

Fast Polynomial Approximations to Sine and Cosine

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Abstract

In this paper, polynomial approximations to sine and cosine are given which minimize the L^2 norm of the difference between polynomial approximations and either sine or cosine on certain intervals. These polynomial approximations are less accurate than the approximations from the C and Java libraries, but in some cases, they are much faster. Speed tests are shown to confirm this and an approximation of the accuracy of each polynomial approximation is given.

1 Introduction

When one is coding in the C or Java languages, it is common to use the language's standard math library for calculating sine and cosine. However, for certain applications, the standard library may not be sufficient. For embedded applications, there may not be much memory to store the program. Including the standard math library could make the program too large to store in memory. Second, if speed is an issue, it may be faster to use a polynomial approximation for sine and/or cosine. Even if the processor implements the sine and cosine functions in hardware, the hardware's implementation has to be accurate for a large range of problems. For instance the Intel®IA-64 architecture reduces the argument of sine/cosine to some small interval, and ensures the result is accurate to within 1 ULPS (units of last place) [4].

If such accuracy implementations are not required, using polynomials may be a better choice for approximating sine and cosine. The highest degree polynomial given in this paper is a degree 21 polynomial of which only 11 coefficients are necessary to evaluate the polynomial. Thus, the memory requirements necessary to implement such polynomials are quite small, as opposed to either importing the standard math library or using methods requiring tables [6]. Also, polynomials only require multiplication, addition, and subtraction of floating point numbers, which normally take very few CPU cycles for processors with floating point cores.

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2 Theory of Polynomial Approximation using the L^2 Norm

The theory of using L^2 polynomial approximations for functions is not new [1], but for completeness, the theory is quickly presented. Let P_n denote the set of polynomials of degree at most n . The L^2 inner product between two functions f and g defined from $[a, b]$ to \mathbf{R} is defined by:

$$\langle f, g \rangle = \int_a^b f(x)g(x)dx. \quad (1)$$

The L^2 inner product induces the L^2 norm which is given by:

$$\|f\| = \langle f, f \rangle^{1/2}. \quad (2)$$

To approximate a function $f : [a, b] \rightarrow \mathbf{R}$ by polynomials in P_n , one can find:

$$\min_{p \in P_n} \|f - p\|^2 = \min_{p \in P_n} \int_a^b (f(x) - p(x))^2 dx. \quad (3)$$

To find $p \in P_n$ which solves the minimization problem (3), first construct an orthonormal basis of P_n . To find an orthonormal basis, start with the set of polynomials $\{1, x, x^2, \dots, x^n\}$, which forms a basis P_n . To make this into an orthonormal basis $\{p_0(x), p_1(x), \dots, p_n(x)\}$, one can use the Gram-Schmidt procedure. The procedure is given by the following recursion:

$$\begin{aligned} p_0(x) &= 1/\|1\| \\ \widehat{p}_k(x) &= x^k - \sum_{i=0}^{k-1} \langle x^k, p_i(x) \rangle p_i(x) \\ p_k(x) &= \widehat{p}_k(x)/\|\widehat{p}_k(x)\|. \end{aligned}$$

Once an orthonormal basis for P_n is created, then the algorithm:

$$p = \langle f, p_0 \rangle p_0 + \dots + \langle f, p_n \rangle p_n \quad (4)$$

gives the polynomial p of degree n which minimizes $\|f - p\|$. Replacing f with sine or cosine, gives the best L^2 approximation by an n degree polynomial for sine or cosine respectively.

3 Polynomial Approximations

The code used to find the polynomial approximations was written in C++ and compiled using GCC version 4.3.2. Also the GMP library [3] was used to implement higher precision arithmetic than the native CPU allowed. This was essential in obtaining approximations close to IEEE double floating point precision. Appendix A contains the coefficients of the approximations for sine and cosine on different intervals as well as a pointwise error estimate for each polynomial. The error approximation is calculated as the maximum error between the polynomial and the C math library function, sine or cosine, at 10,000 equally spaced points of the interval of approximation. This algorithm is shown below.

Let p be the approximating polynomial.
 Let f be the C math library function (either sine or cosine).
 Let low and $high$ be the interval bounds for the approximation.
 Let $error$ be the pointwise error returned.

```

error = 0;
h = (high - low) / 10000;

for i = 0; i <= 10000; i = i + 1
    x = low + i * h;
    tempError = abs(f(x) - p(x));
    if(tempError > error)
        error = tempError;
end for loop

```

4 Speed Tests

Some speed tests were done to test the C and Java standard math libraries against the 21 and 11 degree polynomial approximations for sine given in Section A.1. The version of the Java compiler/runtime environment was 1.6.0_19, and the version of GCC used to compile the speed tests was 4.3.2. The processor of the machine was an Intel Xeon 3.2 GHz processor. The algorithm used to test the speed of the math libraries versus the polynomial approximation, calculates various values of sine 100,000,000 times.

It should be noted that to get the fastest speed and greatest numerical accuracy, one should use Horner's scheme of evaluating polynomials [2]. Below is an example of using this algorithm for computing the 11 degree polynomial approximation of sine on $[-\pi, \pi]$.

```

// Compute sin(x)
double x2 = x * x;
return
(((((-2.05342856289746600727e-08*x2 + 2.70405218307799040084e-06)*x2
  - 1.98125763417806681909e-04)*x2 + 8.33255814755188010464e-03)*x2
  - 1.66665772196961623983e-01)*x2 + 9.99999707044156546685e-01)*x;

```

Method	Time (ms)	Speedup	Accuracy
C math library	7520		
C 21 deg polynomial	3930	1.91x	7.532e-16
C 11 deg polynomial	2100	3.58x	3.056e-07
Java math library	19487		
Java 21 deg polynomial	5201	3.75x	7.532e-16
Java 11 deg polynomial	3609	5.40x	3.056e-07

Even with the CPU implementing the sine function in hardware (which is how the C standard math library computes sine), using a polynomial approximation is still faster. When it comes to Java performance, the polynomial approximations are much faster than using the Java math library. This seems to be from the Java math library not solely using the CPU's sine function, but rather using its own algorithm to ensure a higher precision than is guaranteed by x86 processors [5]. Hence, for Java, polynomial approximations may be very useful for applications needing very fast performance.

5 Conclusion

To conclude, I would like to say that using the standard math library in C and Java is the standard practice and should not be changed unless circumstances dictate the necessity. Only in situations requiring a very small memory footprint or needing an extra boost of speed, should these approximations be used. These approximations do not take into account reducing the input to sine and cosine to a small interval, nor do the approximations account for obtaining accuracy to within 1 ULPS. However, with all of that being said, the approximations given may be useful in several areas of computing where either memory or speed performance is critical.

A Equations

A.1 Sine on $[-\pi, \pi]$

```
+ 3.03963550927013314332e-01x
Pointwise Error Estimate: 9.54929658551371892153e-01

- 9.33876972831853619134e-02x^3 + 8.56983327795249506462e-01x
Pointwise Error Estimate: 2.03312253648039771447e-01

+ 5.64311797634681035370e-03x^5 - 1.55271410633428644799e-01x^3
+ 9.87862135574673806965e-01x
Pointwise Error Estimate: 1.59772935681895954411e-02

- 1.47740880797318521837e-04x^7 + 7.99858143743132551201e-03x^5
- 1.65838452698030873892e-01x^3 + 9.99450193893262089505e-01x
Pointwise Error Estimate: 6.64973349774765786287e-04

+ 2.17326217498596729611e-06x^9 - 1.93162796407356830500e-04x^7
+ 8.31238887417884598346e-03x^5 - 1.66632595072086745320e-01x^3
+ 9.99984594193494365437e-01x
Pointwise Error Estimate: 1.72333528683927437958e-05

- 2.05342856289746600727e-08x^11 + 2.70405218307799040084e-06x^9
```

- 1.98125763417806681909e-04x⁷ + 8.33255814755188010464e-03x⁵
- 1.66665772196961623983e-01x³ + 9.99999707044156546685e-01x
Pointwise Error Estimate: 3.05573073119102084510e-07

+ 1.35333825545218599272e-10x¹³ - 2.47016425480527869032e-08x¹¹
+ 2.75322955330449911163e-06x⁹ - 1.98403112669018996690e-04x⁷
+ 8.33331451433080749755e-03x⁵ - 1.66666650437066346286e-01x³
+ 9.99999995973569972699e-01x
Pointwise Error Estimate: 3.94517102614812445171e-09

- 6.58075489175121657026e-13x¹⁵ + 1.58850004791504823423e-10x¹³
- 2.50368914392103083120e-08x¹¹ + 2.75565598752102704008e-06x⁹
- 1.98412483604340805859e-04x⁷ + 8.33333301181570639096e-03x⁵
- 1.6666666451352167974e-01x³ + 9.9999999958141380079e-01x
Pointwise Error Estimate: 3.87698805702447304016e-11

+ 2.45928524290153002259e-15x¹⁷ - 7.58106260511361554811e-13x¹⁵
+ 1.60521984385153059172e-10x¹³ - 2.50516861359706378210e-08x¹¹
+ 2.75573034843986111280e-06x⁹ - 1.98412694971242118241e-04x⁷
+ 8.3333332926687803703e-03x⁵ - 1.6666666664489411560e-01x³
+ 9.999999999659411867e-01x
Pointwise Error Estimate: 2.99730889994180442693e-13

- 7.28638965935448382375e-18x¹⁹ + 2.79164354009975374566e-15x¹⁷
- 7.64479307785677023759e-13x¹⁵ + 1.60588695928966278105e-10x¹³
- 2.50521003012188316353e-08x¹¹ + 2.75573189892671884365e-06x⁹
- 1.98412698371840334929e-04x⁷ + 8.3333333329438515047e-03x⁵
- 1.666666666649732329e-01x³ + 9.99999999997848557e-01x
Pointwise Error Estimate: 2.09396347475506744008e-15

+ 2.47852306233493974115e-20x²¹ - 8.53932287916564238231e-18x¹⁹
+ 2.81875350346861226633e-15x¹⁷ - 7.64807134493815932275e-13x¹⁵
+ 1.60591122567208977895e-10x¹³ - 2.50521116230089813913e-08x¹¹
+ 2.75573193196855760359e-06x⁹ - 1.98412698429672570320e-04x⁷
+ 8.3333333334987771150e-03x⁵ - 1.6666666666674074058e-01x³
+ 1.00000000000000098216e+00x
Pointwise Error Estimate: 7.53171224529189803911e-16

A.2 Cosine on $[-\pi, \pi]$

- 2.30984600730397541756e-01x² + 7.59908877317533285829e-01
Pointwise Error Estimate: 5.19817754635066571658e-01

+ 2.61598203821710351549e-02x⁴ - 4.52287810766610989686e-01x²
+ 9.78326390892394782255e-01

Pointwise Error Estimate: 6.26289482312307521439e-02

$$- 9.92863295193013173583e-04x^6 + 3.95223221293306431394e-02x^4 \\ - 4.96248679451054559990e-01x^2 + 9.98987171037332669123e-01$$

Pointwise Error Estimate: 3.48554823257048583121e-03

$$+ 1.90652668840074246305e-05x^8 - 1.34410769349285321733e-03x^6 \\ + 4.15223086250910767516e-02x^4 - 4.99837602272995734437e-01x^2 \\ + 9.99971094606182687341e-01$$

Pointwise Error Estimate: 1.12800819223866508404e-04

$$- 2.21941782786353727022e-07x^{10} + 2.42532401381033027481e-05x^8 \\ - 1.38627507062573673756e-03x^6 + 4.16610337354021107429e-02x^4 \\ - 4.99995582499065048420e-01x^2 + 9.99999443739537210853e-01$$

Pointwise Error Estimate: 2.39565916911791252621e-06

$$+ 1.73691489450821293670e-09x^{12} - 2.71133771940801138503e-07x^{10} \\ + 2.47734245730930250260e-05x^8 - 1.38879704270452054154e-03x^6 \\ + 4.16665243677686230461e-02x^4 - 4.99999917728614591900e-01x^2 \\ + 9.9999992290827491711e-01$$

Pointwise Error Estimate: 3.60140830362001053457e-08

$$- 9.77507131527006498114e-12x^{14} + 2.06207503915813519567e-09x^{12} \\ - 2.75369918573799545860e-07x^{10} + 2.48006913718665260256e-05x^8 \\ - 1.38888674687691339750e-03x^6 + 4.16666641590361985136e-02x^4 \\ - 4.9999998886526927002e-01x^2 + 9.9999999919365479957e-01$$

Pointwise Error Estimate: 4.03739341241688185787e-10

$$+ 4.14869721869947572436e-14x^{16} - 1.13600777795958675706e-11x^{14} \\ + 2.08661897358261903687e-09x^{12} - 2.75567298437160383039e-07x^{10} \\ + 2.48015679993921751541e-05x^8 - 1.38888885344276371809e-03x^6 \\ + 4.16666666341518636873e-02x^4 - 4.9999999988560571910e-01x^2 \\ + 9.999999999340745485e-01$$

Pointwise Error Estimate: 3.50689044950332900791e-12

$$- 1.37575838886898565259e-16x^{18} + 4.74225814185580801553e-14x^{16} \\ - 1.14665907159766034538e-11x^{14} + 2.08764760680501846130e-09x^{12} \\ - 2.75573074690581241811e-07x^{10} + 2.48015870025042435069e-05x^8 \\ - 1.3888888845269412033e-03x^6 + 4.1666666663444876020e-02x^4 \\ - 4.999999999908017012e-01x^2 + 9.99999999995685802e-01$$

Pointwise Error Estimate: 2.43451155340273739878e-14

$$+ 3.68396216222400477886e-19x^{20} - 1.55289318377801496607e-16x^{18} \\ + 4.77840439714556611532e-14x^{16} - 1.14706678499029860238e-11x^{14} \\ + 2.08767534780769871595e-09x^{12} - 2.75573191273279748439e-07x^{10}$$

+ 2.48015873000796780048e-05x⁸ - 1.388888888879804960e-03x⁶
+ 4.166666666666665603386e-02x⁴ - 5.00000000000000154115e-01x²
+ 1.0000000000000001607e+00

Pointwise Error Estimate: 4.31834595667259421673e-16

A.3 Sine on $\left[-\frac{\pi}{2}, \frac{\pi}{2}\right]$

+ 7.74036826396787740426e-01x

Pointwise Error Estimate: 2.15854203708053257327e-01

- 1.45061813306868093321e-01x³ + 9.88792233053307973524e-01x

Pointwise Error Estimate: 9.03713224888425787837e-03

+ 7.57424729353990669582e-03x⁵ - 1.65827042313329378398e-01x³

+ 9.99771407817154332926e-01x

Pointwise Error Estimate: 1.60759692603255652753e-04

- 1.84472205923290319050e-04x⁷ + 8.30951693978303246914e-03x⁵

- 1.66651681010664443162e-01x³ + 9.99997487198168964891e-01x

Pointwise Error Estimate: 1.58300968787476130146e-06

+ 2.59811044408555809666e-06x⁹ - 1.98047553009241346906e-04x⁷

+ 8.33296401821855059586e-03x⁵ - 1.66666515202236230156e-01x³

+ 9.99999982782301183838e-01x

Pointwise Error Estimate: 9.90130157423991881556e-09

- 2.38436840799723029176e-08x¹¹ + 2.75219407638750246502e-06x⁹

- 1.98407729337123660700e-04x⁷ + 8.33332995329348954259e-03x⁵

- 1.66666665687003985588e-01x³ + 9.9999999919514177715e-01x

Pointwise Error Estimate: 4.28286319713321221399e-11

+ 1.53892965829411704123e-10x¹³ - 2.50283969803927937324e-08x¹¹

+ 2.75568916128468192674e-06x⁹ - 1.98412657209307001756e-04x⁷

+ 8.33333331302746573676e-03x⁵ - 1.6666666662275904351e-01x³

+ 9.999999999727077895e-01x

Pointwise Error Estimate: 1.35764985157529617585e-13

- 7.36644541924532787403e-13x¹⁵ + 1.60473922487682573331e-10x¹³

- 2.50518516666250910087e-08x¹¹ + 2.75573160083833319909e-06x⁹

- 1.98412698184898843225e-04x⁷ + 8.3333333324810981519e-03x⁵

- 1.6666666666652434127e-01x³ + 9.9999999999999312880e-01x

Pointwise Error Estimate: 3.62522610307114174520e-16

+ 2.72753447974160216121e-15x¹⁷ - 7.64379976340640692234e-13x¹⁵

+ 1.60589819525721459970e-10x¹³ - 2.50521080485724231615e-08x¹¹

+ 2.75573192299426391309e-06x⁹ - 1.98412698413826558397e-04x⁷
+ 8.3333333333406623879e-03x⁵ - 1.66666666666666861949e-01x³
+ 1.0000000000000001550e+00x
Pointwise Error Estimate: 1.61698584449416341000e-16

A.4 Cosine on $[-\frac{\pi}{2}, \frac{\pi}{2}]$

+ 6.36619772367581343076e-01
Pointwise Error Estimate: 6.36619772367581281845e-01

- 4.17697757006468189227e-01x² + 9.80162407440597336452e-01
Pointwise Error Estimate: 5.04654977784507049078e-02

+ 3.72093273724652635657e-02x⁴ - 4.96392330120080597572e-01x²
+ 9.99579515069196269871e-01
Pointwise Error Estimate: 1.31345589781311754367e-03

- 1.27871387439538728389e-03x⁶ + 4.15117364914880157226e-02x⁴
- 4.99930919784780092977e-01x² + 9.99995282689772072939e-01
Pointwise Error Estimate: 1.70004880294522700790e-05

+ 2.32376487283845000877e-05x⁸ - 1.38574219447034897648e-03x⁶
+ 4.16640913730533583858e-02x⁴ - 4.99999268985217581792e-01x²
+ 9.99999967270115467233e-01
Pointwise Error Estimate: 1.31691512104005950656e-07

- 2.61150902081161051732e-07x¹⁰ + 2.47637740463291155877e-05x⁸
- 1.38884324659041369860e-03x⁶ + 4.16666418861910415758e-02x⁴
- 4.99999995116631679318e-01x² + 9.9999999845705468807e-01
Pointwise Error Estimate: 6.79139330959177216253e-10

+ 1.99428671619384460126e-09x¹² - 2.75271186676573127433e-07x¹⁰
+ 2.48011030524864844432e-05x⁸ - 1.38888849146171568722e-03x⁶
+ 4.16666665120539604443e-02x⁴ - 4.9999999977582180212e-01x²
+ 9.999999999473604887e-01
Pointwise Error Estimate: 2.49950603831395964289e-12

- 1.10226779988697263833e-11x¹⁴ + 2.08595191885454217039e-09x¹²
- 2.75569737441483945459e-07x¹⁰ + 2.48015834728033299600e-05x⁸
- 1.3888888659158848090e-03x⁶ + 4.1666666659924682682e-02x⁴
- 4.999999999925006305e-01x² + 9.999999999998640256e-01
Pointwise Error Estimate: 6.95651296844558053755e-15

+ 4.61234214964119671037e-14x¹⁶ - 1.14632134088942342094e-11x¹⁴
+ 2.08765734915654935676e-09x¹² - 2.75573166166419214240e-07x¹⁰

+ 2.48015872798211836808e-05x⁸ - 1.38888888887868692476e-03x⁶
+ 4.1666666666642765080e-02x⁴ - 4.999999999999786172e-01x²
+ 9.99999999999996961e-01

Pointwise Error Estimate: 2.38960346510300979755e-16

- 9.02663553822442431771e-17x¹⁸ + 4.70970405518337885340e-14x¹⁶
- 1.14675812431384808730e-11x¹⁴ + 2.08766789458837252893e-09x¹²
- 2.75573180970794753551e-07x¹⁰ + 2.48015872919972953019e-05x⁸
- 1.3888888888429501741e-03x⁶ + 4.166666666655657082e-02x⁴
- 4.99999999999899778e-01x² + 9.99999999999998600e-01

Pointwise Error Estimate: 2.37544611300199732860e-16

A.5 Sine on $[-\frac{\pi}{4}, \frac{\pi}{4}]$

+ 9.39658501161726915864e-01x

Pointwise Error Estimate: 3.08992798466719068148e-02

- 1.61034532494806962322e-01x³ + 9.99259018560656195678e-01x

Pointwise Error Estimate: 3.07478088432572802901e-04

+ 8.13764527750884377365e-03x⁵ - 1.66611986636848998403e-01x³
+ 9.99996258729591536999e-01x

Pointwise Error Estimate: 1.33635138856938310381e-06

- 1.94842039748219288187e-04x⁷ + 8.33179571459221545387e-03x⁵
- 1.66666423796176028737e-01x³ + 9.9999989793669848536e-01x

Pointwise Error Estimate: 3.24672554447920124733e-09

+ 2.71552898769724520716e-06x⁹ - 1.98389256978136379687e-04x⁷
+ 8.3332738593901588006e-03x⁵ - 1.6666666055635410211e-01x³
+ 9.999999982611722898e-01x

Pointwise Error Estimate: 5.03368755621278066309e-12

- 2.47447995845746876115e-08x¹¹ + 2.75550570215742212602e-06x⁹
- 1.98412618749273190525e-04x⁷ + 8.33333331976281957031e-03x⁵
- 1.6666666665682217796e-01x³ + 9.999999999979763254e-01x

Pointwise Error Estimate: 5.34810250893848962010e-15

+ 1.58893665563198935090e-10x¹³ - 2.50506020206597630293e-08x¹¹
+ 2.75573124318839748870e-06x⁹ - 1.98412698249300045644e-04x⁷
+ 8.3333333331323907170e-03x⁵ - 1.666666666665580149e-01x³
+ 9.99999999999982832e-01x

Pointwise Error Estimate: 1.46072829637301956081e-16

- 8.04754490153836539537e-13x¹⁵ + 1.60691023080416013690e-10x¹³

- 2.50522034769068687499e-08x¹¹ + 2.75573196761813018712e-06x⁹
 - 1.98412698424160137745e-04x⁷ + 8.333333333333481157087e-03x⁵
 - 1.6666666666666747430e-01x³ + 1.0000000000000000098e+00x
 Pointwise Error Estimate: 1.45886096898463957658e-16

A.6 Cosine on $[-\frac{\pi}{4}, \frac{\pi}{4}]$

+ 9.00316316157106069555e-01
 Pointwise Error Estimate: 1.93209534970558496818e-01

- 4.78343610209281926485e-01x² + 9.98671778668658185327e-01
 Pointwise Error Estimate: 3.50139005254573472492e-03

+ 4.05121537665218330258e-02x⁴ - 4.99763552947407250760e-01x²
 + 9.99993068425653708748e-01
 Pointwise Error Estimate: 2.20492994423277327948e-05

- 1.36058866707554670912e-03x⁶ + 4.16566258031673830195e-02x⁴
 - 4.99998875577611430384e-01x² + 9.9999980750852337007e-01
 Pointwise Error Estimate: 7.01411932826943041274e-08

+ 2.44019288794219920571e-05x⁸ - 1.38868636195294487064e-03x⁶
 + 4.16666250747907881212e-02x⁴ - 4.9999997041875317281e-01x²
 + 9.9999999966839549719e-01
 Pointwise Error Estimate: 1.34417095226685514226e-10

- 2.71900522164930753150e-07x¹⁰ + 2.47991649865265556692e-05x⁸
 - 1.38888815564865557394e-03x⁶ + 4.16666665669563568388e-02x⁴
 - 4.9999999995081518538e-01x² + 9.999999999961114403e-01
 Pointwise Error Estimate: 1.72119994130134627664e-13

+ 2.06395229599138361521e-09x¹² - 2.75553907805784595616e-07x¹⁰
 + 2.48015795493167240051e-05x⁸ - 1.3888888729539585403e-03x⁶
 + 4.1666666665114655876e-02x⁴ - 4.999999999994366236e-01x²
 + 9.99999999999966857e-01
 Pointwise Error Estimate: 1.77061428433963186763e-16

- 1.13388346949862364176e-11x¹⁴ + 2.08752589081920560364e-09x¹²
 - 2.75573102425343752388e-07x¹⁰ + 2.48015872711904337311e-05x⁸
 - 1.3888888888314249467e-03x⁶ + 4.1666666666661080011e-02x⁴
 - 4.99999999999977484e-01x² + 9.99999999999999822e-01
 Pointwise Error Estimate: 1.30020424349585643659e-16

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