High-Precision Arithmetic and Mathematical Physics

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Online Resources for High-Precision Arithmetic and Experimental Math

- Experimental math website: [http://www.experimentalmath.info](http://www.experimentalmath.info)
  Contains information and many links on experimental math.
  Online numeric constant recognition facility.
- LBNL’s high-precision software: [http://crd.lbl.gov/~dhbailey/mpdist](http://crd.lbl.gov/~dhbailey/mpdist)
  Includes double-double, quad-double and arbitrary precision packages (C++ and Fortran-90). Also includes quadrature and PSLQ codes.
- Online experimental math toolkit: [https://nebula.lbl.gov/cgi-bin/login.py](https://nebula.lbl.gov/cgi-bin/login.py)
  Includes high-precision arithmetic, quadrature and PSLQ.
- *Mathematica* solutions of exercises:
Applications of High-Precision Arithmetic in Modern Scientific Computing

- Highly nonlinear computations.
- Computations involving highly ill-conditioned linear systems.
- Computations involving data with very large dynamic range.
- Large computations on highly parallel computer systems.
- Computations where numerical sensitivity is not currently a major problem, but periodic testing is needed to ensure that results are reliable.
- Research problems in mathematics and mathematical physics that involve constant recognition and integer relation detection.

Few physicists, chemists or engineers are highly expert in numerical analysis. Thus high-precision arithmetic is often a better remedy for severe numerical round-off error, even if the error could, in principle, be improved with more advanced algorithms or coding techniques.
Consider the very simple differential equation $y''(x) = -f(x)$. Discretization leads to the matrix:

$$
\begin{pmatrix}
2 & -1 & 0 & 0 & \cdots & 0 \\
-1 & 2 & -1 & 0 & \cdots & 0 \\
0 & -1 & 2 & -1 & \cdots & 0 \\
\vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\
0 & \cdots & -1 & 2 & -1 & 0 \\
0 & \cdots & 0 & -1 & 2 & -1 \\
0 & \cdots & 0 & 0 & -1 & 2 \\
\end{pmatrix}
$$

The condition number of this matrix (the quotient of the largest eigenvalue to the smallest eigenvalue) is readily seen to be approximately

$$
\kappa(n) \approx \frac{4(n + 1)^2}{\pi^2}
$$

For modest-sized $n$, many systems of this type (depending on the right-hand side) cannot be reliably solved using 64-bit arithmetic.
Available High-Precision Facilities

Vendor-supported arithmetic:

<table>
<thead>
<tr>
<th>Type</th>
<th>Total</th>
<th>Significant</th>
<th>Support</th>
</tr>
</thead>
<tbody>
<tr>
<td>IEEE Double</td>
<td>64</td>
<td>16</td>
<td>In hardware on almost all systems.</td>
</tr>
<tr>
<td>IEEE Extended</td>
<td>80</td>
<td>18</td>
<td>In hardware on Intel and AMD systems.</td>
</tr>
<tr>
<td>IEEE Quad</td>
<td>128</td>
<td>33</td>
<td>In software from some vendors (50-100X slower than IEEE double).</td>
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</table>

Non-commercial (free) software:

<table>
<thead>
<tr>
<th>Type</th>
<th>Total</th>
<th>Significant</th>
<th>Support</th>
</tr>
</thead>
<tbody>
<tr>
<td>Double-double</td>
<td>128</td>
<td>32</td>
<td>DDFUN90, QD.</td>
</tr>
<tr>
<td>Quad-double</td>
<td>256</td>
<td>64</td>
<td>QD.</td>
</tr>
<tr>
<td>Arbitrary</td>
<td>Any</td>
<td>Any</td>
<td>ARPREC, MPFUN90, GMP, MPFR.</td>
</tr>
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</table>

Commercial software: *Mathematica, Maple.*
LBNL’s High-Precision Software

- QD: double-double (31 digits) and quad-double (62 digits).
- ARPREC: arbitrary precision.
- Low-level routines written in C++.
- C++ and Fortran-90 translation modules permit use with existing C++ and Fortran-90 programs -- only minor code changes are required.
- Includes many common functions: sqrt, cos, exp, gamma, etc.
- PSLQ, root finding, numerical integration.

Available at: http://www.experimentalmath.info

Authors: Xiaoye Li, Yozo Hida, Brandon Thompson and DHB
GMP and MPFR

GNU Multiprecision Library:
- High-level signed integer arithmetic functions (mpz).
- High-level rational arithmetic functions (mpq).
- High-level floating-point arithmetic functions (mpf).
- C++ class-based interface to all of the above.
Available at: http://gmplib.org/

MPFR:
- C library of floating-point accurately rounding arithmetic functions.
Available at: http://www.mpfr.org

C++ high-level interfaces based on MPFR:
- MPFRCPP
- MPFR++
- GMPFRXX
Some Real-World Applications of High-Precision Arithmetic

- Supernova simulations (32 or 64 digits).
- Climate modeling (32 digits).
- Planetary orbit calculations (32 digits).
- Coulomb n-body atomic system simulations (32-120 digits).
- Schrodinger solutions for lithium and helium atoms (32 digits).
- Electromagnetic scattering theory (32-100 digits).
- Studies of the fine structure constant of physics (32 digits).
- Scattering amplitudes of quarks, gluons and bosons (32 digits).
- Theory of nonlinear oscillators (64 digits).
Researchers at LBNL are using QD to solve for non-local thermodynamic equilibrium populations of iron and other atoms in the atmospheres of supernovas. Iron may exist in several species, so it is necessary to solve for all species simultaneously. Since the relative population of any state from the dominant state is proportional to the exponential of the ionization energy, the dynamic range of these values can be very large. The quad-double portion now dominates the entire computation.

Climate Modeling

- Climate and weather simulations are fundamentally chaotic – if microscopic changes are made to the current state, soon the future state is quite different.
- In practice, computational results are altered even if minor changes are made to the code or the system.
- This numerical variation is a major nuisance for code maintenance.
- He and Ding of LBNL found that by using double-double arithmetic to implement a key inner product loop, most of this numerical variation disappeared.

A key question of planetary theory is whether the solar system is stable over cosmological time frames (billions of years).

Scientists have studied this question by performing very long-term simulations of planetary motions.

This problem is well known to exhibit chaos.

Simulations typically do well for long periods of time, but then fail at certain key junctures, unless special measures are taken.

Researchers have found that double-double or quad-double arithmetic is required to avoid severe numerical inaccuracies, even if other techniques are employed.

"The orbit of any one planet depends on the combined motions of all the planets, not to mention the actions of all these on each other. To consider simultaneously all these causes of motion and to define these motions by exact laws allowing of convenient calculation exceeds, unless I am mistaken, the forces of the entire human intellect." [Isaac Newton, 1687]

Coulomb N-Body Atomic System Simulations

- Alexei Frolov of Queen’s University in Canada has used MPFUN90 to solve a generalized eigenvalue problem that arises in Coulomb n-body interactions.
- Matrices are typically 5,000 x 5,000 and are very nearly singular.
- Frolov has also computed elements of the Hamiltonian matrix and the overlap matrix in four- and five-body systems.
- These computations typically require 120-digit arithmetic.

“We can consider and solve the bound state few-body problems which have been beyond our imagination even four years ago.” – Frolov

“Experimental” methodology:

- Compute various mathematical entities (limits, infinite series sums, definite integrals) to high precision.
- Use algorithms such as PSLQ to recognize these entities in terms of well-known mathematical constants.
- Use this same process to discover relations between entities.
- When results are found experimentally, seek to find formal mathematical proofs of the discovered relations.
- Many results have been found using this methodology, both in pure math and in mathematical physics.

Let \((x_n)\) be a given vector of real numbers. An integer relation algorithm finds integers \((a_n)\) such that

\[ a_1 x_1 + a_2 x_2 + \cdots + a_n x_n = 0 \]

(or within “epsilon” of zero, where epsilon = \(10^{-\rho}\) and \(\rho\) is the precision).

At the present time the “PSLQ” algorithm of mathematician-sculptor Helaman Ferguson is the most widely used integer relation algorithm. It was named one of ten “algorithms of the century” by *Computing in Science and Engineering*.

PSLQ, Continued

- PSLQ constructs a sequence of integer-valued matrices $B_n$ that reduces the vector $y = x B_n$, until either the relation is found (as one of the columns of $B_n$), or else precision is exhausted.
- At the same time, PSLQ generates a steadily growing bound on the size of any possible relation.
- When a relation is found, the size of smallest entry of the vector $y$ abruptly drops to roughly “epsilon” (i.e. $10^{-p}$, where $p$ is the number of digits of precision).
- The size of this drop can be viewed as a “confidence level” that the relation is real and not merely a numerical artifact -- a drop of 20+ orders of magnitude almost always indicates a real relation.
- PSLQ (or any other integer relation scheme) requires very high precision arithmetic (at least $nd$ digits, where $d$ is the size in digits of the largest $a_k$), both in the input data and in the operation of the algorithm.
Decrease of $\log_{10}(\min_k |y_k|)$ as a Function of Iteration Number in a Typical PSLQ Run
Methodology for Using PSLQ to Recognize An Unknown Constant $\alpha$

- Calculate $\alpha$ to high precision – typically 100 - 1000 digits. This is often the most computationally expensive part of the entire process.
- Based on experience with similar constants or relations, make a list of possible terms on the right-hand side (RHS) of a linear formula for $\alpha$, then calculate each of the $n$ RHS terms to the same precision as $\alpha$.
- If you suspect $\alpha$ is algebraic of degree $n$ (the root of a degree-$n$ polynomial with integer coefficients), compute the vector $(1, \alpha, \alpha^2, \alpha^3, \ldots, \alpha^n)$.
- Apply PSLQ to the $(n+1)$-long vector, using the same numeric precision as $\alpha$, but with a detection threshold a few orders of magnitude larger than “epsilon”– e.g., $10^{-480}$ instead of $10^{-500}$ for 500-digit arithmetic.
- When PSLQ runs, look for a detection following a drop in the size of the reduced $y$ vector by at least 20 orders of magnitude, to value near epsilon.
- If no credible relation is found, try expanding the list of RHS terms.
- Another possibility is to search for multiplicative relations (i.e., monomial expressions), which can be done by taking logarithms of $\alpha$ and constants.
Bifurcation Points in Chaos Theory

Let \( t = B_3 \) = the smallest \( r \) such that the “logistic iteration”

\[
x_{n+1} = r x_n (1 - x_n)
\]

exhibits 8-way periodicity instead of 4-way periodicity.

By means of a sequential approximation scheme, one can obtain the numerical value of \( t \) to any desired precision:

\[
3.5440903595519228536159659866048045405830998454445736754578125303058429428588630122562585664248917999626\ldots
\]

Applying PSLQ to \((1, t, t^2, t^3, \ldots, t^{12})\), we obtained the result that \( t \) is a root of:

\[
0 = 4913 + 2108t^2 - 604t^3 - 977t^4 + 8t^5 + 44t^6 + 392t^7 - 193t^8 - 40t^9 + 48t^{10} - 12t^{11} + t^{12}
\]
PSLQ and Sculpture

The complement of the figure-eight knot (see Ferguson’s sculpture at right) when viewed in hyperbolic space, has volume

\[ V = 2.029883212819307250042\ldots \]

Recently British physicist David Broadhurst found (using PSLQ) that

\[
V = \frac{\sqrt{3}}{9} \sum_{k=0}^{\infty} \frac{(-1)^k}{27^k} \left( \frac{18}{(6k+1)^2} - \frac{18}{(6k+2)^2} \right)
\]

\[
= -\frac{24}{(6k+3)^2} - \frac{6}{(6k+4)^2} + \frac{2}{(6k+5)^2}
\]

and thus \( V/\sqrt{3} \) is a base-3 BBP-type constant (see next section).

In 1996, Peter Borwein and Simon Plouffe observed that the following well-known formula for \( \log_e (2) \)

\[
\log 2 = \sum_{n=1}^{\infty} \frac{1}{n2^n} = 0.693147180559945309417232121458 \ldots
\]

leads to a simple scheme for computing binary digits at an arbitrary starting position (here \{\} denotes fractional part):

\[
\{2^d \log 2\} = \left\{ \sum_{n=1}^{d} \frac{2^{d-n}}{n} \right\} + \sum_{n=d+1}^{\infty} \frac{2^{d-n}}{n}
\]

\[
= \left\{ \sum_{n=1}^{d} \frac{2^{d-n}}{n} \mod n \right\} + \sum_{n=d+1}^{\infty} \frac{2^{d-n}}{n}
\]
Fast Exponentiation Mod $n$

The exponentiation ($2^{d-n} \mod n$) in this formula can be evaluated very rapidly by means of the binary algorithm for exponentiation, performed modulo $n$:

Simple example problem: Calculate the $3^{17} \mod 10$.

Algorithm A: $3 \times 3 \times 3 \times 3 \times 3 \times 3 \times 3 \times 3 \times 3 \times 3 \times 3 \times 3 \times 3 \times 3 \times 3 = 129140163$. Ans = 3.
Algorithm B: $3^{17} = (((3^2)^2)^2 \times 3 = 129140163$. Ans = 3.
Algorithm C:

$$3^{17} \mod 10 = (((3^2 \mod 10)^2 \mod 10)^2 \mod 10 \times 3 \mod 10 = 3.$$ 
In detail: $3^2 \mod 10 = 9$; $9^2 \mod 10 = 1$; $1^2 \mod 10 = 1$; $1^2 \mod 10 = 1$; $1 \times 3 = 3$. Ans = 3. You can do this “in your head”!

Note that with Algorithm C, we never have to deal with integers $> 81 = (n-1)^2$. For large $n$, this is a huge computational savings.
The BBP Formula for Pi

In 1996, at the suggestion of Peter Borwein, Simon Plouffe used DHB’s PSLQ program and arbitrary precision software to discover this new formula for π:

\[ \pi = \sum_{k=0}^{\infty} \frac{1}{16^k} \left( \frac{4}{8k + 1} - \frac{2}{8k + 4} - \frac{1}{8k + 5} - \frac{1}{8k + 6} \right) \]

This formula permits one to compute binary (or hexadecimal) digits of π beginning at an arbitrary starting position, using a very simple scheme that can run on any system with standard 64-bit or 128-bit arithmetic.

Recently it was proven that no base-\( n \) formulas of this type exist for π, except \( n = 2^m \).

Some Other New BBP-Type Formulas
Discovered Using PSLQ

\[ \pi^2 = \frac{1}{8} \sum_{k=0}^{\infty} \frac{1}{64^k} \left( \frac{144}{(6k+1)^2} - \frac{216}{(6k+2)^2} - \frac{72}{(6k+3)^2} - \frac{54}{(6k+4)^2} + \frac{9}{(6k+5)^2} \right) \]

\[ \pi^2 = \frac{2}{27} \sum_{k=0}^{\infty} \frac{1}{729^k} \left( \frac{243}{(12k+1)^2} - \frac{405}{(12k+2)^2} - \frac{81}{(12k+4)^2} - \frac{27}{(27k+5)^2} \right) \]

\[ - \frac{72}{(12k+6)^2} - \frac{9}{(12k+7)^2} - \frac{9}{(12k+8)^2} - \frac{5}{(12k+10)^2} + \frac{1}{(12k+11)^2} \]

\[ \zeta(3) = \frac{1}{1792} \sum_{k=0}^{\infty} \frac{1}{2^{12k}} \left( \frac{6144}{(24k+1)^3} - \frac{43008}{(24k+2)^3} + \frac{24576}{(24k+3)^3} + \frac{30720}{(24k+4)^3} \right) \]

\[ - \frac{1536}{(24k+5)^3} + \frac{3072}{(24k+6)^3} + \frac{768}{(24k+7)^3} - \frac{3072}{(24k+9)^3} - \frac{2688}{(24k+10)^3} \]

\[ - \frac{192}{(24k+11)^3} - \frac{1536}{(24k+12)^3} - \frac{96}{(24k+13)^3} - \frac{672}{(24k+14)^3} - \frac{384}{(24k+15)^3} \]

\[ + \frac{24}{(24k+17)^3} + \frac{48}{(24k+18)^3} - \frac{12}{(24k+19)^3} + \frac{120}{(24k+20)^3} + \frac{48}{(24k+21)^3} \]

\[ - \frac{42}{(24k+22)^3} + \frac{3}{(24k+23)^3} \]

The most commonly used scheme to compute a high-precision limit of a sequence \((x_n)\) is Richardson’s extrapolation: Define \(A_{1,1} = x_1\). Then iteratively set \(A_{n,1} = x_n\), at the same time using this recursion for \(k = 2\) to \(n\) to generate the \(n\)-th row of the lower-triangular matrix \(A\):

\[
A_{n,k} = \frac{2^k A_{n,k-1} - A_{n-1,k-1}}{2^k - 1}
\]

Then the successive diagonal entries \(A_{n,n}\) are increasingly accurate estimates for the limiting value.

Quinn, Rand, and Strogatz recently described a nonlinear oscillator system by means of the formula

\[
0 = \sum_{i=1}^{N} \left( 2\sqrt{1 - s^2 \left(1 - 2(i - 1)/(N - 1)\right)^2} - \frac{1}{\sqrt{1 - s^2 \left(1 - 2(i - 1)/(N - 1)\right)^2}} \right)
\]

For large \(N\), \(s = 1 - c / N\) (approx), where \(c = 0.6054436\ldots\) Strogatz asked us to validate and extend this computation, and challenged us to identify this limit if it exists.

By means of a Richardson extrapolation scheme, implemented on 64-CPUs of a highly parallel computer system, we computed (using the QD software)

\(c = 0.6054436571967327494789228424472074752208996\ldots\)

This led to the provable conclusion that the limit \(c\) exists and is the root of a Hurwitz zeta function (below). As a bonus, we obtained some asymptotic terms.

\[\zeta(1/2, x/2) = 0\]

Euler’s Technique for Accelerating Sums of Alternating Infinite Series

\[
\sum_{k=0}^{\infty} (-1)^k u_k = \sum_{m=0}^{n-1} (-1)^k u_k + \sum_{k=0}^{\infty} \frac{(-1)^k \Delta^k u_n}{2^{k+1}}
\]

\[
\Delta^1 u_n = u_{n+1} - u_n \\
\Delta^2 u_n = \Delta^1 u_{n+1} - \Delta^1 u_n = u_{n+2} - 2u_{n+1} + u_n \\
\Delta^3 u_n = \Delta^2 u_{n+2} - \Delta^2 u_{n+1} = u_{n+3} - 3u_{n+2} + 3u_{n+1} - u_n \\
\ldots
\]

For example, Catalan’s constant \(= 1 - 1/3^2 + 1/5^2 - 1/7^2 + 1/9^2 \ldots\) can be computed to 500-digit precision by setting \(n = 1000\), then evaluating 400 terms of the second series (a total of 1400 function evaluations).

Converting All-Positive Series to Alternating Series

Given an all-positive series \( (x_n) \), one can construct an alternating series \( (y_n) \) with the same sum as follows: Set \( y_0 = x_0 \), then for \( n > 0 \)

\[
y_n = (-1)^n \sum_{k=0}^{\infty} 2^k x_{n2^k}
\]

Each of these individual summations converges quite rapidly, so only a modest number of terms typically need to be computed. Euler’s technique can then be applied to find the sum

\[
S = \sum_{n=0}^{\infty} y_n = \sum_{n=0}^{\infty} x_n
\]

This method works fairly well, but is many times more costly than the alternating series case. Is there an efficient, general-purpose, numerically robust scheme for finding high-precision values for infinite series sums?
In April 1993, Enrico Au-Yeung, an undergraduate at the University of Waterloo, brought to the attention of Jonathan Borwein the claim (based on numerical calculation) that

\[
\sum_{k=1}^{\infty} \left( 1 + \frac{1}{2} + \cdots + \frac{1}{k} \right)^2 k^{-2} = \frac{17\pi^4}{360}
\]

Borwein was very skeptical, but subsequent computations affirmed this to high precision, and the result was proved. Many other similar identities were subsequently discovered. This sum is a special case of the following class:

\[
\zeta(s_1, s_2, \cdots, s_k) = \sum \prod_{j=1}^{k} n_j^{-s_j} \sigma_j^{-n_j}
\]

where \( s_j \) are integers and \( \sigma_j = \text{sign of } s_j \). These can be rapidly computed using the Euler summation technique, or with the online tool at http://www.cecm.sfu.ca/projects/ezface+.


Multivariate Zeta Example

Consider this example:

\[ s_{2,3} = \sum_{k=1}^{\infty} \left( 1 - \frac{1}{2} + \cdots + \frac{(-1)^{k+1}}{k} \right)^2 (k+1)^{-3} \]

Using numerical methods (Euler or EZFACE+) , one obtains this value:
0.156166933811769158810359096879881936857767098403038729
57529354497075037440295791455205653709358147578...

Using PSLQ, we found this evaluation:

\[ s_{2,3} = 4\text{Li}_5 \left( \frac{1}{2} \right) - \frac{1}{30} \log^5(2) - \frac{17}{32} \zeta(5) - \frac{11}{720} \pi^4 \log(2) + \frac{7}{4} \zeta(3) \log^2(2) \]
\[ + \frac{1}{18} \pi^2 \log^3(2) - \frac{1}{8} \pi^2 \zeta(3) \]

Here \( \text{Li}_n(x) = x^k k^{-n} \) is the polylogarithm function and \( \zeta(x) \) is the Riemann zeta function.
History of Numerical Integration (Quadrature)

- 1670: Newton devises the Newton-Coates integration rule.
- 1740: Thomas Simpson develops Simpson’s rule.
- 1820: Gauss develops Gaussian quadrature.
- 1973: Takashi and Mori develop the tanh-sinh quadrature scheme.
- 2000: Very high-precision quadrature (1000+ digits) methods.

With high-precision numerical values, we can now use PSLQ to obtain analytical evaluations of integrals.
Gaussian Quadrature

Gaussian quadrature is often the most efficient scheme for regular functions (including at endpoints) and modest precision (< 1000 digits):

$$\int_{-1}^{1} f(x) \, dx \approx \sum_{j=1}^{n} w_j f(x_j)$$

The abscissas ($x_j$) are the roots of the $n$-th degree Legendre polynomial $P_n(x)$ on [-1,1]. The weights ($w_j$) are given by

$$w_j = \frac{-2}{(n + 1)P_n'(x_j)P_{n+1}(x_j)}$$

The abscissas ($x_j$) are computed by Newton iterations, with starting values $\cos[\pi(j-1/4)/(n+1/2)]$. Legendre polynomials and their derivatives can be computed using the formulas $P_0(x) = 0$, $P_1(x) = 1$,

$$(k + 1)P_{k+1}(x) = (2k + 1)xP_k(x) - kP_{k-1}(x)$$

$$P_n'(x) = n(xP_n(x) - P_{n-1}(x))/(x^2 - 1)$$

The Euler-Maclaurin Formula of Numerical Analysis

\[
\int_a^b f(x) \, dx = h \sum_{j=0}^{n} f(x_j) - \frac{h}{2} (f(a) + f(b)) \\
- \sum_{i=1}^{m} \frac{h^{2i} B_{2i}}{(2i)!} (D^{2i-1} f(b) - D^{2i-1} f(a)) - E(h)
\]

\[
|E(h)| \leq 2(b - 1)(h/(2\pi))^{2m+2} \max_{a \leq x \leq b} |D^{2m+2} f(x)|
\]

Here \( h = (b - a)/n \) and \( x_j = a + jh \); \( B_{2i} \) are Bernoulli numbers; \( D^m f(x) \) is the \( m \)-th derivative of \( f(x) \).

Note when \( f(x) \) and all of its derivatives are zero at the endpoints \( a \) and \( b \) (as in a bell-shaped curve), the error \( E(h) \) of a simple trapezoidal approximation to the integral goes to zero more rapidly than any power of \( h \).
Trapezoidal Approximation to a Bell-Shaped Function
Tanh-Sinh Quadrature

Given \( f(x) \) defined on \((-1,1)\), define \( g(t) = \tanh (\pi/2 \sinh t) \). Then setting \( x = g(t) \) yields

\[
\int_{-1}^{1} f(x) \, dx = \int_{-\infty}^{\infty} f(g(t)) g'(t) \, dt \approx h \sum_{j=-N}^{N} w_j f(x_j),
\]

where \( x_j = g(hj) \) and \( w_j = g'(hj) \). Since \( g'(t) \) goes to zero very rapidly for large \( t \), the product \( f(g(t)) g'(t) \) typically is a nice bell-shaped function for which the Euler-Maclaurin formula implies that the simple summation above is remarkably accurate. Reducing \( h \) by half typically doubles the number of correct digits.

In our experience, we have found that tanh-sinh is the best general-purpose integration scheme for functions with vertical derivatives or singularities at endpoints. It is also best at very high precision (> 1000 digits), because its computation of abscissas and weights is much faster than other schemes.

Original integrand function on $[-1,1]$:

$$f(x) = -\log \cos \left( \frac{\pi x}{2} \right)$$

Note the singularities at the endpoints.

Transformed using $x = g(t) = \tanh (\sinh t)$:

$$f(g(t))g'(t) = -\log \cos \left[ \frac{\pi}{2} \cdot \tanh(\sinh t) \right] \left( \frac{\cosh(t)}{\cosh(\sinh t)^2} \right)$$

This is now a nice smooth bell-shaped function, so the E-M formula implies that a trapezoidal approximation is very accurate.
Quadrature and PSLQ: Example 1

\[ C'(a) = \int_0^1 \frac{\arctan \sqrt{x^2 + a^2}}{(x^2 + 1) \sqrt{x^2 + a^2}} \, dx \]

For various arguments, quadrature followed by PSLQ yields results such as

\[ C'(0) = (\pi \log 2)/8 + G/2 \]
\[ C'(1) = \pi/4 - \pi \sqrt{2}/2 + 3\sqrt{2}/2 \cdot \arctan \sqrt{2} \]
\[ C'(\sqrt{2}) = 5\pi^2/96 \]

Here \( G \) is Catalan’s constant. Several general results have now been proven, including

\[ \int_0^\infty \frac{\arctan \sqrt{x^2 + a^2}}{(x^2 + 1) \sqrt{x^2 + a^2}} \, dx = \frac{\pi}{2\sqrt{a^2 - 1}} \left( 2 \arctan \sqrt{a^2 - 1} - \arctan \sqrt{a^4 - 1} \right) \]
Quadrature and PSLQ: Example 2

\[
\frac{2}{\sqrt{3}} \int_0^1 \frac{\log^6(x) \arctan(x\sqrt{3}/(x-2))}{x+1} \, dx = \frac{1}{81648} \left( -229635 L_3(8) + 29852550 L_3(7) \log 3 - 1632960 L_3(6) \pi^2 \right.
\]
\[
+ 27760320 L_3(5) \zeta(3) - 275184 L_3(4) \pi^4 + 36288000 L_3(3) \zeta(5) - 30008 L_3(2) \pi^6 - 57030120 L_3(1) \zeta(7) \right)
\]

where

\[
L_{-3}(s) = \sum_{n=1}^{\infty} \left( \frac{1}{(3n - 2)^s} - \frac{1}{(3n - 1)^s} \right)
\]

is the Dirichlet series. Numerous other related results have been found.

A Log-Tan Integral Identity

\[
\frac{24}{7\sqrt{7}} \int_{\pi/3}^{\pi/2} \log \left| \frac{\tan t + \sqrt{7}}{\tan t - \sqrt{7}} \right| \ dt = L_7(2) = \\
\sum_{n=0}^{\infty} \left[ \frac{1}{(7n + 1)^2} + \frac{1}{(7n + 2)^2} - \frac{1}{(7n + 3)^2} + \frac{1}{(7n + 4)^2} - \frac{1}{(7n + 5)^2} - \frac{1}{(7n + 6)^2} \right]
\]

This identity arises from analysis of volumes of knot complements in hyperbolic space. This is simplest of 998 related identities.

We verified this numerically to 20,000 digits (using highly parallel tanh-sinh quadrature). A proof is now known.

Integrals on Semi-Infinite Intervals

When using either by Gaussian quadrature or tanh-sinh quadrature, integrals on \((0,\infty)\) can be computed by making the simple substitution \(s = 1/t\):

\[
\int_{0}^{\infty} f(t) \, dt = \int_{0}^{1} f(t) \, dt + \int_{1}^{\infty} f(t) \, dt = \int_{0}^{1} f(t) \, dt + \int_{0}^{1} f(1/s) / s^2 \, ds
\]

Integrals of oscillating functions on a semi-infinite interval can be computed accurately by the following scheme: let \(x = g(t) = M t / (1 - \exp(-2 \pi \sinh t))\), so that, for instance, the integral of \(\text{sinc}(x) = \sin(x)/x\) on \((0,\infty)\) becomes:

\[
\int_{0}^{\infty} \frac{\sin(x)}{x} \, dx = \int_{-\infty}^{\infty} \frac{\sin(g(t))}{g(t)} \cdot g'(t) \, dt
\]

\[
\approx h \sum_{k=-\infty}^{\infty} \frac{\sin(g(hk))}{g(hk)} \cdot g'(hk)
\]

If one chooses \(M = \pi/h\), then note that for large \(k\), the \(g(hk)\) values are all very close to \(k \pi\), so the \(\sin(g(hk))\) values are all very close to zero. Thus the sum can be truncated after a moderate number of terms, as in tanh-sinh.

Computing multi-hundred digit numerical values of 2-D, 3-D and higher-dimensional integrals remains a major challenge.

Typical approach:

- Consider the 2-D or 3-D domain divided into 1-D lines.
- Use Gaussian quadrature (for regular functions) or tanh-sinh quadrature (if function has vertical derivatives or singularities on boundaries) on each of the 1-D lines.
- Discontinue evaluation beyond points where it is clear that function-weight products are smaller than the “epsilon” of the precision level (this works better with tanh-sinh).

Even with “smart” evaluation that avoids unnecessary evaluations, the computational cost increases very sharply with dimension:

- If 1000 evaluation points are required in 1-D for a given precision, then typically 1,000,000 are required in 2-D and 1,000,000,000 in 3-D, etc.
The Sparse Grid Scheme

The “sparse grid” scheme for numerical integration in multiple dimensions approximates an integral by evaluating a succession of nested lower-resolution quadrature rules. For example, in two dimensions:

- Level 1: 1x1 (i.e., evaluate function only at origin)
- Level 2: (1x3 + 3x1) – (1x1)
- Level 3: (1x5 + 3x3 + 5x1) – (1x3 + 3x1)
- Level 4: (1x9 + 3x5 + 5x3 + 9x1) – (1x5 + 3x3 + 5x1)
- Level 5: (1x17 + 3x9 + 5x5 + 9x3 + 17x1) – (1x9 + 3x5 + 5x3 + 9x1)

The sparse grid theory shows that for broad classes of functions, this multi-level scheme achieves reasonably fast convergence.

Note that in high dimensions, most points are a relatively far distance from the origin, where the multi-dimensional weight of the quadrature scheme (and, most likely, the function itself) have small values.

Thus a nested scheme (like sparse grid) that avoids the distant “corners” achieves a significant savings in high dimensions.
Ising Integrals

We recently applied our methods to study three classes of integrals that arise in the Ising theory of mathematical physics – $D_n$ and two others:

$$C_n := \frac{4}{n!} \int_0^\infty \cdots \int_0^\infty \frac{1}{\left(\sum_{j=1}^n (u_j + 1/u_j)\right)^2} \frac{du_1}{u_1} \cdots \frac{du_n}{u_n}$$

$$D_n := \frac{4}{n!} \int_0^\infty \cdots \int_0^\infty \frac{\prod_{i<j} \left(\frac{u_i-u_j}{u_i+u_j}\right)^2}{\left(\sum_{j=1}^n (u_j + 1/u_j)\right)^2} \frac{du_1}{u_1} \cdots \frac{du_n}{u_n}$$

$$E_n = 2 \int_0^1 \cdots \int_0^1 \left(\prod_{1\leq j<k\leq n} \left(\frac{u_k-u_j}{u_k+u_j}\right)^2 \right) dt_2 dt_3 \cdots dt_n$$

where in the last line $u_k = t_1 t_2 \cdots t_k$.

We observed that the multi-dimensional $C_n$ integrals can be transformed to 1-D integrals:

$$C_n = \frac{2^n}{n!} \int_0^\infty t K_0^n(t) \, dt$$

where $K_0$ is the modified Bessel function. In this form, the $C_n$ constants appear naturally in quantum field theory (QFT).

We used this formula to compute 1000-digit numerical values of various $C_n$, from which the following results and others were found, then proven:

$$C_1 = 2$$
$$C_2 = 1$$
$$C_3 = \text{L}_{-3}(2) = \sum_{n \geq 0} \left( \frac{1}{(3n + 1)^2} - \frac{1}{(3n + 2)^2} \right)$$
$$C_4 = \frac{7}{12} \zeta(3)$$
The $C_n$ numerical values appear to approach a limit. For instance,

$$C_{1024} = 0.63047350337438679612204019271087890435458707871273234 \ldots$$

What is this limit? We copied the first 50 digits of this numerical value into the online Inverse Symbolic Calculator (ISC):

http://ddrive.cs.dal.ca/~isc

The result was:

$$\lim_{n \to \infty} C_n = 2e^{-2\gamma}$$

where gamma denotes Euler’s constant. Finding this limit led us to the asymptotic expansion and made it clear that the integral representation of $C_n$ is fundamental.
Other Ising Integral Evaluations

\[ D_2 = \frac{1}{3} \]
\[ D_3 = 8 + 4\pi^2/3 - 27 \text{Li}_3(2) \]
\[ D_4 = \frac{4\pi^2}{9} - 1/6 - 7\zeta(3)/2 \]
\[ E_2 = 6 - 8\log 2 \]
\[ E_3 = 10 - 2\pi^2 - 8\log 2 + 32\log^2 2 \]
\[ E_4 = 22 - 82\zeta(3) - 24\log 2 + 176\log^2 2 - 256(\log^3 2)/3 + 16\pi^2\log 2 - 22\pi^2/3 \]
\[ E_5 = 42 - 1984\text{Li}_4(1/2) + 189\pi^4/10 - 74\zeta(3) - 1272\zeta(3)\log 2 + 40\pi^2\log^2 2 - 62\pi^2/3 + 40(\pi^2\log 2)/3 + 88\log^4 2 + 464\log^2 2 - 40\log 2 \]

where \( \text{Li}_n(x) \) is the polylog function. \( D_2, D_3 \) and \( D_4 \) were originally provided to us by mathematical physicist Craig Tracy, who hoped that our tools could help identify \( D_5 \).
The Ising Integral $E_5$

We were able to reduce $E_5$, which is a 5-D integral, to an extremely complicated 3-D integral.

We computed this integral to 250-digit precision, using a highly parallel, high-precision 3-D quadrature program. Then we used a PSLQ program to discover the evaluation given on the previous page.

We also computed $D_5$ to 500 digits, but were unable to identify it. The digits are available if anyone wishes to further explore this question.
Consider the 2-parameter class of Ising integrals (which arises in QFT for odd $k$):

$$C_{n,k} = \frac{4}{n!} \int_0^\infty \cdots \int_0^\infty \frac{1}{\left(\sum_{j=1}^n (u_j + 1/u_j)\right)^{k+1}} \frac{du_1}{u_1} \cdots \frac{du_n}{u_n}$$

After computing 1000-digit numerical values for all $n$ up to 36 and all $k$ up to 75 (performed on a highly parallel computer system), we discovered (using PSLQ) linear relations in the rows of this array. For example, when $n = 3$:

\begin{align*}
0 &= C_{3,0} - 84C_{3,2} + 216C_{3,4} \\
0 &= 2C_{3,1} - 69C_{3,3} + 135C_{3,5} \\
0 &= C_{3,2} - 24C_{3,4} + 40C_{3,6} \\
0 &= 32C_{3,3} - 630C_{3,5} + 945C_{3,7} \\
0 &= 125C_{3,4} - 2172C_{3,6} + 3024C_{3,8}
\end{align*}

Similar, but more complicated, recursions have been found for all $n$.


Four Hypergeometric Evaluations

\[
c_{3,0} = \frac{3 \Gamma^6(1/3)}{32 \pi^{22/3}} = \frac{\sqrt{3} \pi^3}{8} \, _3F_2 \left( \begin{array}{c} 1/2, 1/2, 1/2 \\ 1, 1 \end{array} \; \frac{1}{4} \right)
\]

\[
c_{3,2} = \frac{\sqrt{3} \pi^3}{288} \, _3F_2 \left( \begin{array}{c} 1/2, 1/2, 1/2 \\ 2, 2 \end{array} \; \frac{1}{4} \right)
\]

\[
c_{4,0} = \frac{\pi^4}{4} \sum_{n=0}^{\infty} \frac{(2n)^4}{4^{4n}} = \frac{\pi^4}{4} \, _4F_3 \left( \begin{array}{c} 1/2, 1/2, 1/2, 1/2 \\ 1, 1, 1 \end{array} \; 1 \right)
\]

\[
c_{4,2} = \frac{\pi^4}{64} \left[ \, _4F_3 \left( \begin{array}{c} 1/2, 1/2, 1/2, 1/2 \\ 1, 1, 1 \end{array} \; 1 \right) \right] - 3 \, _4F_3 \left( \begin{array}{c} 1/2, 1/2, 1/2, 1/2 \\ 2, 1, 1 \end{array} \; 1 \right) \right] - \frac{3 \pi^2}{16}
\]

We conjectured (and later proved)

\[ c_{5,0} = \frac{\pi}{2} \int_{-\pi/2}^{\pi/2} \int_{-\pi/2}^{\pi/2} \frac{K(\sin \theta) K(\sin \phi)}{\sqrt{\cos^2 \theta \cos^2 \phi + 4 \sin^2(\theta + \phi)}} \, d\theta \, d\phi \]

Here \( K \) denotes the complete elliptic integral of the first kind

Note that the integrand function has singularities on all four sides of the region of integration.

We were able to evaluate this integral to 120-digit accuracy, using 1024 cores of the “Franklin” Cray XT4 system at LBNL.
Heisenberg Spin Integrals

In another recent application of these methods, we investigated the following “spin integrals,” which arise from studies in mathematical physics:

\[ P(n) := \frac{\pi^{n(n+1)/2}}{(2\pi i)^n} \cdot \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \cdots \int_{-\infty}^{\infty} U(x_1 - i/2, x_2 - i/2, \cdots, x_n - i/2) \times T(x_1 - i/2, x_2 - i/2, \cdots, x_n - i/2) \, dx_1 \, dx_2 \cdots \, dx_n \]

where

\[ U(x_1 - i/2, x_2 - i/2, \cdots, x_n - i/2) = \frac{\prod_{1 \leq k < j \leq n} \sinh[\pi(x_j - x_k)]}{\prod_{1 \leq j \leq n} i^n \cosh^n(\pi x_j)} \]

\[ T(x_1 - i/2, x_2 - i/2, \cdots, x_n - i/2) = \frac{\prod_{1 \leq j \leq n} (x_j - i/2)^{j-1}(x_j + i/2)^{n-j}}{\prod_{1 \leq k < j \leq n} (x_j - x_k - i)} \]

Evaluations of $P(n)$
Derived Analytically, Confirmed Numerically

\[
P(1) = \frac{1}{2}, \quad P(2) = \frac{1}{3} - \frac{1}{3} \log 2, \quad P(3) = \frac{1}{4} - \log 2 + \frac{3}{8} \zeta(3)
\]
\[
P(4) = \frac{1}{5} - 2 \log 2 + \frac{173}{60} \zeta(3) - \frac{11}{6} \zeta(3) \log 2 - \frac{51}{80} \zeta^2(3) - \frac{55}{24} \zeta(5) + \frac{85}{24} \zeta(5) \log 2
\]
\[
P(5) = \frac{1}{6} - \frac{10}{3} \log 2 + \frac{281}{24} \zeta(3) - \frac{45}{2} \zeta(3) \log 2 - \frac{489}{16} \zeta^2(3) - \frac{6775}{192} \zeta(5)
\]
\[
+ \frac{1225}{6} \zeta(5) \log 2 - \frac{425}{64} \zeta(3) \zeta(5) - \frac{12125}{256} \zeta^2(5) + \frac{6223}{256} \zeta(7)
\]
\[
- \frac{11515}{64} \zeta(7) \log 2 + \frac{42777}{512} \zeta(3) \zeta(7)
\]

and a much more complicated expression for $P(6)$. Run times increase very rapidly with the dimension $n$:

<table>
<thead>
<tr>
<th>$n$</th>
<th>Digits</th>
<th>Processors</th>
<th>Run Time</th>
</tr>
</thead>
<tbody>
<tr>
<td>2</td>
<td>120</td>
<td>1</td>
<td>10 sec.</td>
</tr>
<tr>
<td>3</td>
<td>120</td>
<td>8</td>
<td>55 min.</td>
</tr>
<tr>
<td>4</td>
<td>60</td>
<td>64</td>
<td>27 min.</td>
</tr>
<tr>
<td>5</td>
<td>30</td>
<td>256</td>
<td>39 min.</td>
</tr>
<tr>
<td>6</td>
<td>6</td>
<td>256</td>
<td>59 hrs.</td>
</tr>
</tbody>
</table>
Box Integrals

The following integrals appear in numerous arenas of math and physics:

\[
B_n(s) := \int_0^1 \cdots \int_0^1 (r_1^2 + \cdots + r_n^2)^{s/2} \, dr_1 \cdots dr_n
\]

\[
\Delta_n(s) := \int_0^1 \cdots \int_0^1 ((r_1 - q_1)^2 + \cdots + (r_n - q_n)^2)^{s/2} \, dr_1 \cdots dr_n \, dq_1 \cdots dq_n
\]

- \(B_n(1)\) is the expected distance of a random point from the origin of \(n\)-cube.
- \(\Delta_n(1)\) is the expected distance between two random points in \(n\)-cube.
- \(B_n(-n+2)\) is the expected electrostatic potential in an \(n\)-cube whose origin has a unit charge.
- \(\Delta_n(-n+2)\) is the expected electrostatic energy between two points in a uniform \(n\)-cube of charged “jellium.”
- Recently integrals of this type have arisen in neuroscience – e.g., the average distance between synapses in a mouse brain.

Recent Result (18 Jan 2009)

\[
\Delta_3(-1) = \frac{2}{\sqrt{\pi}} \int_0^\infty \left(-1 + e^{-u^2} + \sqrt{\pi} u \text{erf}(u)\right)^3 \frac{du}{u^6}
\]

\[
= \frac{1}{15} \left(6 + 6\sqrt{2} - 12\sqrt{3} - 10\pi + 30 \log(1 + \sqrt{2}) + 30 \log(2 + \sqrt{3})\right)
\]

As in many of the previous results, this was found by first computing the integral to high precision (250 to 1000 digits), conjecturing possible terms on the right-hand side, then applying PSLQ to look for a relation. We now have proven this result.

Dozens of similar results have since been found (see next few viewgraphs), raising hope that all box integrals eventually will be evaluated in closed form.

Recent Evaluations of Box Integrals

<table>
<thead>
<tr>
<th>$n$</th>
<th>$s$</th>
<th>$B_n(s)$</th>
</tr>
</thead>
<tbody>
<tr>
<td>any</td>
<td>even $s \geq 0$</td>
<td>rational, e.g., $B_2(2) = 2/3$</td>
</tr>
<tr>
<td>1</td>
<td>$s \neq -1$</td>
<td>$\frac{1}{s+1}$</td>
</tr>
<tr>
<td>2</td>
<td>-4</td>
<td>$-\frac{1}{4} - \frac{\pi}{8}$</td>
</tr>
<tr>
<td>2</td>
<td>-3</td>
<td>$-\sqrt{2}$</td>
</tr>
<tr>
<td>2</td>
<td>-1</td>
<td>$2 \log(1 + \sqrt{2})$</td>
</tr>
<tr>
<td>2</td>
<td>1</td>
<td>$\frac{1}{3} \sqrt{2} + \frac{1}{3} \log(1 + \sqrt{2})$</td>
</tr>
<tr>
<td>2</td>
<td>3</td>
<td>$\frac{7}{5} \sqrt{2} + \frac{3}{20} \log(1 + \sqrt{2})$</td>
</tr>
<tr>
<td>2</td>
<td>$s \neq -2$</td>
<td>$\frac{2}{2+s} 2 F_1 \left( \frac{1}{2}, -\frac{s}{2}; \frac{3}{2}; -1 \right)$</td>
</tr>
<tr>
<td>3</td>
<td>-5</td>
<td>$-\frac{1}{6} \sqrt{3} - \frac{1}{12} \pi$</td>
</tr>
<tr>
<td>3</td>
<td>-4</td>
<td>$-\frac{3}{2} \sqrt{2} \arctan \frac{1}{\sqrt{2}}$</td>
</tr>
<tr>
<td>3</td>
<td>-2</td>
<td>$-3G + \frac{3}{2} \pi \log(1 + \sqrt{2}) + 3 \ Ti_2(3 - 2\sqrt{2})$</td>
</tr>
<tr>
<td>3</td>
<td>-1</td>
<td>$-\frac{1}{4} \pi + \frac{3}{2} \log (2 + \sqrt{3})$</td>
</tr>
<tr>
<td>3</td>
<td>1</td>
<td>$\frac{1}{4} \sqrt{3} - \frac{1}{24} \pi + \frac{1}{2} \log (2 + \sqrt{3})$</td>
</tr>
<tr>
<td>3</td>
<td>3</td>
<td>$\frac{2}{5} \sqrt{3} - \frac{1}{60} \pi - \frac{7}{20} \log (2 + \sqrt{3})$</td>
</tr>
</tbody>
</table>

Here $F$ is hypergeometric function; $G$ is Catalan; $Ti$ is Lewin’s inverse-tan function.
Recent Evaluations of Box Integrals, Continued

<table>
<thead>
<tr>
<th>$n$</th>
<th>$s$</th>
<th>$B_n(s)$</th>
</tr>
</thead>
<tbody>
<tr>
<td>4</td>
<td>-5</td>
<td>$-\sqrt{8} \arctan\left(\frac{1}{\sqrt{8}}\right)$</td>
</tr>
<tr>
<td>4</td>
<td>-3</td>
<td>$4G - 12 \text{Ti}_2(3 - 2\sqrt{2})$</td>
</tr>
<tr>
<td>4</td>
<td>-2</td>
<td>$\pi \log(2 + \sqrt{3}) - 2G - \frac{\pi^2}{8}$</td>
</tr>
<tr>
<td>4</td>
<td>-1</td>
<td>$2\log 3 - \frac{2}{3}G + 2 \text{Ti}_2(3 - 2\sqrt{2}) - \sqrt{8} \arctan\left(\frac{1}{\sqrt{8}}\right)$</td>
</tr>
<tr>
<td>4</td>
<td>1</td>
<td>$\frac{2}{5} - \frac{G}{10} + \frac{3}{10} \text{Ti}_2(3 - 2\sqrt{2}) + \log 3 - \frac{7\sqrt{2}}{10} \arctan\left(\frac{1}{\sqrt{8}}\right)$</td>
</tr>
<tr>
<td>5</td>
<td>-3</td>
<td>$-\frac{110}{9}G - 10 \log(2 - \sqrt{3}) \theta - \frac{1}{8} \pi^2 + 5 \log\left(\frac{1+\sqrt{5}}{2}\right) - \frac{5}{2} \sqrt{3} \arctan\left(\frac{1}{\sqrt{15}}\right)$</td>
</tr>
<tr>
<td></td>
<td></td>
<td>$-10 \text{Cl}_2\left(\frac{1}{3} \theta + \frac{1}{3} \pi\right) + 10 \text{Cl}_2\left(\frac{1}{3} \theta - \frac{1}{6} \pi\right)$</td>
</tr>
<tr>
<td></td>
<td></td>
<td>$+ \frac{10}{3} \text{Cl}_2\left(\theta + \frac{1}{6} \pi\right) + \frac{20}{3} \text{Cl}_2\left(\theta + \frac{4}{3} \pi\right) - \frac{10}{3} \text{Cl}_2\left(\theta + \frac{5}{3} \pi\right) - \frac{20}{3} \text{Cl}_2\left(\theta + \frac{11}{6} \pi\right)$</td>
</tr>
<tr>
<td></td>
<td></td>
<td>$+ \frac{8}{3} \text{B}_5(-6) - \frac{1}{3} \text{B}_5(-4) + \frac{5}{2} \pi \log(3) + 10 \text{Ti}_2\left(\frac{1}{3}\right) - 10G$</td>
</tr>
<tr>
<td>5</td>
<td>-2</td>
<td>$-\frac{110}{27}G + \frac{10}{3} \log(2 - \sqrt{3}) \theta + \frac{1}{48} \pi^2 + 5 \log\left(\frac{1+\sqrt{5}}{2}\right) - \frac{5}{2} \sqrt{3} \arctan\left(\frac{1}{\sqrt{15}}\right)$</td>
</tr>
<tr>
<td></td>
<td></td>
<td>$+ \frac{10}{3} \text{Cl}_2\left(\frac{1}{3} \theta + \frac{1}{3} \pi\right) - \frac{10}{3} \text{Cl}_2\left(\frac{1}{3} \theta - \frac{1}{6} \pi\right)$</td>
</tr>
<tr>
<td></td>
<td></td>
<td>$- \frac{10}{9} \text{Cl}_2\left(\theta + \frac{1}{6} \pi\right) + \frac{20}{3} \text{Cl}_2\left(\theta + \frac{4}{3} \pi\right) - \frac{10}{3} \text{Cl}_2\left(\theta + \frac{5}{3} \pi\right) + \frac{20}{9} \text{Cl}_2\left(\theta + \frac{11}{6} \pi\right)$</td>
</tr>
<tr>
<td>5</td>
<td>-1</td>
<td>$-\frac{77}{81}G + \frac{7}{9} \log(2 - \sqrt{3}) \theta + \frac{1}{360} \pi^2 + \frac{1}{6} \sqrt{5} + \frac{10}{3} \log\left(\frac{1+\sqrt{5}}{2}\right) - \frac{4}{3} \sqrt{3} \arctan\left(\frac{1}{\sqrt{15}}\right)$</td>
</tr>
<tr>
<td></td>
<td></td>
<td>$+ \frac{7}{9} \text{Cl}_2\left(\frac{1}{3} \theta + \frac{1}{3} \pi\right) - \frac{7}{9} \text{Cl}_2\left(\frac{1}{3} \theta - \frac{1}{6} \pi\right)$</td>
</tr>
<tr>
<td></td>
<td></td>
<td>$- \frac{7}{27} \text{Cl}_2\left(\theta + \frac{1}{6} \pi\right) - \frac{14}{27} \text{Cl}_2\left(\theta + \frac{4}{3} \pi\right) + \frac{7}{27} \text{Cl}_2\left(\theta + \frac{5}{3} \pi\right) + \frac{14}{27} \text{Cl}_2\left(\theta + \frac{11}{6} \pi\right)$</td>
</tr>
</tbody>
</table>

Here $G$ is Catalan; $\text{Cl}$ is Clausen function; $\text{Ti}$ is Lewin function; and $\theta = \arctan((16-3*\sqrt{15}))/11$. 
Recent Evaluations of Box Integrals, Continued

<table>
<thead>
<tr>
<th>$n$</th>
<th>$s$</th>
<th>$\Delta_n(s)$</th>
</tr>
</thead>
<tbody>
<tr>
<td>2</td>
<td>-5</td>
<td>$\frac{4}{3} + \frac{8}{9}\sqrt{2}$</td>
</tr>
<tr>
<td>2</td>
<td>-1</td>
<td>$\frac{4}{3} - \frac{4}{3}\sqrt{2} + 4 \log(1 + \sqrt{2})$</td>
</tr>
<tr>
<td>2</td>
<td>1</td>
<td>$\frac{2}{15} + \frac{1}{15}\sqrt{2} + \frac{1}{3} \log(1 + \sqrt{2})$</td>
</tr>
<tr>
<td>3</td>
<td>-7</td>
<td>$\frac{4}{5} - \frac{16\sqrt{2}}{15} + \frac{2\sqrt{3}}{5} + \frac{\pi}{15}$</td>
</tr>
<tr>
<td>3</td>
<td>-2</td>
<td>$2\pi - 12 \ G + 12 \text{Ti}_2 \ (3 - 2\sqrt{2}) + 6\pi \log \left(1 + \sqrt{2}\right) + 2 \log 2 - \frac{5}{2} \log 3 - 8\sqrt{2} \arctan \left(\frac{1}{\sqrt{2}}\right)$</td>
</tr>
<tr>
<td>3</td>
<td>-1</td>
<td>$\frac{2}{5} - \frac{2}{3}\pi + \frac{2}{5}\sqrt{2} - \frac{4}{5}\sqrt{3} + 2 \log \left(1 + \sqrt{2}\right) + 12 \log \left(\frac{1 + \sqrt{3}}{\sqrt{2}}\right) - 4 \log \left(2 + \sqrt{3}\right)$</td>
</tr>
<tr>
<td>3</td>
<td>1</td>
<td>$-\frac{118}{21} - \frac{2}{3}\pi + \frac{34}{21}\sqrt{2} - \frac{4}{7}\sqrt{3} + 2 \log \left(1 + \sqrt{2}\right) + 8 \log \left(\frac{1 + \sqrt{3}}{\sqrt{2}}\right)$</td>
</tr>
<tr>
<td>3</td>
<td>3</td>
<td>$-\frac{1}{105} - \frac{2}{105}\pi + \frac{73}{840}\sqrt{2} + \frac{1}{35}\sqrt{3} + \frac{3}{56} \log \left(1 + \sqrt{2}\right) + \frac{13}{35} \log \left(\frac{1 + \sqrt{3}}{\sqrt{2}}\right)$</td>
</tr>
</tbody>
</table>
Recent Evaluations of Box Integrals, Continued

<table>
<thead>
<tr>
<th>$n$</th>
<th>$s$</th>
<th>$\Delta_n(s)$</th>
</tr>
</thead>
<tbody>
<tr>
<td>4</td>
<td>-10</td>
<td>$-\frac{8}{45} \pi \sqrt{3} - \frac{20}{9} \pi \log(2) + \frac{4}{9} \pi^2 + \frac{4}{3} \log(2) + \frac{1}{15} \log(3) + \frac{8}{3} \theta_1 (3 - 2 \sqrt{2})$ + $12 \pi \log(\sqrt{2} - 1) - 64 \theta_2 (3 - 2 \sqrt{2}) + \frac{160}{3} G$</td>
</tr>
<tr>
<td>4</td>
<td>-9</td>
<td>$\frac{16}{5} \pi \sqrt{3} - \frac{32}{3} \pi \log(2) - \frac{2}{5} \pi^2 + \frac{16}{5} \pi + 8 \sqrt{2} \arctan(2 \sqrt{2}) - 24 \log(2) + \frac{2}{5} \log(3)$</td>
</tr>
<tr>
<td>4</td>
<td>-3</td>
<td>$-\frac{128}{15} + \frac{1}{63} \pi - 8 \log(1 + \sqrt{2}) - 32 \log(1 + \sqrt{3}) + 16 \log(2) + 20 \log(3)$ - $\frac{8}{5} \sqrt{2} + \frac{32}{5} \sqrt{3} - 32 \sqrt{2} \arctan\left(\frac{1}{\sqrt{2}}\right)$ - $96 \theta_2 (3 - 2 \sqrt{2}) + 32 G$</td>
</tr>
<tr>
<td>4</td>
<td>-2</td>
<td>$-\frac{16}{15} \pi \sqrt{3} + \frac{16}{3} \pi \log(1 + \sqrt{3}) - \frac{8}{3} \pi \log(2) + 4 \pi \log(\sqrt{2} + 1) - \frac{2}{3} \pi^2 + \frac{4}{5} \pi$ + $\frac{8}{5} \sqrt{2} \arctan(2 \sqrt{2}) + \frac{2}{9} \log(3)$ + $8 \theta_2 (3 - 2 \sqrt{2}) - \frac{40}{3} G$</td>
</tr>
<tr>
<td>4</td>
<td>-1</td>
<td>$\frac{704}{195} - \frac{8}{39} \pi - \frac{100}{13} \log(3) + \frac{120}{13} \log(2) - \frac{8}{65} \sqrt{2} + \frac{128}{65} \sqrt{3}$ - $\frac{140}{13} \log(1 + \sqrt{2}) - \frac{32}{13} \log(1 + \sqrt{3}) + \frac{160}{13} \sqrt{2} \arctan\left(\frac{1}{\sqrt{8}}\right)$ + $\frac{48}{13} G$</td>
</tr>
<tr>
<td>4</td>
<td>1</td>
<td>$-\frac{23}{135} - \frac{315}{315} \pi - \frac{52}{105} \log(2) + \frac{197}{420} \log(3) + \frac{73}{630} \sqrt{2} + \frac{8}{105} \sqrt{3}$ + $\frac{1}{14} \log(1 + \sqrt{2}) + \frac{104}{105} \log(1 + \sqrt{3}) - \frac{68}{105} \sqrt{2} \arctan\left(\frac{1}{\sqrt{8}}\right)$ - $\frac{4}{15} G + \frac{4}{5} \theta_2 (3 - 2 \sqrt{2})$</td>
</tr>
<tr>
<td>5</td>
<td>-3</td>
<td>$-\frac{12304}{189} - \frac{512}{21} \sqrt{2} + \frac{376}{21} \sqrt{3} + \frac{800}{21} \sqrt{5} - \frac{320}{3} B_2 (3) + \frac{448}{3} B_2 (5)$ - $320 B_3 (1) + 960 B_3 (3) - \frac{1792}{9} B_3 (5) - 160 B_4 (1) + \frac{4400}{9} B_4 (1) - \frac{20720}{9} B_4 (3)$ + $896 B_4 (5) + 32 B_5 (-3) + \frac{80}{3} B_5 (-1) - 1488 B_5 (1) + \frac{14336}{9} B_5 (3) - 448 B_5 (5)$</td>
</tr>
<tr>
<td>5</td>
<td>-1</td>
<td>$\frac{16388}{189} + \frac{1024}{189} \sqrt{2} - \frac{192}{7} \sqrt{3} - \frac{4000}{189} \sqrt{5} + \frac{64}{3} B_2 (5) - \frac{192}{7} B_2 (7) + \frac{320}{3} B_3 (3)$ - $256 B_3 (5) + \frac{960}{7} B_3 (7) + 160 B_4 (1) - \frac{6160}{9} B_4 (3) + 784 B_4 (5) - \frac{1760}{7} B_4 (7)$ + $32 B_5 (-1) - 400 B_5 (1) + \frac{8192}{9} B_5 (3) - 672 B_5 (5) + \frac{1056}{7} B_5 (7)$</td>
</tr>
<tr>
<td>5</td>
<td>1</td>
<td>$-\frac{1279}{567} G - \frac{4}{189} \pi + \frac{4}{315} \pi^2 - \frac{449}{3465} + \frac{3239}{62370} \sqrt{2} + \frac{568}{3465} \sqrt{3} - \frac{380}{6237} \sqrt{5}$ + $\frac{295}{252} \log(3) + \frac{1}{54} \log(1 + \sqrt{2}) + \frac{20}{63} \log(2 + \sqrt{3}) + \frac{64}{189} \log\left(\frac{1 + \sqrt{5}}{2}\right)$ - $\frac{73}{63} \sqrt{2} \arctan\left(\frac{1}{\sqrt{8}}\right)$ - $\frac{8}{21} \sqrt{3} \arctan\left(\frac{1}{\sqrt{15}}\right)$ + $\frac{104}{63} \log(2 - \sqrt{3})$ + $\frac{5}{7} \theta_1 (3 - 2 \sqrt{2}) + \frac{104}{63} \theta_2 (\frac{1}{3} \theta + \frac{1}{3} \pi)$ - $\frac{104}{63} \theta_2 (\frac{1}{3} \theta - \frac{1}{6} \pi)$ - $\frac{104}{189} \theta_2 (\theta + \frac{1}{6} \pi)$ - $\frac{208}{189} \theta_2 (\theta + \frac{2}{3} \pi)$ + $\frac{104}{189} \theta_2 (\theta + \frac{5}{3} \pi)$ + $\frac{208}{189} \theta_2 (\theta + \frac{11}{6} \pi)$</td>
</tr>
</tbody>
</table>
Cautionary Example

These constants agree to 42 decimal digit accuracy, but are NOT equal:

\[
\int_0^\infty \cos(2x) \prod_{n=1}^\infty \cos\left(\frac{x}{n}\right) \, dx = 0.392699081698724154807830422909937860524645434187231595926
\frac{\pi}{8} = 0.392699081698724154807830422909937860524646174921888227621
\]

Richard Crandall has now shown that this integral is merely the first term of a very rapidly convergent series that converges to \( \pi/8 \):

\[
\frac{\pi}{8} = \sum_{m=0}^\infty \int_0^\infty \cos[2(2m + 1)x] \prod_{n=1}^\infty \cos\left(\frac{x}{n}\right) \, dx
\]


Summary

- Numerous state-of-the-art large-scale scientific calculations now require numerical precision beyond conventional 64-bit floating-point arithmetic.
- The emerging “experimental” methodology in mathematics and mathematical physics often requires hundreds or even thousands of digits of precision.
- Double-double, quad-double and arbitrary precision software libraries are now widely available (and in most cases are free). High-precision arithmetic is also integrated into *Mathematica* and *Maple*.
- High-precision evaluation of integrals, followed by constant-recognition techniques, has been a particularly fruitful area of recent research, with many new results in pure math and mathematical physics.
- There is a critical need to develop faster techniques for high-precision numerical integration in multiple dimensions.
Summation Exercises

(a) \[\sum_{0}^{\infty} \frac{50n - 6}{2^n \binom{3n}{n}}\]

(b) \[\sum_{0}^{\infty} \frac{2^{n+1}}{\binom{2n}{n}}\]

(c) \[\sum_{0}^{\infty} \frac{12n2^{2n}}{\binom{4n}{2n}}\]

(d) \[\sum_{0}^{\infty} \frac{(4n)!(1 + 8n)}{4^{4n+1}n!4 \cdot 3^{2n+1}}\]

(e) \[\sum_{0}^{\infty} \frac{275n - 158}{2^n \binom{3n}{n}}\]

(f) \[\sum_{1}^{\infty} \frac{\binom{2n}{n}}{n^2 4^n}\]

(g) \[\sum_{1}^{\infty} \frac{(-1)^n}{n^3 2^n \binom{2n}{n}}\]

(h) \[\sum_{0}^{\infty} \frac{(-1)^n}{3n + 1}\]

(i) \[\sum_{0}^{\infty} \frac{(-1)^n}{(n + 1)^2}\]

(j) \[\sum_{0}^{\infty} \frac{(-1)^n}{(n + 1)^3}\]

(k) \[\sum_{0}^{\infty} \frac{1}{(2n + 3)^3}\]

Answers are simple expressions involving rationals, \(\pi\), \(e\), \(\sqrt{2}\), \(\sqrt{3}\), \(\log 2\), \(\zeta(3)\), Catalan’s constant, Euler’s constant, etc. Some can be done symbolically, but the intent here is to use numerical methods to evaluate, then use PSLQ (or similar facility) to recognize.
Integration Exercises

(a) \[ \int_0^1 \frac{x^2}{(1 + x^4)\sqrt{1 - x^4}} \, dx \]
(b) \[ \int_0^\infty x e^{-x} \sqrt{1 - e^{-2x}} \, dx \]
(c) \[ \int_0^\infty \frac{x^2}{\sqrt{e^x - 1}} \, dx \]
(d) \[ \int_0^{\pi/4} x \tan x \, dx \]
(e) \[ \int_0^{\pi/2} \frac{x^2}{1 - \cos x} \, dx \]
(f) \[ \int_0^{\pi/4} (\pi/4 - x \tan x) \tan x \, dx \]
(g) \[ \int_0^{\pi/2} \frac{x^2}{\sin^2 x} \, dx \]
(h) \[ \int_0^{\pi/2} \log^2(\cos x) \, dx \]

(i) \[ \int_0^1 \frac{\log^2 x}{x^2 + x + 1} \, dx \]
(j) \[ \int_0^1 \frac{\log(1 + x^2)}{x^2} \, dx \]
(k) \[ \int_0^\infty \frac{\log(1 + x^3)}{1 - x + x^2} \, dx \]
(l) \[ \int_0^\infty \frac{\log x}{\cosh^2 x} \, dx \]
(m) \[ \int_0^1 \frac{\arctan x}{x \sqrt{1 - x^2}} \, dx \]
(n) \[ \int_0^{\pi/2} \sqrt{\tan t} \, dt \]

Answers are simple expressions involving rationals, π, e, sqrt(2), sqrt(3), log 2, zeta(3), Catalan’s constant, Euler’s constant, etc. Some can be done symbolically, but the intent here is to use numerical methods to evaluate, then use PSLQ (or similar facility) to recognize.
Online Resources for High-Precision Arithmetic and Experimental Math

- Experimental math website: [http://www.experimentalmath.info](http://www.experimentalmath.info)
  Contains information and many links on experimental math.
  Online numeric constant recognition facility.
- LBNL’s high-precision software: [http://crd.lbl.gov/~dhbailey/mpdist](http://crd.lbl.gov/~dhbailey/mpdist)
  Includes double-double, quad-double and arbitrary precision packages (C++ and Fortran-90). Also includes quadrature and PSLQ codes.
- Online experimental math toolkit: [https://nebula.lbl.gov/cgi-bin/login.py](https://nebula.lbl.gov/cgi-bin/login.py)
  Includes high-precision arithmetic, quadrature and PSLQ.
- *Mathematica* solutions of exercises: