PROBLEM 3-Algorithm Selection

SOEN 6011

SOFTWARE ENGINEERING PROCESSES

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1 Gamma function with Lanczos

```
Algorithm 1 Lanczos approximation for Gamma Function
Require: value: x > 0
Ensure: g is a constant that chosen randomly with the condition that Re(z) > \frac{1}{2}.
 1: procedure LANCZOSGAMMA(x)
         if x then <\frac{1}{2} then
              \Gamma(x) = \frac{\pi}{\sin \pi x \Gamma(1-x)}
                                                                                                  ▷ Reflection formula
 3:
         end if
 4:
         g \leftarrow a \text{ small random integer}
 5:
         P \leftarrow a convergence of nine to ten terms
                                                                                 ▶ double floating-point precision.
 6:
         for i \leftarrow 1, P.length do
 7:
         P_g(x) = P_0 + \frac{P_i}{x+i} end for
 8:
 9:
         \Gamma(x+1) = \sqrt{2\pi} \left(x+g+\frac{1}{2}\right)^{x+\frac{1}{2}} e^{-\left(x+g+\frac{1}{2}\right)} P_g(x)
10:
11:
12: end procedure
13: result \leftarrow \Gamma(x)
```

Lanczos approximation is a method for computing the gamma function numerically, It is a practical alternative to the Stirling's approximation for calculating the gamma function with fixed precision. The Lanczos approximation extends the factorial technique, which will be used to calculate input smaller than 0.5, by using the reflection formula. It will apply a different formula for any other values. In order to compute the gamma function with standard single or double floating-point precision and select a fixed constant g, 9 to 10 terms of the series in an aggregate are required. These terms will all be used to determine the coefficients then incorporate it into the given formula $\Gamma(x+1) = \sqrt{2\pi} \left(x+g+\frac{1}{2}\right)^{x+\frac{1}{2}} e^{-\left(x+g+\frac{1}{2}\right)} P_g(x)$.

2 Gamma function with Stirling

Stirling's estimate gives an approximate value for the factorial function n! or the gamma function $\Gamma(n)$ when n>1. For all positive integers, $n!=\Gamma(n+1)$ is applied. The approximation can most simply be derived for n an integer by approximating the sum over the terms of the factorial with an integral, so that $\ln n!=n\ln(n)-n+\Theta\ln(n)$. However the gamma function, unlike the factorial, is more broadly defined for all complex numbers other than non-positive integers; nevertheless, Stirling's formula may still be applied. If Re(x)>0 then, specifying the constant in $\mathcal{O}(\ln(n))$ error term gives $\frac{1}{2}\ln(2\pi n)$, yielding the more precise formula $n!\sim \sqrt{2\pi n}(\frac{n}{e})^n$. Stirling's approximation can be extended to the double inequality as follow $\sqrt{2\pi n}(\frac{n}{e})^n e^{\frac{1}{12n}}$

Algorithm 2 Stirling's approximation for Gamma function

```
Require: value: x > 0
                                                                                              \triangleright x \in Z^+
Ensure: x is large in absolute value
 1: procedure STIRLINGGAMMA(x)
 2:
             \Gamma(x) = \text{SQUAREROOT}(n)
                                                               return \Gamma(x)
 3:
 4:
        procedure SQUAREROOT(n)
            error \leftarrow 0.00001
 5:
            errorPrecision \leftarrow 1
 6:
 7:
            temp \leftarrow n
           while errorPrecision > error do n \leftarrow \frac{n + \frac{temp}{n}}{2}
 8:
 9:
               errorPrecision \leftarrow n - \frac{temp}{n}
10:
11:
            end while
           return n
12:
        end procedure
13:
        procedure Power(base, exponent)
14:
            Convert the exponent into String
15:
            exponentArray \leftarrow Split \ the \ exponent \ into \ integer \ and \ fractional \ part
16:
           if exponentArray[1] > 0 then
17:
                    return FRACTIONPOWER(base, exponent)
                                                                            ▶ it returns fractionPower
18:
19:
            end if
           if exponent < 0 then
20:
                    base \leftarrow 1/base
21:
                    exponent \leftarrow exponent * (-1)
22:
23:
               return POWER(base, exponent)

    it returns the power

            end if
24:
            else if exponent \leftarrow 0 then
25:
                return 1
                                                                                          ▷ it returns 1
26:
27:
            else if exponent mod 2 \leftarrow 0 then
28:
                base \leftarrow base * base
                 exponent \leftarrow exponent/2
29:
            return Exponent (base, exponent)
30:
                                                                                     ▷ it returns power
            else
31:
                 exponent \leftarrow (exponent - 1)/2
32:
           return base * POWER(base * base , exponent)
33:
                                                                                ▷ it returns the power
        end procedure
34:
35: end procedure
```

```
1: procedure STIRLINGGAMMA(x)
        procedure FRACTIONPOWER(base, exponent)
           if exponent \leftarrow 0 then
 3:
                    return 1.0
                                                                               \triangleright it returns the value 1
 4:
           end if
 5:
           if base < 0 then
 6:
 7:
                    ln \leftarrow \text{LOGARITHM}(base * (-1))
           end if
 8:
           else
 9:
                ln \leftarrow \text{LOGARITHM}(base)
10:
           if base \leftarrow 0 and exponent > 0 then
11:
12:
                    return answer
                                                                               ▷ it returns the answer
           end if
13:
           for i \leftarrow 1,125 do
14:
15:
                    u \leftarrow POWER(exponent * ln, i)
                    l \leftarrow \text{FACTORIAL}(i)
16:
                    answer = answer + (u/l)
17:
           end for
18:
           if base < 0 and exponent \mod 2 \neq 0 then
19:
20:
                    return answer * (-1)
                                                                        \triangleright it returns the answer * (-1)
           end if
21:
22:
           else
                                                                               \triangleright it returns the answer
23:
                return answer;
24:
        end procedure
25:
        procedure LOGARITHM(n)
26:
           base \leftarrow (n-1)/(n+1)
           for i \leftarrow 1,125 do
27:
28:
                    e \leftarrow 2 * i - 1
                    r \leftarrow r + (1/e) * POWER(base, exponent)
29:
           end for
30:
           return 2 * r
                                                                                          ⊳ it returns a
31:
        end procedure
32:
        procedure FACTORIAL(n)
33:
                return FACTORIALTAILRECURSION(n,1) ▷ it returns recursive factorial function
34:
       end procedure
35:
        procedure FACTORIALTAILRECUSRION(n, a)
36:
           if n \leftarrow 0 then
37:
38:
                    return a;
                                                                                          ⊳ it returns a
           end if
39:
           return FACTORIALTAILRECURSIVE(n-1, n*a) 

▷ it returns factorialTailRecursive
40:
41:
        end procedure
42: end procedure
43: result \leftarrow \Gamma(x)
```

3 Advantages And Disadvantages

3.1 The Lanczos approximation method

- Performance: Evidently, the Lanczos approximation method increases efficiency compared to the original gamma function defined simply as $\Gamma(x) = \int_0^\infty t^{x-1} e^{-t} dt$ which need the integral calculating.
- Area of Application: Compared to the regular factorial function, which can only handle positive integers, the Lanczos approximation approach for the gamma function provides a wider range of applications. The method can be extended over the complete complex plane without the negative integer using the reflection formula, but it is only valid for arguments in the right complex half-plane when using the formula deduction.
- Accurateness: The outcome deviates slightly since the Lanczos approach is still only an approximation.
- Disadvantages: It can be challenging to calculate the Lanczos coefficients, and how well the calculations turn out relies on the two arbitrary parameters, g and n. Another disadvantage is that for fixed real parts of the free parameter, utilising complex coefficients increases calculation time while decreasing accuracy of the Lanczos approximation.

3.2 The Stirling's approximation method

- Performance: Since it takes time to resolve convergent improper integration, the Stirling's approximation method is more efficient than the original gamma function.
- Area of Application: For any complex numbers other than non-positive integers, the Stirling's approximation for gamma function is more generally defined than the factorial, but Stirling's approximation can still be used.
- Accurateness: The benefit of the Stirling approximation approach is that even when the value of the parameter x is relatively small, the result is still quite accurate and results are almost identical when the value of the parameter x is large.
- Disadvantage: The drawback of this approach cannot comprehend real values that are less than or equal to 0.

3.3 Conclusion

The Stirling's approximation method is quite straightforward when compared to other gamma function implementation techniques.

4 MindMap

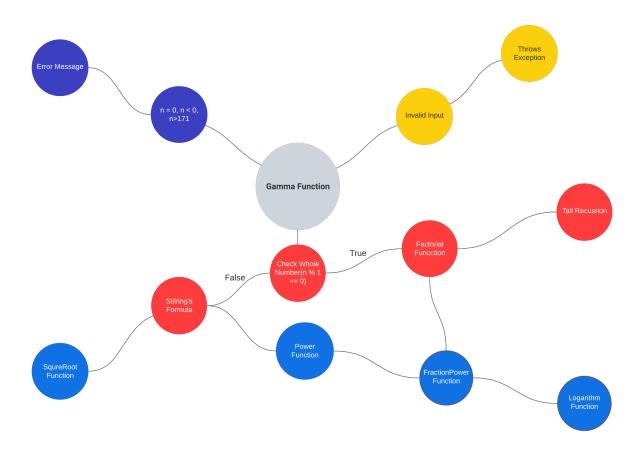


Figure 1: MindMap to implement Gamma Function.

5 References

Stirling's Formula. https://mathworld.wolfram.com/StirlingsApproximation.html

Stirling's approximation. (2019, May 18). Retrieved from https://en.wikipedia.org/wiki/Stirling's-approximation-An-alternative-derivation

 $Lanczos \ approximation. (2019, June\ 25). \ Retrieved\ from\ https://en.wikipedia.org/wiki/Lanczos-approximation$