

Efficient Algorithm for Numerical Calculation of Trigonometric Hyperbolic Functions

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In the present work efficient algorithm for numerical calculation of sine and cosine hyperbolic functions is developed. Sine and cosine hyperbolic functions are defined by the following formulas:

$$\cosh(x) = \frac{e^x + e^{-x}}{2}, \quad \sinh(x) = \frac{e^x - e^{-x}}{2}. \quad (1)$$

There is constructed recurrent two layer scheme for approximate calculation of (1) sine and cosine hyperbolic matrix functions. Main idea of the algorithm is to calculate $\cosh(x_0 A)$ and $A^{-1} \sinh(x_0 A)$ for small values of $x_0 = l / 2^n$ and then reconstruct $\cosh(lA)$ and $A^{-1} \sinh(lA)$ using the following well-known double angle trigonometric formulas:

$$\cosh(lA) = 2 \cosh^2(A l / 2) - I, \quad (2)$$

$$A^{-1} \sinh(lA) = (lA / 2)^{-1} \sinh(lA / 2) \cosh(lA / 2). \quad (3)$$

Let us introduce the following notations:

$$U(x) = \cosh(xA) = I + \frac{x^2}{2!} A^2 + \frac{x^4}{4!} A^4 + \dots, \quad x \in [0, l]. \quad (4)$$

$$V(x) = (xA)^{-1} \sinh(xA) = I + \frac{x^2}{3!} A^2 + \frac{x^4}{5!} A^4 + \dots, \quad x \in [0, l] \quad (5)$$

Obviously, according to the (2) and (3), $U(x)$ and $V(x)$ satisfy the following recurrent relations:

$$U(x_{k+1}) = 2U^2(x_k) - I, \quad V(x_{k+1}) = V(x_k)U(x_k), \quad (6)$$

where $x_k = 2^k / 2^n l$, $k = 0, 1, \dots, n$. For numerical calculation of (6), we need initial values $U(x_0)$ and $V(x_0)$. Let us calculate approximate values of these matrices by the following formulas:

$$U_0 = P_0(x_0 A) = I + \frac{x_0^2}{2!} A^2 + \frac{x_0^4}{4!} A^4 + \dots + \frac{x_0^{2p}}{(2p)!} A^{2p}, \quad (7)$$

$$V_0 = I + \frac{x_0^2}{3!} A^2 + \frac{x_0^4}{5!} A^4 + \dots + \frac{x_0^{2p}}{(2p+1)!} A^{2p}, \quad (8)$$

Then, (7) da (8) will be replaced by the following recurrent relations:

$$U_k = 2U_{k-1}^2 - I, \quad V_k = V_{k-1}U_{k-1}, \quad k = 1, 2, \dots, n., \quad (9)$$

Let us note that for $\cosh(lA) \approx U_n$ and $A^{-1} \sinh(lA) \approx V_n$ calculations we need to use just matrix multiplication. Stability of (9) scheme is shown, convergence theorem is proved and approximation error is estimated.