# Package 'Rmpfr'

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Title R MPFR - Multiple Precision Floating-Point Reliable

Version 0.8-1

Date 2020-01-14

DateNote Previous CRAN version 0.7-2 on 2019-01-18

Type Package

**SystemRequirements** gmp (>= 4.2.3), mpfr (>= 3.0.0)

**SystemRequirementsNote** 'MPFR' (MP Floating-Point Reliable Library, http://mpfr.org/) and 'GMP' (GNU Multiple Precision library, http://gmplib.org/), see >> README.md

**Depends** gmp (>= 0.5-8), R (>= 3.3.0)

Imports stats, utils, methods

Suggests MASS, Bessel, polynom, sfsmisc (>= 1.0-20), Matrix

**SuggestsNote** MASS, polynom, sfsmisc: only for vignette; Matrix: test-tools

URL http://rmpfr.r-forge.r-project.org/

Description Arithmetic (via S4 classes and methods) for arbitrary precision floating point numbers, including transcendental (``special") functions. To this end, the package interfaces to the 'LGPL' licensed 'MPFR' (Multiple Precision Floating-Point Reliable) Library which itself is based on the 'GMP' (GNU Multiple Precision) Library.

License GPL (>= 2)

**Encoding UTF-8** 

**NeedsCompilation** yes

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Rmpfr-package R MPFR - Multiple Precision Floating-Point Reliable

# **Description**

Rmpfr provides S4 classes and methods for arithmetic including transcendental ("special") functions for arbitrary precision floating point numbers, here often called "mpfr - numbers". To this end, it interfaces to the LGPL'ed MPFR (Multiple Precision Floating-Point Reliable) Library which itself is based on the GMP (GNU Multiple Precision) Library.

#### **Details**

Package: Rmpfr

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Description: Arithmetic (via S4 classes and methods) for arbitrary precision floating point numbers, including

License: GPL (>= 2) Encoding: UTF-8

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## Index of help topics:

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Mnumber-class Class "Mnumber" and "mNumber" of "mpfr" and

regular numbers and arrays from them

Rmpfr-package R MPFR - Multiple Precision Floating-Point

Reliable

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asNumeric-methods Methods for 'asNumeric(<mpfr>)'

atomicVector-class Virtual Class "atomicVector" of Atomic Vectors

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Factorial 'n!' in Arbitrary Precision factorialMpfr formatHex Flexibly Format Numbers in Binary, Hex and

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formatMpfr Formatting MPFR (multiprecision) Numbers getPrec Rmpfr - Utilities for Precision Setting,

Printing, etc

hjkMpfr Hooke-Jeeves Derivative-Free Minimization R

(working for MPFR)

igamma Incomplete Gamma Function

integrateR One-Dimensional Numerical Integration - in pure

is.whole.mpfr Whole ("Integer") Numbers Create "mpfr" Numbers (Objects) mpfr

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Point Numbers

Construct "mpfrArray" almost as by 'array()' mpfrArray

mpfrMatrix-class Classes "mpfrMatrix" and "mpfrArray"

optimizeR High Precision One-Dimensional Optimization outer Base Functions etc, as an Rmpfr version Accurate Incomplete Beta / Beta Probabilities pbetaI

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Parallel Maxima and Minima pmax

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Rounding to Binary bits, "mpfr-internally" roundMpfr sapplyMpfr Apply a Function over a "mpfr" Vector

seqMpfr "mpfr" Sequence Generation

Compactly Show STRucture of Rmpfr Number Object str.mpfr

(Alternating) Binomial Sums via Rmpfr sumBinomMpfr

One Dimensional Root (Zero) Finding - in pure R unirootR

zeta Special Mathematical Functions (MPFR)

Further information is available in the following vignettes:

Maechler\_useR\_2011-abstr useR-2011-abstract (source)

Arbitrarily Accurate Computation with R Package Rmpfr (source) Rmpfr-pkg log1mexp-note Accurately Computing log(1 - exp(.)) – Assessed by Rmpfr (source)

The following (help pages) index does not really mention that we provide many methods for mathe-

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matical functions, including gamma, digamma, etc, namely, all of R's (S4) Math group (with the only exception of trigamma), see the list in the examples. Additionally also pnorm, the "error function", and more, see the list in zeta, and further note the first vignette (below).

#### Partial index:

mpfr Create "mpfr" Numbers (Objects)

mpfrArray Construct "mpfrArray" almost as by array()

mpfr-class Class "mpfr" of Multiple Precision Floating Point Numbers

mpfrMatrix-class Classes "mpfrMatrix" and "mpfrArray"

Bernoulli Numbers in Arbitrary Precision

Bessel\_mpfr Bessel functions of Integer Order in multiple precisions

c.mpfr MPFR Number Utilities

cbind "mpfr" . . . - Methods for Functions cbind(), rbind() chooseMpfr Binomial Coefficients and Pochhammer Symbol aka

Rising Factorial

factorial Mpfr Factorial 'n!' in Arbitrary Precision

formatMpfr Formatting MPFR (multiprecision) Numbers
getPrec Rmpfr - Utilities for Precision Setting, Printing, etc
roundMpfr Rounding to Binary bits, "mpfr-internally"

seqMpfr "mpfr" Sequence Generation

sumBinomMpfr (Alternating) Binomial Sums via Rmpfr zeta Special Mathematical Functions (MPFR)

integrateR One-Dimensional Numerical Integration - in pure R

unirootR One Dimensional Root (Zero) Finding - in pure R optimizeR High Precisione One-Dimensional Optimization

hjkMpfr Hooke-Jeeves Derivative-Free Minimization R (working for MPFR)

Further information is available in the following vignettes:

Rmpfr-pkg Rmpfr (source, pdf)

log1mexp-note Accourately Computing log(1 - exp(.)) – Assessed by Rmpfr (source, pdf)

#### Author(s)

Martin Maechler

#### References

```
MPFR (MP Floating-Point Reliable Library), http://mpfr.org/
GMP (GNU Multiple Precision library), http://gmplib.org/
and see the vignettes mentioned above.
```

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## See Also

The R package gmp for big integer and rational numbers (bigrational) on which **Rmpfr** now depends.

# **Examples**

```
## Using "mpfr" numbers instead of regular numbers...
n1.25 <- mpfr(5, precBits = 256)/4
n1.25

## and then "everything" just works with the desired chosen precision:hig
n1.25 ^ c(1:7, 20, 30) ## fully precise; compare with
print(1.25 ^ 30, digits=19)

exp(n1.25)

## Show all math functions which work with "MPFR" numbers (1 exception: trigamma)
getGroupMembers("Math")

## We provide *many* arithmetic, special function, and other methods:
showMethods(classes = "mpfr")
showMethods(classes = "mpfrArray")</pre>
```

```
array_or_vector-class Auxiliary Class "array\_or\_vector"
```

## **Description**

"array\_or\_vector" is the class union of c("array", "matrix", "vector") and exists for its use in signatures of method definitions.

## **Details**

Using "array\_or\_vector" instead of just "vector" in a signature makes an important difference: E.g., if we had setMethod(crossprod,c(x="mpfr",y="vector"),function(x,y) CPR(x,y)), a call crossprod(x,matrix(1:6,2,3)) would extend into a call of CPR(x,as(y,"vector")) such that CPR()'s second argument would simply be a vector instead of the desired  $2 \times 3$  matrix.

# **Objects from the Class**

A virtual Class: No objects may be created from it.

```
showClass("array_or_vector")
```

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asNumeric-methods

Methods for asNumeric(<mpfr>)

## **Description**

Methods for function asNumeric (in package gmp).

# Usage

```
## S4 method for signature 'mpfrArray'
asNumeric(x)
```

#### **Arguments**

Х

a "number-like" object, here, a mpfr or typically mpfrArrayone.

#### Value

```
an R object of type (typeof) "numeric", a matrix or array if x had non-NULL dimension dim().
```

# Methods

```
signature(x = "mpfrArray") this method also dispatches for mpfrMatrix and returns a numeric
array.
signature(x = "mpfr") for non-array/matrix, asNumeric(x) is basically the same as as.numeric(x).
```

## Author(s)

Martin Maechler

#### See Also

our lower level (non-generic) toNum(). Further, asNumeric (package gmp), standard R's as.numeric().

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atomicVector-class

Virtual Class "atomic Vector" of Atomic Vectors

## **Description**

The class "atomicVector" is a *virtual* class containing all atomic vector classes of base R, as also implicitly defined via is.atomic.

# **Objects from the Class**

A virtual Class: No objects may be created from it.

#### Methods

In the **Matrix** package, the "atomic Vector" is used in signatures where typically "old-style" "matrix" objects can be used and can be substituted by simple vectors.

#### **Extends**

The atomic classes "logical", "integer", "double", "numeric", "complex", "raw" and "character" are extended directly. Note that "numeric" already contains "integer" and "double", but we want all of them to be direct subclasses of "atomicVector".

#### Author(s)

Martin Maechler

#### See Also

is.atomic, integer, numeric, complex, etc.

## **Examples**

showClass("atomicVector")

Bernoulli

Bernoulli Numbers in Arbitrary Precision

# **Description**

Computes the Bernoulli numbers in the desired (binary) precision. The computation happens via the zeta function and the formula

$$B_k = -k\zeta(1-k),$$

and hence the only non-zero odd Bernoulli number is  $B_1 = +1/2$ . (Another tradition defines it, equally sensibly, as -1/2.)

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## Usage

```
Bernoulli(k, precBits = 128)
```

## **Arguments**

```
k non-negative integer vector precBits the precision in bits desired.
```

## Value

an mpfr class vector of the same length as k, with i-th component the k[i]-th Bernoulli number.

# Author(s)

Martin Maechler

#### References

```
http://en.wikipedia.org/wiki/Bernoulli_number
```

#### See Also

zeta is used to compute them.

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Bessel\_mpfr

Bessel functions of Integer Order in multiple precisions

## **Description**

Bessel functions of integer orders, provided via arbitrary precision algorithms from the MPFR library.

Note that the computation can be very slow when n and x are large (and of similar magnitude).

## Usage

```
Ai(x)
j0(x)
j1(x)
j1(x)
jn(n, x, rnd.mode = c("N","D","U","Z","A"))
y0(x)
y1(x)
yn(n, x, rnd.mode = c("N","D","U","Z","A"))
```

# **Arguments**

```
x a numeric or mpfr vector.

n non-negative integer (vector).

rnd.mode a 1-letter string specifying how rounding should happen at C-level conversion to MPFR, see mpfr.
```

#### Value

Computes multiple precision versions of the Bessel functions of *integer* order,  $J_n(x)$  and  $Y_n(x)$ , and—when using MPFR library 3.0.0 or newer—also of the Airy function Ai(x). Note that currently Ai(x) is very slow to compute for large x.

#### See Also

besselJ, and besselY compute the same bessel functions but for arbitrary *real* order and only precision of a bit more than ten digits.

```
x <- (0:100)/8 # (have exact binary representation)
stopifnot( all.equal(besselY(x, 0), bY0 <- y0(x))
            , all.equal(besselJ(x, 1), bJ1 <- j1(x))
            , all.equal(yn(0,x), bY0)
            , all.equal(jn(1,x), bJ1)
            )

if(mpfrVersion() >= "3.0.0") { ## Ai() not available previously
```

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bind-methods

"mpfr" '...' - Methods for Functions cbind(), rbind()

# Description

cbind and rbind methods for signature . . . (see dotsMethods are provided for class Mnumber, i.e., for binding numeric vectors and class "mpfr" vectors and matrices ("mpfrMatrix") together.

## Usage

```
cbind(..., deparse.level = 1)
rbind(..., deparse.level = 1)
```

## Arguments

... matrix-/vector-like R objects to be bound together, see the **base** documentation, cbind.

deparse.level integer determining under which circumstances column and row names are built from the actual arguments' 'expression', see cbind.

# Value

typically a 'matrix-like' object, here typically of class "mpfrMatrix".

#### Methods

```
... = "Mnumber" is used to (clr)bind multiprecision "numbers" (inheriting from class "mpfr") together, maybe combined with simple numeric vectors.
```

... = "ANY" reverts to cbind and rbind from package base.

# Author(s)

Martin Maechler

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# See Also

cbind2, cbind, Documentation in base R's methods package

# **Examples**

```
cbind(1, mpfr(6:3, 70)/7, 3:0)
```

chooseMpfr

Binomial Coefficients and Pochhammer Symbol aka Rising Factorial

# **Description**

Compute binomial coefficients, chooseMpfr(a,n) being mathematically the same as choose(a,n), but using high precision (MPFR) arithmetic.

chooseMpfr.all(n) means the vector choose(n,1:n), using enough bits for exact computation via MPFR. However, chooseMpfr.all() is now **deprecated** in favor of chooseZ from package **gmp**, as that is now vectorized.

pochMpfr() computes the Pochhammer symbol or "rising factorial", also called the "Pochhammer function", "Pochhammer polynomial", "ascending factorial", "rising sequential product" or "upper factorial",

$$x^{(n)} = x(x+1)(x+2)\cdots(x+n-1) = \frac{(x+n-1)!}{(x-1)!} = \frac{\Gamma(x+n)}{\Gamma(x)}.$$

## Usage

```
chooseMpfr (a, n, rnd.mode = c("N","D","U","Z","A")) chooseMpfr.all(n, precBits=NULL, k0=1, alternating=FALSE) pochMpfr(a, n, rnd.mode = c("N","D","U","Z","A"))
```

## **Arguments**

a	a numeric or mpfr vector.
n	an $integer$ vector; if not of length one, n and a are recycled to the same length.
rnd.mode	a 1-letter string specifying how $rounding$ should happen at C-level conversion to MPFR, see mpfr.
precBits	integer or NULL for increasing the default precision of the result.
k0	integer scalar
alternating	logical, for chooseMpfr.all(), indicating if $alternating\ sign$ coefficients should be returned, see below.

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#### Value

For

```
chooseMpfr(), pochMpfr(): an mpfr vector of length max(length(a),length(n)); chooseMpfr.all(n, k0): a mpfr vector of length n-k0+1, of binomial coefficients C_{n,m} or, if alternating is true, (-1)^m \cdot C_{n,m} for m \in \text{k0:n}.
```

#### Note

If you need high precision choose(a,n) (or Pochhammer(a,n)) for large n, maybe better work with the corresponding factorial(mpfr(..)), or gamma(mpfr(..)) terms.

#### See Also

choose(n,m) (base R) computes the binomial coefficient  $C_{n,m}$  which can also be expressed via Pochhammer symbol as  $C_{n,m} = (n-m+1)^{(m)}/m!$ .

chooseZ from package gmp; for now, factorialMpfr.

For (alternating) binomial sums, directly use sumBinomMpfr, as that is potentially more efficient.

```
pochMpfr(100, 4) == 100*101*102*103 # TRUE
a <- 100:110
pochMpfr(a, 10) # exact (but too high precision)
x \leftarrow mpfr(a, 70)# should be enough
(px < -pochMpfr(x, 10)) # the same as above (needing only 70 bits)
stopifnot(pochMpfr(a, 10) == px,
          px[1] == prod(mpfr(100:109, 100))) # used to fail
(c1 <- chooseMpfr(1000:997, 60)) # -> automatic "correct" precision
stopifnot(all.equal(c1, choose(1000:997, 60), tolerance=1e-12))
## --- Experimenting & Checking
n.set <- c(1:10, 20, 50:55, 100:105, 200:203, 300:303, 500:503,
           699:702, 999:1001)
if(!Rmpfr:::doExtras()) { ## speed up: smaller set
  n. <- n.set[-(1:10)]
  n.set <- c(1:10, n.[ c(TRUE, diff(n.) > 1)])
}
C1 <- C2 <- numeric(length(n.set))
for(i.n in seq_along(n.set)) {
  cat(n <- n.set[i.n],":")
  C1[i.n] <- system.time(c.c <- chooseMpfr.all(n) )[1]</pre>
  C2[i.n] \leftarrow system.time(c.2 \leftarrow chooseMpfr(n, 1:n))[1]
  stopifnot(is.whole(c.c), c.c == c.2,
            if(n > 60) TRUE else all.equal(c.c, choose(n, 1:n), tolerance = 1e-15))
  cat(" [0k]\n")
matplot(n.set, cbind(C1,C2), type="b", log="xy",
        xlab = "n", ylab = "system.time(.) [s]")
```

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factorialMpfr

Factorial 'n!' in Arbitrary Precision

# **Description**

Efficiently compute n! in arbitrary precision, using the MPFR-internal implementation. This is mathematically (but not numerically) the same as  $\Gamma(n+1)$ .

factorialZ (package **gmp**) should typically be used *instead* of factorialMpfr() nowadays. Hence, factorialMpfr now is somewhat **deprecated**.

# Usage

#### **Arguments**

n non-negative integer (vector).

precBits desired precision in bits ("binary digits"); the default sets the precision high

enough for the result to be exact.

rnd.mode a 1-letter string specifying how *rounding* should happen at C-level conversion

to MPFR, see mpfr.

## Value

```
a number of (S4) class mpfr.
```

#### See Also

```
factorial and gamma in base R. factorialZ (package gmp), to replace factorialMpfr, see above. chooseMpfr() and pochMpfr() (on the same page).
```

```
factorialMpfr(200)

n <- 1000:1010
f1000 <- factorialMpfr(n)
stopifnot(1e-15 > abs(as.numeric(1 - lfactorial(n)/log(f1000))))
```

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formatHex

Flexibly Format Numbers in Binary, Hex and Decimal Format

## **Description**

Show numbers in binary, hex and decimal format. The resulting character-like objects can be back-transformed to "mpfr" numbers via mpfr().

# Usage

# Arguments

X	a numeric or mpfr R object.
precBits	integer, the number of bits of precision, typically derived from x, see <pre>getPrec</pre> . Numeric, i.e., double precision numbers have 53 bits. For more detail, see <pre>mpfr</pre> .
style	a single character, to be used in $sprintf$ 's format (fmt), immediately after the " sets a sign in the output, i.e., "+" or "-", where as $style = "$ " may seem more standard.
expAlign	logical indicating if for scientific ("exponential") representations the exponents should be aligned to the same width, i.e., zero-padded to the same number of digits.
scientific	logical indicating that formatBin should display the binary representation in scientific notation (mpfr(3,5) is displayed as +0b1.1000p+1). When FALSE, formatBin will display the binary representation in regular format shifted to align binary points (mpfr(3,5) is displayed +0b11.000).

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... additional optional arguments.

formatHex, formatBin: precBits is the only ... argument acted on. Other ... arguments are ignored.

formatDec: precBits is acted on. Any argument accepted by format (except nsmall) is acted on. Other . . . arguments are ignored.

left.pad, right.pad

characters (one-character strings) that will be used for left- and right-padding of the formatted string when scientific=FALSE. *Do not change these unless for display-only purpose*!!

nsmall only used when scientific is false, then passed to format(). If NULL, the

default is computed from the range of the non-zero values of x.

integer; the number of decimal digits displayed is the larger of this argument and the internally generated value that is a function of precBits. This is related

to but different than digits in format.

decimalPointAlign

digits

logical indicating if padding should be used to ensure that the resulting strings align on the decimal point (".").

#### **Details**

For the hexadecimal representation, when the precision is not larger than double precision, <code>sprintf()</code> is used directly, otherwise <code>formatMpfr()</code> is used and post processed. For the binary representation, the hexadecimal value is calculated and then edited by substitution of the binary representation of the hex characters coded in the <code>HextoBin</code> vector. For binary with <code>scientific=FALSE</code>, the result of the <code>scientific=TRUE</code> version is edited to align binary points. For the decimal representation, the hexadecimal value is calculated with the specified precision and then sent to the <code>format</code> function for <code>scientific=FALSE</code> or to the sprintf function for <code>scientific=TRUE</code>.

#### Value

a character vector (or matrix) like x, say r, containing the formatted represention of x, with a class (unless left.pad or right.pad were not "\_"). In that case, formatHex() and formatBin() return class "Ncharacter"; for that, mpfr(.) has a method and will basically return x, i.e., work as *inverse* function.

Since **Rmpfr** version 0.6-2, the S3 class "Ncharacter" extends "character". (class(.) is now of length two and class(.)[2] is "character".). There are simple [ and print methods; modifying or setting dim works as well.

#### Author(s)

Richard M. Heiberger <rmh@temple.edu>, with minor tweaking by Martin M.

#### References

R FAQ 7.31: Why doesn't R think these numbers are equal? system.file("../../doc/FAQ")

## See Also

mpfr, sprintf

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```
FourBits \leftarrow mpfr(matrix(0:31, 8, 4, dimnames = list(0:7, c(0,8,16,24))),
                 precBits=4) ## 4 significant bits
FourBits
formatHex(FourBits)
formatBin(FourBits, style = " ")
formatBin(FourBits, scientific=FALSE)
formatDec(FourBits)
## as "Ncharacter" 'inherits from' "character", this now works too :
data.frame(Dec = c( formatDec(FourBits) ), formatHex(FourBits),
           Bin = formatBin(FourBits, style = " "))
FBB <- formatBin(FourBits) ; clB <- class(FBB)</pre>
(nFBB <- mpfr(FBB))</pre>
stopifnot(class(FBB)[1] == "Ncharacter",
          all.equal(nFBB, FourBits, tol=0))
FBH <- formatHex(FourBits) ; clH <- class(FBH)
(nFBH <- mpfr(FBH))</pre>
stopifnot(class(FBH)[1] == "Ncharacter",
          all.equal(nFBH, FourBits, tol=0))
## Compare the different "formattings" (details will change, i.e. improve!)%% FIXME
M \leftarrow mpfr(c(-Inf, -1.25, 1/(-Inf), NA, 0, .5, 1:2, Inf), 3)
data.frame(fH = formatHex(M), f16 = format(M, base=16),
           fB = formatBin(M), f2 = format(M, base= 2),
           fD = formatDec(M), f10 = format(M), # base = 10 is default
           fSci= format(M, scientific=TRUE),
           fFix= format(M, scientific=FALSE))
## Other methods ("[", t()) also work :
stopifnot(dim(F1 <- FBB[, 1, drop=FALSE]) == c(8,1), identical(class( F1), clB),</pre>
          dim(t(F1)) == c(1,8),
                                                       identical(class(t(F1)),clB),
          is.null(dim(F.2 \leftarrow FBB[,2])),
                                                       identical(class( F.2), clB),
          dim(F22 \leftarrow FBH[1:2, 3:4]) == c(2,2), identical(class(F22), clH),
          identical(class(FBH[2,3]), clH), is.null(dim(FBH[2,3])),
          identical(FBH[2,3:4], F22[2,]),
          identical(FBH[2,3], unname(FBH[,3][2])),
          TRUE)
TenFrac <- matrix((1:10)/10, dimnames=list(1:10, expression(1/x)))</pre>
TenFrac9 <- mpfr(TenFrac, precBits=9) ## 9 significant bits</pre>
TenFrac9
formatHex(TenFrac9)
formatBin(TenFrac9)
formatBin(TenFrac9, scientific=FALSE)
formatDec(TenFrac9)
formatDec(TenFrac9, precBits=10)
```

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formatMpfr

Formatting MPFR (multiprecision) Numbers

## **Description**

Flexible formatting of "multiprecision numbers", i.e., objects of class mpfr. formatMpfr() is also the mpfr method of the generic format function.

The formatN() methods for mpfr numbers renders them differently than their double precision equivalents, by appending "\_M".

Function .mpfr2str() is the low level work horse for formatMpfr() and hence all print()ing of "mpfr" objects.

# Usage

# Arguments

X	an MPFR number (vector or array).
digits	how many significant digits (in the base chosen!) are to be used in the result. The default, NULL, uses enough digits to represent the full precision, often one or two digits more than "you" would expect. For bases 2,4,8,16, or 32, MPFR requires digits at least 2. For such bases, digits = 1 is changed into 2, with a message.
trim	logical; if FALSE, numbers are right-justified to a common width: if TRUE the leading blanks for justification are suppressed.
scientific	either a logical specifying whether MPFR numbers should be encoded in scientific format ("exponential representation"), or an integer penalty (see options("scipen")). Missing values correspond to the current default penalty.
maybe.full	logical, passed to .mpfr2str().
scientific	message.  logical; if FALSE, numbers are right-justified to a common width: if TRUE the leading blanks for justification are suppressed.  either a logical specifying whether MPFR numbers should be encoded in scientific format ("exponential representation"), or an integer penalty (see options("scipentification with the current default penalty).

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base	an integer in 2, 3,, 62; the base ("basis") in which the numbers should be represented. Apart from the default base 10, binary (base = 2) or hexadecimal (base = 16) are particularly interesting.
showNeg0	logical indicating if " <b>neg</b> ative" zeros should be shown with a "-". The default, TRUE is intentially different from format( <numeric>).</numeric>
exponent.char	the "exponent" character to be used in scientific notation. The default takes into account that for base $B \geq 15$ , "e" is part of the (mantissa) digits and the same is true for "E" when $B \geq 37$ .
exponent.plus	logical indicating if "+" should be for positive exponents in exponential (aka "scientific") representation. This used to be hardcoded to FALSE; the new default is compatible to R's format()ing of numbers and helps to note visually when exponents are in use.
max.digits	a (large) positive number to limit the number of (mantissa) digits, notably when digits is NULL (as by default). Otherwise, a numeric digits is <i>preferred</i> to setting max.digits (which should not be smaller than digits).
big.mark, big.i	nterval, small.mark, small.interval, decimal.mark, zero.print, drop@trailing used for prettying decimal sequences, these are passed to prettyNum and that help page explains the details.
	further arguments passed to or from other methods.

#### Value

a character vector or array, say cx, of the same length as x. Since Rmpfr version 0.5-3 (2013-09), if x is an mpfrArray, then cx is a character array with the same dim and dimnames as x.

Note that in scientific notation, the integer exponent is always in *decimal*, i.e., base 10 (even when base is not 10), but of course meaning base powers, e.g., in base 32, "u.giE3" is the same as "ugi0" which is  $32^3$  times "u.gi". This is in contrast, e.g., with sprintf("%a",x) where the powers after "p" are powers of 2.

# Author(s)

Martin Maechler

#### References

The MPFR manual's description of 'mpfr\_get\_str()' which is the C-internal workhorse for .mpfr2str() (on which formatMpfr() builds).

#### See Also

mpfr for creation and the mpfr class description with its many methods. The format generic, and the prettyNum utility on which formatMpfr is based as well. The S3 generic function formatN from package gmp.

.mpfr\_formatinfo(x) provides the (cheap) non-string parts of .mpfr2str(x); the (base 2) exp exponents are also available via .mpfr2exp(x).

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## **Examples**

```
## Printing of MPFR numbers uses formatMpfr() internally.
 ## Note how each components uses the "necessary" number of digits:
 ( x3 <- c(Const("pi", 168), mpfr(pi, 140), 3.14) )
 format(x3[3], 15)
 format(x3[3], 15, drop0 = TRUE)# "3.14" .. dropping the trailing zeros
 x3[4] \leftarrow 2^30
 x3[4] # automatically drops trailing zeros
 format(x3[1], dig = 41, small.mark = "'") # (41 - 1 = ) 40 digits after "."
 rbind(formatN(
                         x3, digits = 15),
      formatN(as.numeric(x3), digits = 15))
 (Zero \leftarrow mpfr(c(0,1/-Inf), 20)) # 0 and "-0"
 xx <- c(Zero, 1:2, Const("pi", 120), -100*pi, -.00987)
 format(xx, digits = 2)
 format(xx, digits = 1, showNeg0 = FALSE)# "-0" no longer shown
## Output in other bases :
formatMpfr(mpfr(10^6, 40), base=32, drop0trailing=TRUE)
## "ugi0"
mpfr("ugi0", base=32) #-> 1'000'000
i32 <- mpfr(1:32, precBits = 64)
format(i32, base= 2, drop0trailing=TRUE)
format(i32, base= 16, drop0trailing=TRUE)
format(1/i32, base= 2, drop0trailing=TRUE)# using scientific notation for [17..32]
format(1/i32, base= 32)
format(1/i32, base= 62, drop@trailing=TRUE)
format(mpfr(2, 64)^-(1:16), base=16, drop0trailing=TRUE)
```

gmp-conversions

*Conversion Utilities gmp <-> Rmpfr* 

# **Description**

Coerce from and to big integers (bigz) and mpfr numbers.

Further, coerce from big rationals (bigq) to mpfr numbers.

#### Usage

```
.bigz2mpfr(x, precB = NULL, rnd.mode = c('N','D','U','Z','A'))
.bigq2mpfr(x, precB = NULL, rnd.mode = c('N','D','U','Z','A'))
.mpfr2bigz(x, mod = NA)
```

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# **Arguments**

X	an R object of class bigz, bigg or mpfr respectively.
precB	precision in bits for the result. The default, NULL, means to use the <i>minimal</i> precision necessary for correct representation.
rnd.mode	a 1-letter string specifying how <i>rounding</i> should happen at C-level conversion to MPFR, see details of mpfr.
mod	a possible modulus, see as.bigz in package gmp.

#### **Details**

Note that we also provide the natural (S4) coercions, as(x, "mpfr") for x inheriting from class "bigz" or "bigq".

# Value

a numeric vector of the same length as x, of the desired class.

## See Also

```
mpfr(), as.bigz and as.bigq in package gmp.
```

## **Examples**

hjkMpfr

Hooke-Jeeves Derivative-Free Minimization R (working for MPFR)

## **Description**

An implementation of the Hooke-Jeeves algorithm for derivative-free optimization.

This is a slight adaption hjk() from package dfoptim

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## Usage

```
hjkMpfr(par, fn, control = list(), ...)
```

# **Arguments**

par Starting vector of parameter values. The initial vector may lie on the boundary.

If lower[i]=upper[i] for some i, the i-th component of the solution vector

will simply be kept fixed.

fn Nonlinear objective function that is to be optimized. A scalar function that takes

a real vector as argument and returns a scalar that is the value of the function at

that point.

control list of control parameters. See **Details** for more information.

. . . Additional arguments passed to fn.

#### **Details**

Argument control is a list specifing changes to default values of algorithm control parameters. Note that parameter names may be abbreviated as long as they are unique.

The list items are as follows:

tol Convergence tolerance. Iteration is terminated when the step length of the main loop becomes smaller than tol. This does *not* imply that the optimum is found with the same accuracy. Default is 1.e-06.

maxfeval Maximum number of objective function evaluations allowed. Default is Inf, that is no restriction at all.

maximize A logical indicating whether the objective function is to be maximized (TRUE) or minimized (FALSE). Default is FALSE.

target A real number restricting the absolute function value. The procedure stops if this value is exceeded. Default is Inf, that is no restriction.

info A logical variable indicating whether the step number, number of function calls, best function value, and the first component of the solution vector will be printed to the console. Default is FALSE.

If the minimization process threatens to go into an infinite loop, set either maxfeval or target.

#### Value

A list with the following components:

par Best estimate of the parameter vector found by the algorithm.

value value of the objective function at termination.

convergence indicates convergence (TRUE) or not (FALSE).

feval number of times the objective fn was evaluated.

number of iterations ("steps") in the main loop.

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## Note

This algorithm is based on the Matlab code of Prof. C. T. Kelley, given in his book "Iterative methods for optimization". It has been implemented for package **dfoptim** with the permission of Prof. Kelley.

This version does not (yet) implement a cache for storing function values that have already been computed as searching the cache makes it slower.

# Author(s)

Hans W Borchers <a href="https://www.numers.com">hwborchers@googlemail.com</a>; for **Rmpfr**: John Nash, June 2012. Modifications by Martin Maechler.

## References

C.T. Kelley (1999), Iterative Methods for Optimization, SIAM.

Quarteroni, Sacco, and Saleri (2007), Numerical Mathematics, Springer.

## See Also

Standard R's optim; optimizeR provides *one*-dimensional minimization methods that work with mpfr-class numbers.

```
## simple smooth example:
ff <- function(x) sum((x - c(2:4))^2)
str(rr <- hjkMpfr(rep(mpfr(0,128), 3), ff, control=list(info=TRUE)))</pre>
## Hooke-Jeeves solves high-dim. Rosenbrock function {but slowly!}
rosenbrock <- function(x) {</pre>
    n \leftarrow length(x)
    sum (100*((x1 <- x[1:(n-1)])^2 - x[2:n])^2 + (x1 - 1)^2)
par0 <- rep(0, 10)
str(rb.db <- hjkMpfr(rep(0, 10), rosenbrock, control=list(info=TRUE)))</pre>
## rosenbrook() is quite slow with mpfr-numbers:
str(rb.M. <- hjkMpfr(mpfr(numeric(10), prec=128), rosenbrock,</pre>
                      control = list(tol = 1e-8, info=TRUE)))
## Hooke-Jeeves does not work well on non-smooth functions
nsf <- function(x) {</pre>
  f1 <- x[1]^2 + x[2]^2
  f2 \leftarrow x[1]^2 + x[2]^2 + 10 * (-4*x[1] - x[2] + 4)
  f3 \leftarrow x[1]^2 + x[2]^2 + 10 * (-x[1] - 2*x[2] + 6)
```

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igamma

Incomplete Gamma Function

# Description

For MPFR version >= 3.2.0, the following MPFR library function is provided: mpfr\_gamma\_inc(a,x), the R interface of which is igamma(a,x), where igamma(a,x) is the "upper" incomplete gamma function

$$\Gamma(a, x) :=: \Gamma(a) - \gamma(a, x),$$

where

$$\gamma(a,x):=\int_0^x t^{a-1}e^{-t}dt,$$

and hence

$$\Gamma(a,x) := \int_x^\infty t^{a-1} e^{-t} dt,$$

and

$$\Gamma(a) := \gamma(a, \infty).$$

As R's pgamma(x,a) is

$$pgamma(x, a) := \gamma(a, x)/\Gamma(a),$$

we get

$$igamma(a,x) == gamma(a) * pgamma(x, a, lower.tail=FALSE)$$

# Usage

```
igamma(a, x, rnd.mode = c("N", "D", "U", "Z", "A"))
```

# **Arguments**

a, x an object of class mpfr or numeric.

rnd.mode a 1-letter string specifying how *rounding* should happen at C-level conversion to MPFR, see mpfr.

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## Value

a numeric vector of "common length", recyling along a and x.

#### Author(s)

R interface: Martin Maechler

#### References

```
NIST Digital Library of Mathematical Functions, section 8.2. http://dlmf.nist.gov/8.2.i Wikipedia (2019). Incomplete gamma function; https://en.wikipedia.org/wiki/Incomplete_gamma_function
```

#### See Also

R's gamma (function) and pgamma (probability distribution).

# **Examples**

integrateR

One-Dimensional Numerical Integration - in pure R

# Description

Numerical integration of one-dimensional functions in pure R, with care so it also works for "mpfr"-numbers.

Currently, only classical Romberg integration of order ord is available.

## Usage

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#### **Arguments**

ord

an R function taking a numeric or "mpfr" first argument and returning a numeric (or "mpfr") vector of the same length. Returning a non-finite element will generate an error.

lower, upper the limits of integration. Currently *must* be finite. Do use "mpfr"-numbers to get higher than double precision, see the examples.

... additional arguments to be passed to f.

integer, the order of Romberg integration to be used. If this is NULL, as per default, and either rel.tol or abs.tol are specified, the order is increased

until convergence.

rel.tol relative accuracy requested. The default is 1.2e-4, about 4 digits only, see the

Note.

abs.tol absolute accuracy requested.

max.ord only used, when neither ord or one of rel.tol, abs.tol are specified: Stop

Romberg iterations after the order reaches max.ord; may prevent infinite loops

or memory explosion.

verbose logical or integer, indicating if and how much information should be printed

during computation.

#### **Details**

Note that arguments after . . . must be matched exactly.

For convergence, *both* relative and absolute changes must be smaller than rel.tol and abs.tol, respectively.

rel.tol cannot be less than max(50\*.Machine\$double.eps,0.5e-28) if abs.tol <= 0.

#### Value

A list of class "integrateR" (as from standard R's integrate()) with a print method and components

value the final estimate of the integral.

abs.error estimate of the modulus of the absolute error.
subdivisions for Romberg, the number of function evaluations.
message "OK" or a character string giving the error message.

call the matched call.

#### Note

f must accept a vector of inputs and produce a vector of function evaluations at those points. The Vectorize function may be helpful to convert f to this form.

If you want to use higher accuracy, you *must* set lower or upper to "mpfr" numbers (and typically lower the relative tolerance, rel.tol), see also the examples.

Note that the default tolerances (rel.tol, abs.tol) are not very accurate, but the same as for integrate, which however often returns considerably more accurate results than requested. This is typically *not* the case for integrateR().

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#### Note

We use practically the same print S3 method as print.integrate, provided by R, with a difference when the message component is not "Ok".

#### Author(s)

Martin Maechler

#### References

Bauer, F.L. (1961) Algorithm 60 – Romberg Integration, Communications of the ACM 4(6), p.255.

#### See Also

R's standard, integrate, is much more adaptive, also allowing infinite integration boundaries, and typically considerably faster for a given accuracy.

```
## See more from ?integrate
## this is in the region where integrate() can get problems:
integrateR(dnorm,0,2000)
integrateR(dnorm,0,2000, rel.tol=1e-15)
(Id <- integrateR(dnorm,0,2000, rel.tol=1e-15, verbose=TRUE))
Id$value == 0.5 # exactly
## Demonstrating that 'subdivisions' is correct:
Exp <- function(x) { .N <<- .N+ length(x); exp(x) }
.N \leftarrow 0; str(integrateR(Exp, 0,1, rel.tol=1e-10), digits=15); .N
### Using high-precision functions -----
## Polynomials are very nice:
integrateR(function(x) (x-2)^4 - 3*(x-3)^2, 0, 5, verbose=TRUE)
# n= 1, 2^n=
              2 | I = 46.04, abs.err =
                                                             98.9583
                   4 | I =
# n= 2, 2<sup>n</sup>=
                                        20, abs.err =
                                                             26.0417
# n= 3, 2^n=
                   8 | I =
                                          20, abs.err = 7.10543e-15
## 20 with absolute error < 7.1e-15
## Now, using higher accuracy:
I <- integrateR(function(x) (x-2)^4 - 3*(x-3)^2, 0, mpfr(5,128),
                rel.tol = 1e-20, verbose=TRUE)
I ; I$value ## all fine
## with floats:
integrateR(exp,
                           , 1, rel.tol=1e-15, verbose=TRUE)
## with "mpfr":
(I <- integrateR(exp, mpfr(0,200), 1, rel.tol=1e-25, verbose=TRUE))
(I.true <- exp(mpfr(1, 200)) - 1)
## true absolute error:
stopifnot(print(as.numeric(I.true - I$value)) < 4e-25)</pre>
```

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```
## Want absolute tolerance check only (=> set 'rel.tol' very high, e.g. 1):
(Ia <- integrateR(exp, mpfr(0,200), 1, abs.tol = 1e-6, rel.tol=1, verbose=TRUE))
## Set 'ord' (but no '*.tol') --> Using 'ord'; no convergence checking
(I <- integrateR(exp, mpfr(0,200), 1, ord = 13, verbose=TRUE))</pre>
```

is.whole

Whole ("Integer") Numbers

# **Description**

Check which elements of x[] are integer valued aka "whole" numbers, including MPFR numbers (class mpfr).

## Usage

```
## S3 method for class 'mpfr'
is.whole(x)
```

## **Arguments**

Х

any R vector, here of class mpfr.

#### Value

logical vector of the same length as x, indicating where  $x[\,.\,]$  is integer valued.

#### Author(s)

Martin Maechler

# See Also

```
is.integer(x) (base package) checks for the internal mode or class, not if x[i] are integer valued. The is.whole() methods in package gmp.
```

```
is.integer(3) # FALSE, it's internally a double
is.whole(3) # TRUE
x <- c(as(2,"mpfr") ^ 100, 3, 3.2, 1000000, 2^40)
is.whole(x) # one FALSE, only</pre>
```

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Mnumber-class Class "Mnumber" and "mNum arrays from them

Class "Mnumber" and "mNumber" of "mpfr" and regular numbers and

#### **Description**

Classes "Mnumber" "mNumber" are class unions of "mpfr" and regular numbers and arrays from them

Its purpose is for method dispatch, notably defining a cbind(...) method where ... contains objects of one of the member classes of "Mnumber".

Classes "mNumber" is considerably smaller is it does *not* contain "matrix" and "array" since these also extend "character" which is not really desirable for generalized numbers. It extends the simple "numericVector" class by mpfr\* classes.

#### Methods

```
%*% signature(x = "mpfrMatrix",y = "Mnumber"): ...
crossprod signature(x = "mpfr",y = "Mnumber"): ...
tcrossprod signature(x = "Mnumber",y = "mpfr"): ...
etc. These are documented with the classes mpfr and or mpfrMatrix.
```

#### See Also

the array\_or\_vector sub class; cbind-methods.

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mpfr

Create "mpfr" Numbers (Objects)

# **Description**

Create multiple (i.e. typically *high*) precision numbers, to be used in arithmetic and mathematical computations with R.

# Usage

# **Arguments**

X	a numeric, mpfr, bigz, bigq, or character vector or array.
precBits, prec	a number, the maximal precision to be used, in <i>bits</i> ; i.e. 53 corresponds to double precision. Must be at least 2. If missing, getPrec(x) determines a default precision.
base	(only when x is character) the base with respect to which x[i] represent numbers; base $b$ must fulfill $2 \le b \le 62$ .
rnd.mode	a 1-letter string specifying how $rounding$ should happen at C-level conversion to MPFR, see details.
scientific	(used only when x is the result of formatBin(), i.e., of class "Bcharacter":) logical indicating that the binary representation of x is in scientific notation. When TRUE, mpfr() will substitute 0 for _; when NA, mpfr() will guess, and use TRUE when finding a "p" in x; see also formatBin.
name	a string specifying the mpfrlib - internal constant computation. "gamma" is Euler's gamma $(\gamma),$ and "catalan" Catalan's constant.
	potentially further arguments passed to and from methods.

# **Details**

```
The "mpfr" method of mpfr() is a simple wrapper around roundMpfr().

MPFR supports the following rounding modes,

GMP_RNDN: round to nearest (roundTiesToEven in IEEE 754-2008).

GMP_RNDZ: round toward zero (roundTowardZero in IEEE 754-2008).

GMP_RNDU: round toward plus infinity ("Up", roundTowardPositive in IEEE 754-2008).
```

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**GMP\_RNDD:** round toward minus infinity ("Down", roundTowardNegative in IEEE 754-2008). **GMP\_RNDA:** round **a**way from zero (new since MPFR 3.0.0).

The 'round to nearest' ("N") mode, the default here, works as in the IEEE 754 standard: in case the number to be rounded lies exactly in the middle of two representable numbers, it is rounded to the one with the least significant bit set to zero. For example, the number 5/2, which is represented by (10.1) in binary, is rounded to (10.0)=2 with a precision of two bits, and not to (11.0)=3. This rule avoids the "drift" phenomenon mentioned by Knuth in volume 2 of The Art of Computer Programming (Section 4.2.2).

When x is character, mpfr() will detect the precision of the input object.

#### Value

an object of (S4) class mpfr, or for mpfr(x) when x is an array, mpfrMatrix, or mpfrArray which the user should just as a normal numeric vector or array.

## Author(s)

Martin Maechler

#### References

The MPFR team. (201x). GNU MPFR – The Multiple Precision Floating-Point Reliable Library; see http://www.mpfr.org/mpfr-current/#doc or directly http://www.mpfr.org/mpfr-current/mpfr.pdf.

## See Also

The class documentation mpfr contains more details. Use asNumeric to transform back to double precision ("numeric").

```
mpfr(pi, 120) ## the double-precision pi "translated" to 120-bit precision
pi. <- Const("pi", prec = 260) # pi "computed" to correct 260-bit precision
pi. # nicely prints 80 digits [260 * log10(2) ~= 78.3 ~ 80]

Const("gamma", 128L) # 0.5772...
Const("catalan", 128L) # 0.9159...

x <- mpfr(0:7, 100)/7 # a more precise version of k/7, k=0,..,7

x
1 / x

## character input :
mpfr("2.718281828459045235360287471352662497757") - exp(mpfr(1, 150))
## ~= -4 * 10^-40
## Also works for NA, NaN, ...:
cx <- c("1234567890123456", 345, "NA", "NaN", "Inf", "-Inf")
mpfr(cx)</pre>
```

```
## with some 'base' choices :
print(mpfr("111.1111", base=2)) * 2^4
mpfr("af21.01020300a0b0c", base=16)
## 68 bit prec. 44833.00393694653820642
mpfr("ugi0", base = 32) == 10^6 ## TRUE
## --- Large integers from package 'gmp':
Z \leftarrow as.bigz(7)^{(1:200)}
head(Z, 40)
## mfpr(Z) by default chooses the correct *maximal* default precision:
mZ. \leftarrow mpfr(Z)
## more efficiently chooses precision individually
m.Z <- mpfr(Z, precBits = frexpZ(Z)$exp)</pre>
## the precBits chosen are large enough to keep full precision:
stopifnot(identical(cZ <- as.character(Z),</pre>
                    as(mZ.,"character")),
          identical(cZ, as(m.Z, "character")))
## compare mpfr-arithmetic with exact rational one:
stopifnot(all.equal(mpfr(as.bigq(355,113), 99),
                    mpfr(355, 99) / 113, tol = 2^-98)
## look at different "rounding modes":
sapply(c("N", "D","U","Z","A"), function(RND)
       mpfr(c(-1,1)/5, 20, rnd.mode = RND), simplify=FALSE)
symnum(sapply(c("N", "D","U","Z","A"),
              function(RND) mpfr(0.2, prec = 5:15, rnd.mode = RND) < 0.2)
```

mpfr-class

Class "mpfr" of Multiple Precision Floating Point Numbers

## **Description**

"mpfr" is the class of Multiple Precision Floatingpoint numbers with Reliable arithmetic.

sFor the high-level user, "mpfr" objects should behave as standard R's numeric vectors. They would just print differently and use the prespecified (typically high) precision instead of the double precision of 'traditional' R numbers (with class(.) == "numeric" and typeof(.) == "double").

hypot(x,y) computes the hypothenuse length z in a rectangular triangle with "leg" side lengths x and y, i.e.,

$$z = hypot(x, y) = \sqrt{x^2 + y^2},$$

in a numerically stable way.

# Usage

```
hypot(x,y, rnd.mode = c("N","D","U","Z","A"))
```

# Arguments

```
x,y an object of class mpfr.

rnd.mode a 1-letter string specifying how rounding should happen at C-level conversion to MPFR, see mpfr.
```

# **Objects from the Class**

```
Objects are typically created by mpfr(<number>, precBits).
```

summary(<mpfr>) returns an object of class "summaryMpfr" which contains "mpfr" but has its own print method.

#### Slots

Internally, "mpfr" objects just contain standard Rlists where each list element is of class "mpfr1", representing *one* MPFR number, in a structure with four slots, very much parallelizing the C struc in the mpfr C library to which the **Rmpfr** package interfaces.

```
An object of class "mpfr1" has slots
```

abs signature(x = "mpfr"): ...

```
prec: "integer" specifying the maxmimal precision in bits.
exp: "integer" specifying the base-2 exponent of the number.
sign: "integer", typically -1 or 1, specifying the sign (i.e. sign(.)) of the number.
d: an "integer" vector (of 32-bit "limbs") which corresponds to the full mantissa of the number.
```

#### Methods

```
atan2 signature(y = "mpfr", x = "ANY"), and
atan2 signature(x = "ANY", y = "mpfr"): compute the arc-tangent of two arguments: atan2(y, x)
     returns the angle between the x-axis and the vector from the origin to (x, y), i.e., for positive
     arguments atan2(y,x) == atan(y/x).
lbeta signature(a = "ANY", b = "mpfrArray"), is \log(|B(a,b)|) where B(a,b) is the Beta func-
     tion, beta(a,b).
beta signature(a = "mpfr", b = "ANY"),
beta signature(a = "mpfr", b = "mpfr"), ..., etc: Compute the beta function B(a, b), using high
     precision, building on internal gamma or lgamma. See the help for R's base function beta for
     more. Currently, there, a, b \ge 0 is required. Here, we provide (non-NaN) for all numeric a, b.
     When either a, b, or a + b is a negative integer, \Gamma(.) has a pole there and is undefined (NaN).
     However the Beta function can be defined there as "limit", in some cases. Following other soft-
     ware such as SAGE, Maple or Mathematica, we provide finite values in these cases. However,
     note that these are not proper limits (two-dimensional in (a, b)), but useful for some applica-
     tions. E.g., B(a, b) is defined as zero when a + b is a negative integer, but neither a nor b is.
     Further, if a > b > 0 are integers, B(-a, b) = B(b, -a) can be seen as (-1)^b * B(a-b+1, b).
```

dim<- signature(x = "mpfr"): Setting a dimension dim on an "mpfr" object makes it into an object of class "mpfrArray" or (more specifically) "mpfrMatrix" for a length-2 dimension, see their help page; note that t(x) (below) is a special case of this.</p>

```
Ops signature(e1 = "mpfr",e2 = "ANY"): ...
Ops signature(e1 = "ANY",e2 = "mpfr"): ...
Arith signature(e1 = "mpfr",e2 = "missing"): ...
Arith signature(e1 = "mpfr",e2 = "mpfr"): ...
Arith signature(e1 = "mpfr",e2 = "integer"): ...
Arith signature(e1 = "mpfr",e2 = "numeric"): ...
Arith signature(e1 = "integer",e2 = "mpfr"): ...
Arith signature(e1 = "numeric",e2 = "mpfr"): ...
Compare signature(e1 = "mpfr", e2 = "mpfr"): ...
Compare signature(e1 = "mpfr", e2 = "integer"): ...
Compare signature(e1 = "mpfr", e2 = "numeric"): ...
Compare signature(e1 = "integer", e2 = "mpfr"): ...
Compare signature(e1 = "numeric",e2 = "mpfr"): ...
Logic signature(e1 = "mpfr",e2 = "mpfr"): ...
Summary signature(x = "mpfr"): The S4 Summary group functions, max, min, range, prod,
     sum, any, and all are all defined for MPFR numbers. mean(x,trim) for non-0 trim works
    analogously to mean.default.
median signature(x = "mpfr"): works via
quantile signature(x = "mpfr"): a simple wrapper of the quantile.default method from stats.
summary signature(object = "mpfr"): modeled after summary.default, ensuring to provide
     the full "mpfr" range of numbers.
Math signature(x = "mpfr"): All the S4 Math group functions are defined, using multiple preci-
     sion (MPFR) arithmetic, from getGroupMembers("Math"), these are (in alphabetical order):
     abs, sign, sqrt, ceiling, floor, trunc, cummax, cummin, cumprod, cumsum, exp, expm1,
     log, log10, log2, log1p, cos, cosh, sin, sinh, tan, tanh, acos, acosh, asin, asinh, atan,
     atanh, gamma, lgamma, digamma, and trigamma.
     Currently, trigamma is not provided by the MPFR library and hence not yet implemented.
    Further, the cum*() methods are not yet implemented.
factorial signature(x = "mpfr"): this will round the result when x is integer valued. Note how-
     ever that factorialMpfr(n) for integer n is slightly more efficient, using the MPFR function
     'mpfr_fac_ui'.
Math2 signature(x = "mpfr"): round(x, digits) and signif(x, digits) methods. Note that
     these do not change the formal precision ('prec' slot), and you may often want to apply
     roundMpfr() in addition or preference.
as.numeric signature(x = "mpfr"): ...
as.vector signature(x = "mpfrArray"): as for standard arrays, this "drops" the dim (and dimnames),
     i.e., transforms x into an 'MPFR' number vector, i.e., class mpfr.
[[ signature(x = "mpfr", i = "ANY"), and
[ signature(x = "mpfr", i = "ANY", j = "missing", drop = "missing"): subsetting aka "index-
    ing" happens as for numeric vectors.
```

format signature(x = "mpfr"), further arguments digits = NULL, scientific = NA, etc: returns

```
character vector of same length as x; when digits is NULL, with enough digits to recreate x
     accurately. For details, see formatMpfr.
is.finite signature(x = "mpfr"): ...
is.infinite signature(x = "mpfr"): ...
is.na signature(x = "mpfr"): ...
is.nan signature(x = "mpfr"): ...
log signature(x = "mpfr"): ...
show signature(object = "mpfr"): ...
sign signature(x = "mpfr"): ...
Re, Im signature(z = "mpfr"): simply return z or 0 (as "mpfr" numbers of correct precision),
     as mpfr numbers are 'real' numbers.
Arg, Mod, Conj signature(z = "mpfr"): these are trivial for our 'real' mpfr numbers, but de-
     fined to work correctly when used in R code that also allows complex number input.
all.equal signature(target = "mpfr", current = "mpfr"),
all.equal signature(target = "mpfr", current = "ANY"), and
all.equal signature(target = "ANY", current = "mpfr"): methods for numerical (approximate)
     equality, all.equal of multiple precision numbers. Note that the default tolerance (argu-
     ment) is taken to correspond to the (smaller of the two) precisions when both main arguments
    are of class "mpfr", and hence can be considerably less than double precision machine epsilon
     .Machine$double.eps.
coerce signature(from = "numeric", to = "mpfr"): as(., "mpfr") coercion methods are avail-
     able for character strings, numeric, integer, logical, and even raw. Note however, that
     mpfr(.,precBits,base) is more flexible.
coerce signature(from = "mpfr", to = "bigz"): coerces to biginteger, see bigz in package gmp.
coerce signature(from = "mpfr", to = "numeric"): ...
coerce signature(from = "mpfr", to = "character"): ...
unique signature(x = "mpfr"), and corresponding S3 method (such that unique(<mpfr>) works
     inside base functions), see unique.
    Note that duplicated() works for "mpfr" objects without the need for a specific method.
t signature(x = "mpfr"): makes x into an n \times 1 mpfrMatrix.
which.min signature(x = "mpfr"): gives the index of the first minimum, see which.min.
which.max signature(x = "mpfr"): gives the index of the first maximum, see which.max.
```

## Note

Many more methods ("functions") automagically work for "mpfr" number vectors (and matrices, see the mpfrMatrix class doc), notably sort, order, quantile, rank.

## Author(s)

Martin Maechler

#### See Also

The "mpfrMatrix" class, which extends the "mpfr" one.

roundMpfr to *change* precision of an "mpfr" object which is typically desirable *instead* of or in addition to signif() or round(); is.whole() etc.

Special mathematical functions such as some Bessel ones, e.g., jn; further, zeta(.) (=  $\zeta(.)$ ), Ei() etc. Bernoulli numbers and the Pochhammer function pochMpfr.

```
## 30 digit precision
str(x \leftarrow mpfr(c(2:3, pi), prec = 30 * log2(10)))
x[1] / x[2] # 0.66666... ~ 30 digits
## indexing - as with numeric vectors
stopifnot(identical(x[2], x[[2]]),
 ## indexing "outside" gives NA (well: "mpfr-NaN" for now):
 is.na(x[5]),
 ## whereas "[[" cannot index outside:
 is(try(x[[5]]), "try-error"),
 ## and only select *one* element:
 is(try(x[[2:3]]), "try-error"))
## factorial() & lfactorial would work automagically via [l]gamma(),
## but factorial() additionally has an "mpfr" method which rounds
f200 <- factorial(mpfr(200, prec = 1500)) # need high prec.!
as.numeric(log2(f200))# 1245.38 -- need precBits >\sim 1246 for full precision
##--> see factorialMpfr() for more such computations.
##--- "Underflow" **much** later -- exponents have 30(+1) bits themselves:
mpfr.min.exp2 <- - (2^30 + 1)
two <- mpfr(2, 55)
stopifnot(two ^ mpfr.min.exp2 == 0)
## whereas
two ^{\circ} (mpfr.min.exp2 * (1 - 1e-15))
## 2.38256490488795107e-323228497 ["typically"]
##--- "Assert" that {sort}, {order}, {quantile}, {rank}, all work :
p <- mpfr(rpois(32, lambda=500), precBits=128)^10</pre>
np <- as.numeric(log(p))</pre>
(sp <- summary(p))# using the print.summaryMpfr() method</pre>
stopifnot(all(diff(sort(p)) >= 0),
   identical(order(p), order(np)),
   identical(rank (p), rank (np)),
  all.equal(sapply(1:9, function(Typ) quantile(np, type=Typ, names=FALSE)),
      sapply(lapply(1:9, function(Typ) quantile( p, type=Typ, names=FALSE)),
     function(x) as.numeric(log(x))),
```

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```
tol = 1e-3),# quantiles: interpolated in orig. <--> log scale
 TRUE)
m0 <- mpfr(numeric(), 99)</pre>
xy \leftarrow expand.grid(x = -2:2, y = -2:2) ; x \leftarrow xy[,"x"] ; y \leftarrow xy[,"y"]
a2. \leftarrow atan2(y,x)
stopifnot(identical(which.min(m0), integer(0)),
 identical(which.max(m0), integer(0)),
          all.equal(a2., atan2(as(y,"mpfr"), x)),
 max(m0) == mpfr(-Inf, 53), # (53 is not a feature, but ok)
 min(m0) == mpfr(+Inf, 53),
 sum(m0) == 0, prod(m0) == 1)
## unique(), now even base::factor() "works" on <mpfr> :
set.seed(17)
p <- rlnorm(20) * mpfr(10, 100)^-999
pp <- sample(p, 50, replace=TRUE)</pre>
str(unique(pp)) # length 18 .. (from originally 20)
## Class 'mpfr' [package "Rmpfr"] of length 18 and precision 100
## 5.56520587824e-999 4.41636588227e-1000 ...
facp <- factor(pp)</pre>
str(facp) # the factor *levels* are a bit verbose :
# Factor w/ 18 levels "new(\"mpfr1\", .....)" ...
# At least *some* factor methods work :
stopifnot(exprs = {
 is.factor(facp)
 identical(unname(table(facp)),
            unname(table(asNumeric(pp * mpfr(10,100)^1000))))
})
## ((unfortunately, the expressions are wrong; should integer "L"))
## More useful: levels with which to *invert* factor() :
## -- this is not quite ok:
## simplified from 'utils' :
deparse1 <- function(x, ...) paste(deparse(x, 500L, ...), collapse = " ")
if(FALSE) {
str(pp.levs <- vapply(unclass(sort(unique(pp))), deparse1, ""))</pre>
facp2 <- factor(pp, levels = pp.levs)</pre>
```

mpfr-distr-etc

Distribution Functions etc (MPFR)

# Description

For some R standard (probability) density, distribution or quantile functions, we provide MPFR versions.

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## Usage

```
dpois (x, lambda, log = FALSE)
dbinom(x, size, prob, log = FALSE)
dnorm (x, mean = 0, sd = 1, log = FALSE)
dgamma(x, shape, rate = 1, scale = 1/rate, log = FALSE)
pnorm(q, mean = 0, sd = 1, lower.tail = TRUE, log.p = FALSE)
```

## **Arguments**

## **Details**

```
pnorm() is based on erf() and erfc() which have direct MPFR counter parts and are both reparametrizations of pnorm, erf(x) = 2*pnorm(sqrt(2)*x) and erfc(x) = 2*pnorm(sqrt(2)*x, lower=FALSE).
```

## Value

A vector of the same length as the longest of x,q,..., of class mpfr with the high accuracy results of the corresponding standard R function.

# See Also

```
pnorm, dbinom, dgamma, dpois in standard package stats.

pbetaI(x,a,b) is a mpfr version of pbeta only for integer a and b.
```

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mpfr-special-functions

Special Mathematical Functions (MPFR)

# **Description**

Special Mathematical Functions, supported by the MPFR Library.

## Usage

zeta(x)

Ei(x)

Li2(x)

erf(x)

erfc(x)

## **Arguments**

Х

a numeric or mpfr vector.

## **Details**

zeta(x) computes Riemann's Zeta function  $\zeta(x)$  important in analytical number theory and related fields. The traditional definition is

$$\zeta(x) = \sum_{n=1}^{\infty} \frac{1}{n^x}.$$

Ei(x) computes the exponential integral,

$$\int_{-\infty}^{x} \frac{e^t}{t} dt.$$

Li2(x) computes the dilogarithm,

$$\int_0^x \frac{-\log(1-t)}{t} dt.$$

erf(x) and erfc(x) are the error, respectively **c**omplementary error function which are both reparametrizations of pnorm, erf(x) = 2\*pnorm(sqrt(2)\*x) and erfc(x) = 2\*pnorm(sqrt(2)\*x, lower=FALSE), and hence **Rmpfr** provides its own version of pnorm.

## Value

A vector of the same length as x, of class mpfr.

## See Also

pnorm in standard package **stats**; the class description mpfr mentioning the generic arithmetic and mathematical functions (sin, log, ..., etc) for which "mpfr" methods are available.

Note the (integer order, non modified) Bessel functions  $j_0()$ ,  $y_n()$ , etc, named j0, yn etc, and Airy function Ai() in Bessel\_mpfr.

# **Examples**

```
curve(Ei, 0, 5, n=2001)

## As we now require (mpfrVersion() >= "2.4.0"):
curve(Li2, 0, 5, n=2001)
curve(Li2, -2, 13, n=2000); abline(h=0,v=0, lty=3)
curve(Li2, -200,400, n=2000); abline(h=0,v=0, lty=3)

curve(erf, -3,3, col = "red", ylim = c(-1,2))
curve(erfc, add = TRUE, col = "blue")
abline(h=0, v=0, lty=3)
legend(-3,1, c("erf(x)", "erfc(x)"), col = c("red", "blue"), lty=1)
```

mpfr-utils

Rmpfr – Utilities for Precision Setting, Printing, etc

## **Description**

This page documents utilities from package **Rmpfr** which are typically not called by the user, but may come handy in some situations.

Notably, the (base-2) maximal (and minimal) precision and the "erange", the range of possible (base-2) exponents of mpfr-numbers can be queried and partly extended.

# Usage

```
toNum(from, rnd.mode = c('N','D','U','Z','A'))
mpfr2array(x, dim, dimnames = NULL, check = FALSE)

.mpfr2list(x, names = FALSE)

mpfrXport(x, names = FALSE)
mpfrImport(mxp)

.mpfr_formatinfo(x)
.mpfr2exp(x)

.mpfr_erange(kind = c("Emin", "Emax"), names = TRUE)
.mpfr_erange_set(kind = c("Emin", "Emax"), value)
.mpfr_erange_kinds
.mpfr_erange_is_int()
.mpfr_maxPrec()
.mpfr_minPrec()
```

## **Arguments**

x, from	typically, an R object of class "mpfr", or "mpfrArray", respectively. For getPrec(), any number-like R object, or NULL.
base	(only when x is character) the base with respect to which x[i] represent numbers; base $b$ must fulfill $2 \le b \le 62$ .
doNumeric	logical indicating integer or double typed x should be accepted and a default precision be returned. Should typically be kept at default TRUE.
is.mpfr	logical indicating if class(x) is already known to be "mpfr"; typically should be kept at default, NA.
bigq.	for getPrec(), the precision to use for a big rational (class "bigq"); if not specified gives warning when used.
prec	a positive integer, or missing.
drop0trailing	logical indicating if trailing "0"s should be omitted.
right	logical indicating print()ing should right justify the strings; see print.default() to which it is passed.
digits,	further arguments to print methods.
max.digits	a number (possibly Inf) to limit the number of (mantissa) digits to be printed, simply passed to formatMpfr(). The default is finite to protect from printing very long strings which is often undesirable, notably in interactive use.
exponent.plus	logical, simply passed to formatMpfr(). Was FALSE hardwired in Rmpfr versions before 0.8-0, and hence is allowed to be tweaked by an options() setting.
rnd.mode	a 1-letter string specifying how <i>rounding</i> should happen at C-level conversion to MPFR, see details of mpfr.
dim, dimnames	for "mpfrArray" construction.

check	logical indicating if the mpfrArray construction should happen with internal safety check. Previously, the implicit default used to be true.
names	(for .mpfr2list()) logical or character vector, indicating if the list returned should have names. If character, it specifies the names; if true, the names are set to $format(x)$ .
mxp	an "mpfrXport" object, as resulting from mpfrXport().
kind	a character string or vector, specifying the kind of "erange" value; must be an element of .mpfr_erange_kinds, i.e., one of "Emin", "Emax", "min.emin", "max.emin", "min.emax", "max.emax".
value	<pre>numeric, for .mpfr_erange_set() one number per kind. Must be in range specified by the *."emin" and *."emax" erange values.</pre>

#### **Details**

The print method is currently built on the format method for class mpfr. This, currently does *not* format columns jointly which leads to suboptimally looking output. There are plans to change this.

Note that formatMpfr() which is called by print() (or show() or R's implicit printing) uses max.digits = Inf, differing from our print()'s default on purpose. If you do want to see the full accuracy even in cases it is large, use options(Rmpfr.print.max.digits = Inf) or (.. = 1e7), say.

The .mpfr\_erange\* functions (and variable) allow to query and set the allowed range of values for the base-2 *exponents* of "mpfr" numbers. See the examples below and GNU MPFR library documentation on the C functions mpfr\_get\_emin(), mpfr\_set\_emin(.), mpfr\_get\_emin\_min(), and mpfr\_get\_emin\_max(), (and those four with '\_emin' replaced by '\_emax' above).

#### Value

getPrec(x) returns a integer vector of length one or the same length as x when that is positive, whereas getPrec(NULL) returns mpfr\_default\_prec(), see below.

If you need to *change* the precision of x, i.e., need something like "setPrec", use roundMpfr().

.getPrec(x) is a simplified version of getPrec() which only works for "mpfr" objects x.

getD(x) is intended to be a fast version of x@.Data, and should not be used outside of lower level functions.

mpfr\_default\_prec() returns the current MPFR default precision, an integer. This is currently not made use of much in package **Rmpfr**, where functions have their own default precision where needed, and otherwise we'd rather not be dependent of such a *global* setting.

mpfr\_default\_prec(prec) sets the current MPFR default precision and returns the previous one; see above.

.mpfr\_maxPrec() and (less interestingly) .mpfr\_minPrec() give the maximal and minimal base-2 precision allowed in the current version of the MPFR library linked to by R package **Rmpfr**. The maximal precision is typically  $2^{63}$ , i.e.,

```
all.equal(.mpfr_maxPrec(), 2^63)
```

is typically true.

toNum(m) returns a numeric array or matrix, when m is of class "mpfrArray" or "mpfrMatrix", respectively. It should be equivalent to as(m, "array") or ... "matrix". Note that the slightly more general asNumeric() is preferred now.

mpfr2array() a slightly more flexible alternative to dim(.) <-dd.

.mpfr2exp(x) returns the base-2 (integer valued) exponents of x, i.e., it is the R interface to MPFR C's mpfr\_get\_exp(). The result is integer iff .mpfr\_erange\_is\_int() is true, otherwise double. Note that the MPFR (4.0.1) manual says about mpfr\_get\_exp(): *The behavior for NaN, infinity or zero is undefined.* 

.mpfr\_erange\_is\_int() returns TRUE iff the .mpfr\_erange(c("Emin", "Emax")) range lies inside the range of R's integer limits, i.e., has absolute values not larger than .Machine\$integer.max  $(=2^{31}-1)$ .

 $.mpfr\_formatinfo(x)$  returns conceptually a subset of .mpfr2str()'s result, a list with three components

## Note

mpfrXport() and mpfrImport() are **experimental** and used to explore reported platform incompatibilities of save()d and load()ed "mpfr" objects between Windows and non-Windows platforms.

In other words, the format of the result of mpfrXport() and hence the mxp argument to mpfrImport() are considered internal, not part of the API and subject to change.

## See Also

Start using mpfr(..), and compute with these numbers.

mpfrArray(x) is for numeric ("non-mpfr") x, whereas mpfr2array(x) is for "mpfr" classed x, only.

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```
sapply(list(-x,x), function(.) toNum(., RM)))
##
                           U
                                       Z
## -Inf
                 -Inf -1.797693e+308 -1.797693e+308 -Inf
## Inf 1.797693e+308
                                Inf 1.797693e+308 Inf
## Printing of "MPFR" matrices is less nice than R's usual matrix printing:
m \leftarrow outer(c(1, 3.14, -1024.5678), c(1, 1e-3, 10,100))
m[3,3] \leftarrow round(m[3,3])
mpfr(m, 50)
B6 <- mpfr2array(Bernoulli(1:6, 60), c(2,3),
                 dimnames = list(LETTERS[1:2], letters[1:3]))
## Ranges of (base 2) exponents of MPFR numbers:
.mpfr_erange() # the currently active range of possible base 2 exponents:
## A factory fresh setting fulfills
.mpfr_erange(c("Emin", "Emax")) == c(-1,1) * (2^30 - 1)
## There are more 'kind's, the latter 4 showing how you could change the first two :
.mpfr_erange_kinds
.mpfr_erange(.mpfr_erange_kinds)
eLimits <- .mpfr_erange(c("min.emin", "max.emin", "min.emax", "max.emax"))</pre>
## Typically true in "current" MPFR versions:
eLimits == c(-1,1, -1,1) * (2^62 - 1)
## Looking at internal representation [for power users only!]:
i8 <- mpfr(-2:5, 32)
x4 \leftarrow mpfr(c(NA, NaN, -Inf, Inf), 32)
## The output of the following depends on the GMP "numb" size
## (32 bit vs. 64 bit), and may be even more platform specifics:
str( .mpfr2list(i8) )
str(.mpfr2list(x4, names = TRUE))
str(xp4 <- mpfrXport(x4, names = TRUE))</pre>
stopifnot(identical(x4, mpfrImport(mpfrXport(x4))),
          identical(i8, mpfrImport(mpfrXport(i8))))
if(FALSE) ## FIXME: not yet working:
  stopifnot(identical(B6, mpfrImport(mpfrXport(B6))))
```

mpfr.utils

MPFR Number Utilities

## **Description**

mpfrVersion() returns the version of the MPFR library which **Rmpfr** is currently linked to.

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c(x,y,...) can be used to combine MPFR numbers in the same way as regular numbers IFF the first argument x is of class mpfr.

mpfrIs0(.) uses the MPFR library in the documented way to check if (a vector of) MPFR numbers are zero. It was called mpfr.is.0 which is strongly deprecated now.

.mpfr.is.whole(x) uses the MPFR library in the documented way to check if (a vector of) MPFR
numbers is integer valued. This is equivalent to x == round(x), but not at all to is.integer(as(x, "numeric")).
You should typically rather use (the "mpfr" method of the generic function) is.whole(x) instead.
The former name mpfr.is.integer is deprecated now.

## Usage

```
mpfrVersion()
mpfrIs0(x)

## S3 method for class 'mpfr'
c(...)
## S3 method for class 'mpfr'
diff(x, lag = 1L, differences = 1L, ...)
```

## **Arguments**

```
    an object of class mpfr.
    for diff, further mpfr class objects or simple numbers (numeric vectors) which are coerced to mpfr with default precision of 128 bits.
```

for diff(): exact same meaning as in diff()'s default method, diff. default.

## Value

mpfrIs0 returns a logical vector of length length(x) with values TRUE iff the corresponding x[i] is an MPFR representation of zero (0). Similarly, .mpfr.is.whole and is.whole return a logical vector of length length(x). mpfrVersion returns an object of S3 class "numeric\_version", so it can be used in comparisons.

The other functions return MPFR number (vectors), i.e., extending class mpfr.

#### See Also

str.mpfr for the str method. erf for special mathematical functions on MPFR.

The class description mpfr page mentions many generic arithmetic and mathematical functions for which "mpfr" methods are available.

```
mpfrVersion()

(x <- c(Const("pi", 64), mpfr(-2:2, 64)))
mpfrIs0(x)  # one of them is
x[mpfrIs0(x)] # but it may not have been obvious..</pre>
```

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mpfrArray

Construct "mpfrArray" almost as by 'array()'

# Description

Utility to construct an R object of class mpfrArray, very analogously to the numeric array function.

# Usage

# Arguments

X	numeric(like) vector, typically of length prod(dim) or shorter in which case it is recycled.
precBits	a number, the maximal precision to be used, in <i>bits</i> ; i.e., 53 corresponds to double precision. Must be at least 2.
dim	the dimension of the array to be created, that is a vector of length one or more giving the maximal indices in each dimension.
dimnames	either NULL or the names for the dimensions. This is a list with one component for each dimension, either NULL or a character vector of the length given by dim for that dimension.
rnd.mode	a 1-letter string specifying how <i>rounding</i> should happen at C-level conversion to MPFR, see details of mpfr.

# Value

```
an object of class "mpfrArray", specifically "mpfrMatrix" when length(dim) == 2.
```

# See Also

```
mpfr, array; asNumeric() as "inverse" of mpfrArray(), to get back a numeric array.
mpfr2array(x) is for "mpfr" classed x, only, whereas mpfrArray(x) is for numeric ("non-mpfr") x.
```

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# **Examples**

```
## preallocating is possible here too
ma <- mpfrArray(NA, prec = 80, dim = 2:4)
validObject(A2 <- mpfrArray(1:24, prec = 64, dim = 2:4))</pre>
## recycles, gives an "mpfrMatrix" and dimnames :
mat <- mpfrArray(1:5, 64, dim = c(5,3), dimnames=list(NULL, letters[1:3]))</pre>
asNumeric(mat)
stopifnot(identical(asNumeric(mat),
                    matrix(1:5 +0, 5,3, dimnames=dimnames(mat))))
## Testing the apply() method :
apply(mat, 2, range)
apply(A2, 1:2, range)
apply(A2, 2:3, max)
(fA2 <- apply(A2, 2, fivenum))
a2 <- as(A2, "array")
stopifnot(as(apply(A2, 2, range), "matrix") ==
             apply(a2, 2, range)
        , all.equal(fA2, apply(a2, 2, fivenum))
        , all.equal(apply(A2, 2, quantile),
                     apply(a2, 2, quantile))
        , all.equal(A2, apply(A2, 2:3, identity) -> aA2, check.attributes=FALSE)
        , dim(A2) == dim(aA2)
)
```

mpfrMatrix

Classes "mpfrMatrix" and "mpfrArray"

## **Description**

The classes "mpfrMatrix" and "mpfrArray" are, analogously to the **base** matrix and array functions and classes simply "numbers" of class mpfr with an additional Dim and Dimnames slot.

## **Objects from the Class**

Objects should typically be created by mpfrArray(), but can also be created by new("mpfrMatrix",...) or new("mpfrArray",...), or also by t(x), dim(x) < -dd, or mpfr2array(x, dim=dd) where x is a an mpfr "number vector".

A (slightly more flexible) alternative to dim(x) < -dd is mpfr2array(x,dd,dimnames).

# **Slots**

```
.Data: as for the mpfr class, a "list" of mpfr1 numbers.
Dim: of class "integer", specifying the array dimension.
Dimnames: of class "list" and the same length as Dim, each list component either NULL or a character vector of length Dim[j].
```

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## **Extends**

```
Class "mpfrMatrix" extends "mpfrArray", directly.
```

Class "mpfrArray" extends class "mpfr", by class "mpfrArray", distance 2; class "list", by class "mpfrArray", distance 3; class "vector", by class "mpfrArray", distance 4.

## Methods

```
Arith signature(e1 = "mpfr", e2 = "mpfrArray"): ...
Arith signature(e1 = "numeric",e2 = "mpfrArray"): ...
Arith signature(e1 = "mpfrArray",e2 = "mpfrArray"): ...
Arith signature(e1 = "mpfrArray",e2 = "mpfr"): ...
Arith signature(e1 = "mpfrArray", e2 = "numeric"): ...
as.vector signature(x = "mpfrArray", mode = "missing"): drops the dimension 'attribute', i.e.,
     transforms x into a simple mpfr vector. This is an inverse of t(.) or dim(.) <-* on such a
     vector.
atan2 signature(y = "ANY",x = "mpfrArray"): ...
atan2 signature(y = "mpfrArray", x = "mpfrArray"): ...
atan2 signature(y = "mpfrArray", x = "ANY"): ...
[<- signature(x = "mpfrArray", i = "ANY", j = "ANY", value = "ANY"): ...</pre>
[ signature(x = "mpfrArray", i = "ANY", j = "ANY", drop = "ANY"): ...
[ signature(x = "mpfrArray", i = "ANY", j = "missing", drop = "missing"): "mpfrArray"s can
     be subset ("indexed") as regular R arrays.
\%*\% signature(x = "mpfr",y = "mpfrMatrix"): Compute the matrix/vector product xy when
     the dimensions (dim) of x and y match. If x is not a matrix, it is treated as a 1-row or 1-column
     matrix (aka "row vector" or "column vector") depending on which one makes sense, see the
     documentation of the base function %*%.
%*% signature(x = "mpfr",y = "Mnumber"): method definition for cases with one mpfr and
     any "number-like" argument are to use MPFR arithmetic as well.
%*% signature(x = "mpfrMatrix",y = "mpfrMatrix"),
%*% signature(x = "mpfrMatrix", y = "mpfr"), etc. Further method definitions with identical
     semantic.
crossprod signature(x = "mpfr",y = "missing"): Computes x'x, i.e., t(x) \% \% x, typically more
     efficiently.
crossprod signature(x = "mpfr", y = "mpfrMatrix"): Computes x'y, i.e., t(x) \% \%, typically
     more efficiently.
crossprod signature(x = "mpfrMatrix",y = "mpfrMatrix"): ...
crossprod signature(x = "mpfrMatrix", y = "mpfr"): ...
tcrossprod signature(x = "mpfr",y = "missing"): Computes xx', i.e., x \% \% t(x), typically
     more efficiently.
tcrossprod signature(x = "mpfrMatrix",y = "mpfrMatrix"): Computes xy', i.e., x %*% t(y),
     typically more efficiently.
```

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```
tcrossprod signature(x = "mpfrMatrix", y = "mpfr"): ...
tcrossprod signature(x = "mpfr",y = "mpfrMatrix"): ...
coerce signature(from = "mpfrArray", to = "array"): coerces from to a numeric array of the
    same dimension.
coerce signature(from = "mpfrArray", to = "vector"): as for standard arrays, this "drops"
    the dim (and dimnames), i.e., returns an mpfr vector.
Compare signature(e1 = "mpfr",e2 = "mpfrArray"): ...
Compare signature(e1 = "numeric", e2 = "mpfrArray"): ...
Compare signature(e1 = "mpfrArray", e2 = "mpfr"): ...
Compare signature(e1 = "mpfrArray", e2 = "numeric"): ...
dim signature(x = "mpfrArray"): ...
dimnames<- signature(x = "mpfrArray"): ...</pre>
dimnames signature(x = "mpfrArray"): ...
show signature(object = "mpfrArray"): ...
sign signature(x = "mpfrArray"): ...
norm signature(x = "mpfrMatrix", type = "character"): computes the matrix norm of x, see
    norm or the one in package Matrix.
t signature(x = "mpfrMatrix"): tranpose the mpfrMatrix.
aperm signature(a = "mpfrArray"): aperm(a, perm) is a generalization of t(.) to permute the
    dimensions of an mpfrArray; it has the same semantics as the standard aperm() method for
    simple R arrays.
```

## Author(s)

Martin Maechler

## See Also

mpfrArray, also for more examples.

```
showClass("mpfrMatrix")

validObject(mm <- new("mpfrMatrix"))
validObject(aa <- new("mpfrArray"))

v6 <- mpfr(1:6, 128)
m6 <- new("mpfrMatrix", v6, Dim = c(2L, 3L))
validObject(m6)
m6
which(m6 == 3, arr.ind = TRUE) # |--> (1, 2)
## Coercion back to "vector": Both of these work:
stopifnot(identical(as(m6, "mpfr"), v6),
  identical(as.vector(m6), v6)) # < but this is a "coincidence"</pre>
```

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```
S2 \leftarrow m6[,-3] # 2 x 2
S3 \leftarrow rbind(m6, c(1:2,10)) ; s3 \leftarrow asNumeric(S3)
det(S2)
str(determinant(S2))
det(S3)
stopifnot(all.equal(det(S2), det(asNumeric(S2)), tol=1e-15),
  all.equal(det(S3), det(s3), tol=1e-15))
## 2-column matrix indexing and replacement:
(sS <- S3[i2 <- cbind(1:2, 2:3)])
stopifnot(identical(asNumeric(sS), s3[i2]))
C3 <- S3; c3 <- s3
C3[i2] <- 10:11
c3[i2] <- 10:11
stopifnot(identical(asNumeric(C3), c3))
AA <- new("mpfrArray", as.vector(cbind(S3, -S3)), Dim=c(3L,3:2))
stopifnot(identical(AA[,,1] , S3), identical(AA[,,2] , -S3))
aa <- asNumeric(AA)</pre>
i3 <- cbind(3:1, 1:3, c(2L, 1:2))
ii3 <- Rmpfr:::.mat2ind(i3, dim(AA), dimnames(AA))</pre>
stopifnot(aa[i3] == new("mpfr", getD(AA)[ii3]))
stopifnot(identical(aa[i3], asNumeric(AA[i3])))
CA <- AA; ca <- aa
ca[i3] <- ca[i3] ^ 3
CA[i3] < - CA[i3] ^ 3
## scale():
S2. \leftarrow scale(S2)
stopifnot(all.equal(abs(as.vector(S2.)), rep(sqrt(1/mpfr(2, 128)), 4),
    tol = 1e-30)
## norm() :
norm(S2)
stopifnot(identical(norm(S2), norm(S2, "1")),
          norm(S2, "I") == 6,
          norm(S2, "M") == 4,
          abs(norm(S2, "F") - 5.477225575051661) < 1e-15)
```

mpfrMatrix-utils

Functions for mpfrMatrix Objects

# **Description**

determinant(x,..) computes the determinant of the mpfr square matrix x. May work via coercion to "numeric", i.e., compute determinant(asNumeric(x),logarithm), if asNumeric is true, by default, if the dimension is larger than three. Otherwise, use precision precBits for the "accumulator" of the result, and use the recursive mathematical definition of the determinant (with computational complexity n!, where n is the matrix dimension, i.e., **very** inefficient for all but small matrices!)

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## Usage

## **Arguments**

```
an mpfrMatrix object of square dimension.

logarithm logical indicating if the log of the absolute determinant should be returned.

asNumeric logical .. .. if rather determinant(asNumeric(x),...) should be computed.

precBits the number of binary digits for the result (and the intermediate accumulations).

... unused (potentially further arguments passed to methods).
```

## Value

```
as determinant(), an object of S3 class "det", a list with components

modulus the (logarithm of) the absolute value (abs) of the determinant of x.

sign the sign of the determinant.
```

# Author(s)

Martin Maechler

## See Also

determinant in base R, which relies on a fast LU decomposition. mpfrMatrix

```
m6 <- mpfrArray(1:6, prec=128, dim = c(2L, 3L))
m6
S2 <- m6[,-3] # 2 x 2
S3 <- rbind(m6, c(1:2,10))
det(S2)
str(determinant(S2))
det(S3)
stopifnot(all.equal(det(S2), det(asNumeric(S2)), tolerance=1e-15),
    all.equal(det(S3), det(asNumeric(S3)), tolerance=1e-15))</pre>
```

52 optimizeR

optimizeR	High Precision One-Dimensional Optimization
-----------	---

# Description

optimizeR searches the interval from lower to upper for a minimum of the function f with respect to its first argument.

# Usage

```
optimizeR(f, lower, upper, ..., tol = 1e-20,
    method = c("Brent", "GoldenRatio"),
    maximum = FALSE,
    precFactor = 2.0, precBits = -log2(tol) * precFactor,
    maxiter = 1000, trace = FALSE)
```

# **Arguments**

f	the function to be optimized. f(x) must work "in <b>Rmpfr</b> arithmetic" for optimizer() to make sense. The function is either minimized or maximized over its first argument depending on the value of maximum.
• • •	additional named or unnamed arguments to be passed to f.
lower	the lower end point of the interval to be searched.
upper	the upper end point of the interval to be searched.
tol	the desired accuracy, typically higher than double precision, i.e., tol < 2e-16.
method	character string specifying the optimization method.
maximum	logical indicating if $f()$ should be maximized or minimized (the default).
precFactor	only for default precBits construction: a factor to multiply with the number of bits directly needed for tol.
precBits	number of bits to be used for mpfr numbers used internally.
maxiter	maximal number of iterations to be used.
trace	integer or logical indicating if and how iterations should be monitored; if an integer $k$ , print every $k$ -th iteration.

## **Details**

"Brent": Brent(1973)'s simple and robust algorithm is a hybrid, using a combination of the golden ratio and local quadratic ("parabolic") interpolation. This is the same algorithm as standard R's optimize(), adapted to high precision numbers.

In smooth cases, the convergence is considerably faster than the golden section or Fibonacci ratio algorithms.

"GoldenRatio": The golden ratio method, aka 'golden-section search' works as follows: from a given interval containing the solution, it constructs the next point in the golden ratio between the interval boundaries.

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## Value

A list with components minimum (or maximum) and objective which give the location of the minimum (or maximum) and the value of the function at that point; iter specifying the number of iterations, the logical convergence indicating if the iterations converged and estim. prec which is an estimate or an upper bound of the final precision (in x). method the string of the method used.

## Author(s)

"GoldenRatio" is based on Hans W Borchert's golden\_ratio; modifications and "Brent" by Martin Maechler.

## See Also

R's standard optimize; Rmpfr's unirootR.

```
## The minimum of the Gamma (and lgamma) function (for x > 0):
Gmin \leftarrow optimizeR(gamma, .1, 3, tol = 1e-50)
str(Gmin, digits = 8)
## high precision chosen for "objective"; minimum has "estim.prec" = 1.79e-50
Gmin[c("minimum","objective")]
## it is however more accurate to 59 digits:
asNumeric(optimizeR(gamma, 1, 2, tol = 1e-100)$minimum - Gmin$minimum)
iG5 \leftarrow function(x) - exp(-(x-5)^2/2)
curve(iG5, 0, 10, 200)
o.dp <- optimize (iG5, c(0, 10)) #-> 5 of course
oM.gs <- optimizeR(iG5, 0, 10, method="Golden")
oM.Br <- optimizeR(iG5, 0, 10, method="Brent", trace=TRUE)
oM.gs$min; oM.gs$iter
oM.Br$min; oM.Br$iter
(doExtras <- Rmpfr:::doExtras())</pre>
if(doExtras) {## more accuracy {takes a few seconds}
oM.gs <- optimizeR(iG5, 0, 10, method="Golden", tol = 1e-70)
oM.Br <- optimizeR(iG5, 0, 10,
                                                  tol = 1e-70)
}
rbind(Golden = c(err = as.numeric(oM.gs$min -5), iter = oM.gs$iter),
      Brent = c(err = as.numeric(oM.Br$min -5), iter = oM.Br$iter))
## ==> Brent is orders of magnitude more efficient !
## Testing on the sine curve with 40 correct digits:
sol \leftarrow optimizeR(sin, 2, 6, tol = 1e-40)
str(sol)
sol \leftarrow optimizeR(sin, 2, 6, tol = 1e-50,
                 precFactor = 3.0, trace = TRUE)
pi.. <- 2*sol$min/3
print(pi.., digits=51)
stopifnot(all.equal(pi.., Const("pi", 256), tolerance = 10*1e-50))
```

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```
if(doExtras) { # considerably more expensive
## a harder one:
f.sq <- function(x) \sin(x-2)^4 + \text{sqrt}(pmax(0,(x-1)*(x-4)))*(x-2)^2
curve(f.sq, 0, 4.5, n=1000)
msq \leftarrow optimizeR(f.sq, 0, 5, tol = 1e-50, trace=5)
str(msq) # ok
stopifnot(abs(msq$minimum - 2) < 1e-49)
## find the other local minimum: -- non-smooth ==> Golden ratio -section is used
msq2 \leftarrow optimizeR(f.sq, 3.5, 5, tol = 1e-50, trace=10)
stopifnot(abs(msq2$minimum - 4) < 1e-49)
## and a local maximum:
msq3 <- optimizeR(f.sq, 3, 4, maximum=TRUE, trace=2)</pre>
stopifnot(abs(msq3*maximum - 3.57) < 1e-2)
}#end {doExtras}
##---- "impossible" one to get precisely ------
ff <- function(x) exp(-1/(x-8)^2)
curve(exp(-1/(x-8)^2), -3, 13, n=1001)
(opt. <- optimizeR(function(x) exp(-1/(x-8)^2), -3, 13, trace = 5))
## -> close to 8 {but not very close!}
ff(opt.$minimum) # gives 0
if(doExtras) {
## try harder ... in vain ..
str(opt1 <- optimizeR(ff, -3,13, tol = 1e-60, precFactor = 4))</pre>
print(opt1$minimum, digits=20)
## still just 7.99998038 or 8.000036655 {depending on method}
}
```

pbetaI

Accurate Incomplete Beta / Beta Probabilities For Integer Shapes

# Description

For integers a, b,  $I_x(a,b)$  aka pbeta(x,a,b) is a polynomial in x with rational coefficients, and hence arbitarily accurately computable.

# Usage

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## **Arguments**

```
q called x, above; vector of quantiles, in [0,1]. shape1, shape2 the positive Beta "shape" parameters, called a,b, above. Must be integer valued for this function.

ncp unused, only for compatibility with pbeta, must be kept at its default, 0.

lower.tail logical; if TRUE (default), probabilities are P[X \leq x], otherwise, P[X > x].

log.p logical; if TRUE, probabilities p are given as log(p).

precBits the precision (in number of bits) to be used in sumBinomMpfr().

rnd.mode a 1-letter string specifying how rounding should happen at C-level conversion to MPFR, see mpfr.
```

## Value

```
an "mpfr" vector of the same length as q.
```

## Note

For upper tail probabilities, i.e., when lower tail=FALSE, we may need large precBits, because the implicit or explicit 1-P computation suffers from severe cancellation.

#### Author(s)

Martin Maechler

# See Also

```
pbeta, sumBinomMpfr chooseZ.
```

```
x < -(0:12)/16 \# not all the way up ...
a <- 7; b <- 788
p. <- pbetaI(x, a, b) ## still slow: %% TOO slow -- FIXME
pp <- pbetaI(x, a, b, precBits = 2048)
## Currently, the lower.tail=FALSE are computed "badly":
lp <-log(pp) ## = pbetaI(x, a, b, log.p=TRUE)
lip <- log1p(-pp) ## = pbetaI(x, a, b, lower.tail=FALSE, log.p=TRUE)</pre>
                 ## = pbetaI(x, a, b, lower.tail=FALSE)
Ip <- 1 - pp
if(Rmpfr:::doExtras()) { ## somewhat slow
   stopifnot(
     all.equal(lp, pbetaI(x, a, b, precBits = 2048, log.p=TRUE)),
     all.equal(IIp, pbetaI(x, a, b, precBits = 2048, lower.tail=FALSE, log.p=TRUE),
               tol = 1e-230),
     all.equal( Ip, pbetaI(x, a, b, precBits = 2048, lower.tail=FALSE))
}
```

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```
rErr <- function(approx, true, eps = 1e-200) {
    true <- as.numeric(true) # for "mpfr"</pre>
   ifelse(Mod(true) >= eps,
           ## relative error, catching '-Inf' etc :
   ifelse(true == approx, 0, 1 - approx / true),
           ## else: absolute error (e.g. when true=0)
   true - approx)
}
rErr(pbeta(x, a, b), pp)
rErr(pbeta(x, a, b, lower=FALSE), Ip)
rErr(pbeta(x, a, b, log = TRUE), lp)
rErr(pbeta(x, a, b, lower=FALSE, log = TRUE), lip)
a.EQ <- function(..., tol=1e-15) all.equal(..., tolerance=tol)
stopifnot(
 a.EQ(pp, pbeta(x, a, b)),
 a.EQ(lp, pbeta(x, a, b, log.p=TRUE)),
 a.EQ(lIp, pbeta(x, a, b, lower.tail=FALSE, log.p=TRUE)),
 a.EQ( Ip, pbeta(x, a, b, lower.tail=FALSE))
```

pmax

Parallel Maxima and Minima

# Description

Returns the parallel maxima and minima of the input values.

The functions pmin and pmax have been made S4 generics, and this page documents the "... method for class "mNumber", i.e., for arguments that are numeric or from class "mpfr".

# Usage

```
pmax(..., na.rm = FALSE)
pmin(..., na.rm = FALSE)
```

# **Arguments**

```
... numeric or arbitrary precision numbers (class mpfr).

na.rm a logical indicating whether missing values should be removed.
```

# **Details**

See pmax, the documentation of the base functions, i.e., default methods.

## Value

vector-like, of length the longest of the input vectors; typically of class mpfr, for the methods here.

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# Methods

```
... = "ANY" the default method, really just base::pmin or base::pmax, respectively.
```

... = "mNumber" the method for mpfr arguments, mixed with numbers; designed to follow the same semantic as the default method.

# See Also

The documentation of the **base** functions, pmin and pmax; also min and max; further, range (*both* min and max).

# **Examples**

```
(pm <- pmin(1.35, mpfr(0:10, 77)))
stopifnot(pm == pmin(1.35, 0:10))</pre>
```

Rmpfr-workarounds

Base Functions etc, as an Rmpfr version

# **Description**

Functions from **base** etc which need a *copy* in the **Rmpfr** namespace so they correctly dispatch.

# Usage

```
outer(X, Y, FUN = "*", ...)
```

# Arguments

```
X, Y, FUN, ... See base package help: outer.
```

# See Also

outer.

```
outer(1/mpfr(1:10, 70), 0:2)
```

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roundMpfr
-----------

Rounding to Binary bits, "mpfr-internally"

# **Description**

Rounding to binary bits, not decimal digits. Closer to the number representation, this also allows to *increase* or decrease a number's precBits. In other words, it acts as setPrec(), see getPrec().

# Usage

```
roundMpfr(x, precBits, rnd.mode = c("N","D","U","Z","A"))
```

## **Arguments**

x an mpfr number (vector)

precBits integer specifying the desired precision in bits.

rnd.mode a 1-letter string specifying how rounding should happen at C-level conversion

to MPFR, see mpfr.

## Value

an mpfr number as x but with the new 'precBits' precision

# See Also

The mpfr class group method Math2 implements a method for round(x,digits) which rounds to decimal digits.

# **Examples**

```
(p1 <- Const("pi", 100)) # 100 bit prec
roundMpfr(p1, 120) # 20 bits more, but "random noise"
Const("pi", 120) # same "precision", but really precise</pre>
```

sapplyMpfr

Apply a Function over a "mpfr" Vector

# Description

Users may be disappointed to note that sapply() or vapply() typically do not work with "mpfr" numbers.

This is a simple (but strong) approach to work around the problem, based on lapply().

Note that this is not yet as flexible as sapply() for atomic vectors.

seqMpfr 59

## Usage

```
sapplyMpfr(X, FUN, ...)
```

## **Arguments**

X a vector, possibly of class "mpfr".

FUN a function returning an "mpfr" number. (TODO: A function returning a vector of mpfr numbers or even "mpfrArray").

... further arguments passed to lapply, typically further arguments to FUN.

## Value

```
an "mpfr" vector, typically of the same length as X.
```

## Note

Another workaround could be to use

```
res <- lapply(....)
sapply(res, asNumeric)</pre>
```

## Author(s)

Martin Maechler

# **Examples**

seqMpfr

"mpfr" Sequence Generation

# Description

Generate 'regular', i.e., arithmetic sequences. This is in lieu of methods for seq (dispatching on all three of from, to, and by.

## **Usage**

str.mpfr

# **Arguments**

from, to	the starting and (maximal) end value (numeric or "mpfr") of the sequence.
by	number (numeric or "mpfr"): increment of the sequence.
length.out	desired length of the sequence. A non-negative number, which will be rounded up if fractional.
along.with	take the length from the length of this argument.
	arguments passed to or from methods.

## **Details**

see seq (default method in package base), whose semantic we want to replicate (almost).

## Value

```
a 'vector' of class "mpfr", when one of the first three arguments was.
```

# Author(s)

Martin Maechler

## See Also

The documentation of the base function seq; mpfr

# **Examples**

```
seqMpfr(0, 1, by = mpfr(0.25, prec=88))
seqMpfr(7, 3) # \rightarrow default prec.
```

str.mpfr

Compactly Show STRucture of Rmpfr Number Object

# **Description**

The str method for objects of class mpfr produces a bit more useful output than the default method str.default.

# Usage

```
## S3 method for class 'mpfr'
str(object, nest.lev, internal = FALSE,
    give.head = TRUE, digits.d = 12, vec.len = NULL, drop@trailing=TRUE,
    width = getOption("width"), ...)
```

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# **Arguments**

object	an object of class mpfr.
nest.lev	for str(), typically only used when called by a higher level str().
internal	logical indicating if the low-level internal structure should be shown; if true (not by default), uses str(object@.Data).
give.head	logical indicating if the "header" should be printed.
digits.d	the number of digits to be used, will be passed formatMpfr() and hence NULL will use "as many as needed", i.e. often too many. If this is a number, as per default, less digits will be used in case the precision (getPrec(object)) is smaller.
vec.len	the number of <i>elements</i> that will be shown. The default depends on the precision of object and width (since <b>Rmpfr</b> 0.6-0, it was 3 previously).
drop0trailing	logical, passed to formatMpfr() (with a different default here).
width	the (approximately) desired width of output, see options(width = .).
	further arguments, passed to formatMpfr().

## See Also

.mpfr2list() puts the internal structure into a list, and its help page documents many more (low level) utilities.

# **Examples**

```
(x <- c(Const("pi", 64), mpfr(-2:2, 64)))
str(x)
str(list(pi = pi, x.mpfr = x))
str(x ^ 1000)
str(x ^ -1e4, digits=NULL) # full precision

str(x, internal = TRUE) # internal low-level (for experts)
uu <- Const("pi", 16)# unaccurate
str(uu) # very similar to just 'uu'</pre>
```

sumBinomMpfr

(Alternating) Binomial Sums via Rmpfr

# **Description**

Compute (alternating) binomial sums via high-precision arithmetic. If sBn(f, n) := sumBinomMpfr(n, f), (default alternating is true, and n0 = 0),

$$sBn(f,n) = \sum_{k=n}^{n} (-1)^{(n-k)} \binom{n}{k} \cdot f(k) = \Delta^{n} f,$$

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see Details for the n-th forward difference operator  $\Delta^n f$ . If alternating is false, the  $(-1)^n (n-k)$  factor is dropped (or replaced by 1) above.

Such sums appear in different contexts and are typically challenging, i.e., currently impossible, to evaluate reliably as soon as n is larger than around 50 - 70.

## **Usage**

```
sumBinomMpfr(n, f, n0 = 0, alternating = TRUE, precBits = 256,

f.k = f(mpfr(k, precBits=precBits)))
```

## **Arguments**

n upper summation index (integer).

f function to be evaluated at k for k in n0:n (and which must return *one* value

per k).

n0 lower summation index, typically 0 (= default) or 1.

alternating logical indicating if the sum is alternating, see below.

precBits the number of bits for MPFR precision, see mpfr.

f.k can be specified instead of f and precBits, and must contain the equivalent of

its default, f(mpfr(k,precBits=precBits)).

## **Details**

The alternating binomial sum sB(f, n) := sumBinom(n, f, n0 = 0) is equal to the *n*-th forward difference operator  $\Delta^n f$ ,

$$sB(f,n) = \Delta^n f$$

where

$$\Delta^n f = \sum_{k=0}^n (-1)^{n-k} \binom{n}{k} \cdot f(k),$$

is the *n*-fold iterated forward difference  $\Delta f(x) = f(x+1) - f(x)$  (for x=0).

The current implementation might be improved in the future, notably for the case where  $sB(f,n) = \text{sumBinomMpfr}(n,f,\star)$  is to be computed for a whole sequence  $n=1,\ldots,N$ .

#### Value

an mpfr number of precision precBits. s. If alternating is true (as per default),

$$s = \sum_{k=n}^{n} (-1)^k \binom{n}{k} \cdot f(k),$$

if alternating is false, the  $(-1)^k$  factor is dropped (or replaced by 1) above.

## Author(s)

Martin Maechler, after conversations with Christophe Dutang.

## References

Wikipedia (2012) The N\"orlund-Rice integral, https://en.wikipedia.org/wiki/Rice\_integral Flajolet, P. and Sedgewick, R. (1995) Mellin Transforms and Asymptotics: Finite Differences and Rice's Integrals, *Theoretical Computer Science* **144**, 101–124.

# See Also

chooseMpfr, chooseZ from package gmp.

# **Examples**

```
## "naive" R implementation:
sumBinom <- function(n, f, n0=0, ...) {
 sum(choose(n, k) * (-1)^{(n-k)} * f(k, ...))
}
## compute sumBinomMpfr(.) for a whole set of 'n' values:
sumBin.all <- function(n, f, n0=0, precBits = 256, ...)</pre>
{
 N <- length(n)
 precBits <- rep(precBits, length = N)</pre>
 11 <- lapply(seq_len(N), function(i)</pre>
           sumBinomMpfr(n[i], f, n0=n0, precBits=precBits[i], ...))
 sapply(ll, as, "double")
sumBin.all.R <- function(n, f, n0=0, ...)</pre>
   sapply(n, sumBinom, f=f, n0=n0, ...)
n.set <- 5:80
system.time(res.R <- sumBin.all.R(n.set, f = sqrt)) ## instantaneous..</pre>
system.time(resMpfr <- sumBin.all (n.set, f = sqrt)) ## ~ 0.6 seconds
matplot(n.set, cbind(res.R, resMpfr), type = "1", lty=1,
        ylim = extendrange(resMpfr, f = 0.25), xlab = "n",
        main = "sumBinomMpfr(n, f = sqrt) vs. R double precision")
legend("topleft", leg=c("double prec.", "mpfr"), lty=1, col=1:2, bty = "n")
```

unirootR

One Dimensional Root (Zero) Finding – in pure R

# Description

The function unirootR searches the interval from lower to upper for a root (i.e., zero) of the function f with respect to its first argument.

unirootR() is "clone" of uniroot(), written entirely in R, in a way that it works with mpfr-numbers as well.

## Usage

```
unirootR(f, interval, ...,
    lower = min(interval), upper = max(interval),
    f.lower = f(lower, ...), f.upper = f(upper, ...),
    verbose = FALSE,
    tol = .Machine$double.eps^0.25, maxiter = 1000,
    warn.no.convergence = TRUE,
    epsC = NULL)
```

# **Arguments**

f the function for which the root is sought.

interval a vector containing the end-points of the interval to be searched for the root.

. . . additional named or unnamed arguments to be passed to f

lower, upper the lower and upper end points of the interval to be searched.

f.lower, f.upper

the same as f(upper) and f(lower), respectively. Passing these values from the caller where they are often known is more economical as soon as f() contains non-trivial computations.

non-trivial computations.

verbose logical (or integer) indicating if (and how much) verbose output should be pro-

duced during the iterations.

tol the desired accuracy (convergence tolerance).

maxiter the maximum number of iterations.

warn.no.convergence

if set to FALSE there's no warning about non-convergence. Useful to just run a

few iterations.

epsC positive number or NULL in which case a smart default is sought. This should

specify the "achievable machine precision" for the given numbers and their

arithmetic.

The default will set this to .Machine\$double.eps for double precision numbers, and will basically use 2 ^ -min(getPrec(f.lower), getPrec(f.upper)) when that works (as, e.g., for mpfr-numbers) otherwise.

This is factually a lower bound for the achievable lower bound, and hence, setting tol smaller than epsC is typically non-sensical sense and produces a warning.

#### **Details**

Note that arguments after . . . must be matched exactly.

Either interval or both lower and upper must be specified: the upper endpoint must be strictly larger than the lower endpoint. The function values at the endpoints must be of opposite signs (or zero).

The function only uses R code with basic arithmetic, such that it should also work with "generalized" numbers (such as mpfr-numbers) as long the necessary Ops methods are defined for those.

The underlying algorithm assumes a continuous function (which then is known to have at least one root in the interval).

Convergence is declared either if f(x) == 0 or the change in x for one step of the algorithm is less than tol (plus an allowance for representation error in x).

If the algorithm does not converge in maxiter steps, a warning is printed and the current approximation is returned.

f will be called as f(x, ...) for a (generalized) numeric value of x.

#### Value

A list with four components: root and f.root give the location of the root and the value of the function evaluated at that point. iter and estim.prec give the number of iterations used and an approximate estimated precision for root. (If the root occurs at one of the endpoints, the estimated precision is NA.)

#### Source

Based on zeroin() (in package **rootoned**) by John Nash who manually translated the C code in R's zeroin.c and on uniroot() in R's sources.

## References

```
Brent, R. (1973), see uniroot.
```

## See Also

polyroot for all complex roots of a polynomial; optimize, nlm.

```
require(utils) # for str
## some platforms hit zero exactly on the first step:
## if so the estimated precision is 2/3.
f \leftarrow function(x,a) x - a
str(xmin \leftarrow unirootR(f, c(0, 1), tol = 0.0001, a = 1/3))
## handheld calculator example: fixpoint of cos(.):
rc \leftarrow unirootR(function(x) cos(x) - x, lower=-pi, upper=pi, tol = 1e-9)
rc$root
## the same with much higher precision:
rcM \leftarrow unirootR(function(x) cos(x) - x,
                  interval= mpfr(c(-3,3), 300), tol = 1e-40)
rcM
x0 <- rcM$root
stopifnot(all.equal(cos(x0), x0,
                     tol = 1e-40))## 40 digits accurate!
str(unirootR(function(x) x*(x^2-1) + .5, lower = -2, upper = 2,
```

```
tol = 0.0001), digits.d = 10)
str(unirootR(function(x) x*(x^2-1) + .5, lower = -2, upper = 2,
            tol = 1e-10), digits.d = 10)
## A sign change of f(.), but not a zero but rather a "pole":
tan. <- function(x) tan(x * (Const("pi", 200)/180)) # == tan( <angle > )
(rtan \leftarrow unirootR(tan., interval = mpfr(c(80,100), 200), tol = 1e-40))
## finds 90 {"ok"}, and now gives a warning
## Find the smallest value x for which exp(x) > 0 (numerically):
r <- unirootR(function(x) 1e80*exp(x)-1e-300, c(-1000,0), tol = 1e-15)
str(r, digits.d = 15) ##> around -745, depending on the platform.
               # = 0, but not for r$root * 0.999...
exp(r$root)
minexp <- r$root * (1 - 10*.Machine$double.eps)</pre>
exp(minexp)
              # typically denormalized
## --- using mpfr-numbers :
## Find the smallest value x for which exp(x) > 0 ("numerically");
## Note that mpfr-numbers underflow *MUCH* later than doubles:
\#\# one of the smallest mpfr-numbers {see also ?mpfr-class } :
(ep.M \leftarrow mpfr(2, 55) ^ - ((2^30 + 1) * (1 - 1e-15)))
r \leftarrow unirootR(function(x) 1e99* exp(x) - ep.M, mpfr(c(-1e20, 0), 200))
r # 97 iterations; f.root is very similar to ep.M
```

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