ON THE RAPID COMPUTATION OF VARIOUS POLYLOGARITHMIC CONSTANTS

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Abstract.

We give algorithms for the computation of the d-th digit of certain transcendental numbers in various bases. These algorithms can be easily implemented (multiple precision arithmetic is not needed), require virtually no memory, and feature run times that scale nearly linearly with the order of the digit desired. They make it feasible to compute, for example, the billionth binary digit of $\log(2)$ or π on a modest work station in a few hours run time.

We demonstrate this technique by computing the ten billionth hexadecimal digit of π, the billionth hexadecimal digits of π^2, $\log(2)$ and $\log^2(2)$, the billionth decimal digit of $\log(9/10)$ and the five billionth decimal digit of $\log(1-10^{-96})$.

These calculations rest on three observations. First, the d-th digit of $1/n$ is "easy" to compute. Secondly, this scheme extends to certain polylogarithm and arctangent series. Thirdly, very special types of identities exist for certain numbers like π, π^2, $\log(2)$ and $\log^2(2)$. These are essentially polylogarithmic ladders in an integer base. A number of these identities that we derive in this work appear to be new, for example the critical identity for π:

$$\pi = \sum_{i=0}^{\infty} \frac{1}{16^i}\left(\frac{4}{8i+1} - \frac{2}{8i+4} - \frac{1}{8i+5} - \frac{1}{8i+6}\right).$$

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1. Introduction.

It is widely believed that computing just the d-th digit of a number like π is really no easier than computing all of the first d digits. From a bit complexity point of view this may well be true, although it is probably very hard to prove. What we will show is that it is possible to compute just the d-th digit of many transcendentals in (essentially) linear time and logarithmic space. So while this is not of fundamentally lower complexity than the best known algorithms (for say π or $\log 2$), this makes such calculations feasible on modest workstations without needing to implement arbitrary precision arithmetic.

We illustrate this by computing the ten billionth hexadecimal digit of π, the billionth hexadecimal digits of π^2, $\log(2)$ and $\log^2(2)$, and the billionth decimal digit of $\log(9/10)$. We also compute the five billionth decimal digit of $\log(1 - 10^{-96})$. Details are given in Section 4.

We are interested in computing in polynomially logarithmic space and polynomial time. This class is usually denoted SC (space $= \log^{O(1)}(d)$ and time $= d^{O(1)}$ where d is the place of the "digit" to be computed). Actually we are most interested in the space we will denote by SC* of polynomially logarithmic space and (almost) linear time (here we want the time $= O(d \log^{O(1)}(d))$).

It is not known whether division is possible in SC, similarly it is not known whether base change is possible in SC. The situation is even worse in SC*, where it is not even known whether multiplication is possible. If two numbers are in SC* (in the same base) then their product computes in time $= O(d^2 \log^{O(1)}(d))$ and is in SC but not obviously in SC*. The d^2 factor here is present because the logarithmic space requirement precludes the usage of advanced multiplication techniques, such as those based on FFTs.

We will not dwell on complexity issues except to point out that different algorithms are needed for different bases (at least given our current ignorance about base change) and very little closure exists on the class of numbers with d-th digit computable in SC. Various of the complexity related issues are discussed in [5,7,8,10,11].

As we will show in Section 3, the class of numbers we can compute in SC* in base b includes all numbers of the form

$$\sum_{k=1}^{\infty} \frac{1}{p(k)b^{ck}} \tag{1.1}$$

where p is a polynomial with integer coefficients and c is a positive integer. Since addition is possible in SC*, integer linear combinations of such numbers are also feasible (provided the base is fixed).

The algorithm for the binary digits of π, which also shows that π is in SC* in base 2, rests on the following remarkable identity:

Theorem 1. *The following identity holds:*

$$\pi = \sum_{i=0}^{\infty} \frac{1}{16^i}\Big(\frac{4}{8i+1} - \frac{2}{8i+4} - \frac{1}{8i+5} - \frac{1}{8i+6}\Big). \tag{1.2}$$

This rewrites as:

$$\pi = \sum_{i=1}^{\infty} \frac{p_i}{16^{\lfloor \frac{i}{8} \rfloor} i}, \qquad [p_i] = \overline{[4, 0, 0, -2, -1, -1, 0, 0]} \tag{1.3}$$

where the overbar notation indicates that the sequence is periodic.

Proof. The identities are equivalent to:

$$\pi = \int_0^{1/\sqrt{2}} \frac{4\sqrt{2} - 8x^3 - 4\sqrt{2}x^4 - 8x^5}{1 - x^8} dx. \tag{1.4}$$

which on substituting $y := \sqrt{2}x$ becomes

$$\pi = \int_0^1 \frac{16\,y - 16}{y^4 - 2\,y^3 + 4\,y - 4} dy\,.$$

The equivalence of (1.2) and (1.4) is straightforward. It follows from the identity

$$\begin{aligned} \int_0^{1/\sqrt{2}} \frac{x^{k-1}}{1 - x^8}\, dx &= \int_0^{1/\sqrt{2}} \sum_{i=0}^{\infty} x^{k-1+8i}\, dx \\ &= \frac{1}{\sqrt{2}^k} \sum_{i=0}^{\infty} \frac{1}{16^i(8i+k)} \end{aligned}$$

That the integral (1.4) evaluates to π is an exercise in partial fractions most easily done in Maple or Mathematica.

This proof entirely conceals the route to discovery. We found the identity (1.2) by a combination of inspired guessing and extensive searching using the PSLQ integer relation algorithm [3].

The identities of the next section and Section 5 show that, in base 2, π^2, $\log^2(2)$ and various logs, including $\{\log(2), \log(3), \ldots, \log(22)\}$ are in SC*. (We don't know however if $\log(23)$ is even in SC.)

We will describe the algorithm in the Section 3. Complexity issues are discussed in [2,4,5,6,7,8,11,15,17] and algorithmic issues in [4,5,6,7,11]. The requisite special function theory may be found in [1,4,12,13,14,16].

2. Identities.

As usual, we define the m-th polylogarithm L_m by

$$L_m(z) := \sum_{i=1}^{\infty} \frac{z^i}{i^m}, \qquad |z| < 1\,. \tag{2.1}$$

The most basic identity is

$$-\log(1-2^{-n}) = L_1(1/2^n) \tag{2.2}$$

which shows that $\log(1-2^{-n})$ is in SC* base 2 for integer n. (See also section 5.)

Much less obvious are the identities

$$\pi^2 = 36L_2(1/2) - 36L_2(1/4) - 12L_2(1/8) + 6L_2(1/64) \tag{2.3}$$

and

$$\log^2(2) = 4L_2(1/2) - 6L_2(1/4) - 2L_2(1/8) + L_2(1/64)\,. \tag{2.4}$$

These rewrite as

$$\frac{\pi^2}{36} = \sum_{i=1}^{\infty} \frac{a_i}{2^i i^2}, \qquad [a_i] = [\overline{1,-3,-2,-3,1,0}] \tag{2.5}$$

and

$$\frac{\log^2(2)}{2} = \sum_{i=1}^{\infty} \frac{b_i}{2^i i^2}, \qquad [b_i] = [\overline{2,-10,-7,-10,2,-1}]\,. \tag{2.6}$$

Here the overline notation indicates that the sequences repeat. Thus we see that π^2 and $\log^2(2)$ are in SC* in base 2.

Identities (2.3)-(2-6) are examples of polylogarithmic ladders in the base $1/2$ in the sense of [13]. As with (1.2) we found them by searching for identities of this type using an integer relation algorithm. We have not found them directly in print. However (2.5) follows from equation (4.70) of [12] with $\alpha = \pi/3, \beta = \pi/2$ and $\gamma = \pi/3$. Identity (2.6) now follows from the well known identity

$$12L_2(1/2) = \pi^2 - 6\log^2(2)\,. \tag{2.7}$$

There are several ladder identities involving L_3:

$$35/2\zeta(3) - \pi^2\log(2) = 36L_3(1/2) - 18L_3(1/4) - 4L_3(1/8) + L_3(1/64)\,, \tag{2.8}$$

$$2\log^3(2) - 7\zeta(3) = -24L_3(1/2) + 18L_3(1/4) + 4L_3(1/8) - L_3(1/64)\,, \tag{2.9}$$

(2.10) $10\log^3(2) - 2\pi^2\log(2) = -48L_3(1/2) + 54L_3(1/4) + 12L_3(1/8) - 3L_3(1/64)\,.$

The favored algorithms for π of the last centuries involved some variant of Machin's 1706 formula:

$$\frac{\pi}{4} = 4\arctan\frac{1}{5} - \arctan\frac{1}{239}\,. \tag{2.11}$$

There are many related formula [12,13,14,16] but to be useful to us all the arguments of the arctans have to be a power of a common base, and we have not discovered any such formula for π . One can however write

$$\frac{\pi}{2} = 2\arctan\frac{1}{\sqrt{2}} + \arctan\frac{1}{\sqrt{8}} \tag{2.12}$$

This rewrites as

$$\sqrt{2}\pi = 4f(1/2) + f(1/8) \quad \text{where} \quad f(x) := \sum_{i=1}^{\infty}\frac{(-1)^i x^i}{2i+1} \tag{2.13}$$

and allows for the calculation of $\sqrt{2}\pi$ in SC^*.

Another two identities involving Catalan's constant G, π and $\log(2)$ are:

$$G - \frac{\pi\log(2)}{8} = \sum_{i=1}^{\infty}\frac{c_i}{2^{\lfloor\frac{i+1}{2}\rfloor}i^2}, \qquad [c_i] = \overline{[1,1,1,0,-1,-1,-1,0]} \tag{2.14}$$

and

$$\frac{5}{96}\pi^2 - \frac{\log^2(2)}{8} = \sum_{i=1}^{\infty}\frac{d_i}{2^{\lfloor\frac{i+1}{2}\rfloor}i^2}, \qquad [d_i] = \overline{[1,0,-1,-1,-1,0,1,1]} \tag{2.15}$$

These may be found in [14 p. 105, p. 151]. Thus $8G - \pi\log(2)$ is also in SC^* in base 2, but it is open and interesting as to whether G is itself in SC^* in base 2.

A family of base 2 ladder identities exist:

$$\frac{L_m(1/64)}{6^{m-1}} - \frac{L_m(1/8)}{3^{m-1}} - \frac{2\ L_m(1/4)}{2^{m-1}} + \frac{4\ L_m(1/2)}{9} - \frac{5\ (-\log(2))^m}{9\,m!} \tag{2.16}$$
$$+\frac{\pi^2\,(-\log(2))^{m-2}}{54\ (m-2)!} - \frac{\pi^4\,(-\log(2))^{m-4}}{486\ (m-4)!} - \frac{403\,\zeta(5)\,(-\log(2))^{m-5}}{1296\ (m-5)!} = 0$$

The above identity holds for $1 \le m \le 5$; when the arguments to factorials are negative they are taken to be infinite so the corresponding terms disappear. See [13, p. 45].

3. The Algorithm.

We wish to evaluate the n-th base b digit of

$$\sum_{k=1}^{\infty} \frac{1}{p(k)b^{ck}} \tag{3.1}$$

by evaluating the fractional part of

$$\sum_{k=1}^{\infty} \frac{b^n}{p(k)b^{ck}} \, . \tag{3.2}$$

Here p is a simple polynomial like x or x^2 and c is a fixed positive integer. Evaluating the fractional part of (3.2) will evaluate (3.1) to as many base b digits after the n-th place as the precision of the calculation. The keys are that the fractional part of (3.2) is the same as the fractional part of

$$\sum_{k=1}^{\infty} \frac{b^{n-ck} \bmod \ p(k)}{p(k)} \tag{3.3}$$

and that $b^{n-ck} \bmod \ p(k)$ can be evaluated quickly. We shall now elaborate on this.

Fast evaluation of $b^{n-ck} \bmod \ p(k)$ is well understood; it rests on the simple fact that if

$$b^m \equiv r \bmod \ k$$

then

$$(b^m)^2 \equiv r^2 \bmod \ k.$$

The allows for fast exponentiation mod k by the so called binary method. (According to Knuth [11], where details are given, this trick goes back at least to 200 B.C.) One evaluates x^n rapidly by successive squaring and multiplication. This reduces the number of multiplications to less than $2\log_2(n)$. An efficient formulation of this scheme is as follows:

To compute $r = b^n \bmod c$:

First set t to be the largest power of two $\leq n$, and set $r = 1$. Then

A: if $n \geq t$ then $r \leftarrow br \bmod c$; $\quad n \leftarrow n - t$; $\quad$ endif

$t \leftarrow t/2$

if $t \geq 1$ then $r \leftarrow r^2 \bmod c$; $\quad$ go to A; $\quad$ endif

Note that this algorithm is entirely performed with positive integers that do not exceed c^2 in size. Further, it is not subject to round-off error, provided adequate numeric precision is used.

The key observation is that the n-th digit of $1/k$ (base b) can be computed quickly, or more precisely, that the fractional part of b^m/k can be computed quickly. Let us focus our attention on base 10 for the sake of this argument. If we solve

$$10^n \equiv \alpha \bmod k$$

then

$$\frac{10^n}{k} - \frac{\alpha}{k} \in \mathcal{Z}$$

and so $10^n/k$ and a/k have the same fractional parts. In particular α/k gives the digits of $1/k$ staring after the n-th place. This allows for the calculation of the n-th digit of $10^{-j}/k$ from the computation of

$$10^{n-j} \equiv \alpha \bmod k\,.$$

This explains (3.3) above.

This calculation can be done using the fast exponentiation algorithm, using numbers of only modest precision (the largest numbers one needs to deal with are of size k^2). The number of steps needed to evaluate $10^n \bmod k$ is $\lfloor \log_2(n) \rfloor + b(n)$ where $b(n)$ is the number of ones in the binary representation of n. This can be done in precision $\lfloor \log_2(n) \rfloor$. Thus the whole calculation is in $O(\log(n))$ time and $O(\log(k))$ space.

We illustrate with an example. Suppose we wish to calculate the 1000-th digit of $1/257$. Applying the above algorithm to compute $10^{999} \bmod 257$ we obtain after successive steps the r values 100, 13, 195, 185, 31, 190, 120, 29, 61, and 96, which is the result. Thus the decimal expansion of $1/257$ beginning at position 1000 is given by $96/257 = 0.373540856\cdots$.

We are now in a position to evaluate the n-th "digit" (base b) of any series of the type

$$S = \sum_{k=0}^{\infty} \frac{1}{b^{ck} p(k)}$$

where p is a polynomial with integer coefficients. Since we are seeking the fractional part of $b^n S$, we simply write

$$b^n S \mod 1 = \sum_{k=0}^{\infty} \frac{b^{n-ck}}{p(k)} \mod 1 \tag{3.4}$$

$$= \sum_{k=0}^{\lfloor n/c \rfloor} \frac{b^{n-ck}}{p(k)} \mod 1 + \sum_{k=\lfloor n/c \rfloor + 1}^{\infty} \frac{b^{n-ck}}{p(k)} \mod 1$$

For each term of the first summation, the binary exponentiation scheme is used to evaluate the numerator mod $p(k)$. Then floating-point arithmetic is used to perform the division and add the result to the sum mod 1. The second summation, where powers of b are negative, may be evaluated as written using floating-point arithmetic. It is only necessary to compute a few terms of this summation, just enough to insure that the remaining terms sum to less than the "epsilon" of the floating-point arithmetic being used. The final result, a fraction between 0 and 1, is then converted to the desired base b.

Since floating-point arithmetic is used here in divisions and in addition modulo 1, the result is of course subject to round-off error. If the floating-point arithmetic system being used has the property that the result of each individual floating-point operation is in error by at most one bit (as in systems implementing the IEEE arithmetic standard), then no more than $\log_2(2n)$ bits of the final result will be corrupted. This is actually a generous estimate, since it does not assume any cancelation of errors, which would yield a lower estimate. In any event, it is clear that ordinary IEEE 64-bit arithmetic is sufficient to obtain a numerically significant result for even a large computation, and "quad precision" (i.e. 128-bit) arithmetic, if available, can insure that the final result is accurate to several digits beyond the one desired. One can check the significance of a computed result beginning at position n by also performing a computation at position $n+1$ or $n-1$ and comparing the trailing digits produced.

The simplest interesting series is

$$\sum_{k=1}^{\infty} \frac{1}{k2^k} = \log(2)$$

in base 2. The series for π (1.2) is only marginally more complicated.

In both cases, in order to compute the n-th binary digit (or a fixed number of binary digits at the n-th place) we must sum $O(n)$ terms of the series. Each term requires $O(\log(n))$ arithmetic operations and the required precision is $O(\log(n))$ digits. This gives a total bit complexity of $O(n\log(n)M(\log(n)))$ where $M(j)$ is the complexity of multiplying j bit integers. So even with ordinary multiplication the bit complexity is $O(n\log^3(n))$. This algorithm is, by a factor of $\log(\log(\log(n)))$, asymptotically slower than the fastest known algorithms for generating the n-th digit by generating all of the first n digits of $\log(2)$ or π [6]. The asymptotically fastest algorithms for all the first n digits known requires a Strassen-Schönhage multiplication [15]; the algorithms actually employed use an FFT based multiplication and are marginally slower than our algorithm, from a complexity point of view, for computing just the n-th digit. Of course this complexity analysis is totally misleading: the strength of our algorithm rests mostly on its easy implementation in standard precision without requiring FFT methods to accelerate the computation.

4. Computations.

We report here computations of π, $\log(2)$, $\log^2(2)$, π^2 and $\log(9/10)$, based on the formulas (1.1), (2.2), (2.5), (2.6) and the identity $\log(9/10) = -L_1(1/10)$, respectively. We also report computations for the constant α defined as $\alpha = \sum_{k=1}^{\infty} 1/(kb^k)$ with $b = 10^{96}$. This constant can be written

$$\log(1-10^{-96}) = \log(10^{96}-1) - \log(10^{96}) =$$

$$3\log(3)+\log(7)+\log(11)+\log(13)+\log(17)+\log(37)+\log(73)+\log(97)+\log(101)$$

$$+\log(137)+\log(353)+\log(449)+\log(641)+\log(1409)+\log(9999999900000001)$$

$$+\log(75118313082913)+\log(66554101249)+\log(206209)+\log(99990001)$$

$+ \log(5882353) + \log(69857) + \log(9901) - 96\log(2) - 96\log(5)$.

Each of our computations employed quad precision floating-point arithmetic for division and sum mod 1 operations. Quad precision is supported from Fortran on the Sun Sparc/20, the IBM RS6000/590, and the SGI Power Challenge (R8000), which were employed by the authors in these computations. Quad precision was also used for the exponentiation algorithm on the Sun system. On the IBM and the SGI systems, however, we were able to avoid the usage of explicit quad precision, at least in the exponentiation scheme, by exploiting a hardware feature common to these two systems, namely the 106-bit internal registers in the multiply-add operation. This saved considerable time, because quad precision operations are significantly more expensive than 64-bit operations.

Computation of π^2 and $\log^2(2)$ presented a special challenge, because one must perform the exponentiation algorithm modulo k^2 instead of k. When n is larger than only 2^{13}, some terms of the series (2.5) and (2.6) must be computed with a modulus k^2 that is greater than 2^{26}. Squares that appear in the exponentiation algorithm will then exceed 2^{52}, which is the nearly the maximum precision of IEEE 64-bit floating-point numbers. When n is larger than 2^{26}, then squares in the exponentiation algorithm will exceed 2^{104}, which is nearly the limit of quad precision.

This difficulty can be remedied using a method which has been employed for example in searches for Wieferich primes [9]. Represent the running value r in the exponentiation algorithm by the ordered pair (r_1, r_2), where $r = r_1 + kr_2$, and where r_1 and r_2 are positive integers less than k. Then one can write

$$r^2 = (r_1 + kr_2)^2 = r_1^2 + 2r_1r_2k + r_2^2k^2$$

When this is reduced mod k^2, the last term disappears. The remaining expression is of the required ordered pair form, provided that r_1^2 is first reduced mod k, the carry from this reduction is added to $2r_1r_2$, and this sum is also reduced mod k. Note that this scheme can be implemented with integers of size not exceeding $2k^2$. Since the computation of r^2 mod k^2 is the key operation of the binary exponentiation algorithm, this means that ordinary IEEE 64-bit floating-point arithmetic can be used to compute the n-th hexadecimal digit of π^2 or $\log^2(2)$ for n up to about 2^{24}. For larger n, we still used this basic scheme, but we employed the multiply-add "trick" mentioned above to avoid the need for explicit quad precision in this section of code.

Our results are given below. The first entry, for example, gives the 10^6-th through $10^6 + 13$-th hexadecimal digits of π after the "decimal" point. We believe that all the digits shown below are correct. In most cases we did the calculations twice. The second calculation, performed for verification purposes, was similar to the first but shifted back one position (this changes all the arithmetic performed).

Constant:	**Base:**	**Position:**	**Digits from Position:**
π	16	10^6	26C65E52CB4593
		10^7	17AF5863EFED8D
		10^8	ECB840E21926EC
		10^9	85895585A0428B
		10^{10}	921C73C6838FB2
$\log(2)$	16	10^6	418489A9406EC9
		10^7	815F479E2B9102
		10^8	E648F40940E13E
		10^9	B1EEF1252297EC
π^2	16	10^6	685554E1228505
		10^7	9862837AD8AABF
		10^8	4861AAF8F861BE
		10^9	437A2BA4A13591
$\log^2(2)$	16	10^6	2EC7EDB82B2DF7
		10^7	33374B47882B32
		10^8	3F55150F1AB3DC
		10^9	8BA7C885CEFCE8
$\log(9/10)$	10	10^6	80174212190900
		10^7	21093001236414
		10^8	01309302330968
		10^9	44066397959215
α	10	$5 \times 10^9 + 65$	68566899733774

The computation of α required approximately 51 hours on a Sun Sparc/20 at Simon Fraser University. This computation likely constitutes some sort of "record", in that it is in excess of the 5 billionth decimal digit of a (reasonably) natural transcendental number. The current record for π is about 4 billion digits (due to Y. Kanada of the Univ. of Tokyo). The other computations were done on either a IBM RS6000/590 or a SGI Power Challenge system at NASA Ames Research Center, using workstation cycles that otherwise would have been idle.

5. Logs in base 2.

It is easy to compute, in base 2, the d-th binary digit of

$$\log(1 - 2^{-n}) = L_1(1/2^n)\,. \tag{5.1}$$

So it is easy to compute $\log m$ for any integer m that can be written as

$$m := \frac{(2^{a_1} - 1)(2^{a_2} - 1)\cdots(2^{a_h} - 1)}{(2^{b_1} - 1)(2^{b_2} - 1)\cdots(2^{b_j} - 1)}. \tag{5.2}$$

In particular the n-th cyclotomic polynomial evaluated at 2 is so computable. A check shows that all primes less than 19 are of this form. The beginning of this list is:

$$\{2, 3, 5, 7, 11, 13, 17, 31, 43, 57, 73, 127, 151, 205, 257\}\,.$$

Since

$$2^{18} - 1 = 7 \cdot 9 \cdot 19 \cdot 73,$$

and since 7, $\sqrt{9}$ and 73 are all on the above list we can compute $\log(19)$ in SC^* from

$$\log(19) = \log(2^{18} - 1) - \log(7) - \log(9) - \log(73).$$

Note that $2^{11} - 1 = 23 \cdot 89$ so either both $\log(23)$ and $\log(89)$ are in SC^* or neither is.

6. Questions.

The hardest part of our method is finding an appropriate base b expansion. We cannot, at present, compute decimal digits of π by our methods because we know of no identity like (1.2) in base 10. But it seems unlikely that this is inherently impossible. This raises the following obvious problem.

1] Find an algorithm for the n-th decimal digit of π in SC^*.

It is not even clear that π is in SC in base 10 but it ought to be possible to show this.

2] Show that π is in SC in all bases.

Numbers that are not given by special values of polylogarithms aren't susceptible to our methods. Is this necessarily the case?

3] Are e and $\sqrt{2}$ in SC (SC^*) in any base?

Similarly the treatment of log is incomplete.

4] Is $\log(2)$ in SC^* in base 10?

5] Is $\log(23)$ in SC^* in base 2? Does an identity of type (5.2) exist for 23?

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