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In [1]: # Newton method of sqrt
# this is actually Heron's method
# based on http://lomont.org/papers/2003/InvSqrt.pdf
# original guess within 3% of target inv_sqrt in that paper
# 0.1% after one newton step

###
# Here i show my init_guess for sqrt is within 25% of target sqrt
# 2% after one Newton step

# it's still much slower than default math.sqrt()
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In [2]: import math
import random
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In [3]: def f(x, I):
# function to use the newton method with
return x*x - I
```

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In [4]: def f_p(x):
# the derivative of the f function (doesn't include I in this case, but in
general might)
return 2*x
```

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In [5]: def init_sqrt_guess(x):
# returns a guess for sqrt(x)
# get the mantissa and exponent
m, e = math.frexp(x)
# we're looking for a new m and e such that (m*2**e)**2 ~= x
# for the exponent it's just half
e = e/2.0
# for the mantissa which is in [0.5,1[ (because x is positive), the best v
alue is obviously sqrt(m)
# we approximate that by sqrt(x) ~= x+k
# k = solve ((2 1^(3/2))/3 - 1^2/2 ) - ((2 0.5^(3/2))/3 - 0.5^2/2)-k/2 ==0
# I believe this k makes the integral of sqrt(x)-(x+k) in between 0.5,1 to
be zero
# and that this is optimal as a first guess (but doesn't necessarily optim
ized for the first step, the second step...)
# approximately
k = 0.111928812542301634
m = m+k
# init guess is
g = m*(2**e)
return g
```

```

In [6]: def newton_sqrt(I, max_steps=1, min_error=1e-200, add_noise=False, verbose=False):
    # computes the sqrt of I using the Newton method
    # default max_step=1 to mirror fast inverse sqrt paper
    # converges very fast so a very small min_error is possible

    I = float(I)

    # initial guess:
    x = init_sqrt_guess(I)

    step=0
    abs_error = abs(x*x-I)
    rel_error = 100.0*abs_error/I

    if verbose:
        print("Init guess: {}".format(x))
        print("Absolute Error: {}".format(abs_error))
        print("Relative Error: {:.10f} %".format(rel_error))

    # takes steps until max_steps or min_error reached, whichever comes first
    while (abs_error>min_error and step<max_steps):

        # add noise to prevent getting stuck?
        if add_noise: x += random.random()*min_error*2

        # Newton step
        x = x - f(x,I)/f_p(x)

        abs_error = abs(x*x-I)
        rel_error = 100.0*abs_error/I
        step += 1

        if verbose:
            print("After step {}".format(step))
            print("Current x: {}".format(x))
            print("Absolute Error: {}".format(abs_error))
            print("Relative Error: {:.10f} %".format(rel_error))

    return x

```

```

In [7]: def gen_rand_positive_32_bit_float():
    # random positive 32 bit string
    r = '0b'+''.join([str(random.choice([0,1])) for _ in xrange(31)])
    # convert to float
    r = float(int(r,0))
    return r

```

```

In [8]: # test some known values
num_to_test = 64
print(newton_sqrt(num_to_test))

```

8.08374269822

```
In [9]: # see the computation  
print(newton_sqrt(num_to_test, verbose=True))
```

```
Init guess: 6.92318420723  
Absolute Error: 16.0695204327  
Relative Error: 25.1086256761 %  
After step 1  
Current x: 8.08374269822  
Absolute Error: 1.346896011  
Relative Error: 2.1045250172 %  
8.08374269822
```



```
In [11]: %%timeit -n 100000 -r 5  
math.sqrt(num_to_test)
```

100000 loops, best of 5: 90.9 ns per loop

```
In [12]: %%timeit -n 100000 -r 5  
newton_sqrt(num_to_test, max_steps=0)
```

100000 loops, best of 5: 1.27 µs per loop

```
In [13]: %%timeit -n 100000 -r 5  
newton_sqrt(num_to_test, max_steps=1)
```

100000 loops, best of 5: 1.81 µs per loop

```
In [14]: %%timeit -n 100000 -r 5  
newton_sqrt(num_to_test, max_steps=2)
```

100000 loops, best of 5: 2.5 µs per loop

```
In [15]: %%timeit -n 100000 -r 5  
newton_sqrt(num_to_test, max_steps=3)
```

100000 loops, best of 5: 3.59 µs per loop

```
In [16]: %%timeit -n 100000 -r 5  
newton_sqrt(num_to_test, max_steps=4)
```

100000 loops, best of 5: 4.2 µs per loop

```
In [17]: %%timeit -n 100000 -r 5  
newton_sqrt(num_to_test, max_steps=5)
```

100000 loops, best of 5: 4.81 µs per loop

```
In [18]: # seems about 10 times slower with maxstep=0
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```
In [19]: # test over a bunch of floats, to evaluate the quality of my init_guess

for max_steps in range(10):
    print("Testing with max_steps={}".format(max_steps))

    max_abs_error = -1
    max_rel_error = -1

    for _ in xrange(100000):
        # generate a new random value
        num_to_test = gen_rand_positive_32_bit_float()

        # compute my sqrt
        my_result = newton_sqrt(num_to_test, max_steps=max_steps, min_error=1e
-100, add_noise=False, verbose=False)

        my_abs_error = abs(my_result*my_result-num_to_test)
        my_rel_error = 100.0*my_abs_error/num_to_test

        if (max_abs_error == -1) or (my_abs_error>max_abs_error):
            max_abs_error = my_abs_error
        if (max_rel_error == -1) or (my_rel_error>max_rel_error):
            max_rel_error = my_rel_error

    print("Max absolute error: {}".format(max_abs_error))
    print("Max relative error: {:.30f} %".format(max_rel_error))
    print('')
```

```
Testing with max_steps=0
Max absolute error: 507629828.824
Max relative error: 25.107617879520933712456098874100 %

Testing with max_steps=1
Max absolute error: 24263318.7397
Max relative error: 2.104142690993499709151137722074 %

Testing with max_steps=2
Max absolute error: 116437.211519
Max relative error: 0.010844023993725148552469406127 %

Testing with max_steps=3
Max absolute error: 3.15295863152
Max relative error: 0.000000293941048060200630241061 %

Testing with max_steps=4
Max absolute error: 4.76837158203e-07
Max relative error: 0.000000000000040103236036995878 %

Testing with max_steps=5
Max absolute error: 2.38418579102e-07
Max relative error: 0.000000000000022202247074449589 %

Testing with max_steps=6
Max absolute error: 2.38418579102e-07
Max relative error: 0.000000000000022203882535773568 %

Testing with max_steps=7
Max absolute error: 2.38418579102e-07
Max relative error: 0.000000000000022203929620678561 %

Testing with max_steps=8
Max absolute error: 2.38418579102e-07
Max relative error: 0.000000000000022204176380277577 %

Testing with max_steps=9
Max absolute error: 2.38418579102e-07
Max relative error: 0.000000000000022204416941529298 %
```

In [ ]: