

Error estimation for the implementation of arccot starting from arctan

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Theorema 1. *If the equation*

$$\operatorname{arccot} x = \operatorname{arctan} \frac{1}{x} \quad (1)$$

is used to implement arccot x for $x > 0$, and the relative error of the the division and arctan implementation is bounded by $|\epsilon| < \frac{4-\sqrt{2}}{4}$, then the following holds for the calculated result \tilde{y} :

$$\tilde{y} = (\operatorname{arccot} x)(1 + \delta) \quad (2)$$

where $|\delta| < 4|\epsilon|$.

Proof. Instead of calculating

$$\operatorname{arccot} x = \operatorname{arctan} \frac{1}{x} \quad (3)$$

an implementation will typically return

$$\tilde{f} = \operatorname{arctan} \left(\frac{1}{x} (1 + \epsilon_d) \right) (1 + \epsilon_a) \quad (4)$$

Where ϵ_d and ϵ_a are the relative errors introduced by the machine division and arctan. Both $|\epsilon_d|$ and $|\epsilon_a|$ are bounded by $|\epsilon|$.

We know that¹ $\operatorname{arctan}(z(1 + \varepsilon))$ can be written as

$$\operatorname{arctan}(z(1 + \varepsilon)) = \operatorname{arctan}(1 + z)(1 + \delta_0) \quad (5)$$

where

$$\delta_0 \leq \max_{|\eta| < |\varepsilon|} \left| \frac{1}{1 + z^2(1 + \eta)^2} \frac{z\varepsilon}{\operatorname{arctan} z} \right| \quad (6)$$

Because

$$\frac{z}{\operatorname{arctan} z} < z + 1 \quad (7)$$

¹See the article on <http://www.win.ua.ac.be/~jvbloet/onderzoek/properr.pdf>

for $z > 0$, we have that

$$\delta_0 \leq \max_{|\eta| < |\epsilon|} \left| \frac{z+1}{1+z^2(1+\eta)^2} \epsilon \right| \quad (8)$$

We will now try to bound the factor ϵ is multiplied by:

$$\frac{z+1}{1+z^2(1+\eta)^2} < 2 \quad (9)$$

To accomplish this, it is sufficient that for all real z

$$2z^2(1+\eta)^2 - z + 1 > 0 \quad (10)$$

Since expression (10) describes a concave² parabola, it suffices that it has no zeros, so its discriminant should be strictly negative:

$$1 - 8(1+\eta)^2 < 0 \quad (11)$$

The zeros of equation (11) are given by

$$\frac{\pm\sqrt{2} - 4}{4} \quad (12)$$

If $|\epsilon| < \frac{4-\sqrt{2}}{4}$ and $|\eta| < |\epsilon|$, we have that (11) holds. And thus (10) is true as well. So from (9) and (8) we have that $|\delta_0| < |2\epsilon|$. Applying (5) on (4) finally leads to

$$\tilde{f} = \left(\arctan \frac{1}{x} \right) (1 + \delta_0)(1 + \epsilon_a) \quad (13)$$

with $|\delta_0| < 2|\epsilon_d|$.

Because $|\epsilon_d| \leq |\epsilon|$ and $|\epsilon_a| \leq |\epsilon|$, it is not hard to see that equation (13) can be rewritten as

$$\tilde{f} = \left(\arctan \frac{1}{x} \right) (1 + \delta) \quad (14)$$

with $|\delta| < 4|\epsilon|$, which completes the proof. \square

²Is this the correct translation for 'hol'?