Deriving formulas used in fastmath.c

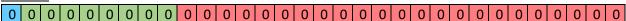
This document derives the formulas to approximate floating-point operations, as well as their Newton–Raphson method.

Based on the famous "Fast inverse square root" algorithm.

Additionally, the following resources helped me a great deal:

Lomont, Chris (February 2003). "Fast Inverse Square Root"

YouTube - @Nemean: <u>"Fast Inverse Square Root — A Quake III Algorithm"</u>



Sign bit

Exponent

Mantissa

Bit representation = $2^{M_{bits}} * Exp + Man$.

Value =
$$\left(1 + \frac{Man.}{2^{M}bits}\right) * 2^{Exp-E_{bias}}$$

Note: The mantissa and exponent are treated as unsigned integers.

The exponent needs to represent negative values for number less than one (e.g., $2^{-2} = 0.25$). Instead of using a signed bit/2's complement, a float's exponent is biased so the first half of values are negative.

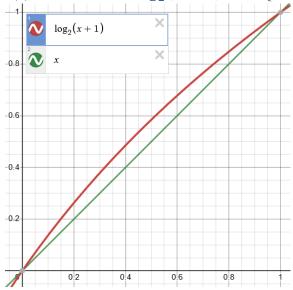
Taking the binary log of a float

$$log_2(float) = log_2\left(\left(1 + \frac{Man}{2^{M_{bits}}}\right) * 2^{Exp - E_{bias}}\right)$$

$$= \log_2 \left(1 + \frac{\text{Man}}{2^{\text{M}_{\text{bits}}}} \right) + \log_2 \left(2^{\text{Exp} - \text{E}_{\text{bias}}} \right)$$

$$= \log_2\left(1 + \frac{Man}{2^{M_{bits}}}\right) + Exp - E_{bias}$$

Approximation for $\log_2(x+1)$, $x \in \{0,1\}$



As you can see, $\log_2(x+1) \approx x$, notably they are the same at x=0 and 1. We can improve this approximation by reducing the absolute difference between them, so on average they are closer.

$$\int_0^1 (\log_2(x+1) - x) \, dx \approx 0.0573$$

This is the term that will minimize the average difference between our two functions, so our better approximation will be:

$$\log_2(x+1) \approx x + \mu = x + 0.0573$$

Using approximation to remove logarithm.

We can use that approximation to remove the logarithm in our function. Let the error correction term be, $\mu=0.0573$

$$= \log_2\left(1 + \frac{Man}{2^{M_{bits}}}\right) + Exp - E_{bias}$$

$$\approx \frac{Man}{2^{M_{bits}}} + \mu + Exp - E_{bias}$$

$$\approx \frac{\text{Man} + \text{Exp* } 2^{\text{M} \text{bits}}}{2^{\text{M} \text{bits}}} + \mu - E_{\text{bias}}$$

$$pprox rac{1}{2^{M_{
m bits}}} * (Man + Exp * 2^{M_{
m bits}}) + \mu - E_{
m bias}$$

$$\approx \frac{1}{2^{M_{bits}}} * bit_repr + \mu - E_{bias}$$

{Equal to our bit representation}

We can use this log2 approximation to calculate its inverse square root using some log laws.

$$\log\left(\frac{1}{\sqrt{n}}\right) = \log\left(n^{-\frac{1}{2}}\right) = -\frac{1}{2} * \log(n)$$

Let Γ be our solution. $(1/\sqrt{y})$

$$\log_2(\mathbf{\Gamma}) = -\frac{1}{2}\log_2(y)$$

Using our log2 approximation of a floating-point number, we get:

$$\frac{1}{2^{M_{bits}}}*\boldsymbol{\Gamma}_{bit_{repr}} + \mu - E_{bias} = -\frac{1}{2} \Big(\frac{1}{2^{M_{bits}}}*\boldsymbol{y}_{bit_repr} + \mu - E_{bias} \Big)$$

Solving for the bit representation of Γ .

$$\tfrac{1}{2^{M_{\text{bits}}}} * \Gamma_{\text{bit}_{\text{repr}}} = -\tfrac{1}{2} \Big(\tfrac{1}{2^{M_{\text{bits}}}} * \mathbf{y}_{\text{bit_repr}} + \mu - E_{\text{bias}} \Big) + E_{\text{bias}} - \mu$$

$$\Gamma_{\text{bit}_{\text{repr}}} = \left(-\frac{1}{2}\left(\frac{1}{2^{\text{M}_{\text{bits}}}} * \mathbf{y}_{\text{bit}_{\text{repr}}} + \mu - E_{\text{bias}}\right) + E_{\text{bias}} - \mu\right) * 2^{\text{M}_{\text{bits}}}$$

$$\mathbf{\Gamma}_{\mathrm{bit_{repr}}} = \left(-\frac{y_{\mathrm{bit_{repr}}}}{2*2^{\mathrm{Mbits}}} - \frac{\mu}{2} + \frac{E_{\mathrm{bias}}}{2} + E_{\mathrm{bias}} - \mu\right) * 2^{\mathrm{M_{bits}}}$$

$$\Gamma_{bit_{repr}} = \left(-\frac{y_{bit_{repr}}}{2*2^{M_{bits}}} + \frac{E_{bias} + 2*E_{bias} - \mu - 2\mu}{2}\right) * 2^{M_{bits}}$$

$$\Gamma_{\text{bit}_{\text{repr}}} = \left(-\frac{y_{\text{bit}_{\text{repr}}}}{2*2^{\text{Mbits}}} + \frac{3*E_{\text{bias}} - 3\mu}{2}\right) * 2^{\text{Mbits}}$$

$$\Gamma_{\text{bit}_{\text{repr}}} = \left(-\frac{\mathbf{y}_{\text{bit}_{\text{repr}}}}{2*2 \text{Mbits}} + \frac{3}{2}*(\mathbf{E}_{\text{bias}} - \mu)\right) * 2^{\text{Mbits}}$$

$$\Gamma_{\mathrm{bit_{repr}}} = -\frac{y_{\mathrm{bit_{repr}}}}{2} + \frac{3}{2} * 2^{\mathrm{M_{bits}}} * (E_{\mathrm{bias}} - \mu)$$

$$\Gamma_{\text{bit}_{\text{repr}}} = \frac{3}{2} * 2^{\text{M}_{\text{bits}}} * (E_{\text{bias}} - \mu) - \frac{1}{2} * \mathbf{y}_{\text{bit}_{\text{repr}}}$$

The less half of the equation is a constant, which in the original Quake 3 algorithm is the following:

$$0x5f3759df - (y \gg 1) \leftrightarrow \frac{3}{2} * 2^{M_{bits}} * (E_{bias} - \mu) - \frac{1}{2} * y_{bit \, repr}$$

(Bit shifting a binary value to the right is equivalent to dividing by 2^n , n being the distance shifted.)

This approximation is pretty good, but we can improve it even further by using Newton's method.

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

This equation recursively finds an 'x', in which $f(x) \to 0$. In our case, we want to minimize the difference between our approximation and the actual value.

On way to measure how accurate an approximation is to a function, is to put that approximation through the inverse of that function and measure how well it matches the original input.

$$f(approx) = \frac{1}{approx^2} - input$$

Using this expression, we can create a Newton's method iteration. But first we need its derivative.

$$f'(approx) = \frac{dy}{d(approx)}(approx^{-2} - input)$$
$$f'(approx) = -2 * approx^{-3}$$

Plugging these into Newton's method, we get:

$$approx_{new} = approx - \frac{\frac{1}{approx^2} - input}{\frac{-2}{approx^3}}$$

$$approx_{new} = approx - \frac{\left(\frac{1}{approx^2} - input\right) * approx^3}{-2}$$

$$approx_{new} = approx - \frac{\left(\frac{1 - approx^2 * input}{approx^2}\right) * approx^3}{-2}$$

$$approx_{new} = approx - \frac{approx - approx^3 * input}{-2}$$

$$approx_{new} = \frac{2 * approx + approx}{2} - \frac{input * approx^3}{2}$$

$$approx_{new} = approx * \frac{3}{2} - \frac{1}{2} * input * approx * appro$$

This is equivalent to the line:

$$y = y * (threehalfs - (0.5F * number * y * y))$$

Exponentiation to any power

$$\begin{split} &\frac{1}{2^{M_{bits}}} * \mathbf{\Gamma}_{bit_{repr}} = pow \left(\frac{1}{2^{M_{bits}}} * \mathbf{y}_{bit_repr} + \mu - E_{bias}\right) + E_{bias} - \mu \\ &\mathbf{\Gamma}_{bit_{repr}} = \left(pow \left(\frac{1}{2^{M_{bits}}} * \mathbf{y}_{bit_{repr}} + \mu - E_{bias}\right) + E_{bias} - \mu\right) * 2^{M_{bits}} \\ &\mathbf{\Gamma}_{bit_{repr}} = pow * 2^{M_{bits}} \left(\frac{1}{2^{M_{bits}}} * \mathbf{y}_{bit_{repr}} + \mu - E_{bias}\right) + 2^{M_{bits}} * E_{bias} - 2^{M_{bits}} * \mu \\ &\mathbf{\Gamma}_{bit_{repr}} = pow * \mathbf{y}_{bit_{repr}} + 2^{M_{bits}} * \mu * pow - pow * 2^{M_{bits}} * E_{bias} + 2^{M_{bits}} * E_{bias} - 2^{M_{bits}} * \mu \\ &\mathbf{\Gamma}_{bit_{repr}} = pow * \mathbf{y}_{bit_{repr}} + 2^{M_{bits}} * \mu * (pow - 1) - 2^{M_{bits}} * E_{bias} * (pow - 1) \\ &\mathbf{\Gamma}_{bit_{repr}} = pow * \mathbf{y}_{bit_{repr}} + 2^{M_{bits}} * (pow - 1) * (\mu - E_{bias}) \end{split}$$

Newton's method for any power

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

$$f(approx) = approx^{\frac{1}{\text{pow}}} - input$$

$$f'(approx) = \frac{dy}{d(approx)} \left(approx^{\frac{1}{\text{pow}}} - input \right)$$

$$f'(approx) = \frac{1}{\text{pow}} * approx^{\frac{1}{\text{pow}} - 1}$$

$$\begin{aligned} \operatorname{approx}_{new} &= \operatorname{approx} - \frac{\operatorname{approx}^{\frac{1}{\operatorname{pow}}} - \operatorname{input}}{\frac{1}{\operatorname{pow}} * \operatorname{approx}^{\frac{1}{\operatorname{pow}} - 1}} \\ \operatorname{approx}_{new} &= \operatorname{approx} - \operatorname{pow} * \operatorname{approx}^{\frac{1}{\operatorname{pow}} - \operatorname{input}}{\frac{1}{\operatorname{approx}^{\frac{1}{\operatorname{pow}}} - \operatorname{input}}} \\ \operatorname{approx}_{new} &= \operatorname{approx} * \left(1 - \operatorname{pow} * \left(1 - \frac{\operatorname{input}}{\operatorname{approx}^{\frac{1}{\operatorname{pow}}}}\right)\right) \end{aligned}$$

This requires using an exponential, which is what this algorithm is trying to avoid.

General forms for $\frac{1}{\sqrt[n]{x}}$

Float approximation

$$\Gamma_{\text{bit}_{\text{repr}}} = \frac{1}{n} \Big((n+1) * 2^{M_{\text{bits}}} * (E_{\text{bias}} - \mu) - \mathbf{y}_{\text{bit}_{\text{repr}}} \Big)$$

Newton's method

$$approx_{new} = approx * \left(1 + \frac{1}{n} * (1 - input * approx^n)\right)$$

Log2 Newton's method

$$f(approx) = 2^{approx} - input$$

$$f'(approx) = 2^{approx} * \ln(2)$$

$$\operatorname{approx}_{new} = \operatorname{approx} - \frac{2^{approx} - \operatorname{input}}{2^{approx} * \ln(2)}$$

$$approx_{new} = approx - \frac{1}{\ln(2)} * \left(1 - \frac{input}{2^{approx}}\right)$$

Reciprocal

Float approximation

$$\mathbf{\Gamma}_{\text{bit}_{\text{repr}}} = (-1) * \mathbf{y}_{\text{bit}_{\text{repr}}} + 2^{M_{\text{bits}}} * (-1 - 1) * (\mu - E_{\text{bias}})$$

$$\Gamma_{\mathrm{bit_{repr}}} = -2^{\mathrm{M_{bits}}} * 2 * (\mu - \mathrm{E_{bias}}) - \mathbf{y_{bit_{repr}}}$$

Newton's method

$$\operatorname{approx}_{new} = \operatorname{approx} * \left(1 - (-1) * \left(1 - \frac{input}{\operatorname{approx}^{\frac{1}{-1}}} \right) \right)$$

$$approx_{new} = approx * (1 + (1 - input * approx))$$

$$approx_{new} = approx * (2 - input * approx)$$

Appendix

Natural log

$$\begin{split} &\ln(\text{float}) = \ln\left(1 + \frac{\text{Man}}{2^{\text{M}}\text{bits}}\right) + \ln\left(2^{\text{Exp}-\text{E}_{\text{bias}}}\right) \\ &\ln(\text{float}) = \ln\left(1 + \frac{\text{Man}}{2^{\text{M}}\text{bits}}\right) + (\text{Exp} - \text{E}_{\text{bias}}) * \ln(2) \\ &\ln(\text{float}) \approx \ln(2) * \frac{\text{Man}}{2^{\text{M}}\text{bits}} + \mu + (\text{Exp} - \text{E}_{\text{bias}}) * \ln(2) \end{split} \qquad \{\mu = 0.03972\} \\ &\ln(\text{float}) \approx \ln(2) \left(\frac{\text{Man}}{2^{\text{M}}\text{bits}} + \text{Exp} - \text{E}_{\text{bias}}\right) + \mu \\ &\ln(\text{float}) \approx \ln(2) \left(\frac{\text{Man} + \text{Exp} * 2^{\text{M}}\text{bits}}{2^{\text{M}}\text{bits}} - \text{E}_{\text{bias}}\right) + \mu \end{split}$$

Log gamma function approximations

 $ln(float) \approx ln(2) \left(\frac{bit_{repr}}{2^{M_{bits}}} - E_{bias}\right) + \mu$

Lanczos (very accurate)

$$\ln(\mathbf{x}!) \approx \frac{1}{2}\ln(2\pi) + \left(\mathbf{x} + \frac{1}{2}\right) * \ln\left(\mathbf{x} + \mathbf{A} + \frac{1}{2}\right) - \left(\mathbf{x} + \mathbf{A} + \frac{1}{2}\right)$$
 $A = 0.3$

Stirling's

$$\ln(\mathbf{float!}) \approx \frac{1}{2}\ln(2\pi) + \left(x + \frac{1}{2}\right) * \ln(\mathbf{Z}) - \mathbf{Z}$$

$$\mathbf{Z} = \mathbf{x} + \mathbf{A} + \frac{1}{2}$$

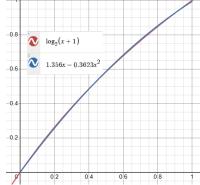
Binary log for x: (0,1)

Used for the fractional part in the fastLog2Bits() and in fastLog2Alt().

$$\log_2(x+1) \approx 1.356x - 0.3623x^2 \quad \{0 < x < 1\}$$

$$\log_2(x+1) \approx 1.4088x - 0.49328x^2 + 0.086x^4 \quad \{0 < x < 1\}$$

$$\log_2(x+1) \approx \frac{3.3739x}{x+2.3791} \quad \{0 < x < 1\}$$



Better general power approximation

$$\log_2($$
 float $) = \log_2\left(1 + \frac{Man}{2^{M_{\text{bits}}}}\right) + \text{Exp} - \text{E}_{\text{bias}}$

$$\begin{split} \log_2(\textbf{float}^{pow}) &\approx \text{pow}\left(\log_2\left(1 + \frac{\text{Man}}{2^{\text{M}_{bits}}}\right) + \text{Exp} - \text{E}_{bias}\right) \\ &\frac{1}{2^{\text{M}_{bits}}} * \textbf{\Gamma}_{bit_{repr}} + \mu - \text{E}_{bias} \approx \text{pow}\left(\log_2\left(1 + \frac{\text{Man}}{2^{\text{M}_{bits}}}\right) + \text{Exp} - \text{E}_{bias}\right) \\ &\textbf{\Gamma}_{bit_{repr}} \approx \left(\text{pow}\left(\log_2\left(1 + \frac{\text{Man}}{2^{\text{M}_{bits}}}\right) + \text{Exp} - \text{E}_{bias}\right) - \mu + \text{E}_{bias}\right) * 2^{\text{M}_{bits}} \\ &\textbf{\Gamma}_{bit_{repr}} \approx \text{pow}\left(2^{\text{M}_{bits}} * \log_2\left(1 + \frac{\text{Man}}{2^{\text{M}_{bits}}}\right) + 2^{\text{M}_{bits}} * \text{Exp} - 2^{\text{M}_{bits}} * \text{E}_{bias}\right) - 2^{\text{M}_{bits}} * \mu + 2^{\text{M}_{bits}} * \text{E}_{bias} \\ &\textbf{\Gamma}_{bit_{repr}} \approx \text{pow}\left(2^{\text{M}_{bits}} * \log_2\left(1 + \frac{\text{Man}}{2^{\text{M}_{bits}}}\right) + 2^{\text{M}_{bits}} * (\text{Exp} - \text{E}_{bias})\right) + 2^{\text{M}_{bits}} * (\text{E}_{bias} - \mu) \end{split}$$

$$\begin{split} \log_2(\ x+1) &\approx 1.356x - 0.3623x^2 \quad \{0 < x < 1\} \\ &\mathbf{\Gamma}_{\rm bit_{repr}} \approx {\rm pow} \left(2^{\rm M_{bits}} * \frac{{\rm Man}}{2^{\rm M_{bits}}} \Big(1.356 - 0.3623 \frac{{\rm Man}}{2^{\rm M_{bits}}} \Big) + 2^{\rm M_{bits}} * ({\rm Exp} - {\rm E_{bias}}) \Big) + 2^{\rm M_{bits}} * ({\rm E_{bias}} - \mu) \\ &\mathbf{\Gamma}_{\rm bit_{repr}} \approx {\rm pow} \left({\rm Man} * \Big(1.356 - 0.3623 \frac{{\rm Man}}{2^{\rm M_{bits}}} \Big) + 2^{\rm M_{bits}} * ({\rm Exp} - {\rm E_{bias}}) \right) + 2^{\rm M_{bits}} * ({\rm E_{bias}} - \mu) \\ &\mathbf{\Gamma}_{\rm bit_{repr}} \approx {\rm pow} \left({\rm Man} * \Big(1.356 - \Big(\frac{0.3623}{2^{\rm M_{bits}}} \Big) * {\rm Man} \Big) + 2^{\rm M_{bits}} * ({\rm Exp} - {\rm E_{bias}}) \right) + 2^{\rm M_{bits}} * ({\rm E_{bias}} - \mu) \end{split}$$

"Fast" multiplication float approximation

$$\begin{aligned} & \textbf{float}_{value} = \left(1 + \frac{\text{Man.}}{2^{\text{M}_{bits}}}\right) * 2^{\text{Exp-E}_{bias}} \\ & \log_2(\, \mathbf{a} * \mathbf{b}) = \log_2\left(\, \left(1 + \frac{\mathbf{a}_{\text{Man}}}{2^{\text{M}_{bits}}}\right) * 2^{\boldsymbol{a}_{\text{Exp}} - \text{E}_{bias}} * \left(1 + \frac{\mathbf{b}_{\text{Man}}}{2^{\text{M}_{bits}}}\right) * 2^{\boldsymbol{b}_{\text{Exp}} - \text{E}_{bias}}\right) \\ & \log_2(\, \mathbf{a} * \mathbf{b}) = \log_2\left(\, \left(1 + \frac{\mathbf{a}_{\text{Man}}}{2^{\text{M}_{bits}}}\right) * 2^{\boldsymbol{a}_{\text{Exp}} - \text{E}_{bias}}\right) + \log_2\left(\left(1 + \frac{\mathbf{b}_{\text{Man}}}{2^{\text{M}_{bits}}}\right) * 2^{\boldsymbol{b}_{\text{Exp}} - \text{E}_{bias}}\right) \\ & \log_2(\, \mathbf{a} * \mathbf{b}) = \log_2\left(\, 1 + \frac{\mathbf{a}_{\text{Man}}}{2^{\text{M}_{bits}}}\right) + \boldsymbol{a}_{\text{Exp}} - \mathbf{E}_{bias} + \log_2\left(\, 1 + \frac{\mathbf{b}_{\text{Man}}}{2^{\text{M}_{bits}}}\right) + \boldsymbol{b}_{\text{Exp}} - \mathbf{E}_{bias} \\ & \log_2(\, \mathbf{a} * \mathbf{b}) \approx \frac{\mathbf{a}_{\text{Man}}}{2^{\text{M}_{bits}}} + \mu + \boldsymbol{a}_{\text{Exp}} - \mathbf{E}_{bias} + \frac{\mathbf{b}_{\text{Man}}}{2^{\text{M}_{bits}}} + \mu + \boldsymbol{b}_{\text{Exp}} - \mathbf{E}_{bias} \\ & \log_2(\, \mathbf{a} * \mathbf{b}) \approx \frac{\mathbf{a}_{\text{bit},\text{repr}}}{2^{\text{M}_{bits}}} + \mu - \mathbf{E}_{bias} + \frac{\mathbf{b}_{\text{bit},\text{repr}}}{2^{\text{M}_{bits}}} + \mu - \mathbf{E}_{bias} \\ \\ & \log_2(\, \mathbf{a} * \mathbf{b}) \approx \frac{\mathbf{a}_{\text{bit},\text{repr}}}{2^{\text{M}_{bits}}} + \mu - \mathbf{E}_{bias} + \frac{\mathbf{b}_{\text{bit},\text{repr}}}{2^{\text{M}_{bits}}} + \mu - \mathbf{E}_{bias} \\ \end{aligned}$$

Let Γ be our solution.

$$\begin{split} &\frac{1}{2^{M_{bits}}} * \Gamma_{bit_{repr}} + \mu - E_{bias} \approx \frac{a_{bit_repr}}{2^{M_{bits}}} + \mu - E_{bias} + \frac{b_{bit_repr}}{2^{M_{bits}}} + \mu - E_{bias} \\ &\Gamma_{bit_{repr}} \approx \left(\frac{a_{bit_{repr}}}{2^{M_{bits}}} + \mu - E_{bias} + \frac{b_{bit_{repr}}}{2^{M_{bits}}} + \mu - E_{bias} - \mu + E_{bias}\right) * 2^{M_{bits}} \\ &\Gamma_{bit_{repr}} \approx a_{bit_{repr}} + b_{bit_{repr}} + 2^{M_{bits}} * (\mu - E_{bias}) \end{split}$$

Division

$$\begin{split} & \Gamma_{bit_{repr}} \approx \left(\frac{a_{bit_{repr}}}{2^{M_{bits}}} + \mu - E_{bias} - \frac{b_{bit_{repr}}}{2^{M_{bits}}} - \mu + E_{bias} - \mu + E_{bias}\right) * 2^{M_{bits}} \\ & \Gamma_{bit_{repr}} \approx \left(\frac{a_{bit_{repr}}}{2^{M_{bits}}} - \frac{b_{bit_{repr}}}{2^{M_{bits}}} - \mu + E_{bias}\right) * 2^{M_{bits}} \\ & \Gamma_{bit_{repr}} \approx a_{bit_{repr}} - b_{bit_{repr}} - 2^{M_{bits}} * (\mu - E_{bias}) \end{split}$$