

```
// g++ -O3 -ffast-math -funsafe-math-optimizations -msse4.2
template <typename Real = double, ull degree = 200, ull I = 1>
struct Expv1 {
    static Real evaluate(Real x) {
        constexpr Real c = 1.0 / static_cast<Real>(I);
        x = 1.0 + c * x * Expv1<Real, degree, I + 1>::evaluate(x);
        return x;
    }
};
```

```
template <typename Real, ull degree>
struct Expv1<Real, degree, degree> {
    static Real evaluate(Real x) {
        constexpr Real c = 1.0 / static_cast<Real>(degree);
        x = 1.0 + c * x;
        return x;
    }
};
```

```
template <typename Real, ull degree = 30, ull i = 0>
struct Expv2 {
    static Real evaluate(Real x) {
        // constexpr Real c = 1.0 / static_cast<Real>(1ull << degree);
        x = Expv2<Real, degree, i + 1>::evaluate(x);
        return x * x;
    }
};
```

基本数学函数的设计与实现

数学函数

1、 $\text{Sin}x$

2、 \sqrt{x}

3、 x^a

4、 $\text{Log}_e x$

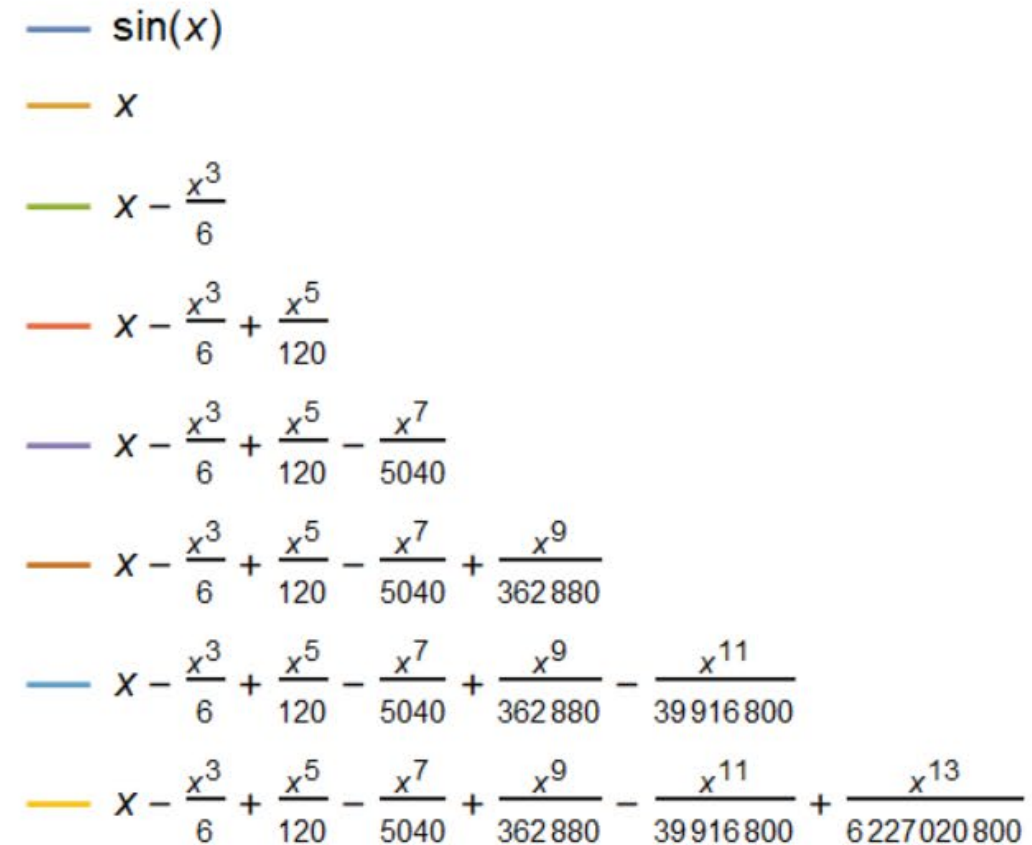
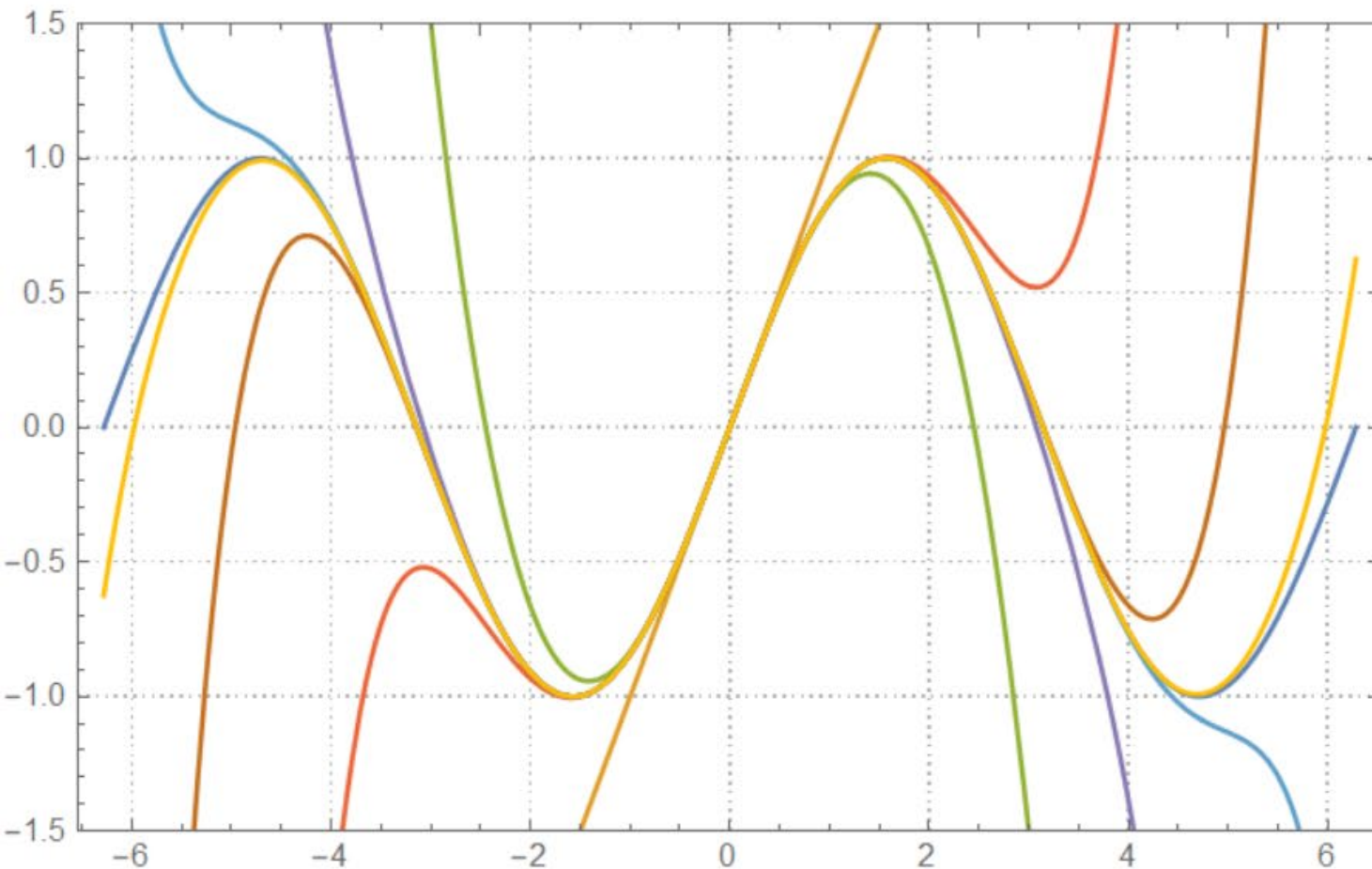
Sin x

$$f(x) = f(x_0) + \sum_{k=1}^{\infty} \frac{f^{(k)}(x_0)(x - x_0)^k}{k!}$$

$$\text{Sin}(x) = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \frac{x^9}{9!} + O(x^{11})$$

Sin x

$$\sin(x) = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \frac{x^9}{9!} + O(x^{11})$$



Sin x

$$\text{Sin}(x) = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \frac{x^9}{9!} + O(x^{11})$$

$$Z_0 = 0 \quad Z_1 = x$$

$$Z_2 = Z_1 - \frac{x^3}{3!}$$

$$Z_3 = Z_2 + \frac{x^5}{5!}$$

...

$$Z_{k+1} = Z_k + (-1)^k \frac{x^{2k+1}}{(2k+1)!}$$

代码

2020-11-08T20:39:01+08:00

Running /mnt/d/C++/Math/build/Sin

Run on (8 X 2808 MHz CPU s)

CPU Caches:

L1 Data 32 KiB (x4)

L1 Instruction 32 KiB (x4)

L2 Unified 256 KiB (x4)

L3 Unified 6144 KiB (x1)

Load Average: 0.23, 0.05, 0.02

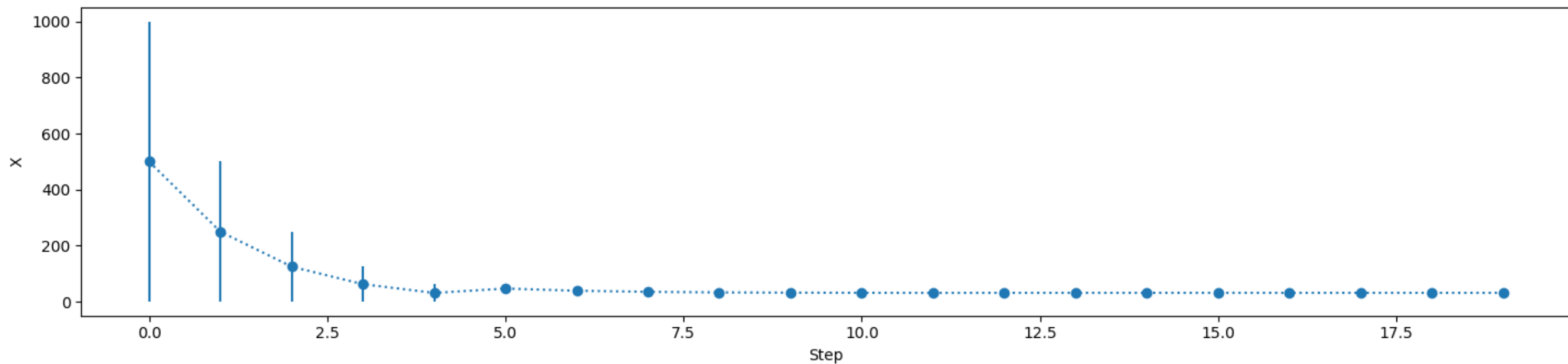
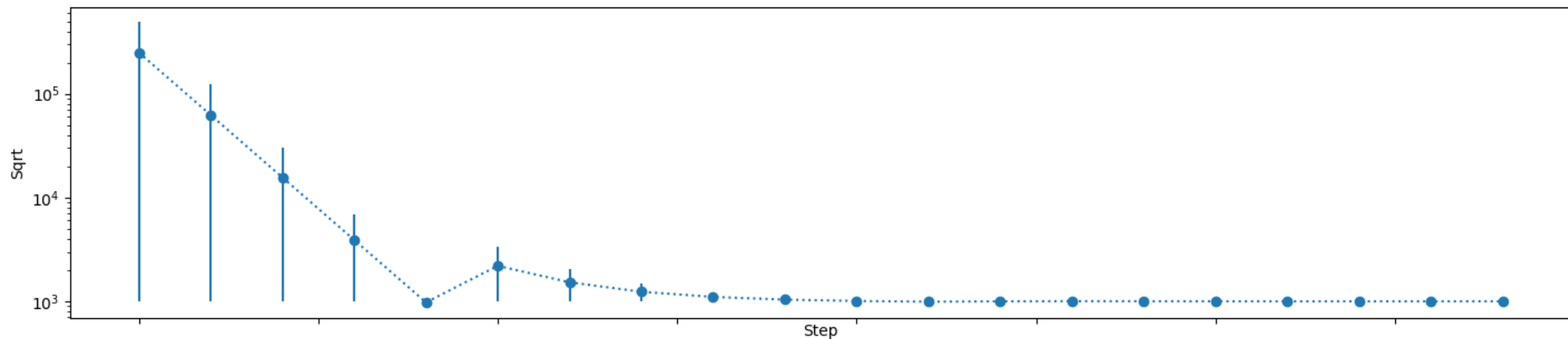
Benchmark	Time	CPU	Iterations
Simple_Sin	96689 ns	96689 ns	5987

```
double sin_simple(double A) {  
    const int N = 50;  
    A = std::fmod(A, 2 * Pi);  
    double result = 0.0;  
    double k = 1.0;  
    double n;  
    double x = A;  
    double xx = A * A;  
    for (int i = 1; i <= N; ++i) {  
        if (i & 1)  
            result += x / k;  
        else  
            result -= x / k;  
        n = 2 * i - 1;  
        k *= (n + 1) * (n + 2);  
        x *= xx;  
    }  
    return result;  
}
```

$$\sqrt{x}$$

$$\sqrt{x+1} = 1 + \frac{x}{2} - \frac{x^2}{8} + \frac{x^3}{16} - \frac{5x^4}{128} + \frac{7x^5}{256} - \frac{21x^6}{1024} + \frac{33x^7}{2048} - \frac{429x^8}{32768} + O[x]^9$$

二分搜索



代码

```
2020-11-08T21:43:18+08:00
Running /mnt/d/C++/Math/build/Sqrt
Run on (8 X 2808 MHz CPU s)
CPU Caches:
  L1 Data 32 KiB (x4)
  L1 Instruction 32 KiB (x4)
  L2 Unified 256 KiB (x4)
  L3 Unified 6144 KiB (x1)
Load Average: 0.16, 0.05, 0.01
```

Benchmark	Time	CPU	Iterations
Bisection_Sqrt	292070 ns	292061 ns	2368

```
double sqrt_bisection(double A) {
    assert(A > 0);
    double low = 0, high = A;
    double mid = (low + high) * 0.5;
    double square = mid * mid;
    while (std::abs(square - A) > epsilon)
        if (square > A)
            high = mid;
        else
            low = mid;
    mid = (low + high) * 0.5;
    square = mid * mid;
}
return mid;
}
```

太慢了

还能更快吗?

牛顿迭代法

$$A = \sqrt{x} \times \sqrt{x}$$

$$x^2 - A = 0$$

$$\text{令 } f(x) = x^2 - A = 0$$

$$\begin{aligned} f(x) = & f(x_0) + (x - x_0)f'(x_0) + \frac{1}{2}(x - x_0)^2 f''(x_0) + \frac{1}{6}f^{(3)}(x_0)(x - x_0)^3 \\ & + \frac{1}{24}f^{(4)}(x_0)(x - x_0)^4 + \frac{1}{120}f^{(5)}(x_0)(x - x_0)^5 + O((x - x_0)^6) \end{aligned}$$

$$f(x) = f(x_0) + (x - x_0)f'(x_0)$$

牛顿迭代法

$$f(x_0) + (x - x_0)f'(x_0) = 0$$

$$x_1 = x_0 - \frac{f(x_0)}{f'(x_0)}$$

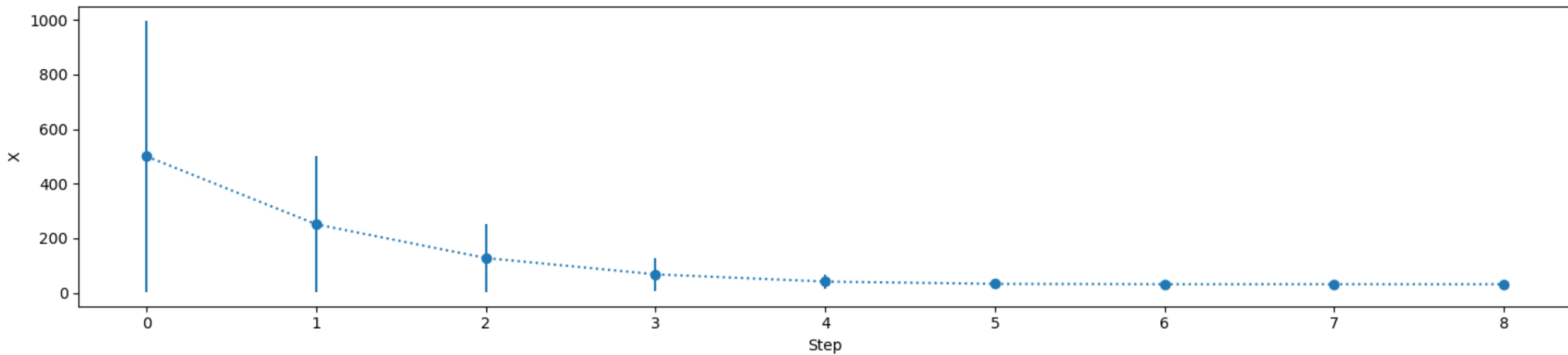
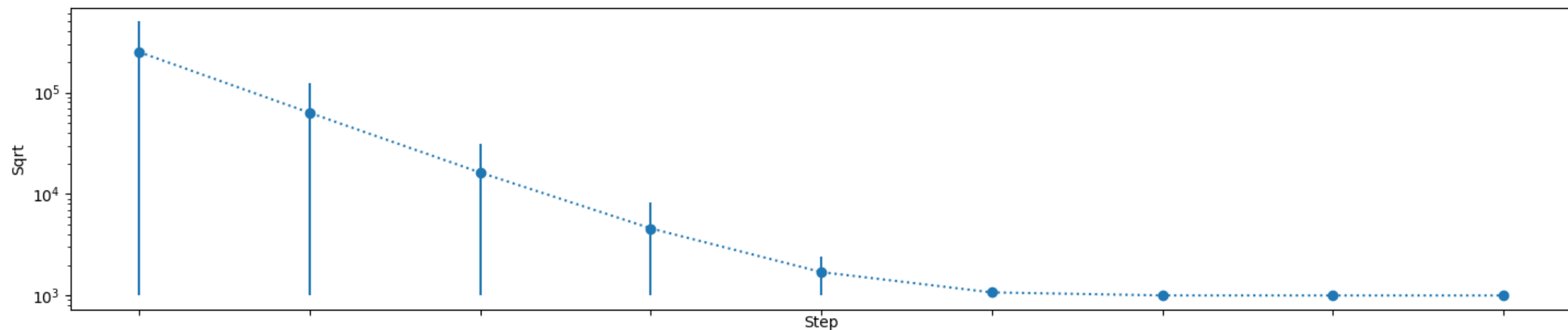
$$x_{n+1} = x_0 - \frac{f(x_n)}{f'(x_n)}$$

牛顿迭代法

$$f(x) = x^2 - A = 0$$
$$f'(x) = 2x$$

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} = \frac{1}{2} \left(\frac{A}{x_n} + x_n \right)$$

牛顿迭代法



代码

```
2020-11-08T21:43:18+08:00
Running /mnt/d/C++/Math/build/Sqrt
Run on (8 X 2808 MHz CPU s)
CPU Caches:
  L1 Data 32 KiB (x4)
  L1 Instruction 32 KiB (x4)
  L2 Unified 256 KiB (x4)
  L3 Unified 6144 KiB (x1)
Load Average: 0.16, 0.05, 0.01
```

Benchmark	Time	CPU	Iterations
Bisection_Sqrt	292070 ns	292061 ns	2368
Newton_Sqrt	25624 ns	25624 ns	26402

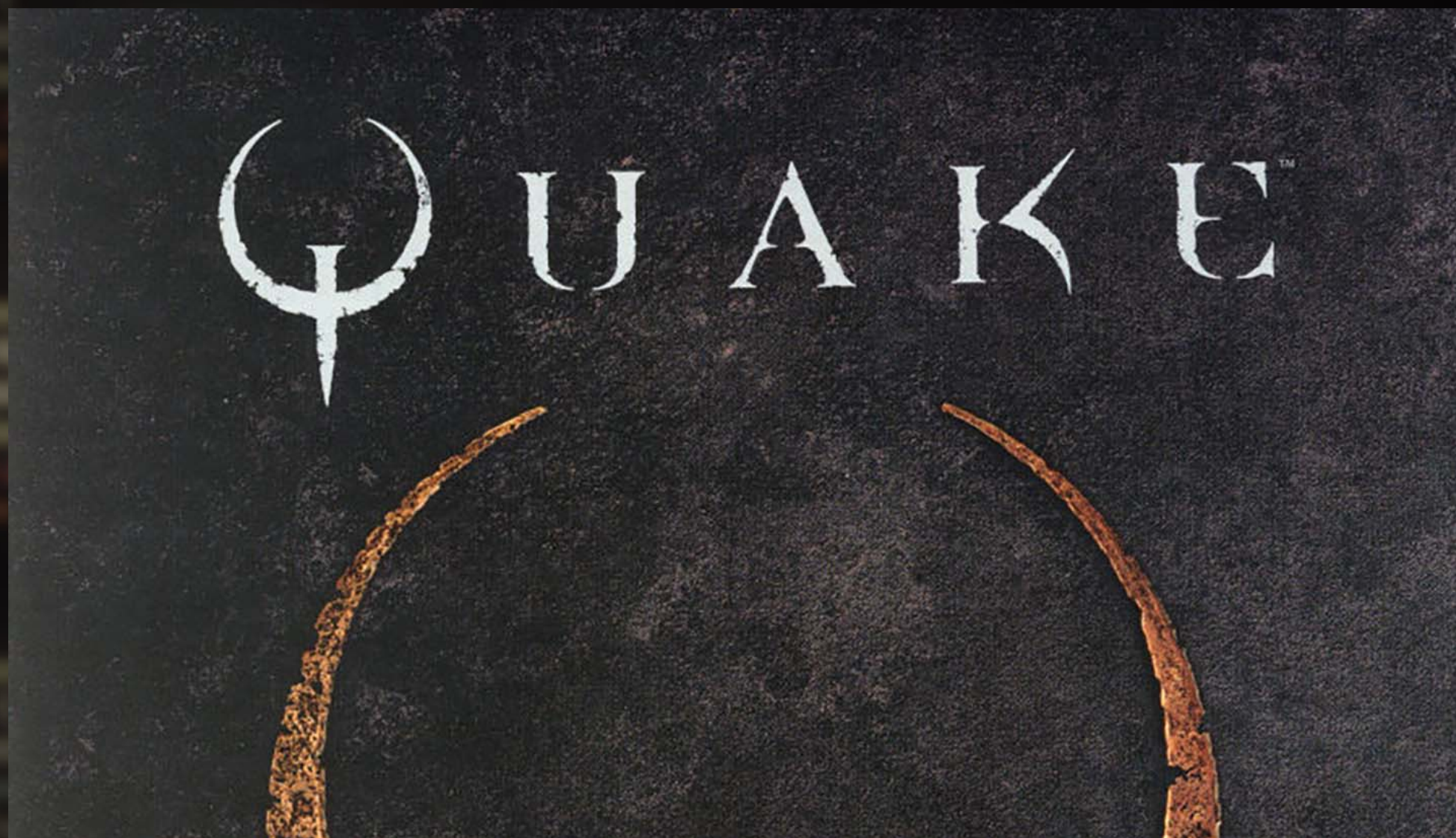
```
double sqrt_newton(double A) {
    assert(A > 0);
    double xn = A * 0.5;
    double square = xn * xn;
    while (std::abs(square - A) > epsilon)
        xn = (xn + A / xn) * 0.5;
        square = xn * xn;
    }
    return xn;
}
```

快多了

但还能更快吗?







代码

2020-11-08T21:43:18+08:00

Running /mnt/d/C++/Math/build/Sqrt

Run on (8 X 2808 MHz CPU s)

CPU Caches:

L1 Data 32 KiB (x4)

L1 Instruction 32 KiB (x4)

L2 Unified 256 KiB (x4)

L3 Unified 6144 KiB (x1)

Load Average: 0.16, 0.05, 0.01

Benchmark	Time	CPU	Iterations
Bisection_Sqrt	292070 ns	292061 ns	2368
Newton_Sqrt	25624 ns	25624 ns	26402
Carmack_Sqrt	7327 ns	7327 ns	91397

```
double C_sqrt(double A) {
    const double ahalf = (A * 0.5);
    int64_t i = *((int64_t*) &A);
    i = (0x1FF7A3BEA91D9B00 + (i >> 1));
    A = *((double*) &i);
    A *= (0.5 + ((ahalf / A) / A));
    A *= (0.5 + ((ahalf / A) / A));
    A *= (0.5 + ((ahalf / A) / A));
    return A;
}
```

$$x^n$$

$$x^n = x \times x \times x \times x \times x \times x \times \cdots \times x$$

代码

```
2020-11-08T23:44:20+08:00
Running /mnt/d/C++/Math/build/Pow
Run on (8 X 2808 MHz CPU s)
CPU Caches:
  L1 Data 32 KiB (x4)
  L1 Instruction 32 KiB (x4)
  L2 Unified 256 KiB (x4)
  L3 Unified 6144 KiB (x1)
Load Average: 0.17, 0.05, 0.01
```

Benchmark	Time	CPU	Iterations
Simple_Pow	3287 ns	3287 ns	204790

```
double pow_simple(double A, int n) {
    double result = 1.0;
    while (n) {
        result *= A;
        --n;
    }
    return result;
}
```

$$x^n$$

$$n = 45$$

$$n = 00101101b$$

0	0	1	0	1	1	0	1
x^{128}	x^{64}	x^{32}	x^{16}	x^8	x^4	x^2	x^1
0	0	x^{32}	0	x^8	x^4	0	x^1

$$x^{45} = x^{32} \times x^8 \times x^4 \times x^1$$

代码

```
2020-11-08T23:44:20+08:00
Running /mnt/d/C++/Math/build/Pow
Run on (8 X 2808 MHz CPU s)
CPU Caches:
  L1 Data 32 KiB (x4)
  L1 Instruction 32 KiB (x4)
  L2 Unified 256 KiB (x4)
  L3 Unified 6144 KiB (x1)
Load Average: 0.17, 0.05, 0.01
```

Benchmark	Time	CPU	Iterations
Simple_Pow	3287 ns	3287 ns	204790
Fast Pow	753 ns	753 ns	907192

```
double pow_fast(double A, int n) {
    double result = 1.0;
    while (n) {
        if (n & 1)
            result *= A;
        A *= A;
        n >>= 1;
    }
    return result;
}
```

$$x^a \quad a \in R$$

$$x^a = e^{a \ln x}$$

$$e^x$$

$$\ln x$$

$$e^x$$

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \frac{x^5}{5!} + \frac{x^6}{6!} + \frac{x^7}{7!} + O(x^8)$$

$$Z_k = 1 + \frac{x}{k} Z_{k+1}$$

$$Z_n = 1 + \frac{x}{n}$$

代码

2020-11-09T09:30:13+08:00

Running /mnt/d/C++/Math/build/Exp

Run on (8 X 2808 MHz CPU s)

CPU Caches:

L1 Data 32 KiB (x4)

L1 Instruction 32 KiB (x4)

L2 Unified 256 KiB (x4)

L3 Unified 6144 KiB (x1)

Load Average: 0.38, 0.16, 0.11

Benchmark	Time	CPU	Iterations
Simple_Exp	253826 ns	253825 ns	2725

```
double exp_simple(double A) {
    const int degree = 1000;
    double k, z = 1.0;
    for (int i = degree; i > 0; --i) {
        k = 1.0 / static_cast<double>(i);
        z = 1.0 + k * A * z;
    }
    return z;
}
```

太慢了

还能更快吗?

Template Metaprogramming

$$n! = n \times (n - 1)!$$

```
using ull = unsigned long long;
```

```
template <typename Real, ull N>  
constexpr Real Factorial = static_cast<Real>(N) * Factorial<Real, N - 1ULL>;
```

```
template <typename Real>  
constexpr Real Factorial<Real, 0ULL> = static_cast<Real>(1.0);
```

Template Metaprogramming



Source:

```
1 #include <iostream>
2
3 using ull = unsigned long long;
4
5 template <typename Real, ull N>
6 constexpr Real Factorial = static_cast<Real>(N) * Factorial<Real, N - 1ULL>;
7
8 template <typename Real>
9 constexpr Real Factorial<Real, 0ULL> = static_cast<Real>(1.0);
10
11 int main() {
12     auto fac5 = Factorial<int, 5>;
13     std::cout << fac5 << std::endl;
14 }
```

Insight:

```
1 #include <iostream>
2
3 using ull = unsigned long long;
4
5
6
7 template<typename Real, ull N>
8 constexpr const Real Factorial = static_cast<Real>(N) * Factorial<Real, N - 1ULL>;
9
10 template<>
11 constexpr const int Factorial<int, 5> = static_cast<int>(5ULL) * Factorial<int, 5ULL - 1ULL>;
12 template<>
13 constexpr const int Factorial<int, 4> = static_cast<int>(4ULL) * Factorial<int, 4ULL - 1ULL>;
14 template<>
15 constexpr const int Factorial<int, 3> = static_cast<int>(3ULL) * Factorial<int, 3ULL - 1ULL>;
16 template<>
17 constexpr const int Factorial<int, 2> = static_cast<int>(2ULL) * Factorial<int, 2ULL - 1ULL>;
18 template<>
19 constexpr const int Factorial<int, 1> = static_cast<int>(1ULL) * Factorial<int, 1ULL - 1ULL>;
20 template<>
21 constexpr const int Factorial<int, 0> = static_cast<int>(1.0);
22
23 template <typename Real>
24 constexpr Real Factorial<Real, 0ULL> = static_cast<Real>(1.0);
25
26 int main()
27 {
28     int fac5 = Factorial<int, 5>;
29     std::cout.operator<<((fac5).operator<<(std::endl);
30 }
31
```

Template Metaprogramming

```
A Save/Load + Add new... Vim CppInsights Quick-bench C++
1 #include <iostream>
2
3 using ull = unsigned long long;
4
5 template <typename Real, ull N>
6 constexpr Real Factorial = static_cast<Real>(N) * Factorial<Real, N - 1ULL>;
7
8 template <typename Real>
9 constexpr Real Factorial<Real, 0ULL> = static_cast<Real>(1.0);
10
11 int main() {
12     auto fac5 = Factorial<int, 5>;
13     std::cout << fac5 << std::endl;
14 }
```

```
x86-64 clang 10.0.1 -std=c++2a
A Output... Filter... Libraries + Add new... Add tool...
1 __cxx_global_var_init: # @__cxx_global_var_init
2     pushq %rbp
3     movq %rsp, %rbp
4     movabsq $_ZStL8_ioinit, %rdi
5     callq std::ios_base::Init::Init() [complete object constructor]
6     movabsq $_ZNSt8ios_base4InitD1Ev, %rax
7     movq %rax, %rdi
8     movabsq $_ZStL8_ioinit, %rsi
9     movabsq $_dso_handle, %rdx
10    callq __cxa_atexit
11    popq %rbp
12    retq
13
14 main: # @main
15     pushq %rbp
16     movq %rsp, %rbp
17     subq $16, %rsp
18     movl $120, -4(%rbp)
19     movl -4(%rbp), %esi
20     movabsq $_ZSt4cout, %rdi
21     callq std::basic_ostream<char, std::char_traits<char> >::operator<<(in
22     movq %rax, %rdi
23     movabsq $_ZSt4endlIcSt11char_traitsIcEERSt13basic_ostreamIT_0_ES6_, %rs
24     callq std::basic_ostream<char, std::char_traits<char> >::operator<<(st
25     xorl %ecx, %ecx
26     movq %rax, -16(%rbp) # 8-byte Spill
27     movl %ecx, %eax
28     addq $16, %rsp
29     popq %rbp
30     retq
Output (0/0) x86-64 clang 10.0.1 - 2438ms (2977598)
```

Template Metaprogramming

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \frac{x^5}{5!} + \frac{x^6}{6!} + \frac{x^7}{7!} + O(x^8)$$

$$Z_k = 1 + \frac{x}{k} Z_{k+1}$$

$$Z_n = 1 + \frac{x}{n}$$

Template Metaprogramming

```
template <typename Real = double, ull degree = 1000, ull I = 1>
struct Expv1 {
    static Real evaluate(Real x) {
        constexpr Real c = 1.0 / static_cast<Real>(I);
        x = 1.0 + c * x * Expv1<Real, degree, I + 1>::evaluate(x);
        return x;
    }
};
```

```
template <typename Real, ull degree>
struct Expv1<Real, degree, degree> {
    static Real evaluate(Real x) {
        constexpr Real c = 1.0 / static_cast<Real>(degree);
        x = 1.0 + c * x;
        return x;
    }
};
```


Template Metaprogramming

```
2020-11-09T09:30:13+08:00
Running /mnt/d/C++/Math/build/Exp
Run on (8 X 2808 MHz CPU s)
```

```
CPU Caches:
```

```
  L1 Data 32 KiB (x4)
```

```
  L1 Instruction 32 KiB (x4)
```

```
  L2 Unified 256 KiB (x4)
```

```
  L3 Unified 6144 KiB (x1)
```

```
Load Average: 0.38, 0.16, 0.11
```

```
-----
Benchmark                Time                CPU    Iterations
-----
Simple_Exp               253826 ns           253825 ns       2725
TMPv1_Exp                 44001 ns            44000 ns       15521
```

Template Metaprogramming

$$e^x = \lim_{n \rightarrow \infty} \left(1 + \frac{x}{n} \right)^n$$

$$Z_n = \left(1 + \frac{x}{n} \right)^n$$

Template Metaprogramming

```
template <typename Real, ull degree = 50, ull i = 0>
struct Expv2 {
    static Real evaluate(Real x) {
        x = Expv2<Real, degree, i + 1>::evaluate(x);
        return x * x;
    }
};
```

```
template <typename Real, ull degree>
struct Expv2<Real, degree, degree> {
    static Real evaluate(Real x) {
        constexpr Real c = 1.0 / static_cast<Real>(1ULL << degree);
        x = 1.0 + c * x;
        return x;
    }
};
```

Template Metaprogramming

2020-11-09T09:30:13+08:00

Running /mnt/d/C++/Math/build/Exp

Run on (8 X 2808 MHz CPU s)

CPU Caches:

L1 Data 32 KiB (x4)

L1 Instruction 32 KiB (x4)

L2 Unified 256 KiB (x4)

L3 Unified 6144 KiB (x1)

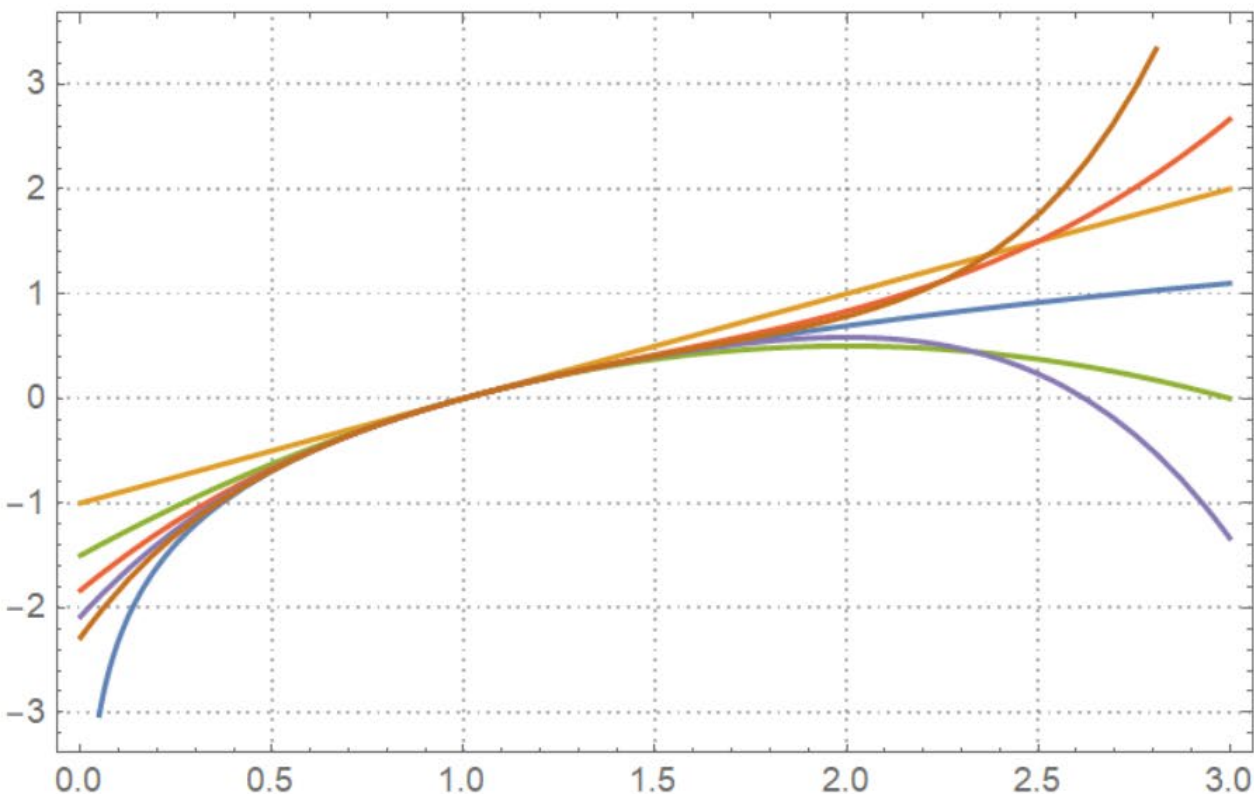
Load Average: 0.38, 0.16, 0.11

Benchmark	Time		CPU	Iterations
Simple_Exp	253826	ns	253825 ns	2725
TMPv1_Exp	44001	ns	44000 ns	15521
TMPv2_Exp	1084	ns	1084 ns	625550

$\ln x$

$$\ln x = (x - 1) - \frac{1}{2}(x - 1)^2 + \frac{1}{3}(x - 1)^3 - \frac{1}{4}(x - 1)^4 + \frac{1}{5}(x - 1)^5 - \frac{1}{6}(x - 1)^6 + O(x - 1)^7$$

$\ln x$



— $\log(x)$

— $-1 + x$

— $-1 - \frac{1}{2}(-1 + x)^2 + x$

— $-1 - \frac{1}{2}(-1 + x)^2 + \frac{1}{3}(-1 + x)^3 + x$

— $-1 - \frac{1}{2}(-1 + x)^2 + \frac{1}{3}(-1 + x)^3 - \frac{1}{4}(-1 + x)^4 + x$

— $-1 - \frac{1}{2}(-1 + x)^2 + \frac{1}{3}(-1 + x)^3 - \frac{1}{4}(-1 + x)^4 + \frac{1}{5}(-1 + x)^5 + x$

$\ln x$

$$\ln(x) = 2 \tanh^{-1} \left(\frac{1-x}{1+x} \right) = 2 \sum_{n=0}^{\infty} \frac{1}{2n+1} \left(\frac{1-x}{1+x} \right)^{2n+1}$$

$$\text{记 } A = \frac{1-x}{1+x}$$

$$\ln(x) = 2 \tanh^{-1}(A) = 2 \sum_{n=0}^{\infty} \frac{1}{2n+1} (A)^{2n+1}$$

代码

2020-11-09T11:04:29+08:00

Running /mnt/d/C++/Math/build/Log

Run on (8 X 2808 MHz CPU s)

CPU Caches:

L1 Data 32 KiB (x4)

L1 Instruction 32 KiB (x4)

L2 Unified 256 KiB (x4)

L3 Unified 6144 KiB (x1)

Load Average: 0.21, 0.07, 0.02

Benchmark	Time	CPU	Iterations
Simple_Log	249378 ns	249379 ns	2855

```
double ln_simple(double A) {
    double x = (A - 1.0) / (A + 1.0);
    double xx = x * x;
    double k = 2.0 * 1000 + 1.0;
    double y = 0;
    while (k > 0.0) {
        y = 1.0 / k + xx * y;
        k -= 2.0;
    }
    return 2.0 * x * y;
}
```

太慢了

还能更快吗?

Template Metaprogramming

2020-11-09T11:04:29+08:00
Running /mnt/d/C++/Math/build/Log
Run on (8 X 2808 MHz CPU s)

CPU Caches:

L1 Data 32 KiB (x4)
L1 Instruction 32 KiB (x4)
L2 Unified 256 KiB (x4)
L3 Unified 6144 KiB (x1)

Load Average: 0.21, 0.07, 0.02

Benchmark	Time	CPU	Iterations
Simple_Log	249378 ns	249379 ns	2855
TMP_Log	41580 ns	41580 ns	15609

```
template <typename Real = double, ull degree = 1000, ull I = 1>
struct Atanh {
    static Real evaluate(Real x) {
        constexpr Real k = 1.0 / (2.0 * static_cast<Real>(I) - 1.0);
        x = k + x * x * Atanh<Real, degree, I + 1>::evaluate(x);
        return x;
    }
};

template <typename Real, ull degree>
struct Atanh<Real, degree, degree> {
    static Real evaluate(Real x) {
        constexpr Real k1 = 1.0 / (2.0 * static_cast<Real>(degree) - 1.0);
        constexpr Real k2 = 1.0 / (2.0 + k1);
        x *= x;
        x = k1 + x * k2;
        return x;
    }
};

template <typename Real = double, ull degree = 1000>
struct Ln {
    static Real evaluate(Real x) {
        Real A = (x - 1.0) / (x + 1.0);
        Real ln = 2 * A * Atanh<Real, degree>::evaluate(A);
        return ln;
    }
};
```


还是慢

还能更快吗?

Assembly

2020-11-09T11:04:29+08:00

Running /mnt/d/C++/Math/build/Log

Run on (8 X 2808 MHz CPU s)

CPU Caches:

L1 Data 32 KiB (x4)

L1 Instruction 32 KiB (x4)

L2 Unified 256 KiB (x4)

L3 Unified 6144 KiB (x1)

Load Average: 0.21, 0.07, 0.02

Benchmark	Time	CPU	Iterations
Simple_Log	249378 ns	249379 ns	2855
TMP_Log	41580 ns	41580 ns	15609
Asm_Log	1802 ns	1802 ns	381033

```
double ln_asm(double x) {
    asm volatile("fldln2    ;"
                 "fldl    %0;"
                 "fyl2x    ;"
                 "fstpl %0;"
                 : "+m"(x));

    return x;
}
```

```
double log10_asm(double x) {
    asm volatile("fldlg2    ;"
                 "fldl    %0;"
                 "fyl2x    ;"
                 "fstpl %0;"
                 : "+m"(x));

    return x;
}
```

```
double log2_asm(double x) {
    asm volatile("fldl    ;"
                 "fldl    %0;"
                 "fyl2x    ;"
                 "fstpl %0;"
                 : "+m"(x));

    return x;
}
```

Assembly

2020-11-09T11:11:40+08:00

Running /mnt/d/C++/Math/build/Sqrt

Run on (8 X 2808 MHz CPU s)

CPU Caches:

L1 Data 32 KiB (x4)

L1 Instruction 32 KiB (x4)

L2 Unified 256 KiB (x4)

L3 Unified 6144 KiB (x1)

Load Average: 0.17, 0.06, 0.01

Benchmark	Time	CPU	Iterations
Bisection_Sqrt	270108 ns	270106 ns	2480
Newton_Sqrt	24501 ns	24501 ns	28500
Carmack_Sqrt	6952 ns	6952 ns	96835
Asm_Sqrt	2064 ns	2064 ns	325977

```
double sqrt_asm(double A) {  
    asm volatile("fldl    %0;"  
                 "fsqrt    ;"  
                 "fstpl    %0;"  
                 : "+m"(A));  
  
    return A;  
}
```

Assembly

2020-11-09T11:14:39+08:00

Running /mnt/d/C++/Math/build/Sin

Run on (8 X 2808 MHz CPU s)

CPU Caches:

L1 Data 32 KiB (x4)

L1 Instruction 32 KiB (x4)

L2 Unified 256 KiB (x4)

L3 Unified 6144 KiB (x1)

Load Average: 0.02, 0.04, 0.00

Benchmark	Time	CPU	Iterations
Simple_Sin	100161 ns	100164 ns	6522
Asm_Sin	36492 ns	36492 ns	18060

```
double sin_asm(double A) {  
    asm volatile("fldl    %0;"  
                 "fsin     ;"  
                 "fstpl    %0;"  
                 : "+m"(A));  
  
    return A;  
}
```

Thanks