Package 'Rmpfr'

May 7, 2026

Title Interface R to MPFR - Multiple Precision Floating-Point Reliable

Version 1.1-2

VersionNote Last CRAN: 1.1-1 on 2025-07-18; 1.1-0 on 2025-05-08; 1.0-0 on 2024-11-15

Date 2025-10-21

Type Package

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.

SystemRequirements gmp (>= 4.2.3), mpfr (>= 3.2.0), pdfcrop (part of TexLive) is required to rebuild the vignettes.

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

Depends gmp (>= 0.6-1), R (>= 3.6.0)

Imports stats, utils, methods

Suggests DPQmpfr, MASS, Bessel, polynom, sfsmisc (>= 1.1-14)

SuggestsNote MASS, polynom, sfsmisc: only for vignette;

Enhances dfoptim, pracma, DPQ

EnhancesNote mentioned in Rd xrefs | used in example

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

BugReports https://r-forge.r-project.org/tracker/?group_id=386

License GPL (>= 2)

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Author Martin Maechler [aut, cre] (ORCID:
<https://orcid.org/0000-0002-8685-9910>),
Richard M. Heiberger [ctb] (formatHex(), *Bin, *Dec),
John C. Nash [ctb] (hjkMpfr(), origin of unirootR()),
Hans W. Borchers [ctb] (optimizeR(*, ``GoldenRatio''); origin of
hjkMpfr()),
Mikael Jagan [ctb] (safer convert.c; configure.ac etc, ORCID:
<https://orcid.org/0000-0002-3542-2938>)

Maintainer Martin Maechler <maechler@stat.math.ethz.ch>

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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
Title:	Interface R to MPFR - Multiple Precision Floating-Point Reliable
Version:	1.1-2
VersionNote:	Last CRAN: 1.1-1 on 2025-07-18; 1.1-0 on 2025-05-08; 1.0-0 on 2024-11-15
Date:	2025-10-21
Type:	Package
Authors@R:	c(person("Martin","Maechler", role = c("aut","cre"), email = "maechler@stat.math.ethz.ch", com
Description:	Arithmetic (via S4 classes and methods) for arbitrary precision floating point numbers, including
SystemRequirements:	gmp (>= 4.2.3), mpfr (>= 3.2.0), pdfcrop (part of TexLive) is required to rebuild the vignettes.
SystemRequirementsNote:	’MPFR’ (MP Floating-Point Reliable Library, https://www.mpfr.org/) and ’GMP’ (GNU Multipl
Depends:	gmp (>= 0.6-1), R (>= 3.6.0)
Imports:	stats, utils, methods
Suggests:	DPQmpfr, MASS, Bessel, polynom, sfsmisc (>= 1.1-14)
SuggestsNote:	MASS, polynom, sfsmisc: only for vignette;
Enhances:	dfoptim, pracma, DPQ
EnhancesNote:	mentioned in Rd xrefs | used in example
URL:	https://rmpfr.r-forge.r-project.org/
BugReports:	https://r-forge.r-project.org/tracker/?group_id=386
License:	GPL (>= 2)
Encoding:	UTF-8
Author:	Martin Maechler [aut, cre] (ORCID: <https://orcid.org/0000-0002-8685-9910>), Richard M. Hei
Maintainer:	Martin Maechler <maechler@stat.math.ethz.ch>

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zeta	Special Mathematical Functions (MPFR)

Further information is available in the following vignettes:

Maechler_useR_2011-abstr	useR-2011-abstract (source)
Rmpfr-pkg	Arbitrarily Accurate Computation with R Package Rmpfr (source)
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 mathematical 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)
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mpfrMatrix-class	Classes "mpfrMatrix" and "mpfrArray"
Bernoulli	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
factorialMpfr	Factorial 'n!' in Arbitrary Precision
formatMpfr	Formatting MPFR (multiprecision) Numbers
getPrec	Rmpfr - Utilities for Precision Setting, Printing, etc
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integrateR	One-Dimensional Numerical Integration - in pure R
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Further information is available in the following vignettes:

`Rmpfr-pkg`	Arbitrarily Accurate Computation with R: The 'Rmpfr' package (source, pdf)
`log1mexp-note`	Acccurately Computing log(1 - exp(.)) – Assessed by Rmpfr (source, pdf)

Author(s)

Martin Maechler

References

MPFR (MP Floating-Point Reliable Library), https://www.mpfr.org/

GMP (GNU Multiple Precision library), https://gmplib.org/

and see the vignettes mentioned above.

See Also

The R package **gmp** for big integer **gmp** and rational numbers (`bigrational`) on which **Rmpfr** 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")
```

`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 2×3 matrix.

Objects from the Class

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

Examples

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

---

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

Description

Methods for function asNumeric (in package **gmp**).

Usage

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

Arguments

x	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().

Examples

```
x <- (0:7)/8 # (exact)
X <- mpfr(x, 99)
stopifnot(identical(asNumeric(x), x),
  identical(asNumeric(X), x))

m <- matrix(1:6, 3,2)
(M <- mpfr(m, 99) / 5) ##-> "mpfrMatrix"
asNumeric(M) # numeric matrix
stopifnot(all.equal(asNumeric(M), m/5),
          identical(asNumeric(m), m))# remains matrix
```

`atomicVector-class` *Virtual Class "atomicVector" 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 "atomicVector" 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 $-1/2$.)

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

https://en.wikipedia.org/wiki/Bernoulli_number

See Also

`zeta` is used to compute them.

The next version of package **gmp** is to contain `BernoulliQ()`, providing exact Bernoulli numbers as big rationals (class `"bigq"`).

Examples

```
Bernoulli(0:10)
plot(as.numeric(Bernoulli(0:15)), type = "h")

curve(-x*zeta(1-x), -.2, 15.03, n=300,
      main = expression(-x %.% zeta(1-x)))
legend("top", paste(c("even","odd  "), "Bernoulli numbers"),
       pch=c(1,3), col=2, pt.cex=2, inset=1/64)
abline(h=0,v=0, lty=3, col="gray")
```

```
k <- 0:15; k[1] <- 1e-4
points(k, -k*zeta(1-k), col=2, cex=2, pch=1+2*(k%%2))

## They pretty much explode for larger k :
k2 <- 2*(1:120)
plot(k2, abs(as.numeric(Bernoulli(k2))), log = "y")
title("Bernoulli numbers exponential growth")

Bernoulli(10000)# - 9.0494239636 * 10^27677
```

`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)
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.

Examples

```
x <- (0:100)/8 # (have exact binary representation)
stopifnot(exprs = {
   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)
})

mpfrVersion() # now typically 4.1.0
if(mpfrVersion() >= "3.0.0") { ## Ai() not available previously
  print( aix <- Ai(x) )
  plot(x, aix, log="y", type="l", col=2)
  stopifnot(
    all.equal(Ai (0) , 1/(3^(2/3) * gamma(2/3)))
    , # see https://dlmf.nist.gov/9.2.ii
    all.equal(Ai(100), mpfr("2.6344821520881844895505525695264981561e-291"), tol=1e-37)
  )
  two3rd <- 2/mpfr(3, 144)
  print( all.equal(Ai(0), 1/(3^two3rd * gamma(two3rd)), tol=0) ) # 1.7....e-40
  if(Rmpfr:::doExtras()) withAutoprint({ # slowish:
     system.time(ai1k <- Ai(1000)) # 1.4 sec (on 2017 lynne)
     stopifnot(all.equal(print(log10(ai1k)),
                         -9157.031193409585185582, tol=2e-16)) # seen 8.8..e-17 | 1.1..e-16
  })
} # ver >= 3.0
```

`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 (c|r)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

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.

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 $m \in$ k0:n.

Note

Currently this works via a (C level) for(i in 1:n)-loop which really slow for large n, say 10^6, with computational cost $O(n^2)$. In such cases, if you need high precision choose(a,n) (or Pochhammer(a,n)) for large n, preferably 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.

Examples

```
pochMpfr(100, 4) == 100*101*102*103 # TRUE
a <- 100:110
pochMpfr(a, 10) # exact (but too high precision)
x <- 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]
  C2[i.n] <- system.time(c.2 <- 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(" [Ok]\n")
}
matplot(n.set, cbind(C1,C2), type="b", log="xy",
        xlab = "n", ylab = "system.time(.)  [s]")
legend("topleft", c("chooseMpfr.all(n)", "chooseMpfr(n, 1:n)"),
       pch=as.character(1:2), col=1:2, lty=1:2, bty="n")

## Currently, chooseMpfr.all() is faster only for large n (>= 300)
## That would change if we used C-code for the *.all() version

## If you want to measure more:
measureMore <- TRUE
measureMore <- FALSE
if(measureMore) { ## takes ~ 2 minutes (on "lynne", Intel i7-7700T, ~2019)
  n.s <- 2^(5:20)
  r <- lapply(n.s, function(n) {
      N <- ceiling(10000/n)
      cat(sprintf("n=%9g => N=%d: ",n,N))
      ct <- system.time(C <- replicate(N, chooseMpfr(n, n/2)))
      cat("[Ok]\n")
      list(C=C, ct=ct/N)
  })
  print(ct.n <- t(sapply(r, `[[`, "ct")))
  hasSfS <- requireNamespace("sfsmisc")
  plot(ct.n[,"user.self"] ~ n.s, xlab=quote(n), ylab="system.time(.) [s]",
       main = "CPU Time for  chooseMpfr(n, n/2)",
       log ="xy", type = "b", axes = !hasSfS)
  if(hasSfS) for(side in 1:2) sfsmisc::eaxis(side)
  summary(fm <- lm(log(ct.n[,"user.self"]) ~ log(n.s), subset = n.s >= 10^4))
  ## --> slope ~= 2  ==>  It's  O(n^2)
  nn <- 2^seq(11,21, by=1/16) ; Lcol <- adjustcolor(2, 1/2)
  bet <- coef(fm)
  lines(nn, exp(predict(fm, list(n.s = nn))), col=Lcol, lwd=3)
  text(500000,1, substitute(AA %*% n^EE,
                            list(AA = signif(exp(bet[1]),3),
                                 EE = signif(    bet[2], 3))), col=2)
} # measure more
```

---

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

```
factorialMpfr(n, precBits = max(2, ceiling(lgamma(n+1)/log(2))),
              rnd.mode = c("N","D","U","Z","A"))
```

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).

Examples

```
factorialMpfr(200)

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

## Note that---astonishingly--- measurements show only
## *small* efficiency gain of ~ 10% : over using the previous "technique"
system.time(replicate(8, f1e4 <- factorialMpfr(10000)))
system.time(replicate(8, f.1e4 <- factorial(mpfr(10000,
                           prec=1+lfactorial(10000)/log(2)))))
```

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

```
formatHex(x, precBits = min(getPrec(x)), style = "+", expAlign = TRUE)

formatBin(x, precBits = min(getPrec(x)), scientific = TRUE,
          left.pad = "_", right.pad = left.pad, style = "+", expAlign = TRUE)
formatDec(x, precBits = min(getPrec(x)), digits = decdigits,
          nsmall = NULL, scientific = FALSE, style = "+",
          decimalPointAlign = TRUE, ...)
```

Arguments

x	a numeric or mpfr R object.
precBits	integer, the number of bits of precision, typically derived from x, see getPrec. Numeric, i.e., double precision numbers have 53 bits. For more detail, see mpfr.
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).
...	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.

`digits` 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` 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, `sprintf()` is used directly, otherwise `formatMpfr()` 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 `HextoBin` vector. For binary with `scientific=FALSE`, the result of the `scientific=TRUE` 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 `format` function for `scientific=FALSE` or to the sprintf function for `scientific=TRUE`.

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`

Examples

```
FourBits <- 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)
(nFBB <- mpfr(FBB))
stopifnot(class(FBB)[1] == "Ncharacter",
          all.equal(nFBB, FourBits, tol=0))

FBH <- formatHex(FourBits) ; clH <- class(FBH)
(nFBH <- mpfr(FBH))
stopifnot(class(FBH)[1] == "Ncharacter",
          all.equal(nFBH, FourBits, tol=0))

## Compare the different "formattings"  (details will change, i.e. improve!)%% FIXME
M <- 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),
          dim(t(F1)) == c(1,8),                      identical(class(t(F1)),clB),
          is.null(dim(F.2 <- FBB[,2])),              identical(class( F.2), clB),
          dim(F22 <- 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)))
TenFrac9 <- mpfr(TenFrac, precBits=9) ## 9 significant bits
TenFrac9
formatHex(TenFrac9)
formatBin(TenFrac9)
formatBin(TenFrac9, scientific=FALSE)
formatDec(TenFrac9)
formatDec(TenFrac9, precBits=10)
```

`formatMpfr` *Formatting and Printing 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

```
formatMpfr(x, digits = NULL, trim = FALSE, scientific = NA,
       maybe.full = (!is.null(digits) && is.na(scientific)) || isFALSE(scientific),
           base = 10, showNeg0 = TRUE, max.digits = Inf,
           big.mark = "", big.interval = 3L,
           small.mark = "", small.interval = 5L,
           decimal.mark = ".",
          exponent.char = if(base <= 14) "e" else if(base <= 36) "E" else "|e",
           exponent.plus = TRUE,
           zero.print = NULL, drop0trailing = FALSE, ...)

## S3 method for class 'mpfr'
formatN(x, drop0trailing = TRUE, ...)

## S3 method for class 'mpfr'
print(x, digits = NULL, drop0trailing = TRUE, right = TRUE,
      max.digits    = getOption("Rmpfr.print.max.digits", 999L),
      exponent.plus = getOption("Rmpfr.print.exponent.plus", TRUE),
      ...)
## S3 method for class 'mpfrArray'
print(x, digits = NULL, drop0trailing = FALSE, right = TRUE,
      max.digits    = getOption("Rmpfr.print.max.digits", 999L),
      exponent.plus = getOption("Rmpfr.print.exponent.plus", TRUE),
      ...)

.mpfr2str(x, digits = NULL, maybe.full = !is.null(digits), base = 10L)
```

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().
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 "**neg**ative" zeros should be shown with a "-". The default, TRUE is intentially different from format(<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 for formatMpfr(), i.e., the mpfr-format method, is compatible to R's format()ing of numbers and helps to note visually when exponents are in use. For the print() methods, it has a different default and is simply passed to formatMpfr(); it was FALSE hardwired in Rmpfr versions before 0.8-0, and now is allowed to be tweaked by an options() setting.
max.digits	a (large) positive number (possibly Inf) to limit the number of (mantissa) digits, notably when digits is NULL (as by default). Otherwise, a numeric digits is *preferred* to setting max.digits (which should not be smaller than digits). The print() and hence show() methods for "mpfr" (and "mpfrArray") use a default of getOption("Rmpfr.print.max.digits", 999L) preventing accidental printing of too large strings of digits (whereas formatMpfr(), the format() method for "mpfr", uses (slightly more than) the full precision of the respective numbers).
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.
big.mark, big.interval, small.mark, small.interval, decimal.mark, zero.print	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.

Details

The print method is built on the format method for class mpfr. This, for print.mpfrArray, 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.

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.

Note

Currently, `formatMpfr(x, scientific = FALSE)` does *not work correctly*, e.g., for `x <- Const("pi", 128) * 2^c(-200,200)`, i.e., it uses the scientific / exponential-style format. This is considered bogous and hopefully will change.

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)`.

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] <- 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 <- 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


## This now works: The large number shows "as" large integer:
x <- Const("pi", 128) * 2^c(-200,200)
formatMpfr(x, scientific = FALSE) # was 1.955...e-60  5.048...e+60
```

```
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, drop0trailing=TRUE)
format(mpfr(2, 64)^-(1:16), base=16, drop0trailing=TRUE)

## Printing of "MPFR" matrices is less nice than R's usual matrix printing:
m <- outer(c(1, 3.14, -1024.5678), c(1, 1e-3, 10,100))
m[3,3] <- round(m[3,3])
m
mpfr(m, 50)

(mpfr2array(Bernoulli(1:6, 60), c(2,3),
            dimnames = list(LETTERS[1:2], letters[1:3])))
```

`frexpMpfr` *Base-2 Representation and Multiplication of Mpfr Numbers*

Description

MPFR - versions of the C99 (and POSIX) standard C (and C++) mathlib functions `frexp()` and `ldexp()`.

`frexpMpfr(x)` computes base-2 exponent `e` and "mantissa", or *fraction* `r`, such that $x = r * 2^e$, where $r \in [0.5, 1)$ (unless when `x` is in `c(0, -Inf, Inf, NaN)` where `r == x` and `e` is 0), and e is integer valued.

`ldexpMpfr(f, E)` is the *inverse* of `frexpMpfr()`: Given fraction or mantissa `f` and integer exponent `E`, it returns $x = f * 2^E$. Viewed differently, it's the fastest way to multiply or divide MPFR numbers with 2^E.

Usage

```
frexpMpfr(x,     rnd.mode = c("N", "D", "U", "Z", "A"))
ldexpMpfr(f, E, rnd.mode = c("N", "D", "U", "Z", "A"))
```

Arguments

`x`	numeric (coerced to `double`) vector.
`f`	numeric fraction (vector), in $[0.5, 1)$.
`E`	integer valued, exponent of 2, i.e., typically in `(-1024-50):1024`, otherwise the result will underflow to 0 or overflow to `+/- Inf`.
`rnd.mode`	a 1-letter string specifying how *rounding* should happen at C-level conversion to MPFR, see `mpfr`.

Value

frexpMpfr returns a list with named components r (of class mpfr) and e (integer valued, of type integer is small enough, "double" otherwise).

Author(s)

Martin Maechler

References

On unix-alikes, typically man frexp and man ldexp

See Also

Somewhat related, .mpfr2exp(). frexp() and ldexp() in package **DPQ**.

Examples

```
set.seed(47)
x <- c(0, 2^(-3:3), (-1:1)/0,
       sort(rlnorm(2^12, 10, 20) * sample(c(-1,1), 512, replace=TRUE)))
head(xM <- mpfr(x, 128), 11)
str(rFM <- frexpMpfr(xM))
d.fr <- with(rFM, data.frame(x=x, r=asNumeric(r), e=e))
head(d.fr , 16)
tail(d.fr)
ar <- abs(rFM$r)
stopifnot(0.5 <= ar[is.finite(x) & x != 0], ar[is.finite(x)] < 1,
          is.integer(rFM$e))
ldx <- with(rFM, ldexpMpfr(r, e))
(iN <- which(is.na(x))) # 10
stopifnot(exprs = {
  all.equal(xM, ldx, tol = 2^-124) # allow 4 bits loss, but apart from the NA, even:
  identical(xM[-iN], ldx[-iN])
  is.na(xM [iN])
  is.na(ldx[iN])
})
```

---

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)
.mpfr2bigq(x)
```

Arguments

x	an R object of class bigz, bigq or mpfr respectively.
precB	precision in bits for the result. The default, NULL, means to use the *minimal* precision necessary for correct representation.
rnd.mode	a 1-letter string specifying how *rounding* 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

```
S <- gmp::Stirling2(50,10)
show(S)
SS <- S * as.bigz(1:3)^128
stopifnot(all.equal(log2(SS[2]) - log2(S), 128, tolerance=1e-15),
          identical(SS, .mpfr2bigz(.bigz2mpfr(SS))))

.bigz2mpfr(S)            # 148 bit precision
.bigz2mpfr(S, precB=256) # 256 bit

## rational --> mpfr:
sq <- SS / as.bigz(2)^100
MP <- as(sq, "mpfr")
stopifnot(identical(MP, .bigq2mpfr(sq)),
          SS == MP * as(2, "mpfr")^100)

## New since 2024-01-20:   mpfr --> big rational "bigq"
Pi <- Const("pi", 128)
m <- Pi* 2^(-5:5)
(m <- c(m, mpfr(2, 128)^(-5:5)))
```

```
## 1 x large num/denom, then 2^(-5:5) as frac
tail( Q <- .mpfr2bigq(m) , 12)
getDenom <- Rmpfr:::getDenom
stopifnot(is.whole(m * (d.m <- getDenom(m))))
stopifnot(all.equal(m, mpfr(Q, 130), tolerance = 2^-130)) # I see even
          all.equal(m, mpfr(Q, 130), tolerance = 0) # TRUE

m <- m * mpfr(2, 128)^200 # quite a bit larger
tail( Q. <- .mpfr2bigq(m) , 12) # large integers ..
stopifnot(is.whole(m * (d.m <- getDenom(m))))
stopifnot(all.equal(m, mpfr(Q., 130), tolerance = 2^-130)) # I see even
          all.equal(m, mpfr(Q., 130), tolerance = 0) # TRUE

m2 <- m * mpfr(2, 128)^20000 ## really huge
stopifnot(is.whole(m2 * (d.m2 <- getDenom(m2))))
denominator(Q2 <- .mpfr2bigq(m2)) ## all 1 ! (all m2 ~~ 2^20200 )
stopifnot(all.equal(m2, mpfr(Q2, 130), tolerance = 2^-130)) # I see even
          all.equal(m2, mpfr(Q2, 130), tolerance = 0) # TRUE
```

`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**.

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

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 <hwborchers@googlemail.com>; 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.

Examples

```
## 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)))

doX <- Rmpfr:::doExtras(); cat("doExtras: ", doX, "\n") # slow parts only if(doX)

## Hooke-Jeeves solves high-dim. Rosenbrock function  {but slowly!}
rosenbrock <- function(x) {
    n <- 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)))
if(doX) {
## rosenbrook() is quite slow with mpfr-numbers:
str(rb.M. <- hjkMpfr(mpfr(numeric(10), prec=128), rosenbrock,
                     control = list(tol = 1e-8, info=TRUE)))
}


##  Hooke-Jeeves does not work well on non-smooth functions
nsf <- function(x) {
  f1 <- x[1]^2 + x[2]^2
  f2 <- x[1]^2 + x[2]^2 + 10 * (-4*x[1] - x[2] + 4)
  f3 <- x[1]^2 + x[2]^2 + 10 * (-x[1] - 2*x[2] + 6)
  max(f1, f2, f3)
}
par0 <- c(1, 1) # true min 7.2 at (1.2, 2.4)
h.d <- hjkMpfr(par0,            nsf) # fmin=8 at xmin=(2,2)
if(doX) {
## and this is not at all better (but slower!)
h.M <- hjkMpfr(mpfr(c(1,1), 128), nsf, control = list(tol = 1e-15))
}
## --> demo(hjkMpfr) # -> Fletcher's chebyquad function m = n -- residuals
```

---

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

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

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`, where only one of `rate` and `scale` should be specified.
`rnd.mode`	a 1-letter string specifying how *rounding* should happen at C-level conversion to MPFR, see `mpfr`.

Value

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

Warning

The MPFR library documentation on `mpfr_gamma_inc()` https://www.mpfr.org/mpfr-current/mpfr.html#index-mpfr_005fgamma_005finc contains

> **Note:** the current implementation of `mpfr_gamma_inc(rop, op, op2, <rnd>)` is slow for large values of `rop` or `op`, in which case some internal overflow might also occur.

Author(s)

R interface: Martin Maechler

References

NIST Digital Library of Mathematical Functions, section 8.2. https://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). Rmpfr's own pgamma(), a thin wrapper around igamma().

Examples

```
## show how close pgamma() is :
x <- c(seq(0,20, by=1/4), 21:50, seq(55, 100, by=5))
if(mpfrVersion() >= "3.2.0") { print(
all.equal(igamma(Const("pi", 80), x),
          pgamma(x, pi, lower.tail=FALSE) * gamma(pi),
       tol=0, formatFUN = function(., ...) format(., digits = 7)) #-> 2.75e-16 (was 3.13e-16)
)
## and ensure *some* closeness:
stopifnot(exprs = {
   all.equal(igamma(Const("pi", 80), x),
             pgamma(x, pi, lower.tail=FALSE) * gamma(pi),
             tol = 1e-15)
})
} # only if MPFR version >= 3.2.0
```

---

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

```
integrateR(f, lower, upper, ..., ord = NULL,
           rel.tol = .Machine$double.eps^0.25, abs.tol = rel.tol,
           max.ord = 19, verbose = FALSE)
```

Arguments

f	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.
ord	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().

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.

Examples

```
## 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 <- 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
# n= 2, 2^n=        4 | I =               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,      0     , 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)

## 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))
```

`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

`x`	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**.

Examples

```
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
```

`log1mexp` *Compute f(a) = log(1 +/- exp(-a)) Numerically Optimally*

Description

Compute f(a) = log(1 - exp(-a)), respectively g(x) = log(1 + exp(x)) quickly numerically accurately.

Usage

```
log1mexp(a, cutoff = log(2))
log1pexp(x, c0 = -37, c1 = 18, c2 = 33.3)
```

Arguments

`a`	numeric (or `mpfr`) vector of positive values.
`x`	numeric vector, may also be an `"mpfr"` object.
`cutoff`	positive number; `log(2)` is "optimal", but the exact value is unimportant, and anything in $[0.5, 1]$ is fine.
`c0`, `c1`, `c2`	cutoffs for `log1pexp`; see below.

Value

$$log1mexp(a) := f(a) = \log(1 - \exp(-a)) = \mathrm{log1p}(-\exp(-a)) = \log(-\mathrm{expm1}(-a))$$

or, respectively,

$$log1pexp(x) := g(x) = \log(1 + \exp(x)) = \mathrm{log1p}(\exp(x))$$

computed accurately and quickly.

Author(s)

Martin Maechler, May 2002; `log1pexp()` in 2012

References

Martin Mächler (2012). Accurately Computing $\log(1 - \exp(-|a|))$; https://CRAN.R-project.org/package=Rmpfr/vignettes/log1mexp-note.pdf.

Examples

```
fExpr <- expression(
          DEF   = log(1 - exp(-a)),
          expm1 = log(-expm1(-a)),
          log1p = log1p(-exp(-a)),
          F     = log1mexp(a))
a. <- 2^seq(-58, 10, length = 256)
a <- a. ; str(fa <- do.call(cbind, as.list(fExpr)))
head(fa)# expm1() works here
tail(fa)# log1p() works here

## graphically:
lwd <- 1.5*(5:2); col <- adjustcolor(1:4, 0.4)
op <- par(mfcol=c(1,2), mgp = c(1.25, .6, 0), mar = .1+c(3,2,1,1))
  matplot(a, fa, type = "l", log = "x", col=col, lwd=lwd)
  legend("topleft", fExpr, col=col, lwd=lwd, lty=1:4, bty="n")
  # expm1() & log1mexp() work here

  matplot(a, -fa, type = "l", log = "xy", col=col, lwd=lwd)
  legend("left", paste("-",fExpr), col=col, lwd=lwd, lty=1:4, bty="n")
  # log1p() & log1mexp() work here
par(op)

aM <- 2^seqMpfr(-58, 10, length=length(a.)) # => default prec = 128
a <- aM; dim(faM <- do.call(cbind, as.list(fExpr))) # 256 x 4, "same" as 'fa'
## Here, for small 'a' log1p() and even 'DEF' is still good enough
l_f <- asNumeric(log(-faM))
all.equal(l_f[,"F"], l_f[,"log1p"], tol=0) # see TRUE (Lnx 64-bit)
io <- a. < 80 # for these, the differences are small
all.equal(l_f[io,"F"], l_f[io,"expm1"], tol=0) # see 6.662e-9
all.equal(l_f[io,"F"], l_f[io, "DEF" ], tol=0)
stopifnot(exprs = {
  all.equal(l_f[,"F"], l_f[,"log1p"],     tol= 1e-15)
  all.equal(l_f[io,"F"], l_f[io,"expm1"], tol= 1e-7)
  all.equal(l_f[io,"F"], l_f[io, "DEF" ], tol= 1e-7)
})
## For 128-bit prec, if we go down to 2^-130, "log1p" is no longer ok:
aM2 <- 2^seqMpfr(-130, 10, by = 1/2)
a <- aM2; fa2 <- do.call(cbind, as.list(fExpr))
head(asNumeric(fa2), 12)
tail(asNumeric(fa2), 12)

matplot(a, log(-fa2[,1:3]) -log(-fa2[,"F"]),  type="l", log="x",
        lty=1:3, lwd=2*(3:1)-1, col=adjustcolor(2:4, 1/3))
legend("top", colnames(fa2)[1:3], lty=1:3, lwd=2*(3:1)-1, col=adjustcolor(2:4, 1/3))

cols <- adjustcolor(2:4, 1/3); lwd <- 2*(3:1)-1
matplot(a, 1e-40+abs(log(-fa2[,1:3]) -log(-fa2[,"F"])),  type="o", log="xy",
        main = "log1mexp(a) -- approximation rel.errors, mpfr(*, prec=128)",
        pch=21:23, cex=.6, bg=5:7, lty=1:2, lwd=lwd, col=cols)
legend("top", colnames(fa2)[1:3], bty="n", lty=1:2, lwd=lwd, col=cols,
        pch=21:23, pt.cex=.6, pt.bg=5:7)
```

```
## ------------------------- log1pexp() [simpler] --------------------

curve(log1pexp, -10, 10, asp=1)
abline(0,1, h=0,v=0, lty=3, col="gray")

## Cutoff c1 for log1pexp() -- not often "needed":
curve(log1p(exp(x)) - log1pexp(x), 16, 20, n=2049)
## need for *some* cutoff:
x <- seq(700, 720, by=2)
cbind(x, log1p(exp(x)), log1pexp(x))

## Cutoff c2 for log1pexp():
curve((x+exp(-x)) - x, 20, 40, n=1025)
curve((x+exp(-x)) - x, 33.1, 33.5, n=1025)
```

`matmult` *(MPFR) Matrix (Vector) Multiplication*

Description

Matrix / vector multiplication of `mpfr` (and "simple" `numeric`) matrices and vectors.

`matmult(x,y, fPrec = 2)` or `crossprod(x,y, fPrec = 2)` use higher precision in underlying computations.

Usage

```
matmult(x, y, ...)
```

Arguments

x, y	`numeric` or `mpfrMatrix`-classed R objects, i.e. semantically numeric matrices or vectors.
...	arguments passed to the hidden underlying `.matmult.R()` work horse which is also underlying the `%*%`, `crossprod()`, and `tcrossprod()` methods, see the `mpfrMatrix` class documentation:

fPrec a multiplication factor, a positive number determining the number of bits `precBits` used for the underlying multiplication and summation arithmetic. The default is `fPrec = 1`. Setting `fPrec = 2` doubles the precision which has been recommended, e.g., by John Nash.

precBits the number of bits used for the underlying multiplication and summation arithmetic; by default `precBits = fPrec * max(getPrec(x), getPrec(y))` which typically uses the same accuracy as regular `mpfr`-arithmetic would use.

Value

a (base R) matrix or mpfrMatrix, depending on the classes of x and y.

Note

Using matmult(x,y) instead of x %*% y, makes sense mainly *if* you use non-default fPrec or precBits arguments.

The crossprod(), and tcrossprod() function have the *identical* optional arguments fPrec or precBits.

Author(s)

Martin Maechler

See Also

%*%, crossprod, tcrossprod.

Examples

```
## FIXME: add example

## 1)  matmult()  <-->  %*%

## 2)  crossprod() , tcrossprod()  %% <--> ./mpfrMatrix-class.Rd  examples  (!)
```

Mnumber-class *Class "Mnumber" and "mNumber" of "mpfr" and regular numbers and arrays from them*

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.

Examples

```
## "Mnumber" encompasses (i.e., "extends") quite a few
##  "vector / array - like" classes:
showClass("Mnumber")
stopifnot(extends("mpfrMatrix", "Mnumber"),
          extends("array",      "Mnumber"))

Mnsub <- names(getClass("Mnumber")@subclasses)
(mNsub <- names(getClass("mNumber")@subclasses))
## mNumber has *one* subclass which is not in Mnumber:
setdiff(mNsub, Mnsub)# namely "numericVector"
## The following are only subclasses of "Mnumber", but not of "mNumber":
setdiff(Mnsub, mNsub)
```

---

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

```
mpfr(x, precBits, ...)
## Default S3 method:
mpfr(x, precBits, base = 10,
     rnd.mode = c("N","D","U","Z","A"), scientific = NA, ...)

Const(name = c("pi", "gamma", "catalan", "log2"), prec = 120L,
      rnd.mode = c("N","D","U","Z","A"))

is.mpfr(x)
```

Arguments

x	a numeric, mpfr, bigz, bigq, or character vector or array.
precBits, prec	a number, the maximal precision to be used, in ***bits***; i.e. 53 corresponds to double precision. Must be at least 2. If missing, getPrec(x) determines a default precision. In the **Rmpfr** package, the mpfr class is defined to have type integer slot prec, and hence, currently, precBits and prec may not be larger than .Machine$ integer.max, which is $2^31 - 1 = 2147483647$ on all platforms.
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 (γ), 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 **n**earest (roundTiesToEven in IEEE 754-2008).

GMP_RNDZ: round toward **z**ero (roundTowardZero in IEEE 754-2008).

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

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.

is.mpfr() returns TRUE or FALSE.

Author(s)

Martin Maechler

References

The MPFR team. (202x). *GNU MPFR – The Multiple Precision Floating-Point Reliable Library*; see https://www.mpfr.org/mpfr-current/#doc or directly https://www.mpfr.org/mpfr-current/mpfr.pdf.

See Also

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

Examples

```
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("2.71828182845904523536028747135266249775724709369995957496696762772407663") - exp(mpfr(1, 150))
## ~= -4 * 10^-40
## Also works for  NA, NaN, ... :
cx <- c("1234567890123456", 345, "NA", "NaN", "Inf", "-Inf")
mpfr(cx)

## 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 <- as.bigz(7)^(1:200)
head(Z, 40)
## mfpr(Z) by default chooses the correct *maximal* default precision:
mZ. <- mpfr(Z)
## more efficiently chooses precision individually
m.Z <- mpfr(Z, precBits = frexpZ(Z)$exp)
## the precBits chosen are large enough to keep full precision:
stopifnot(identical(cZ <- as.character(Z),
                    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 **M**ultiple **P**recision **F**loatingpoint numbers with **R**eliable arithmetic.

For 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 R `list`s 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

`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

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

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 function, `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, $a, b \geq 0$ 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 software 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 applications. 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.

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 precision (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`, `cospi`, `sinpi`, `tanpi`, `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 however 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 `array`s, 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 "indexing" happens as for numeric vectors.

format `signature(x = "mpfr")`, further arguments `digits = NULL, scientific = NA`, etc: This method is identical to the (exported) `formatMpfr()` function, see its help page for details.

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")`: The `show` method for `"mpfr"` classed objects calls the S3 method `print.mpfr(object)` with several optional arguments, itself based on the `format()` method which calls `formatMpfr()`.

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 defined 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` (argument) 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 available 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()` from **gmp**, etc.

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

Examples

```
## 30 digit precision
(x <- mpfr(c(2:3, pi), prec = 30 * log2(10)))
str(x) # str() displays *compact*ly => not full precision
x^2
x[1] / x[2] # 0.66666... ~ 30 digits

## indexing - as with numeric vectors
stopifnot(exprs = {
   identical(x[2], x[[2]])
   ## indexing "outside" gives NA (well: "mpfr-NaN" for now):
   is.na(x[5])
   ## whereas "[[" cannot index outside:
   inherits(tryCatch(x[[5]], error=identity), "error")
   ## and only select *one* element:
   inherits(tryCatch(x[[2:3]], error=identity), "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.!
f200
as.numeric(log2(f200))# 1245.38 -- need precBits >~ 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 ^ (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
np <- as.numeric(log(p))
(sp <- summary(p))# using the print.summaryMpfr() method
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))),
      tol = 1e-3),# quantiles: interpolated in orig. <--> log scale
 TRUE)

m0 <- mpfr(numeric(), 99)
xy <- expand.grid(x = -2:2, y = -2:2) ; x <- xy[,"x"] ; y <- xy[,"y"]
a2. <- 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)
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)
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, ""))
 facp2 <- factor(pp, levels = pp.levs)
}
```

---

mpfr-distr-etc *Distribution Functions with MPFR Arithmetic*

Description

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

Usage

```
dpois (x, lambda, log = FALSE, useLog = )
dbinom (x, size, prob,     log = FALSE, useLog = , warnLog = TRUE)
dnbinom(x, size, prob, mu, log = FALSE, useLog = any(x > 1e6))
dchisq(x, df, log = FALSE)
dnorm (x, mean = 0, sd = 1, log = FALSE)
dgamma(x, shape, rate = 1, scale = 1/rate, log = FALSE)
dt (x, df, ncp, log = FALSE)

pgamma(q, shape, rate = 1, scale = 1/rate, lower.tail = TRUE, log.p = FALSE,
       rnd.mode = c('N','D','U','Z','A'))
pnorm(q, mean = 0, sd = 1, lower.tail = TRUE, log.p = FALSE)
```

Arguments

x, q, lambda, size, prob, mu, mean, sd, shape, rate, scale, df, ncp
: numeric or mpfr vectors. All of these are "recycled" to the length of the longest one. For their meaning/definition, see the corresponding standard R (**stats** package) function.

log, log.p, lower.tail
: logical, see pnorm, dpois, etc.

useLog	logical with default depending on x etc, indicating if log-scale computation should be used even when log = FALSE, for performance or against overflow / underflow.
warnLog	logical indicating if the "mismatch" log = TRUE, useLog = FALSE should be warned about.
rnd.mode	a 1-letter string specifying how *rounding* should happen at C-level conversion to MPFR, see details of mpfr.

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).

pgamma(q, sh) is based on our igamma(sh, q), see the 'Warning' there!

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.

Note

E.g., for pnorm(*, log.p = TRUE) to be useful, i.e., not to underflow or overflow, you may want to extend the exponential range of MPFR numbers, using .mpfr_erange_set(), see the examples.

See Also

pnorm, dt, dbinom, dnbinom, dgamma, dpois in standard package **stats**.

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

Examples

```
x <- 1400+ 0:10
print(dpois(x, 1000), digits =18) ## standard R's double precision
(px <- dpois(mpfr(x, 120), 1000))## more accuracy for the same
px. <- dpois(mpfr(x, 120), 1000, useLog=TRUE)# {failed in 0.8-8}
stopifnot(all.equal(px, px., tol = 1e-31))
dpois(0:5, mpfr(10000, 80)) ## very small exponents (underflowing in dbl.prec.)

print(dbinom(0:8, 8, pr = 4 / 5), digits=18)
      dbinom(0:8, 8, pr = 4/mpfr(5, 99)) -> dB; dB

print(dnorm(     -5:5), digits=18)
      dnorm(mpfr(-5:5, prec=99))

## For pnorm() in the extreme tails, need an exponent range
## larger than the (MPFR and Rmpfr) default:
(old_eranges <- .mpfr_erange()) # typically -/+ 2^30:
log2(abs(old_eranges))   # 30  30
.mpfr_erange_set(value = (1-2^-52)*.mpfr_erange(c("min.emin","max.emax")))
```

```
log2(abs(.mpfr_erange()))# 62  62  *if* setup -- 2023-01: *not* on Winbuilder, nor
## other Windows where long is 4 bytes (32 bit) and the erange typically cannot be extended.
tens <- mpfr(10^(4:7), 128)
pnorm(tens, lower.tail=FALSE, log.p=TRUE) # "works" (iff ...)
## "the" boundary:
pnorm(mpfr(- 38581.371, 128), log.p=TRUE) # still does not underflow {but *.372 does}
## -744261105.599283824811986753129188937418  (iff ...)
.mpfr_erange()*log(2) # the boundary
##          Emin          Emax
## -3.196577e+18  3.196577e+18 (iff ...)

## reset to previous
.mpfr_erange_set( , old_eranges)
pnorm(tens, lower.tail=FALSE, log.p=TRUE) # all but first underflow to -Inf

## dnbinom(x, size, ..)  for large (x, size): .. already after fixing R-devel dnbinom()
xx <- 6e307
sz <- 1e308
dnb <- curve(dnbinom(xx, sz, prob = x, log=TRUE), 0, 1,  n = 1024 + 1,
        xlab = quote(prob), main = sprintf("dnbinom(%s, %s, prob=prob, log=TRUE)", xx, sz),
             col = 2, lwd=2)
x <- dnb$x
dnbM <- dnbinom(mpfr(xx, 128), mpfr(sz, 128), prob = x, log=TRUE)
lines(x, asNumeric(dnbM), col = adjustcolor(4, 1/3), lwd=5)

## dnbinom(x, size, ..)  for large (x, size): ..
for(x.n in list(c(7e305, 1e306), c(7e306, 1e307), c(7e307, 1e308))) {
    xx <- x.n[[1]] ; sz <- x.n[[2]]               # ============ here, we saw big jumps
   dnb <- curve(dnbinom(xx, sz, prob = x, log=TRUE), 0, 1,  n = 1024 + 1,  col = 2, lwd = 2,
           xlab = quote(prob), main = sprintf("dnbinom(%s, %s, prob=prob, log=TRUE)", xx, sz))
    x <- dnb$x; mtext(sfsmisc::shortRversion(), adj=1, cex = 3/4)
    dnbM <- dnbinom(mpfr(xx, 128), mpfr(sz, 128), prob = x, log=TRUE)
    lines(x, asNumeric(dnbM), col = adjustcolor(4, 1/3), lwd=5)
    if(dev.interactive()) Sys.sleep(1.5)
}

## pgamma() {and when igamma() is available}:
x <- c(10^(-20:-1), .5, 1:20, 10^(2:20))
xM <- mpfr(x, precBits = 128)
## CAREFUL --- some of these take *infinite* time ...
## subset , as "... infinite time ..."
iOk <- 1e-3 <= abs(x) & abs(x) <= 100
## x = 1e-3 is where our pgamma() {from igamma()} becomes very inaccurate
xm <- xM <- xM[iOk]; x <- x[iOk]
 ## sh.v <- c(1e-100, 1e-20, 1e-10, .5, 1,2,5, 10^c(1:10, 100, 300))
 ## sh.v <- c(1e-100, 1e-11,  1e-4, .5, 1,2,5, 10^c(1:5, 10, 100)) # less extreme ..
sh.v <- c(1e-100, 1e-11, 1e-4, .5, 1,2,5, 10^c(1:5,7)) # much less extreme than above ..
FT <- c("F", "T") # for printing
for(scale in c(1/2, 2))
 for(sh in sh.v) {
   cat(sprintf("scale = %4.3g, shape= %9g: ", scale, sh))
   stim <- system.time(
      for(ltail in c(FALSE, TRUE))
```

```
            for(lg in c(FALSE,TRUE)) {
                ae <- all.equal(pgamma(xM, sh, scale=scale, lower.tail=ltail, log.p=lg),
                                pgamma(x , sh, scale=scale, lower.tail=ltail, log.p=lg))
                if(!isTRUE(ae))
                   cat(sprintf(" ltail=%s, lg=%s: NOT eq.: %s", FT[1+ltail], FT[1+lg], ae))
            }
       )
       cat(" user.time: ", stim[["user.self"]], "\n")
     } # for (sh ..)
    ## scale = 0.5, shape= 1e-100:  user.time:  0.292
    ## scale = 0.5, shape=  1e-11:  user.time:  0.081
    ## scale = 0.5, shape= 0.0001:  user.time:  0.051
    ## scale = 0.5, shape=    0.5:  user.time:  0.05
    ## scale = 0.5, shape=      1:  user.time:  0.031


    ## scale = 0.5, shape=      2:  user.time:  0.032
    ## scale = 0.5, shape=      5:  user.time:  0.031
    ## scale = 0.5, shape=     10:  user.time:  0.032
    ## scale = 0.5, shape=   100:  ltail=T, lg=T: NOT eq.: Mean abs diff: Inf user.time:  0.029
    ## scale = 0.5, shape=   1000:  ltail=T, lg=T: NOT eq.: Mean abs diff: Inf user.time:  0.02
    ## scale = 0.5, shape=  10000:  ltail=T, lg=T: NOT eq.: Mean abs diff: Inf user.time:  0.019
    ## scale = 0.5, shape= 100000:  ltail=T, lg=T: NOT eq.: Mean abs diff: Inf user.time:  0.022
    ## scale = 0.5, shape=  1e+10:  ltail=F, lg=F: NOT eq.: Numeric: lengths (0, 24) differ
    ##                              ltail=F, lg=T: NOT eq.: Mean absolute difference: Inf
    ##                           ltail=T, lg=F: NOT eq.: 'is.NA' ...: 0 in current 24 in target
    ##                           ltail=T, lg=T: NOT eq.: 'is.NA' ...: 0 in current 24 in target
    ##                               user.time:  0.021
    ## scale = 0.5, shape= 1e+100: gamma_inc.c:290: MPFR assertion failed:
    ## !(__builtin_expect(!!((flags) & (2)), 0))
    ## On Windows (erange etc): alread shape = 1e10  leads to the above MPFR assertion fail !!
```

`mpfr-special-functions`

Special Mathematical Functions (MPFR)

Description

Special Mathematical Functions, supported by the MPFR Library.

Note that additionally, all the `Math` and `Math2` group member functions are "mpfr-ified", too; ditto, for many more standard R functions. See see the methods listed in `mpfr` (aka ?`mpfr-class`).

Usage

```
zeta(x)
Ei(x)
Li2(x)

erf(x)
erfc(x)
```

Arguments

x	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 **e**xponential 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, 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

```
getPrec(x, base = 10, doNumeric = TRUE, is.mpfr = NA, bigq. = 128L)
.getPrec(x)
getD(x)
mpfr_default_prec(prec)
toNum(from, rnd.mode = c('N','D','U','Z','A'))
.mpfr2d(from)
.mpfr2i(from)

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()

.mpfr_gmp_numbbits()
.mpfrSizeof()
.mpfrVersion()

## Really Internal and low level, no error checking (for when you know ..)
.mpfr (x, precBits)
.mpfr.(x, precBits, rnd.mode)
.getSign(x)
```

```
.mpfr_negative(x)
.mpfr_sign(x)

..bigq2mpfr(x, precB = NULL, rnd.mode = c("N", "D", "U", "Z", "A"))
..bigz2mpfr(x, precB = NULL, rnd.mode = c("N", "D", "U", "Z", "A"))
```

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, precB, precBits	a positive integer, not larger than .Machine$ integer.max, or missing.
rnd.mode	a 1-letter string specifying how *rounding* 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	numeric, for .mpfr_erange_set() one number per kind. Must be in range specified by the *."emin" and *."emax" erange values.

Details

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()` from **gmp** is preferred now. `.mpfr2d()` is similar to but simpler than `toNum()`, whereas `.mpfr2i()` is an analogue low level utility for `as.integer(<mpfr>)`.

`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_erange_set()` *invisibly* (see `invisible()`) returns `TRUE` iff the change was successful.

`.mpfr_gmp_numbbits()` returns the 'GMP' library "numb" size, which is either 32 or 64 bit (as `integer`, i.e., `64L` or `32L`). If it is *not* 64, you typically cannot enlarge the exponential range of mpfr numbers via `.mpfr_erange()`, see above.

`.mpfrSizeof()` may be more relevant (than `.mpfr_gmp_numbbits()`), returning a named integer vector of `length(.) == 3` with the sizes in bytes of the three 'MPFR' library types named `c("mpfr_prec_t", "mpfr_exp_t", "mp_limb_t")`.

`.mpfrVersion()` returns a string, the version of the 'MPFR' library we are linking to.

`.mpfr_formatinfo(x)` returns conceptually a subset of `.mpfr2str()`'s result, a list with three components

exp the base-2 exponents of `x`, identical to `.mpfr2exp(x)`.

finite `logical` identical to `is.finite(x)`.

is.0 logical indicating if the corresponding x[i] is zero; identical to mpfrIs0(x).

(Note that .mpfr2str(x, .., base)$exp is wrt base *and* is not undefined but ...)

.mpfr_sign(x) only works for mpfr objects, then identical to sign(x). Analogously, .mpfr_negative(x) is -x in that case. .getSign(x) is a low-level version of sign(x) returning -1 or +1, but not 0. Finally, ..bigq2mpfr(x, ..) and ..bigz2mpfr(x, ..) are fast ways to coerce bigz and bigq number objects (created by package **gmp**'s functionality) to our "mpfr" class.

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.

Examples

```
getPrec(as(c(1,pi), "mpfr")) # 128 for both

(opr <- mpfr_default_prec()) ## typically  53, the MPFR system default
stopifnot(opr == (oprec <- mpfr_default_prec(70)),
          70  == mpfr_default_prec())
## and reset it:
mpfr_default_prec(opr)

## Explore behavior of rounding modes 'rnd.mode':
x <- mpfr(10,99)^512 # too large for regular (double prec. / numeric):
sapply(c("N", "D", "U", "Z", "A"), function(RM)
       sapply(list(-x,x), function(.) toNum(., RM)))
##    N             D             U             Z    A
## -Inf          -Inf -1.797693e+308 -1.797693e+308 -Inf
##  Inf 1.797693e+308           Inf  1.797693e+308  Inf

## 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"))
## Typically true in MPFR versions *iff* long is 64-bit, i.e. *not* on Windows
```

```
if(.Machine$sizeof.long == 8L) {
    eLimits == c(-1,1, -1,1) * (2^62 - 1)
} else if(.Machine$sizeof.long == 4L) # on Windows
    eLimits == c(-1,1, -1,1) * (2^30 - 1)


## Looking at internal representation [for power users only!]:

i8 <- mpfr(-2:5, 32)
x4 <- mpfr(c(NA, NaN, -Inf, Inf), 32)
stopifnot(exprs = {
    identical(x4[1], x4[2])
    is.na(x4[1] == x4[2]) # <- was *wrong* in Rmpfr <= 0.9-4
    is.na(x4[1] != x4[2]) #  (ditto)
    identical(x4 < i8[1:4], c(NA,NA, TRUE,FALSE))
    !is.finite(x4)
    identical(is.infinite(x4), c(FALSE,FALSE, TRUE,TRUE))
})
## The output of the following depends on the GMP "numb" size
## (32 bit vs. 64 bit), *and* additionally
## on sizeof.long (mostly non-Windows <-> Windows, see above):
str( .mpfr2list(i8) )
str( .mpfr2list(x4, names = TRUE) )

dput( .mpfrSizeof() ) # on (64-bit) Linux, now typically all '8',
## as 64 bit = 8 bytes --  nowadays probably more relevant than
dput( .mpfr_gmp_numbbits() ) # typically 64

str(xp4 <- mpfrXport(x4, names = TRUE))
stopifnot(identical(x4, mpfrImport(mpfrXport(x4))),
          identical(i8, mpfrImport(mpfrXport(i8))))

B6 <- mpfr2array(Bernoulli(1:6, 60), c(2,3),
                 dimnames = list(LETTERS[1:2], letters[1:3]))
## FIXME, need c(.), as dim(.) & dimnames(.)  "get lost" in export/import:
stopifnot(identical(c(B6), mpfrImport(mpfrXport(B6))))
```

`mpfr.utils` *MPFR Number Utilities*

Description

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

`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) from **gmp** 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

x	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.
lag, differences	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.

Examples

```
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..
str(x)

x <- rep(-2:2, 5)
stopifnot(is.whole(mpfr(2, 500) ^ (1:200)),
          all.equal(diff(x), diff(as.numeric(x))))
```

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

```
mpfrArray(x, precBits, dim = length(x), dimnames = NULL,
          rnd.mode = c("N","D","U","Z","A"))
```

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 ***bits***; 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 *rounding* 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() from **gmp** 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.

Examples

```
## preallocating is possible here too
ma <- mpfrArray(NA, prec = 80, dim = 2:4)
validObject(A2 <- mpfrArray(1:24, prec = 64, dim = 2:4))

## recycles, gives an "mpfrMatrix" and dimnames :
mat <- mpfrArray(1:5, 64, dim = c(5,3), dimnames=list(NULL, letters[1:3]))
mat
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]`.

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")`: ...

[`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 `array`s.

%*% `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) %*% y`, 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.

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 `array`s, 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")`: ...

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 *perm*ute the dimensions of an mpfrArray; it has the same semantics as the standard `aperm()` method for simple R `array`s.

Author(s)

Martin Maechler

See Also

`mpfrArray`, also for more examples.

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"

S2 <- m6[,-3] # 2 x 2
S3 <- rbind(m6, c(1:2,10)) ; s3 <- 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)

i3 <- cbind(3:1, 1:3, c(2L, 1:2))
ii3 <- Rmpfr:::.mat2ind(i3, dim(AA), dimnames(AA))
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. <- 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!)

Usage

```
## S3 method for class 'mpfrMatrix'
determinant(x, logarithm = TRUE,
            asNumeric = (d[1] > 3), precBits = max(.getPrec(x)), ...)
```

Arguments

x	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

Examples

```
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))
```

---

num2bigq *BigQ / BigRational Approximation of Numbers*

Description

num2bigq(x) searches for "small" denominator bigq aka 'bigRational' approximations to numeric or "mpfr" x.

It uses the same continued fraction approximation as package **MASS**' fractions(), but using big integer, rational and mpfr-arithmetic from packages **Rmpfr** and **gmp**.

Usage

```
num2bigq(x, cycles = 50L, max.denominator = 2^25, verbose = FALSE)
```

Arguments

x	numeric or mpfr-number like
cycles	a positive integer, the maximal number of approximation cycles, or equivalently, continued fraction terms to be used.
max.denominator	an *approximate* bound on the maximal denominator used in the approximation. If small, the algorithm may use less than cycles cycles.
verbose	a logical indicating if some intermediate results should be printed during the iterative approximation.

Value

a big rational, i.e., bigq (from **gmp**) vector of the same length as x.

Author(s)

Bill Venables and Brian Ripley, for the algorithm in fractions(); Martin Maechler, for the port to use **Rmpfr** and gmp arithmetic.

See Also

.mpfr2bigq() seems similar but typically uses much larger denominators in order to get full accuracy.

Examples

```
num2bigq(0.33333)

num2bigq(pi, max.denominator = 200) #  355/113
num2bigq(pi) # much larger
num2bigq(pi, cycles=10) # much larger
```

---

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 **Rmpfr** 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.

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 specifiying 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 Werner Borchers' golden_ratio (package **pracma**); modifications and "Brent" by Martin Maechler.

See Also

R's standard optimize; for multivariate optimization, **Rmpfr**'s hjkMpfr(); for root finding, **Rmpfr**'s unirootR.

Examples

```
## The minimum of the Gamma (and lgamma) function (for x > 0):
Gmin <- 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 <- 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())
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 <- optimizeR(sin, 2, 6, tol = 1e-40)
str(sol)
sol <- 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))

if(doExtras) { # considerably more expensive

## a harder one:
f.sq <- function(x) sin(x-2)^4 + sqrt(pmax(0,(x-1)*(x-4)))*(x-2)^2
curve(f.sq, 0, 4.5, n=1000)
msq <- 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 <- 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)
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.$minimum) # gives 0
if(doExtras) {
 ## try harder ... in vain ..
 str(opt1 <- optimizeR(ff, -3,13, tol = 1e-60, precFactor = 4))
 print(opt1$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.

TODO (*not yet*): It's sufficient for *one* of a, b to be integer such that the result is a *finite sum* (but the coefficients will no longer be rational, see Abramowitz and Stegun, 26.5.6 and *.7, p.944).

Usage

```
pbetaI(q, shape1, shape2, ncp = 0, lower.tail = TRUE, log.p = FALSE,
       precBits = NULL,
       useRational = !log.p && !is.mpfr(q) && is.null(precBits) && int2,
       rnd.mode = c("N","D","U","Z","A"))
```

Arguments

q	called x, above; vector of quantiles, in $[0, 1]$; can be `numeric`, or of class `"mpfr"` or also `"bigq"` ("big rational" from package **gmp**); in the latter case, if `log.p = FALSE` as by default, *all computations* are exact, using big rational arithmetic.
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 $P[X \le x]$, 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()`.

useRational	optional logical, specifying if we should try to do everything in exact *rational arithmetic*, i.e, using package **gmp** functionality only, and return bigq (from **gmp**) numbers instead of mpfr numbers.
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

References

Abramowitz, M. and Stegun, I. A. (1972) *Handbook of Mathematical Functions*. New York: Dover. https://en.wikipedia.org/wiki/Abramowitz_and_Stegun provides links to the full text which is in public domain.

See Also

pbeta, sumBinomMpfr chooseZ.

Examples

```
x <- (0:12)/16 # not all the way up ..
a <- 7; b <- 788

p.  <- pbetaI(x, a, b) ## a bit slower:
system.time(
pp  <- pbetaI(x, a, b, precBits = 2048)
) # 0.23 -- 0.50 sec
## 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)
 Ip <- 1 - pp     ## = pbetaI(x, a, b, lower.tail=FALSE)

if(Rmpfr:::doExtras()) { ## somewhat slow
   system.time(
   stopifnot(exprs = {
     all.equal(lp,  pbetaI(x, a, b, precBits = 2048, log.p=TRUE))
     all.equal(lIp, pbetaI(x, a, b, precBits = 2048, lower.tail=FALSE, log.p=TRUE),
               tolerance = 1e-230)
     all.equal( Ip, pbetaI(x, a, b, precBits = 2048, lower.tail=FALSE))
   })
```

```
   ) # 0.375 sec -- "slow" ???
}

rErr <- function(approx, true, eps = 1e-200) {
    true <- as.numeric(true) # for "mpfr"
    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)
}

cbind(x
    , pb    = rErr(pbeta(x, a, b), pp)
    , pbUp  = rErr(pbeta(x, a, b, lower.tail=FALSE),  Ip)
    , ln.p  = rErr(pbeta(x, a, b, log.p = TRUE    ),  lp)
    , ln.pUp= rErr(pbeta(x, a, b, lower.tail=FALSE, log.p=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))
 )

## When 'q' is a  bigrational (i.e., class "bigq", package 'gmp'), everything
## is computed *exactly* with bigrational arithmetic:
(q4 <- as.bigq(1, 2^(0:4)))
pb4 <- pbetaI(q4, 10, 288, lower.tail=FALSE)
stopifnot( is.bigq(pb4) )
mpb4 <- as(pb4, "mpfr")
mpb4[1:2]
getPrec(mpb4) # 128 349 1100 1746 2362
(pb. <- pbeta(asNumeric(q4), 10, 288, lower.tail=FALSE))
stopifnot(mpb4[1] == 0,
          all.equal(mpb4, pb., tolerance = 4e-15))

qbetaI. <- function(p, shape1, shape2, ncp = 0, lower.tail = TRUE, log.p = FALSE,
    precBits = NULL, rnd.mode = c("N", "D", "U", "Z", "A"),
    tolerance = 1e-20, ...)
{
   if(is.na(a <- as.integer(shape1))) stop("a = shape1 is not coercable to finite integer")
   if(is.na(b <- as.integer(shape2))) stop("b = shape2 is not coercable to finite integer")
    unirootR(function(q) pbetaI(q, a, b, lower.tail=lower.tail, log.p=log.p,
                                precBits=precBits, rnd.mode=rnd.mode) - p,
             interval = if(log.p) c(-double.xmax, 0) else 0:1,
             tol = tolerance, ...)
} # end{qbetaI}

(p <- 1 - mpfr(1,128)/20) # 'p' must be high precision
q95.1.3 <- qbetaI.(p, 1,3, tolerance = 1e-29) # -> ~29 digits accuracy
```

```
str(q95.1.3) ; roundMpfr(q95.1.3$root, precBits = 29 * log2(10))
## relative error is really small:
(relE <- asNumeric(1 - pbetaI(q95.1.3$root, 1,3) / p)) # -5.877e-39
stopifnot(abs(relE) < 1e-28)
```

---

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.

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))
```

qnormI *Gaussian / Normal Quantiles* qnorm() *via Inversion*

Description

Compute Gaussian or Normal Quantiles qnorm(p, *) via inversion of our "mpfr-ified" arbitrary accurate pnorm(), using our unirootR() root finder.

Usage

```
qnormI(p, mean = 0, sd = 1, lower.tail = TRUE, log.p = FALSE,
       trace = 0, verbose = as.logical(trace),
       tol,
       useMpfr = any(prec > 53),
       give.full = FALSE,
       ...)
```

Arguments

p	vector of probabilities.
mean	vector of means.
sd	vector of standard deviations.
log.p	logical; if TRUE, probabilities p are given as log(p).
lower.tail	logical; if TRUE (default), probabilities are $P[X \le x]$ otherwise, $P[X > x]$.
trace	integer passed to unirootR(). If positive, information about a search interval extension will be printed to the console.
verbose	logical indicating if progress details should be printed to the console.
tol	optionally the desired accuracy (convergence tolerance); if missing or not finite, it is computed as $2^{-}pr + 2$ where the precision pr is basically max(getPrec(p+mean+sd)).
useMpfr	logical indicating if mpfr arithmetic should be used.
give.full	logical indicating if the *full* result of unirootR() should be returned (when applicable).
...	optional further arguments passed to unirootR() such as maxiter, verbDigits, check.conv, warn.no.convergence, and epsC.

Value

If give.full is true, return a list, say r, of unirootR(.) results, with length(r) == length(p).

Otherwise, return a "numeric vector" like p, e.g., of class "mpfr" when p is.

Author(s)

Martin Maechler

See Also

Standard R's qnorm.

Examples

```
doX <- Rmpfr:::doExtras() # slow parts only if(doX)
cat("doExtras: ", doX, "\n")
p  <- (0:32)/32
lp <- -c(1000, 500, 200, 100, 50, 20:1, 2^-(1:8))
if(doX) {
  tol1 <- 2.3e-16
  tolM <- 1e-20
  tolRIlog <- 4e-14
} else { # use one more than a third of the points:
   ip <- c(TRUE,FALSE, rep_len(c(TRUE,FALSE,FALSE), length(p)-2L))
   p <-  p[ip]
  lp <- lp[ip]
  tol1 <- 1e-9
  tolM <- 1e-12
  tolRIlog <- 25*tolM
}

f.all.eq <- function(a,b)
  sub("^Mean relative difference:", '', format(all.equal(a, b, tol=0)))
for(logp  in c(FALSE,TRUE)) {
  pp <- if(logp) lp else p
  mp <- mpfr(pp, precBits = if(doX) 80 else 64) # precBits = 128 gave "the same" as 80
  for(l.tail in c(FALSE,TRUE)) {
      qn <- qnorm (pp, lower.tail = l.tail, log.p = logp)
     qnI <- qnormI(pp, lower.tail = l.tail, log.p = logp, tol = tol1)
     qnM <- qnormI(mp, lower.tail = l.tail, log.p = logp, tol = tolM)
     cat(sprintf("Accuracy of qnorm(*, lower.t=%-5s, log.p=%-5s): %s || qnI: %s\n",
                 l.tail, logp, f.all.eq(qnM, qn ),
                               f.all.eq(qnM, qnI)))
     stopifnot(exprs = {
        all.equal(qn,  qnI, tol = if(logp) tolRIlog else 4*tol1)
        all.equal(qnM, qnI, tol = tol1)
     })
  }
}

## useMpfr, using mpfr()  :
if(doX) {
  p2 <- 2^-c(1:27, 5*(6:20), 20*(6:15))
  e2 <- 88
} else {
  p2 <- 2^-c(1:2, 7, 77, 177, 307)
  e2 <- 60
}
system.time( pn2 <- pnorm(qnormI(mpfr(p2, e2))) ) # 4.1 or 0.68
           all.equal(p2, pn2, tol = 0) # 5.48e-29 // 5.2e-18
2^-e2
```

```
stopifnot(all.equal(p2, pn2, tol = 6 * 2^-e2)) # '4 *' needed


## Boundary -- from limits in mpfr maximal exponent range!
## 1) Use maximal ranges:
(old_eranges <- .mpfr_erange()) # typically -/+ 2^30
(myERng <- (1-2^-52) * .mpfr_erange(c("min.emin","max.emax")))
(doIncr <- !isTRUE(all.equal(unname(myERng), unname(old_eranges)))) # ==>
## TRUE only if long is 64-bit, i.e., *not* on Windows
if(doIncr) .mpfr_erange_set(value = myERng)

log2(abs(.mpfr_erange()))# 62 62 if(doIncr) i.e. not on Windows
(lrgOK <- all(log2(abs(.mpfr_erange())) >= 62)) # FALSE on Windows
## The largest quantile for which our mpfr-ized qnorm() does *NOT* underflow :
cM <- if(doX) { "2528468770.343293436810768159197281514373932815851856314908753969469064"
      } else    "2528468770.34329343681"
##              1 3 5 7 9  1 3 5 7 9 1 3 5 7 9 1 3 5 7 9 1 3 5 7 9 1 3 5 7 9 1 3
##                        10         20        30        40        50        60        70
(qM <- mpfr(cM))
(pM <- pnorm(-qM)) # precision   if(doX) 233 else 70  bits of precision ;
## |--> 0 on Windows {limited erange}; otherwise and if(doX) :
## 7.648906825456998451356334684958946194579034583256069330439666163344600003e-1388255822130839040
log(pM) # 233 bits: -3196577161300663205.85759196211156141481203239336338270527868730785529 04

if(lrgOK) withAutoprint({

  try( qnormI(pM) ) ## Error: lower < upper not fulfilled (evt. TODO)
  ## but this works
  print(qnI <- qnormI(log(pM), log.p=TRUE)) #  -2528468770.343293436
  all.equal(-qM, qnI, tol = 0) # << show how close; seen  1.084202e-19
  stopifnot( all.equal(-qM, qnI, tol = 1e-18) )
})

if(FALSE) # this (*SLOW*) gives 21 x the *same* (wrong) result --- FIXME!
  qnormI(log(pM) * (2:22), log.p=TRUE)
if(doX) ## Show how bad it is (currently ca. 220 iterations, and then *wrong*)
 str(qnormI(round(log(pM)), log.p=TRUE, trace=1, give.full = TRUE))
if(requireNamespace("DPQ"))
  new("mpfr", as(DPQ::qnormR(pM, trace=1), "mpfr")) # as(*, "mpfr") also works for +/- Inf
  # qnormR1(p=         0, m=0, s=1, l.t.= 1, log= 0): q = -0.5
  #    somewhat close to 0 or 1: r := sqrt(-lp) =  1.7879e+09
  #    r > 5, using rational form R_3(t), for t=1.787897e+09  -- that is *not* accurate
  # [1] -94658744.369295865460462720.....

## reset to previous status if needed
if(doIncr) .mpfr_erange_set( , old_eranges)
```

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.

Examples

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

---

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
```

`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()`.

Usage

```
sapplyMpfr(X, FUN, ..., drop_1_ = TRUE)
```

Arguments

`X`	a vector, possibly of class `"mpfr"`.
`FUN`	a `function` returning an `"mpfr"` vector or even an `"mpfrArray"`. May also be a function returning a `numeric` vector or array for numeric `X`, *and* which returns `"mpfr(Array)"` for an `X` argument inheriting from `"mpfr"`.
`...`	further arguments passed to `lapply`, typically further arguments to `FUN`.
`drop_1_`	logical (with unusual name on purpose!) indicating if 1-column matrices (`"mpfrMatrix"`) should be "dropped" to vectors (`"mpfr"`), the same as in base R's own `sapply`. This has been implicitly `FALSE` in **Rmpfr** versions 0.8-5 to 0.8-9 (Oct 2021 to June 2022), accidentally. Since **Rmpfr** 0.9-0, this has been made an argument with default `TRUE` to be compatible by default with R's `sapply`.

Details

In the case `FUN(<length-1>)` returns an `array` or `"mpfrArray"`, i.e., with two or more dimensions, `sapplyMpfr()` returns an `"mpfrArray"`; this is analogous to `sapply(X, FUN, simplify = "array")` (rather than the default `sapply()` behaviour which returns a `matrix` also when a higher array would be more "logical".)

Value

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

Note

This may still not always work as well as `sapply()` does for atomic vectors. The examples seem to indicate that it typically does work as desired, since **Rmpfr** version 0.9-0.

If you want to transform back to regular numbers anyway, it maybe simpler and more efficient to use

```
res <- lapply(....)
sapply(res, asNumeric, simplify = "array")
```

instead of `sapplyMpfr()`.

Author(s)

Martin Maechler

See Also

`sapply`, `lapply`, etc.

Examples

```
sapplyMpfr0 <- ## Originally, the function was simply defined as
  function (X, FUN, ...) new("mpfr", unlist(lapply(X, FUN, ...), recursive = FALSE))

(m1 <- sapply    (     3,      function(k) (1:3)^k)) # 3 x 1  matrix (numeric)
(p1 <- sapplyMpfr(mpfr(3, 64), function(k) (1:3)^k))
stopifnot(m1 == p1, is(p1, "mpfrMatrix"), dim(p1) == c(3,1), dim(p1) == dim(m1))
k.s <- c(2, 5, 10, 20)
(mk <- sapply    (     k.s,      function(k) (1:3)^k)) # 3 x 4    "       "
(pm <- sapplyMpfr(mpfr(k.s, 64), function(k) (1:3)^k))
stopifnot(mk == pm, is(pm, "mpfrMatrix"), dim(pm) == 3:4, 3:4 == dim(mk))
## was *wrongly* 4x3  in Rmpfr 0.8-x
f5k  <- function(k) outer(1:5, k+0:2, `^`)# matrix-valued
(mk5 <- sapply    (     k.s,      f5k))  # sapply()'s default; not "ideal"
(ak5 <- sapply    (     k.s,      f5k, simplify = "array")) # what we want
(pm5 <- sapplyMpfr(mpfr(k.s, 64), f5k))
stopifnot(c(mk5) == c(ak5), ak5 == pm5, is(pm5, "mpfrArray"), is.array(ak5),
          dim(pm5) == dim(ak5), dim(pm5) == c(5,3, 4))
if(require("Bessel")) { # here X, is simple
  bI1 <- function(k) besselI.nuAsym(mpfr(1.31e9, 128), 10, expon.scaled=TRUE, k.max=k)
  bImp1 <- sapplyMpfr (0:4, bI1, drop_1_ = FALSE) # 1x5 mpfrMatrix -- as in DPQ 0.8-8
  bImp  <- sapplyMpfr (0:4, bI1, drop_1_ = TRUE ) # 5 "mpfr" vector {by default}
  bImp0 <- sapplyMpfr0(0:4, bI1) # 5-vector
  stopifnot(identical(bImp, bImp0), bImp == bImp1,
            is(bImp, "mpfr"), is(bImp1, "mpfrMatrix"), dim(bImp1) == c(1, 5))
}# {Bessel}
```

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

```
seqMpfr(from = 1, to = 1, by = ((to - from)/(length.out - 1)),
        length.out = NULL, along.with = NULL, ...)
```

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) # -> 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, drop0trailing=TRUE,
    width = getOption("width"), ...)
```

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 *elements* that will be shown. The default depends on the precision of object and width (since **Rmpfr** 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'
```

`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`),

$$sBn(f, n) = \sum_{k=n0}^{n} (-1)^{(}n - k) \binom{n}{k} \cdot f(k) = \Delta^n f,$$

see Details for the n-th forward difference operator $\Delta^n f$. If `alternating` is false, the $(-1)^{(}n - k)$ 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 $sB(f, n) =$`sumBinomMpfr(n, f, *)` 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),

$$s = \sum_{k=n0}^{n} (-1)^k \binom{n}{k} \cdot f(k),$$

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, ...) {
  k <- n0:n
  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, ...)
{
  N <- length(n)
  precBits <- rep(precBits, length = N)
  ll <- lapply(seq_len(N), function(i)
           sumBinomMpfr(n[i], f, n0=n0, precBits=precBits[i], ...))
  sapply(ll, as, "double")
}
sumBin.all.R <- function(n, f, n0=0, ...)
   sapply(n, sumBinom, f=f, n0=n0, ...)

n.set <- 5:80
system.time(res.R   <- sumBin.all.R(n.set, f = sqrt)) ## instantaneous..
system.time(resMpfr <- sumBin.all  (n.set, f = sqrt)) ## ~ 0.6 seconds

matplot(n.set, cbind(res.R, resMpfr), type = "l", 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, ...),
        extendInt = c("no", "yes", "downX", "upX"),
        trace = 0, verbose = as.logical(trace),
        verbDigits = max(3, min(20, -log10(tol)/2)),
        tol = .Machine$double.eps^0.25, maxiter = 1000L,
        check.conv = FALSE,
        warn.no.convergence = !check.conv,
        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.
extendInt	character string specifying if the interval c(lower,upper) should be extended or directly produce an error when f() does not have differing signs at the end-points. The default, "no", keeps the search interval and hence produces an error. Can be abbreviated.
trace	integer number; if positive, tracing information is produced. Higher values giving more details.
verbose	logical (or integer) indicating if (and how much) verbose output should be produced during the iterations.
verbDigits	used only if verbose is true, indicates the number of digits numbers should be printed with, using format(., digits=verbDigits).
tol	the desired accuracy (convergence tolerance).

`maxiter` the maximum number of iterations.

`check.conv` logical indicating whether non convergence should be caught as an error, notably non-convergence in `maxiter` iterations should be an error instead of a warning.

`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 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), for `extendInt="no"`, the default. Otherwise, if `extendInt="yes"`, the interval is extended on both sides, in search of a sign change, i.e., until the search interval $[l, u]$ satisfies $f(l) \cdot f(u) \leq 0$.

If it is *known how* f changes sign at the root x_0, that is, if the function is increasing or decreasing there, `extendInt` can (and typically should) be specified as `"upX"` (for "upward crossing") or `"downX"`, respectively. Equivalently, define $S := \pm 1$, to require $S = \mathrm{sign}(f(x_0 + \epsilon))$ at the solution. In that case, the search interval $[l, u]$ possibly is extended to be such that $S \cdot f(l) \leq 0$ and $S \cdot f(u) \geq 0$.

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

R's own (**stats** package) `uniroot`. `polyroot` for all complex roots of a polynomial; `optimize`, `nlm`.

Examples

```
require(utils) # for str

## some platforms hit zero exactly on the first step:
## if so the estimated precision is 2/3.
f <- function (x,a) x - a
str(xmin <- unirootR(f, c(0, 1), tol = 0.0001, a = 1/3))

## handheld calculator example: fixpoint of cos(.):
rc <- unirootR(function(x) cos(x) - x, lower=-pi, upper=pi, tol = 1e-9)
rc$root

## the same with much higher precision:
rcM <- 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 <- 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.

exp(r$root)     # = 0, but not for r$root * 0.999...
minexp <- r$root * (1 - 10*.Machine$double.eps)
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 <- mpfr(2, 55) ^ - ((2^30 + 1) * (1 - 1e-15)))
r <- unirootR(function(x) 1e99* exp(x) - ep.M, mpfr(c(-1e20, 0), 200))
r # 97 iterations; f.root is very similar to ep.M

## interval extension 'extendInt'  --------------

f1 <- function(x) (121 - x^2)/(x^2+1)
f2 <- function(x) exp(-x)*(x - 12)
tools::assertError(unirootR(f1, c(0,10)), verbose=TRUE)
##--> error: f() .. end points not of opposite sign

## where as  'extendInt="yes"'  simply first enlarges the search interval:
u1 <- unirootR(f1, c(0,10),extendInt="yes", trace=1)
u2 <- unirootR(f2, mpfr(c(0,2), 128), extendInt="yes", trace=2, verbose=FALSE, tol = 1e-25)
stopifnot(all.equal(u1$root, 11, tolerance = 1e-5),
          all.equal(u2$root, 12, tolerance = 1e-23))

## The *danger* of interval extension:
## No way to find a zero of a positive function, but
## numerically, f(-|M|) becomes zero :
u3 <- unirootR(exp, c(0,2), extendInt="yes", trace=TRUE)

## Nonsense example (must give an error):
tools::assertCondition( unirootR(function(x) 1, 0:1, extendInt="yes"),
                       "error", verbose=TRUE)
```

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