+1),r(m),u(n),v(m)
PARAMETER (NMAX=8192,MACC=6)
Divides unsigned radix 256 integers u(1:n) by v(1:m) (with m ≤ n required), yielding a quotient q(1:n-m+1) and a remainder r(1:m).

C USES mpinv,mpmov,mpmul,mpsad,mpsub
INTEGER is
CHARACTER*1 rr(2*NMAX),s(2*NMAX)
if(n+MACC.gt.NMAX)pause 'NMAX too small in mpdiv'
```

```
call mpinv(s,v,n+MACC,m) Set S=1/V. Set Q=SU. Set
```

Square roots are calculated by a Newton's rule much like division. If

$$U_{i+1} = \frac{1}{2}U_i(3 - VU_i^2)$$
 (20.6.5)

then  $U_{\infty}$  converges quadratically to  $1/\sqrt{V}$ . A final multiplication by V gives  $\sqrt{V}$ .

```
SUBROUTINE mpsqrt(w,u,v,n,m)
INTEGER m,n,NMAX,MF
CHARACTER*1 w(*),u(*),v(*)
REAL BI
PARAMETER (NMAX=2048, MF=3, BI=1./256.)
USES mplsh, mpmov, mpmul, mpneg, mpsdv
   Character string v(1:m) is interpreted as a radix 256 number with the radix point after
   v(1); w(1:n) is set to its square root (radix point after w(1)), and u(1:n) is set to the
   reciprocal thereof (radix point before u(1)). w and u need not be distinct, in which case
   they are set to the square root.
INTEGER i, ir, j, mm
REAL fu.fv
CHARACTER*1 r(NMAX),s(NMAX)
if(2*n+1.gt.NMAX)pause 'NMAX too small in mpsqrt'
mm=min(m,MF)
fv=ichar(v(mm))
                                  Use ordinary floating arithmetic to get an initial approx-
do 11 j=mm-1,1,-1
                                      imation.
    fv=BI*fv+ichar(v(j))
enddo 11
fu=1./sqrt(fv)
do 12 j=1,n
    i=int(fu)
    u(j)=char(i)
    fu=256.*(fu-i)
enddo 12
continue
                                  Iterate Newton's rule to convergence.
    call mpmul(r,u,u,n,n)
                                  Construct S = (3 - VU^2)/2.
    call mplsh(r,n)
    call mpmul(s,r,v,n,m)
    call mplsh(s,n)
    call mpneg(s,n)
    s(1)=char(ichar(s(1))-253)
    call mpsdv(s,s,n,2,ir)
    do 13 j=2,n-1
                                  If fractional part of S is not zero, it has not converged
        if (ichar(s(j)).ne.0) goto 2 to 1.
        call mpmul(r,u,v,n,m)
                                  Get square root from reciprocal and return.
        call mpmov(w,r(2),n)
        return
    continue
    call mpmul(r,s,u,n,n)
                                  Replace U by SU.
    call mpmov(u,r(2),n)
goto 1
```

We already mentioned that radix conversion to decimal is a merely cosmetic operation that should normally be omitted. The simplest way to convert a fraction to decimal is to multiply it repeatedly by 10, picking off (and subtracting) the resulting integer part. This, has an operations count of  $O(N^2)$ , however, since each liberated decimal digit takes an O(N) operation. It is possible to do the radix conversion as a fast operation by a "divide and conquer" strategy, in which the fraction is (fast) multiplied by a large power of 10, enough to move about half the desired digits to the left of the radix point. The integer and fractional pieces are now processed independently, each further subdivided. If our goal were a few billion digits of  $\pi$ , instead of a few thousand, we would need to implement this scheme. For present purposes, the following lazy routine is adequate:

SUBROUTINE mp2dfr(a,s,n,m)

call mpadd(t(2),t(2),sxi,n)

```
INTEGER m,n,IAZ
CHARACTER*1 a(*),s(*)
PARAMETER (IAZ=48)
USES mplsh, mpsmu
   Converts a radix 256 fraction a(1:n) (radix point before a(1)) to a decimal fraction
   represented as an ascii string s(1:m), where m is a returned value. The input array a(1:n)
   is destroyed. NOTE: For simplicity, this routine implements a slow (\propto N^2) algorithm. Fast
   (\propto N \ln N), more complicated, radix conversion algorithms do exist.
INTEGER j
    m=2.408*n
    do ii j=1,m
        call mpsmu(a,a,n,10)
        s(j)=char(ichar(a(1))+IAZ)
        call mplsh(a,n)
return
END
     Finally, then, we arrive at a routine implementing equations (20.6.1) and
(20.6.2):
SUBROUTINE mppi(n)
INTEGER n, IAOFF, NMAX
PARAMETER (IAOFF=48,NMAX=8192)
USES mpinit, mp2dfr, mpadd, mpinv, mplsh, mpmov, mpmul, mpsdv, mpsqrt
   Demonstrate multiple precision routines by calculating and printing the first n bytes of \pi.
INTEGER ir, j, m
CHARACTER*1 x(NMAX),y(NMAX),sx(NMAX),sxi(NMAX),t(NMAX),s(3*NMAX),
     pi(NMAX)
call mpinit
                                       Set T=2.
t(1)=char(2)
do 11 j=2,n
    t(j)=char(0)
enddo 11
                                       Set X_0 = \sqrt{2}.
call mpsqrt(x,x,t,n,n)
                                       Set \pi_0 = 2 + \sqrt{2}.
call mpadd(pi,t,x,n)
call mplsh(pi,n)
                                       Set Y_0 = 2^{1/4}.
call mpsqrt(sx,sxi,x,n,n)
call mpmov(y,sx,n)
continue
                                       Set X_{i+1} = (X_i^{1/2} + X_i^{-1/2})/2.
    call mpadd(x,sx,sxi,n)
    call mpsdv(x,x(2),n,2,ir)
                                       Form the temporary T = Y_i X_{i+1}^{1/2} + X_{i+1}^{-1/2}.
    call mpsqrt(sx,sxi,x,n,n)
    call mpmul(t,y,sx,n,n)
```

284811174502841027019385211055596446229489549303819644288109756659334461284 756482337867831652712019091456485669234603486104543266482133936072602491412 737245870066063155881748815209209628292540917153643678925903600113305305488 204665213841469519415116094330572703657595919530921861173819326117931051185480744623799627495673518857527248912279381830119491298336733624406566430860 320005681271452635608277857713427577896091736371787214684409012249534301465495853710507922796892589235420199561121290219608640344181598136297747713099 223082533446850352619311881710100031378387528865875332083814206171776691473 035982534904287554687311595628638823537875937519577818577805321712268066130 520353018529689957736225994138912497217752834791315155748572424541506959508 295331168617278558890750983817546374649393192550604009277016711390098488240 128583616035637076601047101819429555961989467678374494482553797747268471040475346462080466842590694912933136770289891521047521620569660240580381501935 112533824300355876402474964732639141992726042699227967823547816360093417216 412199245863150302861829745557067498385054945885869269956909272107975093029 553211653449872027559602364806654991198818347977535663698074265425278625518 184175746728909777727938000816470600161452491921732172147723501414419735685481613611573525521334757418494684385233239073941433345477624168625189835694 855620992192221842725502542568876717904946016534668049886272327917860857843 838279679766814541009538837863609506800642251252051173929848960841284886269456042419652850222106611863067442786220391949450471237137869609563643719172 874677646575739624138908658326459958133904780275900994657640789512694683983 525957098258226205224894077267194782684826014769909026401363944374553050682 729754989301617539284681382686838689427741559918559252459539594310499725246 808459872736446958486538367362226260991246080512438843904512441365497627807 977156914359977001296160894416948685558484063534220722258284886481584560285

Figure 20.6.1. The first 2398 decimal digits of  $\pi$ , computed by the routines in this section.

```
x(1)=char(ichar(x(1))+1)
                                           Increment X_{i+1} and Y_i by 1.
        y(1) = char(ichar(y(1)) + 1)
                                           Set Y_{i+1} = T/(Y_i + 1).
        call mpinv(s,y,n,n)
        call mpmul(y,t(3),s,n,n)
        call mplsh(y,n)
                                           Form temporary T = (X_{i+1} + 1)/(Y_i + 1).
        call mpmul(t,x,s,n,n)
                                           If T=1 then we have converged.
        continue
             m = mod(255 + ichar(t(2)), 256)
             do 12 j=3,n
                 if(ichar(t(j)).ne.m)goto 2
             enddo 12
             if (abs(ichar(t(n+1))-m).gt.1)goto 2
             write (*,*) 'pi='
             s(1)=char(ichar(pi(1))+IAOFF)
             s(2)='.'
             call mp2dfr(pi(2),s(3),n-1,m)
               Convert to decimal for printing. NOTE: The conversion routine, for this demonstra-
               tion only, is a slow (\propto N^2) algorithm. Fast (\propto N \ln N), more complicated, radix
              conversion algorithms do exist.
             write (*,'(1x,64a1)') (s(j),j=1,m+1)
            return
2
        continue
        call mpmul(s,pi,t(2),n,n)
                                           Set \pi_{i+1} = T\pi_i.
        call mpmov(pi,s(2),n)
    goto 1
    END
```

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$$\frac{1}{\pi} = \frac{\sqrt{8}}{9801} \sum_{n=0}^{\infty} \frac{(4n)! (1103 + 26390n)}{(n! \cdot 396^n)^4}$$
 (20.6.6)

using the above routines. You might also use the routines to verify that the number  $2^{512}+1$  is not a prime, but has factors 2,424,833 and 7,455,602,825,647,884,208,337,395,736,200,454,918,783,366,342,657 (which are in fact prime; the remaining prime factor being about  $7.416 \times 10^{98}$ ) [4].

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