

Arbitrarily Accurate Computation with R: Package ‘Rmpfr’

Martin Mächler^{1,2,*}

1. ETH Zurich (Seminar for Statistics), Switzerland

2. R Core Development Team

*Contact author: maechler@stat.math.ethz.ch

Keywords: Arbitrary Precision, High Accuracy, Multiple Precision Floating-Point, Rmpfr

The *R* package **Rmpfr** allows to use arbitrarily precise numbers instead of *R*’s double precision numbers in many *R* computations and functions.

This is achieved by defining S4 classes of such numbers and vectors, matrices, and arrays thereof, where all arithmetic and mathematical functions work via the (GNU) MPFR C library, where MPFR is acronym for “*Multiple Precision Floating-Point Reliably*”. MPFR is Free Software, available under the LGPL license, and itself is built on the free GNU Multiple Precision arithmetic library (GMP).

Consequently, by using **Rmpfr**, you can often call your *R* function or numerical code with mpfr-numbers instead of simple numbers, and all results will automatically be much more accurate.

```
> options(digits = 17) # to print to full "standard R" precision
> .N <- function(.) mpfr(., precBits = 200)
> exp( 1 )
[1] 2.7182818284590451
> exp(.N(1))
1 'mpfr' number of precision 200 bits
[1] 2.7182818284590452353602874713526624977572470936999595749669679
```

Applications by the package author include testing of Bessel or polylog functions and distribution computations, e.g. for stable distributions. In addition, the **Rmpfr** has been used on the R-help or R-devel mailing list for high-accuracy computations, e.g., in comparison with results from commercial software such as Maple, and in private communications with Petr Savicky about fixing *R* bug [PR#14491](#).

We expect the package to be used in more situations for easy comparison studies about the accuracy of algorithms implemented in *R*, both for “standard *R*” and extension packages.

References

- Fousse L, Hanrot G, Lefèvre V, Pélissier P, Zimmermann P (2011). *MPFR: A multiple-precision binary floating-point library with correct rounding*. URL <http://mpfr.org/>.
- Granlund T, the GMP development team (2011). *GNU MP - The GNU Multiple Precision Arithmetic Library*. URL <http://gmplib.org/>.
- Maechler M (2011). *Rmpfr: R MPFR - Multiple Precision Floating-Point Reliable*. R package version 0.4-2, URL <http://rmpfr.r-forge.r-project.org/>.