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Approximating the error function erf by analytical functions

The [Error function](#)

$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt$$

shows up in many contexts, but can't be represented using [elementary functions](#).

I compared it with another function f which also starts linearly, has $f(0) = 0$ and converges against the constant value 1 fast, [namely](#)

$$\tanh(x) = \frac{e^x - e^{-x}}{e^x + e^{-x}}.$$

Astonishingly to me, I found that they never differ by more than $|\Delta f| = 0.0812$ and converge against each other exponentially fast!

I consider $\tanh(x)$ to be the somewhat prettier function, and so I wanted to find an approximation to erf with "nice functions" by a short expression. I "naturally" tried

$$f(x) = A \cdot \tanh(k \cdot x^a - d)$$

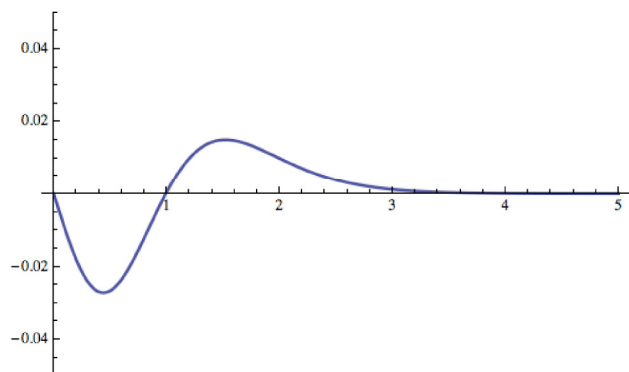
Changing $A = 1$ or $d = 0$ on it's own makes the approximation go bad and the exponent a is a bit difficult to deal with. However, I found that for $k = \sqrt{\pi} \log(2)$ the situation gets "better". I obtained that k value by the requirement that "norm" given by

$$\int_0^\infty \operatorname{erf}(x) - f(x) dx,$$

i.e. the difference of the functions areas, should vanish. With this value, the maximal value difference even falls under $|\Delta f| = 0.03$. And however you choose the integration bounds for an interval, the area difference is no more than 0.017.

$$k := \sqrt{\pi} \operatorname{Log}[2];$$

```
Plot[{Erf[x] - Tanh[k x]}, {x, 0, 5}, PlotRange -> {- .05, .05}]
```



```
Integrate[Erf[x] - Tanh[k x], {x, 0, ∞}]
```

0

Numerically speaking and relative to a unit scale, the functions erf and $\tanh(\sqrt{\pi} \log(2)x)$ are essentially the same.

My question is if I can find, or if there are known, substitutions for this non-elementary function in terms of elementary ones. In the sense above, i.e. the approximation is compact/rememberable while the values are even better, from a numerical point of view.

The purpose being for example, that if I see somewhere that for a computation I have to integrate erf, that I can think to myself "oh, yeah that's maybe complicated, but withing the bounds of 10^{-3} usign e.g. $\tanh(k \cdot x)$ is an incredible accurate approximation."

(approximation) (elementary-functions)

edited Mar 5 '13 at 16:28

asked Mar 5 '13 at 16:22



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5,187

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