



C++ Interval Arithmetic Programming Reference

Forte Developer 6 update 2
(Sun WorkShop 6 update 2)

Sun Microsystems, Inc.
901 San Antonio Road
Palo Alto, CA 94303
U.S.A. 650-960-1300

Part No. 806-7998-10
July 2001, Revision A

Send comments about this document to: docfeedback@sun.com

Copyright 2001 Sun Microsystems, Inc., 901 San Antonio Road • Palo Alto, CA 94303-4900 USA. All rights reserved.

This product or document is distributed under licenses restricting its use, copying, distribution, and decompilation. No part of this product or document may be reproduced in any form by any means without prior written authorization of Sun and its licensors, if any. Third-party software, including font technology, is copyrighted and licensed from Sun suppliers.

Parts of the product may be derived from Berkeley BSD systems, licensed from the University of California. UNIX is a registered trademark in the U.S. and other countries, exclusively licensed through X/Open Company, Ltd. For Netscape™, Netscape Navigator™, and the Netscape Communications Corporation logo™, the following notice applies: Copyright 1995 Netscape Communications Corporation. All rights reserved.

Sun, Sun Microsystems, the Sun logo, docs.sun.com, AnswerBook2, Solaris, SunOS, JavaScript, SunExpress, Sun WorkShop, Sun WorkShop Professional, Sun Performance Library, Sun Performance WorkShop, Sun Visual WorkShop, and Forte are trademarks, registered trademarks, or service marks of Sun Microsystems, Inc. in the U.S. and other countries. All SPARC trademarks are used under license and are trademarks or registered trademarks of SPARC International, Inc. in the U.S. and other countries. Products bearing SPARC trademarks are based upon an architecture developed by Sun Microsystems, Inc.

The OPEN LOOK and Sun™ Graphical User Interface was developed by Sun Microsystems, Inc. for its users and licensees. Sun acknowledges the pioneering efforts of Xerox in researching and developing the concept of visual or graphical user interfaces for the computer industry. Sun holds a non-exclusive license from Xerox to the Xerox Graphical User Interface, which license also covers Sun's licensees who implement OPEN LOOK GUIs and otherwise comply with Sun's written license agreements.

Sun f90/f95 is derived from Cray CF90™, a product of Cray Inc.

Federal Acquisitions: Commercial Software—Government Users Subject to Standard License Terms and Conditions.

DOCUMENTATION IS PROVIDED "AS IS" AND ALL EXPRESS OR IMPLIED CONDITIONS, REPRESENTATIONS AND WARRANTIES, INCLUDING ANY IMPLIED WARRANTY OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR NON-INFRINGEMENT, ARE DISCLAIMED, EXCEPT TO THE EXTENT THAT SUCH DISCLAIMERS ARE HELD TO BE LEGALLY INVALID.

Copyright 2001 Sun Microsystems, Inc., 901 San Antonio Road • Palo Alto, CA 94303-4900 Etats-Unis. Tous droits réservés.

Ce produit ou document est distribué avec des licences qui en restreignent l'utilisation, la copie, la distribution, et la décompilation. Aucune partie de ce produit ou document ne peut être reproduite sous aucune forme, par quelque moyen que ce soit, sans l'autorisation préalable et écrite de Sun et de ses bailleurs de licence, s'il y en a. Le logiciel détenu par des tiers, et qui comprend la technologie relative aux polices de caractères, est protégé par un copyright et licencié par des fournisseurs de Sun.

Des parties de ce produit pourront être dérivées des systèmes Berkeley BSD licenciés par l'Université de Californie. UNIX est une marque déposée aux Etats-Unis et dans d'autres pays et licenciée exclusivement par X/Open Company, Ltd. La notice suivante est applicable à Netscape™, Netscape Navigator™, et the Netscape Communications Corporation logo™: Copyright 1995 Netscape Communications Corporation. Tous droits réservés.

Sun, Sun Microsystems, the Sun logo, docs.sun.com, AnswerBook2, Solaris, SunOS, JavaScript, SunExpress, Sun WorkShop, Sun WorkShop Professional, Sun Performance Library, Sun Performance WorkShop, Sun Visual WorkShop, et Forte sont des marques de fabrique ou des marques déposées, ou marques de service, de Sun Microsystems, Inc. aux Etats-Unis et dans d'autres pays. Toutes les marques SPARC sont utilisées sous licence et sont des marques de fabrique ou des marques déposées de SPARC International, Inc. aux Etats-Unis et dans d'autres pays. Les produits portant les marques SPARC sont basés sur une architecture développée par Sun Microsystems, Inc.

L'interface d'utilisation graphique OPEN LOOK et Sun™ a été développée par Sun Microsystems, Inc. pour ses utilisateurs et licenciés. Sun reconnaît les efforts de pionniers de Xerox pour la recherche et le développement du concept des interfaces d'utilisation visuelle ou graphique pour l'industrie de l'informatique. Sun détient une licence non exclusive de Xerox sur l'interface d'utilisation graphique Xerox, cette licence couvrant également les licenciés de Sun qui mettent en place l'interface d'utilisation graphique OPEN LOOK et qui en outre se conforment aux licences écrites de Sun.

Sun f90/f95 est dérivé de CRAY CF90™, un produit de Cray Inc.

CETTE PUBLICATION EST FOURNIE "EN L'ETAT" ET AUCUNE GARANTIE, EXPRESSE OU IMPLICITE, N'EST ACCORDEE, Y COMPRIS DES GARANTIES CONCERNANT LA VALEUR MARCHANDE, L'APTITUDE DE LA PUBLICATION A REPENDRE A UNE UTILISATION PARTICULIERE, OU LE FAIT QU'ELLE NE SOIT PAS CONTREFAISANTE DE PRODUIT DE TIERS. CE DENI DE GARANTIE NE S'APPLIQUERAIT PAS, DANS LA MESURE OU IL SERAIT TENU JURIDIQUEMENT NUL ET NON AVENU.



Important Note on New Product Names

As part of Sun's new developer product strategy, we have changed the names of our development tools from Sun WorkShop™ to Forte™ Developer products. The products, as you can see, are the same high-quality products you have come to expect from Sun; the only thing that has changed is the name.

We believe that the Forte™ name blends the traditional quality and focus of Sun's core programming tools with the multi-platform, business application deployment focus of the Forte tools, such as Forte Fusion™ and Forte™ for Java™. The new Forte organization delivers a complete array of tools for end-to-end application development and deployment.

For users of the Sun WorkShop tools, the following is a simple mapping of the old product names in WorkShop 5.0 to the new names in Forte Developer 6.

Old Product Name	New Product Name
Sun Visual WorkShop™ C++	Forte™ C++ Enterprise Edition 6
Sun Visual WorkShop™ C++ Personal Edition	Forte™ C++ Personal Edition 6
Sun Performance WorkShop™ Fortran	Forte™ for High Performance Computing 6
Sun Performance WorkShop™ Fortran Personal Edition	Forte™ Fortran Desktop Edition 6
Sun WorkShop Professional™ C	Forte™ C 6
Sun WorkShop™ University Edition	Forte™ Developer University Edition 6

In addition to the name changes, there have been major changes to two of the products.

- Forte for High Performance Computing contains all the tools formerly found in Sun Performance WorkShop Fortran and now includes the C++ compiler, so High Performance Computing users need to purchase only one product for all their development needs.
- Forte Fortran Desktop Edition is identical to the former Sun Performance WorkShop Personal Edition, except that the Fortran compilers in that product no longer support the creation of automatically parallelized or explicit, directive-based parallel code. This capability is still supported in the Fortran compilers in Forte for High Performance Computing.

We appreciate your continued use of our development products and hope that we can continue to fulfill your needs into the future.

Contents

Before You Begin 1

Who Should Use This Book 1

How This Book Is Organized 1

What Is Not in This Book 2

Related Interval References 2

Online Resources 3

Typographic Conventions 4

Shell Prompts 5

Supported Platforms 5

Accessing Sun WorkShop Development Tools and Man Pages 5

Accessing Sun WorkShop Documentation 7

Accessing Related Documentation 8

Ordering Sun Documentation 8

Sending Your Comments 9

1. Using the Interval Arithmetic Library 11

1.1 What Is Interval Arithmetic? 11

1.2 C++ Interval Support Goal: Implementation Quality 11

1.2.1 Quality Interval Code 12

1.2.2	Narrow-Width Interval Results	12
1.2.3	Rapidly Executing Interval Code	13
1.2.4	Easy-to-Use Development Environment	13
1.2.5	The C++ Interval Class Compilation Interface	14
1.3	Writing Interval Code for C++	15
1.3.1	Hello Interval World	16
1.3.2	<code>interval</code> External Representations	16
1.3.3	Interval Declaration and Initialization	17
1.3.4	<code>interval</code> Input/Output	18
1.3.5	Single-Number Input/Output	21
1.3.6	Arithmetic Expressions	24
1.3.7	<code>interval</code> -Specific Functions	25
1.3.8	Interval Versions of Standard Functions	26
1.4	Code Development Tools	28
1.4.1	Debugging Support	28
2.	C++ Interval Arithmetic Library Reference	29
2.1	Character Set Notation	29
2.1.1	String Representation of an Interval Constant (SRIC)	30
2.1.2	Internal Approximation	33
2.2	<code>interval</code> Constructor	34
2.2.1	<code>interval</code> Constructor Examples	37
2.3	<code>interval</code> Arithmetic Expressions	40
2.4	Operators and Functions	40
2.4.1	Arithmetic Operators $+$, $-$, $*$, $/$	41
2.4.2	Power Function <code>pow(x,n)</code> and <code>pow(x,y)</code>	45
2.5	Set Theoretic Functions	47
2.5.1	Hull: $X \cup Y$ or <code>interval_hull(x,y)</code>	50
2.5.2	Intersection: $X \cap Y$ or <code>intersect(x,y)</code>	50

2.6	Set Relations	51
2.6.1	Disjoint: $X \cap Y = \emptyset$ or <code>disjoint(x, Y)</code>	51
2.6.2	Element: $r \in Y$ or <code>in(r, Y)</code>	51
2.6.3	Interior: <code>in_interior(x, Y)</code>	52
2.6.4	Proper Subset: $X \subset Y$ or <code>proper_subset(x, Y)</code>	52
2.6.5	Proper Superset: $X \supset Y$ or <code>proper_superset(x, Y)</code>	53
2.6.6	Subset: $X \subseteq Y$ or <code>subset(x, Y)</code>	53
2.6.7	Superset: $X \supseteq Y$ or <code>superset(x, Y)</code>	53
2.7	Relational Functions	54
2.7.1	Interval Order Relations	54
2.7.2	Set Relational Functions	58
2.7.3	Certainly Relational Functions	60
2.7.4	Possibly Relational Functions	61
2.8	Input and Output	62
2.8.1	Input	62
2.8.2	Single-Number Output	63
2.8.3	Single-Number Input/Output and Base Conversions	65
2.9	Mathematical Functions	66
2.9.1	Inverse Tangent Function <code>atan2(y, x)</code>	66
2.9.2	Maximum: <code>maximum(x1, x2)</code>	69
2.9.3	Minimum: <code>minimum(x1, x2)</code>	69
2.9.4	Functions That Accept Interval Arguments	70
2.10	Interval Types and the Standard Template Library	74
2.11	References	76

Glossary 77

Index 85

Tables

TABLE 2-1	Font Conventions	29
TABLE 2-2	Operators and Functions	40
TABLE 2-3	<code>interval</code> Relational Functions and Operators	41
TABLE 2-4	Containment Set for Addition: $x + y$	43
TABLE 2-5	Containment Set for Subtraction: $x - y$	43
TABLE 2-6	Containment Set for Multiplication: $x \times y$	44
TABLE 2-7	Containment Set for Division: $x \div y$	44
TABLE 2-8	$\exp(y(\ln(x)))$	46
TABLE 2-9	Interval-Specific Functions	47
TABLE 2-10	Operational Definitions of Interval Order Relations	58
TABLE 2-11	<code>atan2</code> Indeterminate Forms	67
TABLE 2-12	Tests and Arguments of the Floating-Point <code>atan2</code> Function	69
TABLE 2-13	Tabulated Properties of Each <code>interval</code> Function	70
TABLE 2-14	<code>interval</code> Constructor	70
TABLE 2-15	<code>interval</code> Arithmetic Functions	71
TABLE 2-16	Other <code>interval</code> Mathematical Functions	71
TABLE 2-17	<code>interval</code> Trigonometric Functions	72
TABLE 2-18	<code>interval</code> -Specific Functions	73

Code Examples

CODE EXAMPLE 1-1	Hello Interval World	16
CODE EXAMPLE 1-2	Hello Interval World With <code>interval</code> Variables	17
CODE EXAMPLE 1-3	Interval Input/Output	19
CODE EXAMPLE 1-4	<code>[inf, sup]</code> Interval Output	21
CODE EXAMPLE 1-5	Single-Number Output	22
CODE EXAMPLE 1-6	Character Input With Internal Data Conversion	23
CODE EXAMPLE 1-7	Simple <code>interval</code> Expression Example	24
CODE EXAMPLE 1-8	<code>interval</code> -Specific Functions	25
CODE EXAMPLE 1-9	Interval Versions of Mathematical Functions	26
CODE EXAMPLE 2-1	Valid and Invalid <code>interval</code> External Representations	31
CODE EXAMPLE 2-2	Efficient Use of the String-to-Interval Constructor	32
CODE EXAMPLE 2-3	<code>interval</code> Constructor With Floating-Point Arguments	35
CODE EXAMPLE 2-4	Using the <code>interval_hull</code> Function With Interval Constructor	36
CODE EXAMPLE 2-5	<code>interval</code> Conversion	37
CODE EXAMPLE 2-6	Creating a Narrow Interval That Contains a Given Real Number	38
CODE EXAMPLE 2-7	<code>interval(NaN)</code>	39
CODE EXAMPLE 2-8	Set Operators	48
CODE EXAMPLE 2-9	Set-Equality Test	55
CODE EXAMPLE 2-10	Interval Relational Functions	55
CODE EXAMPLE 2-11	Single-Number Output Examples	62

CODE EXAMPLE 2-12	Single-Number [<i>inf</i> , <i>sup</i>]-style Output	64
CODE EXAMPLE 2-13	<code>ndigits</code>	65
CODE EXAMPLE 2-14	<code>atan2</code> Indeterminate Forms	67
CODE EXAMPLE 2-15	Example of Using an Interval Type as a Template Argument for STL Classes	74
CODE EXAMPLE 2-16	<code>>></code> Incorrectly Interpreted as the Right Shift Operator	75

Before You Begin

This manual documents the C++ interface to the C++ interval arithmetic library provided with the Sun WorkShop™ 6 update 2 C++ compilers.

Who Should Use This Book

This is a reference manual intended for programmers with a working knowledge of the C++ language, the Solaris™ operating environment, and UNIX commands.

How This Book Is Organized

This book contains the following chapters:

Chapter 1, “Using the Interval Arithmetic Library,” describes the C++ interval arithmetic support goals and provides code samples that interval programmers can use to quickly learn more about the C++ interval features. This chapter contains the essential information to get started writing interval code using C++.

Chapter 2, “C++ Interval Arithmetic Library Reference,” is a complete description of the C++ interval arithmetic library interface.

“Glossary” contains definitions of interval terms.

What Is Not in This Book

This book is not an introduction to intervals and does not contain derivations of the interval innovations included in the interval arithmetic C++ library. For a list of sources containing introductory interval information, see the Interval Arithmetic Readme.

Related Interval References

The interval literature is large and growing. Interval applications exist in various substantive fields. However, most interval books and journal articles either contain these algorithms, or are written for interval analysts who are developing new interval algorithms. There is not yet a book titled "Introduction to Intervals."

The Sun WorkShop 6 C++ compiler is not the only source of C++ support for intervals. Readers interested in other well known sources can refer to the following books:

- R. Klatté, U. Kulisch, A. Wiethoff, C. Lawo, M. Rauch, *C-XSC Class Library for Extended Scientific Computing*. Springer, 1993.
- R. Hammer, M. Hocks, U. Kulisch, D. Ratz, *Numerical Toolbox for Verified Computing I, Basic Numerical Problems*. Springer, 1993.

For a list of technical reports that establish the foundation for the interval innovations implemented in class `interval`, see "References" on page 76. See the Interval Arithmetic Readme for the location of the online versions of these references.

Online Resources

Additional interval information is available at various web sites and by subscribing to email lists. For a list of online resources, refer to the Interval Arithmetic Readme.

Web Sites

A detailed bibliography and interval FAQ can be obtained online at the URLs listed in the Interval Arithmetic Readme.

Email

To discuss interval arithmetic issues or ask questions about using interval arithmetic, a mailing list has been constructed. Anyone can send questions to this list. Refer to the Interval Arithmetic Readme for instructions on how to subscribe to this mailing list.

To report a suspected interval error, send email to the following address:

`sun-dp-comments@Sun.COM`

Include the following text in the Subject line of the email message:

`WORKSHOP "6.0 mm/dd/yy" Interval`

where *mm/dd/yy* is the month, day, and year of the message.

Code Examples

All code examples in this book are contained in the following directory:

`http://www.sun.com/forte/cplusplus/interval`

The name of each file is `cen-m.cc`, where *n* is the chapter in which the example occurs and *m* is the number of the example. Additional interval examples are also provided in this directory.

Typographic Conventions

Typeface or Symbol	Meaning	Example
<i>AaBbCc123</i>	Code samples, the names of commands, files, and directories; on-screen computer output	<code>interval<double>("[4, 5]")</code>
AaBbCc123	What you type, contrasted with on-screen computer output	<code>math% CC -xia test.cc</code> <code>math% a.out</code> <code>x = [2.0,3.0]</code>
^c	Press the Control and c keys to terminate an application	<code>a,b =? ^c</code>
<i>AaBbCc123</i>	Placeholders for interval language elements	The interval affirmative order relational operators $op \in \{lt, le, eq, ge, gt\}$ are equivalent to the mathematical operators $op \in \{<, \leq, =, \geq, >\}$.
<i>AaBbCc123</i>	Variables used in equations, book titles, new words or terms, or words to be emphasized	The C++ code equivalent of $X \cap Y$ is <code>intersect(X,Y)</code>
<i>AaBbCc123</i>	Command-line placeholder: replace with a real name or value	To invoke CC with class interval support, type <code>math% CC -xia source_file.cc</code>

Note – Examples use `math%` as the system prompt.

Shell Prompts

Shell	Prompt
C shell	%
Bourne shell and Korn shell	\$
C shell, Bourne shell, and Korn shell superuser	#

Supported Platforms

This Sun WorkShop™ interval arithmetic release supports versions 2.6, 7, and 8 of the Solaris™ SPARC™ Platform Edition operating environment.

Accessing Sun WorkShop Development Tools and Man Pages

The Sun WorkShop product components and man pages are not installed into the standard `/usr/bin/` and `/usr/share/man` directories. To access the Sun WorkShop compilers and tools, you must have the Sun WorkShop component directory in your `PATH` environment variable. To access the Sun WorkShop man pages, you must have the Sun WorkShop man page directory in your `MANPATH` environment variable.

For more information about the `PATH` variable, see the `csh(1)`, `sh(1)`, and `ksh(1)` man pages. For more information about the `MANPATH` variable, see the `man(1)` man page. For more information about setting your `PATH` and `MANPATH` variables to access this release, see the *Sun WorkShop 6 update 2 Installation Guide* or your system administrator.

Note – The information in this section assumes that your Sun WorkShop 6 update 2 products are installed in the `/opt` directory. If your product software is not installed in the `/opt` directory, ask your system administrator for the equivalent path on your system.

Accessing Sun WorkShop Compilers and Tools

Use the steps below to determine whether you need to change your `PATH` variable to access the Sun WorkShop compilers and tools.

To Determine If You Need to Set Your `PATH` Environment Variable

1. **Display the current value of the `PATH` variable by typing:**

```
% echo $PATH
```

2. **Review the output for a string of paths containing `/opt/SUNWspro/bin/`.**

If you find the path, your `PATH` variable is already set to access Sun WorkShop development tools. If you do not find the path, set your `PATH` environment variable by following the instructions in the next section.

To Set Your `PATH` Environment Variable to Enable Access to Sun WorkShop Compilers and Tools

1. **If you are using the C shell, edit your home `.cshrc` file. If you are using the Bourne shell or Korn shell, edit your home `.profile` file.**
2. **Add the following to your `PATH` environment variable.**

```
/opt/SUNWspro/bin
```

Accessing Sun WorkShop Man Pages

Use the following steps to determine whether you need to change your `MANPATH` variable to access the Sun WorkShop man pages.

To Determine If You Need to Set Your MANPATH Environment Variable

1. **Request the workshop man page by typing:**

```
% man workshop
```

2. **Review the output, if any.**

If the `workshop(1)` man page cannot be found or if the man page displayed is not for the current version of the software installed, follow the instructions in the next section for setting your MANPATH environment variable.

To Set Your MANPATH Environment Variable to Enable Access to Sun WorkShop Man Pages

1. **If you are using the C shell, edit your home `.cshrc` file. If you are using the Bourne shell or Korn shell, edit your home `.profile` file.**
2. **Add the following to your MANPATH environment variable.**

```
/opt/SUNWspro/man
```

Accessing Sun WorkShop Documentation

You can access Sun WorkShop product documentation at the following locations:

- **The product documentation is available from the documentation index installed with the product on your local system or network.**

Point your Netscape™ Communicator 4.0 or compatible Netscape version browser to the following file:

```
/opt/SUNWspro/docs/index.html
```

If your product software is not installed in the `/opt` directory, ask your system administrator for the equivalent path on your system.

■ **Manuals are available from the docs.sun.comsm Web site.**

The docs.sun.com Web site (<http://docs.sun.com>) enables you to read, print, and buy Sun Microsystems manuals through the Internet. If you cannot find a manual, see the documentation index installed with the product on your local system or network.

Accessing Related Documentation

The following table describes related documentation that is available through the docs.sun.com Web site.

Document Collection	Document Title	Description
Numerical Computation Guide Collection	<i>Numerical Computation Guide</i>	Describes issues regarding the numerical accuracy of floating-point computations.
Solaris 8 Reference Manual Collection	See the titles of man page sections.	Provides information about the Solaris operating environment.
Solaris 8 Software Developer Collection	<i>Linker and Libraries Guide</i>	Describes the operations of the Solaris link-editor and runtime linker.
Solaris 8 Software Developer Collection	<i>Multithreaded Programming Guide</i>	Covers the POSIX and Solaris threads APIs, programming with synchronization objects, compiling multithreaded programs, and finding tools for multithreaded programs.

Ordering Sun Documentation

You can order product documentation directly from Sun through the docs.sun.com Web site or from Fatbrain.com, an Internet bookstore. You can find the Sun Documentation Center on Fatbrain.com at the following URL:

<http://www.fatbrain.com/documentation/sun>

Sending Your Comments

Sun is interested in improving its documentation and welcomes your comments and suggestions. Email your comments to Sun at this address:

`docfeedback@sun.com`

Using the Interval Arithmetic Library

1.1 What Is Interval Arithmetic?

Interval arithmetic is a system for computing with intervals of numbers. Because interval arithmetic always produces intervals that contain the set of all possible result values, interval algorithms have been developed to perform surprisingly difficult computations. For more information on interval applications, see the Interval Arithmetic Readme.

1.2 C++ Interval Support Goal: Implementation Quality

The goal of interval support in C++ is to stimulate development of commercial interval solver libraries and applications by providing program developers with:

- Quality interval code
- Narrow-width interval results
- Rapidly executing interval code
- An easy-to-use software development environment

Support and features are components of implementation quality. Not all possible quality of implementation features have been implemented. Throughout this book, various unimplemented quality of implementation opportunities are described. Additional suggestions from users are welcome.

1.2.1 Quality Interval Code

As a consequence of evaluating any interval expression, a valid interval-supporting compiler must produce an interval that contains the set of all possible results. The set of all possible results is called the containment set (cset) of the given expression. The requirement to enclose an expression's cset is the containment constraint of interval arithmetic. The failure to satisfy the containment constraint is a containment failure. A silent containment failure (with no warning or documentation) is a fatal error in any interval computing system. By satisfying this single constraint, intervals provide otherwise unprecedented computing quality.

Given the containment constraint is satisfied, implementation quality is determined by the location of a point in the two-dimensional plane whose axes are *runtime* and *interval width*. On both axes, small is better. How to trade runtime for interval width depends on the application. Both runtime and interval width are obvious measures of interval-system quality. Because interval width and runtime are always available, measuring the accuracy of both interval algorithms and implementation systems is no more difficult than measuring their speed.

The Sun WorkShop 6 tools for performance profiling can be used to tune interval programs. However, in C++, no interval-specific tools exist to help isolate where an algorithm may gain unnecessary interval width. Quality of implementation opportunities include adding additional interval-specific code development and debugging tools.

1.2.2 Narrow-Width Interval Results

All the normal language and compiler quality of implementation opportunities exist for intervals, including rapid execution and ease of use.

Valid interval implementation systems include a new additional quality of implementation opportunity: Minimize the width of computed intervals while always satisfying the containment constraint.

If an interval's width is as narrow as possible, it is said to be *sharp*. For a given floating-point precision, an interval result is sharp if its width is as narrow as possible.

The following statements apply to the width of intervals produced by the `interval` class:

- Individual intervals are sharp approximations of their external representation.
- Individual interval arithmetic functions produce sharp results.
- Mathematical functions usually produce sharp results.

1.2.3 Rapidly Executing Interval Code

By providing compiler optimization and hardware instruction support, `interval` operations are not necessarily slower than their floating-point counterparts. The following can be said about the speed of interval operators and mathematical functions:

- Arithmetic operations are reasonably fast.
- The speed of `interval<double>` mathematical functions is generally less than half the speed of their `double` counterparts. `interval<float>` math functions are provided, but are not tuned for speed (unlike their `interval<double>` counterparts). The `interval<long double>` mathematical functions are not provided in this release. However, other `interval<long double>` functions are supported.

1.2.4 Easy-to-Use Development Environment

The C++ `interval` class facilitates interval code development, testing, and execution.

Sun WorkShop 6 C++ includes the following interval extensions:

- `interval` template specializations for intervals using `float`, `double`, and `long double` scalar types.
- `interval` arithmetic operations and mathematical functions that form a closed mathematical system. (This means that valid results are produced for any possible operator-operand combination, including division by zero and other indeterminate forms involving zero and infinities.)
- Three types of interval relational functions:
 - Certainly
 - Possibly
 - Set
- `interval`-specific functions, such as `intersect` and `interval_hull`.
- `interval`-specific functions, such as `inf`, `sup`, and `wid`.
- `interval` input/output, including single-number input/output.

For examples and more information on these and other interval functions, see CODE EXAMPLE 2-8 on page 48 through CODE EXAMPLE 2-10 on page 55 and Section 2.9.4 “Functions That Accept Interval Arguments” on page 70.

Chapter 2 contains detailed descriptions of these and other interval features.

1.2.5 The C++ Interval Class Compilation Interface

The compilation interface consists of the following:

- A new value, `interval`, for the `-library` flag, which expands to the appropriate libraries.
- A new value, `interval`, for the `-staticlib` flag, which at present is ignored because only static libraries are currently supported.
- A new flag, `-xia`, which expands to `-fsimple=0 -ftrap=%none -fns=no -library=interval`. This flag is the same flag that is used with the Fortran compilers, though the expansion is different.

To use the C++ interval arithmetic features, add the following header file to the code.

```
#include <suninterval.h>
```

An example of compiling code using the `-xia` command-line option is shown here.

```
math% CC -o filename -xia filename.cc
```

The C++ interval library supports the following common C++ compilation modes:

- Compatibility mode (ARM) using `-compat`
- Standard mode (ISO) with the standard library, which is the default
- Standard mode with the traditional `iostream` library (`-library=iostream`)

See the *C++ Migration Guide* and the *C++ User's Guide* for more information on these modes.

The following sections describe the ways that these compilation modes affect compilation of applications using the interval library.

1.2.5.1 namespace `SUNW_interval`

In standard mode only, all interval types and symbols are defined within the namespace `SUNW_interval`. To write applications that compile in both standard mode and compatibility mode, use the following code.

```
#if __cplusplus >= 199711
using namespace SUNW_interval;
#endif
```

1.2.5.2 Boolean Return Values

Some interval functions return boolean values. Because compatibility mode does not support boolean types by default, these functions are defined returning a type `interval_bool`, which is a typedef to an `int` (compatibility mode) or a `bool` (standard mode). Client code should use whatever type appropriate for boolean values and rely on the appropriate conversions from `interval_bool` to the client's boolean type. The library does not support explicit use of `-features=bool` or `-features=no%bool`.

1.2.5.3 Input and Output

The interval library requires the I/O mechanisms supplied in one of the three compilation modes listed in Section 1.2.5 “The C++ Interval Class Compilation Interface” on page 14. In particular, the flag `-library=iostream` must be specified on all compile and link commands if the application is using the standard mode with the traditional `iostream` library.

1.3 Writing Interval Code for C++

The examples in this section are designed to help new interval programmers to understand the basics and to quickly begin writing useful interval code. Modifying and experimenting with the examples is strongly recommended.

1.3.1 Hello Interval World

CODE EXAMPLE 1-1 is the interval equivalent of “hello world.”

CODE EXAMPLE 1-1 Hello Interval World

```
math% cat cel-1.cc
#include <suninterval.h>
#if __cplusplus >= 199711
using namespace SUNW_interval;
#endif
int main() {
cout << "[2,3]+[4,5]="
      << (interval<double>("[2,3]") +
          interval<double>("[4,5]"));
      cout << endl;
}

math% CC -xia -o cel-1 cel-1.cc
math% cel-1
[2,3]+[4,5]=[0.6000000000000000E+001,0.8000000000000000E+001]
```

CODE EXAMPLE 1-1 uses standard output streams to print the labeled sum of the intervals [2, 3] and [4, 5].

1.3.2 interval External Representations

The integer and floating-point numbers that can be represented in computers are referred to as internal machine representable numbers. These numbers are a subset of the entire set of extended (including $-\infty$ and $+\infty$) real numbers. To make the distinction, machine representable numbers are referred to as internal and any number as external. Let x be an external (decimal) number or an interval endpoint that can be read or written in C++. Such a number can be used to represent either an external interval or an endpoint. There are three displayable forms of an external interval:

- $[X_inf, X_sup]$ represents the mathematical interval $[x, \bar{x}]$
- $[X]$ represents the degenerate mathematical interval $[x, x]$, or $[x]$
- X represents the non-degenerate mathematical interval $[x] + [-1,+1]_{uld}$ (unit in the last digit). This form is the single-number representation, in which the last decimal digit is used to construct an interval. See Section 1.3.4 “interval Input/Output” on page 18 and Section 2.8.2 “Single-Number Output” on page 63.

In this form, trailing zeros are significant. Thus 0.10 represents interval [0.09, 0.11], 100E-1 represents interval [9.9, 10.1], and 0.10000000 represents the interval [0.099999999, 0.100000001].

A positive or negative infinite interval endpoint is input/output as a case-insensitive string `inf` or `infinity` prefixed with a minus sign or an optional plus sign.

The empty interval is input/output as the case-insensitive string `empty` enclosed in square brackets, [. . .]. The string, "empty", can be preceded or followed by blank spaces.

See Section 2.4.1 "Arithmetic Operators +, -, *, /" on page 41, for more details.

Note – If an invalid interval such as [2, 1] is converted to an internal interval, [-inf, inf] is stored internally.

1.3.3 Interval Declaration and Initialization

The interval declaration statement performs the same functions for interval data items as the `double` and `int` declarations do for their respective data items. CODE EXAMPLE 1-2 uses interval variables and initialization to perform the same operation as CODE EXAMPLE 1-1.

CODE EXAMPLE 1-2 Hello Interval World With interval Variables

```
math% cat ce1-2.cc

#include <suninterval.h>

#if __cplusplus >= 199711
using namespace SUNW_interval;
#endif

int main() {

    interval<double> X("[2,3]");
    interval<double> Y("3"); // interval [2,4] is represented
    cout << "[2,3]+[2,4]=" << X + Y;
    cout << endl;

}

math% CC -xia -o ce1-2 ce1-2.cc
math% ce1-2
[2,3]+[2,4]=[0.4000000000000000E+001,0.7000000000000000E+001]
```

Variables `x` and `y` are declared to be of type `interval<double>` variables and are initialized to `[2, 3]` and `[2, 4]`, respectively. The standard output stream is used to print the labeled interval sum of `x` and `y`.

Note – To facilitate code-example readability, all interval variables are shown as uppercase characters. Interval variables can be uppercase or lowercase in code.

1.3.4 interval Input/Output

Full support for reading and writing intervals is provided. Because reading and interactively entering interval data can be tedious, a *single-number* interval format is introduced. The single-number convention is that any number not contained in brackets is interpreted as an interval whose lower and upper bounds are constructed by subtracting and adding 1 unit to the last displayed digit.

Thus

$$2.345 = [2.344, 2.346],$$

$$2.34500 = [2.34499, 2.34501],$$

and

$$23 = [22, 24].$$

Symbolically,

$$[2.34499, 2.34501] = 2.34500 + [-1, +1]_{\text{uld}}$$

where $[-1, +1]_{\text{uld}}$ means that the interval $[-1, +1]$ is added to the last digit of the preceding number. The subscript, `uld`, is a mnemonic for “unit in the last digit.”

To represent a degenerate interval, a single number can be enclosed in square brackets. For example,

$$[2.345] = [2.345, 2.345] = 2.345000000000.....$$

This convention is used both for input and constructing intervals out of an external character string representation. Thus, type `[0.1]` to indicate the input value is an exact decimal number, even though `0.1` is not machine representable.

During input to a program, `[0.1, 0.1] = [0.1]` represents the *point*, `0.1`, while using single-number input/output, `0.1` represents the interval

$$0.1 + [-1, +1]_{\text{uld}} = [0, 0.2].$$

The input conversion process constructs a sharp interval that contains the input decimal value. If the value is machine representable, the internal machine approximation is degenerate. If the value is not machine representable, an interval having width of 1-ulp (unit-in-the-last-place of the mantissa) is constructed.

Note – A uld and an ulp are different. A uld is a unit in the last displayed decimal digit of an external number. An ulp is the smallest possible increment or decrement that can be made to an internal machine number.

The simplest way to read and print interval data items is with standard stream input and output.

CODE EXAMPLE 1-3 is a simple tool to help users become familiar with interval arithmetic and single-number interval input/output using streams.

Note – The interval containment constraint requires that directed rounding be used during both input and output. With single-number input followed immediately by single-number output, a decimal digit of accuracy can appear to be lost. In fact, the width of the input interval is increased by at most 1-ulp, when the input value is not machine representable. See Section 1.3.5 “Single-Number Input/Output” on page 21 and CODE EXAMPLE 1-6 on page 23.

CODE EXAMPLE 1-3 Interval Input/Output

```
math% cat ce1-3.cc
#include <suninterval.h>

#if __cplusplus >= 199711
using namespace SUNW_interval;
#endif

int main() {
    interval <double> X, Y;
    cout << "Press Control/C to terminate!"<< endl;
    cout << " X,Y=?";
    cin >>X >>Y;
```

CODE EXAMPLE 1-3 Interval Input/Output (*Continued*)

```

    for (;;) {
        cout <<endl <<"For X =" <<X <<endl<<" , and Y=" <<Y <<endl;

        cout <<"X+Y=" << (X+Y) <<endl;

        cout <<"X-Y=" << (X-Y) <<endl;

        cout <<"X*Y=" << (X*Y) <<endl;

        cout <<"X/Y=" << (X/Y) <<endl;

        cout <<"pow(X,Y)=" << pow(X,Y) <<endl;

        cout <<" X,Y=?";

        cin >>X>>Y;

    }
}

```

```
math% CC cel-3.cc -xia -o cel-3
```

```
math% cel-3
```

```
Press Control/C to terminate!
```

```
X,Y=?[1,2][3,4]
```

```
For X =[0.1000000000000000E+001,0.2000000000000000E+001]
, and Y=[0.3000000000000000E+001,0.4000000000000000E+001]
X+Y=[0.4000000000000000E+001,0.6000000000000000E+001]
X-Y=[-.3000000000000000E+001,-.1000000000000000E+001]
X*Y=[0.3000000000000000E+001,0.8000000000000000E+001]
X/Y=[0.2500000000000000E+000,0.6666666666666668E+000]
pow(X,Y)=[0.1000000000000000E+001,0.1600000000000000E+002]
X,Y=?[1,2] -inf
```

```
For X =[0.1000000000000000E+001,0.2000000000000000E+001]
, and Y=[
-Infinity,-.1797693134862315E+309]
X+Y=[
-Infinity,-.1797693134862315E+309]
X-Y=[0.1797693134862315E+309,
Infinity]
X*Y=[
-Infinity,-.1797693134862315E+309]
X/Y=[-.1112536929253602E-307,0.0000000000000000E+000]
pow(X,Y)=[0.0000000000000000E+000,
Infinity]
X,Y=? ^c
```


Compare the output readability in CODE EXAMPLE 1-4 with CODE EXAMPLE 1-5.

CODE EXAMPLE 1-5 Single-Number Output

```
math% a.out
Press Control/C to terminate!
Enter number of intervals, 4 - for float, 8 - for double, or
16 - for long double, and 1 - for single-number output: 5 4 1
    0.15 E-014
   -0.16 E+039
[0.1454E-034,  Infinity]
    0.2802E-044
   -0.5434E-034
Enter number of intervals, 4 - for float, 8 - for double, or
16 - for long double, and 1 - for single-number output: 5 8 1
    0.86711E+049
   -0.240 E-124
  -0.84741E-255
    0.10843E+266
    0.31171E-298
Enter number of intervals, 4 - for float, 8 - for double, or
16 - for long double, and 1 - for single-number output: 5 16 1
    0.4906994 E+287
    0.588      E-193
    0.597200657E-288
[
    0.000000000E+000]
   -0.91643   E+143
Enter number of intervals, 4 - for float, 8 - for double, or
16 - for long double, and 1 - for single-number output:^c
```

In the single-number display format, trailing zeros are significant. See Section 2.8 “Input and Output” on page 62 for more information.

Intervals can always be entered and displayed using the traditional $[inf, sup]$ display format. In addition, a single number in square brackets denotes a point. For example, on input, $[0.1]$ is interpreted as the number $1/10$. To guarantee containment, directed rounding is used to construct an internal approximation that is known to contain the number $1/10$.

CODE EXAMPLE 1-6 Character Input With Internal Data Conversion

```

math% cat cel-6.cc
#include <suninterval.h>

#if __cplusplus >= 199711
using namespace SUNW_interval;
#endif

int main() {
    char BUFFER[128];
    cout << "Press Control/C to terminate!"<< endl;
    cout << "X=?";
    cin >>BUFFER;
    for(;;) {
        interval<double> X(BUFFER);
        cout << endl << "Your input was:" <<BUFFER << endl;
        cout << "Resulting stored interval is:" << endl << X << endl;
        cout << "Single number interval output is: ";
        single_number_output(X, cout);
        cout <<endl <<"X=?" ;
        cin >>BUFFER;
    }
}

math% CC -xia cel-6.cc -o cel-6
math% cel-6
Press Control/C to terminate!
X=?1.37

Your input was:1.37
Resulting stored interval is:
[0.13599999999999999E+001,0.138000000000000001E+001]
Single number interval output is:                0.13    E+001
X=?1.444

Your input was:1.444
Resulting stored interval is:
[0.14429999999999999E+001,0.144500000000000001E+001]
Single number interval output is:                0.144    E+001
X=? ^c

```

CODE EXAMPLE 1-6 notes:

- Single numbers in square brackets represent degenerate intervals.
- When a non-machine representable number is read using single-number input, conversion from decimal to binary (radix conversion) and the containment constraint force the number's interval width to be increased by 1-ulp (unit in the last place of the mantissa). When this result is displayed using single-number output, it can appear that a decimal digit of accuracy has been lost. This is not so. To echo single-number interval inputs, use character input together with an interval constructor with a character string argument, as shown in CODE EXAMPLE 1-6 on page 23.

Note – The empty interval is supported in the `interval` class. The empty interval can be entered as `[empty]`. Infinite interval endpoints are also supported, as described in Section 1.3.2 “interval External Representations” on page 16.

1.3.6 Arithmetic Expressions

Writing arithmetic expressions that contain interval data items is simple and straightforward. Except for interval-specific functions and constructors, interval expressions look like floating-point arithmetic expressions, such as in CODE EXAMPLE 1-7.

CODE EXAMPLE 1-7 Simple interval Expression Example

```
math% cat cel-7.cc
#include <suninterval.h>

#if __cplusplus >= 199711
using namespace SUNW_interval;
#endif

int main() {
    interval <double> X1("[0.1]");
    interval <double> N(3);
    interval <double> A (5.0);
    interval <double> X = X1 * A / N;
    cout << "[0.1]*[A]/[N]=" <<X <<endl;
}
math% CC -xia -o cel-7 cel-7.cc
math% cel-7
[0.1]*[A]/[N]=[0.16666666666666666E+000,0.16666666666666668E+000]
```

Note – Not all mathematically equivalent interval expressions produce intervals having the same width. Additionally, it is often not possible to compute a sharp result by simply evaluating a single interval expression. In general, interval result width depends on the value of interval arguments and the form of the expression.

1.3.7 interval-Specific Functions

A variety of interval-specific functions are provided. See Section 2.9.4 “Functions That Accept Interval Arguments” on page 70. Use CODE EXAMPLE 1-8 to explore how specific interval functions behave.

CODE EXAMPLE 1-8 interval-Specific Functions

```
math% cat ce1-8.cc
#include <suninterval.h>

#if __cplusplus >= 199711
using namespace SUNW_interval;
#endif

int main() {
    interval <double> X;
    cout << "Press Control/C to terminate!"<< endl;
    cout << "X=?";
    cin >>X;
    for(;;){
        cout <<endl << "For X =" <<X << endl;
        cout <<"mid(X)=" << (mid(X)) <<endl;
        cout <<"mig(X)=" << (mig(X)) <<endl;
        cout <<"mag(X)=" << (mag(X)) <<endl;
        cout <<"wid(X)=" << (wid(X)) <<endl;
        cout <<"X=?";
        cin >>X;
    }
}
```

CODE EXAMPLE 1-8 interval-Specific Functions (*Continued*)

```
math% CC -xia -o ce1-8 ce1-8.cc
math% ce1-8
Press Control/C to terminate!
X=? [1.23456,1.234567890]
For X =[0.1234559999999999E+001,0.12345678900000001E+001]
mid(X)=1.23456
mig(X)=1.23456
mag(X)=1.23457
wid(X)=7.89e-06
X=? [1,10]
For X =[0.1000000000000000E+001,0.1000000000000000E+002]
mid(X)=5.5
mig(X)=1
mag(X)=10
wid(X)=9
X=? ^c
```

1.3.8 Interval Versions of Standard Functions

Use CODE EXAMPLE 1-9 to explore how some standard mathematical functions behave.

CODE EXAMPLE 1-9 Interval Versions of Mathematical Functions

```
math% cat ce1-9.cc
#include <suninterval.h>

#if __cplusplus >= 199711
using namespace SUNW_interval;
#endif

int main() {
    interval <double> X;
    cout << "Press Control/C to terminate!"<< endl;
    cout << "X=?";
    cin >>X;
```

CODE EXAMPLE 1-9 Interval Versions of Mathematical Functions (*Continued*)

```
for (;;) {
    cout <<endl << "For X =" <<X << endl;

    cout <<"abs(X)=" << (fabs(X)) <<endl;

    cout <<"log(X)=" << (log(X)) <<endl;

    cout <<"sqrt(X)=" << (sqrt(X)) <<endl;

    cout <<"sin(X)=" << (sin(X)) <<endl;

    cout <<"acos(X)=" << (acos(X)) <<endl;

    cout <<"X=?";
    cin >>X;
}
}
math% CC -xia -o cel-9 cel-9.cc
math% cel-9
Press Control/C to terminate!
X=? [1.1,1.2]
For X =[0.1099999999999999E+001,0.12000000000000001E+001]
abs(X)=[0.1099999999999999E+001,0.12000000000000001E+001]
log(X)=[0.9531017980432472E-001,0.1823215567939548E+000]
sqrt(X)=[0.1048808848170151E+001,0.1095445115010333E+001]
sin(X)=[0.8912073600614351E+000,0.9320390859672266E+000]
acos(X)=[EMPTY
]
X=? [-0.5,0.5]
For X =[-.5000000000000000E+000,0.5000000000000000E+000]
abs(X)=[0.0000000000000000E+000,0.5000000000000000E+000]
log(X)=[
-Infinity,-.6931471805599452E+000]
sqrt(X)=[0.0000000000000000E+000,0.7071067811865476E+000]
sin(X)=[-.4794255386042031E+000,0.4794255386042031E+000]
acos(X)=[0.1047197551196597E+001,0.2094395102393196E+001]
X=? ^c
```

1.4 Code Development Tools

Information on interval code development tools is available online. See the Interval Arithmetic Readme for a list of interval web sites and other online resources.

To report a suspected interval error, send email to the following address:

`sun-dp-comments@Sun.COM`

Include the following text in the Subject line of the email message:

`WORKSHOP "6.0 mm/dd/yy" Interval`

where *mm/dd/yy* is the month, day, and year of the message.

1.4.1 Debugging Support

In Sun WorkShop 6, interval data types are supported by `dbx` to the following extent:

- The values of individual interval variables can be printed using the `print` command.
- The value of all interval variables can be printed using the `dump` command.
- New values can be assigned to interval variables using the `assign` command.
- All generic functionality that is not data type specific should work.

For additional details on `dbx` functionality, see *Debugging a Program With dbx*.

C++ Interval Arithmetic Library Reference

This chapter is a reference for the syntax and semantics of the interval arithmetic library implemented in Sun WorkShop 6 update 2 C++. The sections can be read in any order.

2.1 Character Set Notation

Throughout this document, unless explicitly stated otherwise, integer and floating-point constants mean *literal* constants. Literal constants are represented using strings, because class types do not support literal constants. Section 2.1.1 “String Representation of an Interval Constant (SRIC)” on page 30.

TABLE 2-1 shows the character set notation used for code and mathematics.

TABLE 2-1 Font Conventions

Character Set	Notation
C++ code	<code>interval<double> DX;</code>
Input to programs and commands	Enter X: ? [2.3,2.4]
Placeholders for constants in code	<code>[a , b]</code>
Scalar mathematics	$x(a + b) = xa + xb$
Interval mathematics	$X(A + B) \subseteq XA + XB$

Note – Pay close attention to font usage. Different fonts represent an interval’s exact, external mathematical value and an interval’s machine-representable, internal approximation.

2.1.1 String Representation of an Interval Constant (SRIC)

In C++, it is possible to define variables of a class type, but not literal constants. So that a literal interval constant can be represented, the C++ interval class uses a string to represent an interval constant. A string representation of an interval constant (SRIC) is a character string containing one of the following:

- A single integer or real decimal number enclosed in square brackets, "[3.5]".
- A pair of integer or real decimal numbers separated by a comma and enclosed in square brackets, "[3.5 E-10, 3.6 E-10]".
- A single integer or decimal number. This form is the single-number representation, in which the last decimal digit is used to construct an interval. See Section 1.3.2 "interval External Representations" on page 16.

Quotation marks delimit the string. If a degenerate interval is not machine representable, directed rounding is used to round the exact mathematical value to an internal machine representable interval known to satisfy the containment constraint.

A SRIC, such as "[0.1]" or "[0.1, 0.2]", is associated with the two values: its external value and its internal approximation. The numerical value of a SRIC is its internal approximation. The external value of a SRIC is always explicitly labelled as such, by using the notation `ev(SRIC)`. For example, the SRIC "[1, 2]" and its external value `ev("[1, 2]")` are both equal to the mathematical value [1, 2]. However, while `ev("[0.1, 0.2]") = [0.1, 0.2]`, `interval<double>("[0.1, 0.2]")` is only an internal machine approximation containing [0.1, 0.2], because the numbers 0.1 and 0.2 are not machine representable.

Like any mathematical constant, the external value of a SRIC is invariant.

Because intervals are opaque, there is no language requirement to use any particular interval storage format to save the information needed to internally approximate an interval. Functions are provided to access the infimum and supremum of an interval. In a SRIC containing two interval endpoints, the first number is the infimum or lower bound, and the second is the supremum or upper bound.

If a SRIC contains only one integer or real number in square brackets, the represented interval is degenerate, with equal infimum and supremum. In this case, an internal interval approximation is constructed that is guaranteed to contain the SRIC's single decimal external value. If a SRIC contains only one integer or real number *without* square brackets, single number conversion is used. See Section 2.8.1 "Input" on page 62.

A valid interval must have an infimum that is less than or equal to its supremum. Similarly, a SRIC must also have an infimum that is less than or equal to its supremum. For example, the following code fragment must evaluate to *true*:

```
inf(interval<double>("[0.1]") <= sup(interval<double>("[0.1]"))
```

CODE EXAMPLE 2-1 contains examples of valid and invalid SRICs.

For additional information regarding SRICs, see the supplementary paper [4] cited in Section 2.11 “References” on page 76.

CODE EXAMPLE 2-1 Valid and Invalid interval External Representations

```
math% cat ce2-1.cc
#include <suninterval.h>

#if __cplusplus >= 199711
using namespace SUNW_interval;
#endif

int main() {
    interval <double> X1("[1,2]");
    interval <double> X2("[1]");
    interval <double> X3("1");
    interval <double> X4("[0.1]");
    interval <double> X5("0.1");
    interval <double> X6("0.10");
    interval <double> X7("0.100");
    interval <double> X8("[2,1]");
    cout << "X1=" << X1 << endl;
    cout << "X2=" << X2 << endl;
    cout << "X3=" << X3 << endl;
    cout << "X4=" << X4 << endl;
    cout << "X5=" << X5 << endl;
    cout << "X6=" << X6 << endl;
    cout << "X7=" << X7 << endl;
    cout << "X8=" << X8 << endl;
}
math% CC -xia -o ce2-1 ce2-1.cc
math% ce2-1
X1=[0.1000000000000000E+001,0.2000000000000000E+001]
X2=[0.1000000000000000E+001,0.1000000000000000E+001]
X3=[0.0000000000000000E+000,0.2000000000000000E+001]
X4=[0.9999999999999999E-001,0.1000000000000001E+000]
X5=[0.0000000000000000E+000,0.2000000000000001E+000]
X6=[0.8999999999999999E-001,0.1100000000000001E+000]
X7=[0.9899999999999999E-001,0.1010000000000001E+000]
X8=[
           -Infinity,           Infinity]
```

Constructing an interval approximation from a SRIC is an inefficient operation that should be avoided, if possible. In CODE EXAMPLE 2-2, the `interval<double>` constant `Y` is constructed only once at the start of the program, and then its internal representation is used thereafter.

CODE EXAMPLE 2-2 Efficient Use of the String-to-Interval Constructor

```
math% cat ce2-2.cc
#include <suninterval.h>

#if __cplusplus >= 199711
using namespace SUNW_interval;
#endif

const interval<double> Y("[0.1]");
const int limit = 100000;

int main()
{
    interval<double> RESULT(0.0);
    clock_t t1= clock();
    if(t1==clock_t(-1)){cerr<< "sorry, no clock\n"; exit(1);}

    for (int i = 0; i < limit; i++){
        RESULT += Y;
    }
    clock_t t2= clock();
    if(t2==clock_t(-1)){cerr<< "sorry, clock overflow\n"; exit(2);}
    cout << "efficient loop took " <<
        double(t2-t1)/CLOCKS_PER_SEC << " seconds" << endl;
    cout << "result" << RESULT << endl ;
    t1= clock();
    if(t1==clock_t(-1)){cerr<< "sorry, clock overflow\n"; exit(2);}
    for (int i = 0; i < limit; i++){
        RESULT += interval<double>("[0.1]");
    }
    t2= clock();
    if(t2==clock_t(-1)){cerr<< "sorry, clock overflow\n"; exit(2);}
    cout << "inefficient loop took " <<
        double(t2-t1)/CLOCKS_PER_SEC << " seconds" << endl;
    cout << "result" << RESULT << endl ;
}
```

```

math% CC -xia ce2-2.cc -o ce2-2
math% ce2-2
efficient loop took 0.16 seconds
result[0.9999999999947978E+004,0.1000000000003054E+005]
inefficient loop took 5.59 seconds
result[0.1999999999980245E+005,0.2000000000013270E+005]

```

2.1.2 Internal Approximation

The internal approximation of a floating-point constant does not necessarily equal the constant's external value. For example, because the decimal number 0.1 is not a member of the set of binary floating-point numbers, this value can only be *approximated* by a binary floating-point number that is close to 0.1. For floating-point data items, the approximation accuracy is unspecified in the C++ standard. For interval data items, a pair of floating-point values is used that is known to contain the set of mathematical values defined by the decimal numbers used to symbolically represent an interval constant. For example, the mathematical interval [0.1, 0.2] is represented by a string "[0.1, 0.2]".

Just as there is no C++ language requirement to accurately approximate floating-point constants, there is also no language requirement to approximate an interval's external value with a narrow width interval internal representation. There is a requirement for an interval internal representation to *contain* its external value.

$$\text{ev}(\text{inf}(\text{interval}\langle\text{double}\rangle("[0.1, 0.2]"))) \leq \text{inf}(\text{ev}("[0.1, 0.2]")) = \text{inf}([0.1, 0.2])$$

and

$$\text{sup}([0.1, 0.2]) = \text{sup}(\text{ev}("[0.1, 0.2]")) \leq \text{ev}(\text{sup}(\text{interval}\langle\text{double}\rangle("[0.1, 0.2]"))))$$

Note – The arguments of `ev()` are always code expressions that produce mathematical values. The use of different fonts for code expressions and mathematical values is designed to make this distinction clear.

C++ interval internal representations are sharp. This is a quality of implementation feature.

2.2 interval Constructor

The following interval constructors are supported:

```
explicit interval( const char* ) ;
explicit interval( const interval<float>& ) ;
explicit interval( const interval<double>& ) ;
explicit interval( const interval<long double>& ) ;
explicit interval( int ) ;
explicit interval( long long ) ;
explicit interval( float ) ;
explicit interval( double ) ;
explicit interval( long double ) ;
interval( int, int ) ;
interval( long long, long long ) ;
interval( float, float ) ;
interval( double, double ) ;
interval( long double, long double ) ;
```

The following interval constructors guarantee containment:

```
interval( const char* ) ;
interval( const interval<float>& ) ;
interval( const interval<double>& ) ;
interval( const interval<long double>& ) ;
```

The argument interval is rounded outward, if necessary.

The interval constructor with non-interval arguments returns $[-inf, inf]$ if either the second argument is less than the first, or if either argument is not a mathematical real number, such as when one or both arguments is a NaN.

Interval constructors with floating-point or integer arguments might not return an interval that contains the external value of constant arguments.

For example, use `interval<double>("[1.1,1.3]")` to sharply contain the mathematical interval `[1.1, 1.3]`. However, `interval<double>(1.1,1.3)` might not contain `[1.1, 1.3]`, because the internal values of floating-point literal constants are approximated with unknown accuracy.

CODE EXAMPLE 2-3 `interval` Constructor With Floating-Point Arguments

```
math% cat ce2-3.cc
#include <limits.h>
#include <strings.h>
#include <sunmath.h>
#include <stack>
#include <suninterval.h>

#if __cplusplus >= 199711
using namespace SUNW_interval;
#endif

int main()
{
    //Compute 0.7-0.1-0.2-0.3-0.1 == 0.0

    interval<double> correct_result;
    const interval<double> x1("[0.1]"),
x2("[0.2]"),x3("[0.3]"),x7("[0.7]");

    cout << "Exact result:" << 0.0 << endl ;

    cout << "Incorrect evaluation:" <<
interval<double>(0.7-0.1-0.2-0.3-0.1, 0.7-0.1-0.2-0.3-0.1) <<
endl ;

    correct_result = x7-x1-x2-x3-x1;

    cout << "Correct evaluation:" << correct_result << endl ;
}
math% CC -xia -o ce2-3 ce2-3.cc
math% ce2-3.cc
Exact result:0
Incorrect evaluation:
[-.2775557561562892E-016,-.2775557561562891E-016]
Correct evaluation:
[-.1942890293094024E-015,0.1526556658859591E-015]
```

The result value of an interval constructor is always a valid interval.

The `interval_hull` function can be used with an interval constructor to construct an interval containing two floating-point numbers, as shown in CODE EXAMPLE 2-4.

CODE EXAMPLE 2-4 Using the `interval_hull` Function With Interval Constructor

```
math% cat ce2-4.cc
#include <suninterval.h>

#if __cplusplus >= 199711
using namespace SUNW_interval;
#endif

int main() {
    interval <float> X;
    long double a,b;
    cout << "Press Control/C to terminate!"<< endl;
    cout <<" a,b =?";
    cin >>a >>b;
    for(;;){
        cout <<endl << "For a =" << a << ", and b =" <<b<< endl;
        X = interval <float>(
            interval_hull(interval<long double>(a),
                interval<long double>(b)));

        if(in(a,X) && in(b,X)){
            cout << "Check" << endl ;
            cout << "X=" << X << endl ;
        }
        cout <<" a,b =?";
        cin >>a >>b;
    }
}

math% CC -xia ce2-4.cc -o ce2-4
math% ce2-4
Press Control/C to terminate!
a,b =?1.0e+400 -0.1
For a =1e+400, and b =-0.1
Check
X=[-.10000001E+000,          Infinity]
a,b =? ^c
```

2.2.1 interval Constructor Examples

The three examples in this section illustrate how to use the `interval` constructor to perform conversions from floating-point to interval-type data items.

CODE EXAMPLE 2-5 shows that floating-point expression arguments of the `interval` constructor are evaluated using floating-point arithmetic.

CODE EXAMPLE 2-5 interval Conversion

```
math% cat ce2-5.cc

#include <suninterval.h>

#if __cplusplus >= 199711
using namespace SUNW_interval;
#endif

int main() {
    interval <float> X, Y;
    interval <double> DX, DY;
    float R = 0.1f, S = 0.2f, T = 0.3f;
    double R8 = 0.1, T1, T2;

    Y = interval <float>(R,R);
    X = interval <float>(0.1f);           //note 1
    if (X == Y)
        cout <<"Check1"<< endl;
    X = interval <float>(0.1f, 0.1f);
    if (X == Y)
        cout <<"Check2"<< endl;
    T1 = R + S;
    T2 = T + R8;
    DY = interval <double>(T1, T2);
    DX = interval <double>(double(R+S), double(T+R8)); //note 2
    if (DX == DY)
        cout <<"Check3"<< endl;
    DX = interval <double>(Y);           //note 3
    if (ceq(DX,interval <double>(0.1f, 0.1f)))
        cout <<"Check4"<< endl;
}

math% CC -xia -o ce2-5 ce2-5.cc
math% ce2-5
Check1
Check2
Check3
Check4
```

CODE EXAMPLE 2-5 notes:

- **Note 1.** Interval X is assigned a degenerate interval with both endpoints equal to the internal representation of the real constant 0.1.
- **Note 2.** Interval DX is assigned an interval with left and right endpoints equal to the result of floating-point expressions $R+S$ and $T+R8$ respectively.
- **Note 3.** Interval Y is converted to a containing `interval<double>`.

CODE EXAMPLE 2-6 shows how the `interval` constructor can be used to create the smallest possible interval, Y , such that the endpoints of Y are *not* elements of a given interval, X .

CODE EXAMPLE 2-6 Creating a Narrow Interval That Contains a Given Real Number

```
math% cat ce2-6.cc
#include <suninterval.h>
#include <values.h>
#if __cplusplus >= 199711
using namespace SUNW_interval;
#endif

int main() {
    interval <double> X("[10.E-10,11.E-10]");
    interval <double> Y;
    Y = interval<double>(-MINDOUBLE, MINDOUBLE) + X;
    cout << "X is " <<
        ((!in_interior(X,Y))? "not": "")<< "in interior of Y" <<endl;
}
math% CC ce2-6.cc -o ce2-6 -xia
math% ce2-6
X is in interior of Y
```

Given an interval X , a sharp interval Y satisfying the condition `in_interior(X,Y)` is constructed. For information on the interior set relation, Section 2.6.3 “Interior: `in_interior(X,Y)`” on page 52.

CODE EXAMPLE 2-7 illustrates when the interval constructor returns the interval $[-\text{inf}, \text{inf}]$ and $[\text{max_float}, \text{inf}]$.

CODE EXAMPLE 2-7 interval(NaN)

```
math% cat ce2-7.cc
#include <suninterval.h>

#if __cplusplus >= 199711
using namespace SUNW_interval;
#endif

int main() {
    interval <double> DX;
    float R=0.0, S=0.0, T;
    T = R/S; //note 1
    cout<< T <<endl;
    cout<< interval<double>(T,S)<<endl; //note 2
    cout<< interval<double>(T,T)<<endl;
    cout<< interval<double>(2.,1.)<<endl; //note 3
    cout<< interval<double>(1./R)<<endl; //note 4
}
math% CC -xia -o ce2-7 ce2-7.cc
math% ce2-7
NaN
[ -Infinity, Infinity]
[ -Infinity, Infinity]
[ -Infinity, Infinity]
[0.1797693134862315E+309, Infinity]
```

CODE EXAMPLE 2-7 notes:

- **Note 1.** Variable T is assigned a NaN value.
- **Note 2.** Because one of the arguments of the interval constructor is a NaN, the result is the interval $[-\text{inf}, \text{inf}]$.
- **Note 3.** The interval $[-\text{inf}, \text{inf}]$ is constructed instead of an invalid interval $[2,1]$.
- **Note 4.** The interval $[\text{max_float}, \text{inf}]$ is constructed, which contains $+\text{inf}$, the value returned by IEEE arithmetic for $1./R$. It is assumed that $+\text{inf}$ represents $+\text{infinity}$. See the supplementary paper [8] cited in Section 2.11 “References” on page 76 for a discussion of the chosen intervals to represent internally.

2.3 interval Arithmetic Expressions

interval arithmetic expressions are constructed from the same arithmetic operators as other numerical data types. The fundamental difference between interval and non-interval (point) expressions is that the result of any possible interval expression is a valid interval that satisfies the containment constraint of interval arithmetic. In contrast, point expression results can be any approximate value.

2.4 Operators and Functions

TABLE 2-2 lists the operators and functions that can be used with intervals. InTABLE 2-2, X and Y are intervals.

TABLE 2-2 Operators and Functions

Operator	Operation	Expression	Meaning
*	Multiplication	$X*Y$	Multiply X and Y
/	Division	X/Y	Divide X by Y
+	Addition	$X+Y$	Add X and Y
+	Identity	$+X$	Same as X (without a sign)
-	Subtraction	$X-Y$	Subtract Y from X
-	Numeric Negation	$-X$	Negate X
Function			Meaning
<code>interval_hull(X, Y)</code>			Interval hull of X and Y
<code>intersect(X, Y)</code>			Intersect X and Y
<code>pow(X, Y)</code>			Power function

Some interval-specific functions have no point analogs. These can be grouped into three categories: set, certainly, and possibly, as shown in TABLE 2-3. A number of unique set-operators have no certainly or possibly analogs.

TABLE 2-3 interval Relational Functions and Operators

Operators	<code>==</code>	<code>!=</code>					
Set Relational Functions	<code>superset(X,Y)</code>		<code>proper_superset(X,Y)</code>				
	<code>subset(X,Y)</code>		<code>proper_subset(X,Y)</code>				
	<code>in_interior(X,Y)</code>		<code>disjoint(X,Y)</code>				
	<code>in(r,Y)</code>						
	<code>seq(X,Y)</code>	<code>sne(X,Y)</code>	<code>slt(X,Y)</code>	<code>sle(X,Y)</code>	<code>sgt(X,Y)</code>	<code>sge(X,Y)</code>	
Certainly Relational Functions	<code>ceq(X,Y)</code>	<code>cne(X,Y)</code>	<code>clt(X,Y)</code>	<code>cle(X,Y)</code>	<code>cgt(X,Y)</code>	<code>cge(X,Y)</code>	
Possibly Relational Functions	<code>peq(X,Y)</code>	<code>pne(X,Y)</code>	<code>plt(X,Y)</code>	<code>ple(X,Y)</code>	<code>pgt(X,Y)</code>	<code>pge(X,Y)</code>	

Except for the `in` function, interval relational functions can only be applied to two interval operands with the same type.

The first argument of the `in` function is of any integer or floating-point type. The second argument can have any interval type.

All the interval relational functions and operators return an `interval_bool`-type result.

2.4.1 Arithmetic Operators `+`, `-`, `*`, `/`

Formulas for computing the endpoints of interval arithmetic operations on finite floating-point intervals are motivated by the requirement to produce the narrowest interval that is guaranteed to contain the set of all possible point results. Ramon Moore independently developed these formulas and more importantly, was the first to develop the analysis needed to apply interval arithmetic. For more information, see *Interval Analysis* by R. Moore (Prentice-Hall, 1966).

The set of all possible values was originally defined by performing the operation in question on any element of the operand intervals. Therefore, given finite intervals, $[a, b]$ and $[c, d]$, with $op \in \{+, -, \times, \div\}$,

$$[a, b] \text{ op } [c, d] \supseteq \{x \text{ op } y \mid x \in [a, b] \text{ and } y \in [c, d]\},$$

with division by zero being excluded. Implementation formulas, or their logical equivalent, are:

$$[a, b] + [c, d] = [a + c, b + d]$$

$$[a, b] - [c, d] = [a - d, b - c]$$

$$[a, b] \times [c, d] = [\min(a \times c, a \times d, b \times c, b \times d), \max(a \times c, a \times d, b \times c, b \times d)]$$

$$[a, b] / [c, d] = \left[\min\left(\frac{a}{c}, \frac{a}{d}, \frac{b}{c}, \frac{b}{d}\right), \max\left(\frac{a}{c}, \frac{a}{d}, \frac{b}{c}, \frac{b}{d}\right) \right], \text{ if } 0 \notin [c, d]$$

Directed rounding is used when computing with finite precision arithmetic to guarantee the set of all possible values is contained in the resulting interval.

The set of values that any interval result must contain is called the containment set (cset) of the operation or expression that produces the result.

To include extended intervals (with infinite endpoints) and division by zero, csets can only indirectly depend on the value of arithmetic operations on real operands. For extended intervals, csets are required for operations on points that are normally undefined. Undefined operations include the indeterminate forms:

$1 \div 0$, $0 \times \infty$, $0 \div 0$, and $\infty \div \infty$.

The containment-set closure identity solves the problem of identifying the value of containment sets of expressions at singular or indeterminate points. The identity states that containment sets are function closures. The closure of a function at a point on the boundary of its domain includes all limit or accumulation points. For details, see the Glossary and the supplementary papers [1], [3], [10], and [11] cited in Section 2.11 "References" on page 76.

The following is an intuitive way to justify the values included in an expression's cset. Consider the function

$$h(x) = \frac{1}{x}.$$

The question is: what is the cset of $h(x_0)$, for $x_0 = 0$? To answer this question, consider the function

$$f(x) = \frac{x}{x+1}.$$

Clearly, $f(x_0) = 0$, for $x_0 = 0$. But, what about

$$g(x) = \frac{1}{1 + \left(\frac{1}{x}\right)}$$

or

$$g(x) = \frac{1}{1 + h(x)} \quad ?$$

The function $g(x_0)$ is undefined for $x_0 = 0$, because $h(x_0)$ is undefined. The cset of $h(x_0)$ for $x_0 = 0$ is the smallest *set* of values for which $g(x_0) = f(x_0)$. Moreover, this must be true for all composite functions of h . For example if

$$g'(y) = \frac{1}{1 + y} \quad ,$$

then $g(x) = g'(h(x))$. In this case, it can be proved that the cset of $h(x_0) = \{-\infty, +\infty\}$ if $x_0 = 0$, where $\{-\infty, +\infty\}$ denotes the *set* consisting of the two values, $-\infty$ and $+\infty$.

Tables 2-4 through 2-7, contain the csets for the basic arithmetic operations. It is convenient to adopt the notation that an expression denoted by $f(x)$ simply means its cset. Similarly, if

$$f(X) = \bigcup_{x \in X} f(x),$$

the containment set of f over the interval X , then $\text{hull}(f(x))$ is the sharp interval that contains $f(X)$.

TABLE 2-4 Containment Set for Addition: $x + y$

cset of $x+y$	$\{-\infty\}$	{real: y_0}	$\{+\infty\}$
$\{-\infty\}$	$\{-\infty\}$	$\{-\infty\}$	\mathfrak{R}^*
{real: x_0}	$\{-\infty\}$	$\{x_0 + y_0\}$	$\{+\infty\}$
$\{+\infty\}$	\mathfrak{R}^*	$\{+\infty\}$	$\{+\infty\}$

TABLE 2-5 Containment Set for Subtraction: $x - y$

cset of $x - y$	$\{-\infty\}$	{real: y_0}	$\{+\infty\}$
$\{-\infty\}$	\mathfrak{R}^*	$\{-\infty\}$	$\{-\infty\}$
{real: x_0}	$\{+\infty\}$	$\{x_0 - y_0\}$	$\{-\infty\}$
$\{+\infty\}$	$\{+\infty\}$	$\{+\infty\}$	\mathfrak{R}^*

TABLE 2-6 Containment Set for Multiplication: $x \times y$

cset of $x \times y$	$\{-\infty\}$	{real: $y_0 < 0$ }	{0}	{real: $y_0 > 0$ }	$\{+\infty\}$
$\{-\infty\}$	$\{+\infty\}$	$\{+\infty\}$	\Re^*	$\{-\infty\}$	$\{-\infty\}$
{real: $x_0 < 0$ }	$\{+\infty\}$	$\{x \times y\}$	{0}	$\{x \times y\}$	$\{-\infty\}$
{0}	\Re^*	{0}	{0}	{0}	\Re^*
{real: $x_0 > 0$ }	$\{-\infty\}$	$x \times y$	{0}	$x \times y$	$\{+\infty\}$
$\{+\infty\}$	$\{-\infty\}$	$\{-\infty\}$	\Re^*	$\{+\infty\}$	$\{+\infty\}$

TABLE 2-7 Containment Set for Division: $x \div y$

cset of $x \div y$	$\{-\infty\}$	{real: $y_0 < 0$ }	{0}	{real: $y_0 > 0$ }	$\{+\infty\}$
$\{-\infty\}$	$[0, +\infty]$	$\{+\infty\}$	$\{-\infty, +\infty\}$	$\{-\infty\}$	$[-\infty, 0]$
{real: $x_0 \neq 0$ }	{0}	$\{x \div y\}$	$\{-\infty, +\infty\}$	$\{x \div y\}$	{0}
{0}	{0}	{0}	\Re^*	{0}	{0}
$\{+\infty\}$	$[-\infty, 0]$	$\{-\infty\}$	$\{-\infty, +\infty\}$	$\{+\infty\}$	$[0, +\infty]$

All inputs in the tables are shown as sets. Results are shown as sets or intervals. Customary notation, such as $(-\infty) + (+\infty) = -\infty$, $(-\infty) + y = -\infty$, and $(-\infty) + (+\infty) = \Re^*$, is used, with the understanding that csets are implied when needed. Results for general set (or interval) inputs are the union of the results of the single-point results as they range over the input sets (or intervals).

In one case, division by zero, the result is not an interval, but the set, $\{-\infty, +\infty\}$. In this case, the narrowest interval in the current system that does not violate the containment constraint of interval arithmetic is the interval $[-\infty, +\infty] = \Re^*$.

Sign changes produce the expected results.

To incorporate these results into the formulas for computing interval endpoints, it is only necessary to identify the desired endpoint, which is also encoded in the rounding direction. Using \downarrow to denote rounding down (towards $-\infty$) and \uparrow to denote rounding up (towards $+\infty$),

$$\downarrow (+\infty) \div (+\infty) = 0 \text{ and } \uparrow (+\infty) \div (+\infty) = +\infty .$$

$$\downarrow 0 \times (+\infty) = -\infty \text{ and } \uparrow 0 \times (+\infty) = +\infty .$$

Similarly, because $\text{hull}(\{-\infty, +\infty\}) = [-\infty, +\infty]$,

$$\downarrow x \div 0 = -\infty \text{ and } \uparrow x \div 0 = +\infty .$$

Finally, the empty interval is represented in C++ by the character string [empty] and has the same properties as the empty set, denoted \emptyset in the algebra of sets. Any arithmetic operation on an empty interval produces an empty interval result. For additional information regarding the use of empty intervals, see the supplementary papers [6] and [7] cited in Section 2.11 “References” on page 76.

Using these results, C++ implements the closed interval system. The system is closed because all arithmetic operations and functions always produce valid interval results. See the supplementary papers [2] and [8] cited in Section 2.11 “References” on page 76.

2.4.2 Power Function $\text{pow}(X, n)$ and $\text{pow}(X, Y)$

The power function can be used with integer or continuous exponents. With a continuous exponent, the power function has indeterminate forms, similar to the four arithmetic operators.

In the integer exponents case, the set of all values that an enclosure of X^n must contain is $\{z \mid z \in x^n \text{ and } x \in X\}$.

Monotonicity can be used to construct a sharp interval enclosure of the integer power function. When $n = 0$, X^n , which represents the cset of X^n , is 1 for all $x \in [-\infty, +\infty]$, and $\emptyset^n = \emptyset$ for all n .

In the continuous exponents case, the set of all values that an interval enclosure of $X^{**}Y$ must contain is

$$\exp(Y(\ln(X))) = \{z \mid z \in \exp(y(\ln(x))), y \in Y_0, x \in X_0\}$$

where $\exp(Y(\ln(X)))$ and $\exp(y(\ln(x)))$ are their respective containment sets. The function $\exp(y(\ln(x)))$ makes explicit that only values of $x \geq 0$ need be considered, and is consistent with the definition of $X^{**}Y$ with REAL arguments in C++.

The result is empty if either interval argument is empty, or if $\text{sup}(X) < 0$.

TABLE 2-8 displays the containment sets for all the singularities and indeterminate forms of $\exp(y(\ln(x)))$.

TABLE 2-8 $\exp(y(\ln(x)))$

x_0	y_0	$\exp(y(\ln(x)))$
0	$y_0 < 0$	$+\infty$
1	$-\infty$	$[0, +\infty]$
1	$+\infty$	$[0, +\infty]$
$+\infty$	0	$[0, +\infty]$
0	0	$[0, +\infty]$

The results in TABLE 2-8 can be obtained in two ways:

- Directly compute the closure of the composite expression $\exp(y(\ln(x)))$ for the values of x_0 and y_0 for which the expression is undefined.
- Use the containment-set evaluation theorem to bound the set of values in a containment set.

For most compositions, the second option is much easier. If sufficient conditions are satisfied, the closure of a composition can be computed from the composition of its closures. That is, the closure of each sub-expression can be used to compute the closure of the entire expression. In the present case,

$$\exp(y(\ln(x))) = \exp(y_0 \times \ln(x_0)).$$

That is, the cset of the expression on the left is equal to the composition of csets on the right.

It is always the case that

$$\exp(y(\ln(x))) \subseteq \exp(y_0 \times \ln(x_0)).$$

Note that this is exactly how interval arithmetic works on intervals. The needed closures of the \ln and \exp functions are:

$$\begin{aligned} \ln(0) &= -\infty \\ \ln(+\infty) &= +\infty \\ \exp(-\infty) &= 0 \\ \exp(+\infty) &= +\infty \end{aligned}$$

A necessary condition for closure-composition equality is that the expression must be a *single-use expression* (or SUE), which means that each independent variable can appear only once in the expression.

In the present case, the expression is clearly a SUE.

The entries in TABLE 2-8 follow directly from using the containment set of the basic multiply operation in TABLE 2-6 on the closures of the \ln and \exp functions. For example, with $x_0 = 1$ and $y_0 = -\infty$, $\ln(x_0) = 0$. For the closure of multiplication on the values $-\infty$ and 0 in TABLE 2-6 on page 44, the result is $[-\infty, +\infty]$. Finally, $\exp([-\infty, +\infty]) = [0, +\infty]$, the second entry in TABLE 2-8. Remaining entries are obtained using the same steps. These same results are obtained from the direct derivation of the containment set of $\exp(y(\ln(x)))$. At this time, sufficient conditions for closure-composition equality of any expression have not been identified. Nevertheless, the following statements apply:

- The containment-set evaluation theorem guarantees that a containment failure can never result from computing a composition of closures instead of a closure.
- An expression must be a SUE for closure-composition equality to be true.

2.5 Set Theoretic Functions

C++ supports the following set theoretic functions for determining the interval hull and intersection of two intervals.

CODE EXAMPLE 2-8 on page 48 demonstrates the use of the interval-specific functions listed in TABLE 2-9.

TABLE 2-9 Interval-Specific Functions

Function	Name	Mathematical Symbol
<code>interval_hull(X, Y)</code>	Interval Hull	\cup
<code>intersect(X, Y)</code>	Intersection	\cap
<code>disjoint(X, Y)</code>	Disjoint	$A \cap B = \emptyset$
<code>in(r, Y)</code>	Element	\in
<code>in_interior(X, Y)</code>	Interior	See Section 2.6.3 "Interior: <code>in_interior(X, Y)</code> " on page 52.
<code>proper_subset(X, Y)</code>	Proper Subset	\subset
<code>proper_superset(X, Y)</code>	Proper Superset	\supset
<code>subset(X, Y)</code>	Subset	\subseteq
<code>superset(X, Y)</code>	Superset	\supseteq

CODE EXAMPLE 2-8 Set Operators

```
math% cat ce2-8.cc

#include <suninterval.h>

#if __cplusplus >= 199711
using namespace SUNW_interval;
#endif

int main() {
    interval <double> X, Y;
    double R;
    R = 1.5;
    cout << "Press Control/C to terminate!"<< endl;
    cout <<"X,Y=?";
    cin >>X >>Y;
    for(;;){
        cout <<endl << "For X =" <<X <<" , and" << endl << "Y =" <<Y<<
            endl;

        cout <<"interval_hull(X,Y)=" << endl <<
            interval_hull(X,Y) <<endl;

        cout <<"intersect(X,Y)="<< intersect(X,Y) <<endl;

        cout <<"disjoint(X,Y)=" << (disjoint(X,Y) ?"T":"F") <<endl;

        cout <<"in(R,Y)=" << (in(R,Y) ?"T":"F") <<endl;

        cout <<"in_interior(X,Y)=" <<
            (in_interior(X,Y) ?"T":"F") <<endl;

        cout <<"proper_subset(X,Y)=" <<
            (proper_subset(X,Y) ?"T":"F") <<endl;

        cout <<"proper_superset(X,Y)=" <<
            (proper_superset(X,Y) ?"T":"F") <<endl;

        cout <<"subset(X,Y)=" << (subset(X,Y) ?"T":"F") <<endl;

        cout <<"superset(X,Y)=" << (superset(X,Y) ?"T":"F") <<endl;

        cout <<"X,Y=?";
        cin >>X>>Y;
    }
}
```

CODE EXAMPLE 2-8 Set Operators (*Continued*)

```
math%CC -xia -o ce2-8 ce2-8.cc
math%ce2-8
Press Control/C to terminate!
X,Y=? [1] [2]
For X =[0.1000000000000000E+001,0.1000000000000000E+001], and Y
=[0.2000000000000000E+001,0.2000000000000000E+001]
interval_hull(X,Y)=[0.1000000000000000E+001,0.2000000000000000E+
001]
intersect(X,Y)=[EMPTY ]
disjoint(X,Y)=T
in(R,Y)=F
in_interior(X,Y)=F
proper_subset(X,Y)=F
proper_superset(X,Y)=F
subset(X,Y)=F
superset(X,Y)=F
X,Y=? [1,2] [1,3]
For X =[0.1000000000000000E+001,0.2000000000000000E+001], and Y
=[0.1000000000000000E+001,0.3000000000000000E+001]
interval_hull(X,Y)=[0.1000000000000000E+001,0.3000000000000000E+
001]
intersect(X,Y)=[0.1000000000000000E+001,0.2000000000000000E+001]
disjoint(X,Y)=F
in(R,Y)=T
in_interior(X,Y)=F
proper_subset(X,Y)=T
proper_superset(X,Y)=F
subset(X,Y)=T
superset(X,Y)=F
X,Y=? ^c
```

2.5.1 Hull: $X \cup Y$ or `interval_hull(X, Y)`

Description: Interval hull of two intervals. The interval hull is the smallest interval that contains all the elements of the operand intervals.

Mathematical definitions:

$$\begin{aligned} \text{interval_hull}(X, Y) &\equiv [\inf(X \cup Y), \sup(X \cup Y)] \\ &= \begin{cases} Y, & \text{if } X = \emptyset, \\ X, & \text{if } Y = \emptyset, \text{ and} \\ [\min(\underline{x}, \underline{y}), \max(\bar{x}, \bar{y})], & \text{otherwise.} \end{cases} \end{aligned}$$

Arguments: X and Y must be intervals with the same type.

Result type: Same as X .

2.5.2 Intersection: $X \cap Y$ or `intersect(X, Y)`

Description: Intersection of two intervals.

Mathematical and operational definitions:

$$\begin{aligned} \text{intersect}(X, Y) &\equiv \{z \mid z \in X \text{ and } z \in Y\} \\ &= \begin{cases} \emptyset, & \text{if } (X = \emptyset) \text{ or } (Y = \emptyset) \text{ or } (\min(\bar{x}, \bar{y}) < \max(\underline{x}, \underline{y})) \\ [\max(\underline{x}, \underline{y}), \min(\bar{x}, \bar{y})], & \text{otherwise.} \end{cases} \end{aligned}$$

Arguments: X and Y must be intervals with the same type.

Result type: Same as X .

2.6 Set Relations

C++ provides the following set relations that have been extended to support intervals.

2.6.1 Disjoint: $X \cap Y = \emptyset$ or `disjoint(X, Y)`

Description: Test if two intervals are disjoint.

Mathematical and operational definitions:

$$\begin{aligned} \text{disjoint}(X, Y) &\equiv (X = \emptyset) \text{ or } (Y = \emptyset) \text{ or} \\ &\quad ((X \neq \emptyset) \text{ and } (Y \neq \emptyset) \text{ and } (\forall x \in X, \forall y \in Y : x \neq y)) \\ &= (X = \emptyset) \text{ or } (Y = \emptyset) \text{ or } ((X \neq \emptyset) \text{ and} \\ &\quad (Y \neq \emptyset) \text{ and } ((\bar{y} < \underline{x}) \text{ or } (\bar{x} < \underline{y}))) \end{aligned}$$

Arguments: X and Y must be intervals with the same type.

Result type: `interval_bool`.

2.6.2 Element: $r \in Y$ or `in(r, Y)`

Description: Test if the number, r , is an element of the interval, Y .

Mathematical and operational definitions:

$$\begin{aligned} r \in Y &\equiv (\exists y \in Y : y = r) \\ &= (Y \neq \emptyset) \text{ and } (y \leq r) \text{ and } (r \leq \bar{y}) \end{aligned}$$

Arguments: The type of r is an integer or floating-point type, and the type of Y is interval.

Result type: `interval_bool`.

The following comments refer to the $r \in Y$ set relation:

- If r is NaN (Not a Number), `in(r, Y)` is unconditionally *false*.
- If Y is empty, `in(r, Y)` is unconditionally *false*.

2.6.3 Interior: `in_interior(X, Y)`

Description: Test if X is in interior of Y .

The interior of a set in topological space is the union of all open subsets of the set.

For intervals, the function `in_interior(X, Y)` means that X is a subset of Y , and both of the following relations are *false*:

- $\inf(Y) \in X$, or in C++: `in(inf(Y), X)`
- $\sup(Y) \in X$, or in C++: `in(sup(Y), X)`

Note also that, $\emptyset \notin \emptyset$, but `in_interior([empty],[empty]) = true`

The empty set is open and therefore is a subset of the interior of itself.

Mathematical and operational definitions:

$$\begin{aligned} \text{in_interior}(X, Y) &\equiv (X = \emptyset) \text{ or} \\ &\quad ((X \neq \emptyset) \text{ and } (Y \neq \emptyset) \text{ and } (\forall x \in X, \exists y' \in Y, \exists y'' \in Y : y' < x < y'')) \\ &= (X = \emptyset) \text{ or } ((X \neq \emptyset) \text{ and } (Y \neq \emptyset) \text{ and } (y < \underline{x}) \text{ and } (\bar{x} < \bar{y})) \end{aligned}$$

Arguments: X and Y must be intervals with the same type.

Result type: `interval_bool`.

2.6.4 Proper Subset: $X \subset Y$ or `proper_subset(X, Y)`

Description: Test if X is a proper subset of Y

Mathematical and operational definitions:

$$\begin{aligned} \text{proper_subset}(X, Y) &\equiv (X \subseteq Y) \text{ and } (X \neq Y) \\ &= ((X = \emptyset) \text{ and } (Y \neq \emptyset)) \text{ or} \\ &\quad (X \neq \emptyset) \text{ and } (Y \neq \emptyset) \text{ and } (y \leq \underline{x}) \text{ and } (\bar{x} < \bar{y}) \text{ or} \\ &\quad (y < \underline{x}) \text{ and } (\bar{x} \leq \bar{y}) \end{aligned}$$

Arguments: X and Y must be intervals with the same type.

Result type: `interval_bool`.

2.6.5 Proper Superset: $X \supset Y$ or `proper_superset(X, Y)`

Description: See proper subset with $X \leftrightarrow Y$.

2.6.6 Subset: $X \subseteq Y$ or `subset(X, Y)`

Description: Test if X is a subset of Y

Mathematical and operational definitions:

$$\begin{aligned} \text{subset}(X, Y) &\equiv (X = \emptyset) \text{ or} \\ &\quad ((X \neq \emptyset) \text{ and } (Y \neq \emptyset) \text{ and } (\forall x \in X, \exists y' \in Y, \exists y'' \in Y : y' \leq x \leq y'')) \\ &= (X = \emptyset) \text{ or } ((X \neq \emptyset) \text{ and } (Y \neq \emptyset) \text{ and } (y \leq x) \text{ and } (\bar{x} \leq \bar{y})) \end{aligned}$$

Arguments: X and Y must be intervals with the same type.

Result type: `interval_bool`.

2.6.7 Superset: $X \supseteq Y$ or `superset(X, Y)`

Description: See subset with $X \leftrightarrow Y$.

2.7 Relational Functions

2.7.1 Interval Order Relations

Ordering intervals is more complicated than ordering points. Testing whether 2 is less than 3 is unambiguous. With intervals, while the interval $[2, 3]$ is certainly less than the interval $[4, 5]$, what should be said about $[2, 3]$ and $[3, 4]$?

Three different classes of `interval` relational functions are implemented:

- Certainly
- Possibly
- Set

For a certainly-relation to be *true*, every element of the operand intervals must satisfy the relation. A possibly-relation is *true* if it is satisfied by any elements of the operand intervals. The set-relations treat intervals as sets. The three classes of `interval` relational functions converge to the normal relational functions on points if both operand intervals are degenerate.

To distinguish the three function classes, the two-letter relation mnemonics (`lt`, `le`, `eq`, `ne`, `ge`, and `gt`) are prefixed with the letters `c`, `p`, or `s`. The functions `seq(X, Y)` and `sne(X, Y)` correspond to the operators `==` and `!=`. In all other cases, the relational function class must be explicitly identified, as for example in:

- `clt(X, Y)` certainly less than
- `plt(X, Y)` possibly less than
- `slt(X, Y)` set less than

See Section 2.4 “Operators and Functions” on page 40 for the syntax and semantics of all `interval` functions.

The following program demonstrates the use of a set-equality test.

CODE EXAMPLE 2-9 Set-Equality Test

```
math% cat ce2-9.cc

#include <suninterval.h>

#if __cplusplus >= 199711
using namespace SUNW_interval;
#endif

int main() {
    interval <double> X("[2,3]");
    interval <double> Y("[4,5]");
    if (X+Y == interval <double>("[6,8]"))
        cout << "Check." <<endl;
}

math% CC -xia -o ce2-9 ce2-9.cc
math% ce2-9
Check.
```

CODE EXAMPLE 2-9 uses the set-equality test to verify that $X+Y$ is equal to the interval $[6, 8]$ using the `==` operator.

Use CODE EXAMPLE 2-10 and CODE EXAMPLE 2-8 on page 48 to explore the result of interval-specific relational functions.

CODE EXAMPLE 2-10 Interval Relational Functions

```
math% cat ce2-10.cc

#include <suninterval.h>

#if __cplusplus >= 199711
using namespace SUNW_interval;
#endif

int main() {
    interval <double> X, Y;
    cout << "Press Control/C to terminate!" << endl;
    cout << " X,Y =?";
    cin >>X >>Y;
```

CODE EXAMPLE 2-10 Interval Relational Functions (*Continued*)

```
for(;;){
    cout <<endl << "For X =" <<X << " , and Y =" <<Y<< endl;

    cout <<"ceq(X,Y),peq(X,Y),seq(X,Y)="
        << (ceq(X,Y) ?"T ":"F ")
        << (peq(X,Y) ?"T ":"F ")
        <<(seq(X,Y) ?"T ":"F ") <<endl;

    cout <<"cne(X,Y),pne(X,Y),sne(X,Y)="
        << (cne(X,Y) ?"T ":"F ")
        << (pne(X,Y) ?"T ":"F ")
        <<(sne(X,Y) ?"T ":"F ") <<endl;

    cout <<"cle(X,Y),ple(X,Y),sle(X,Y)="
        << (cle(X,Y) ?"T ":"F ")
        << (ple(X,Y) ?"T ":"F ")
        <<(sle(X,Y) ?"T ":"F ") <<endl;

    cout <<"clt(X,Y),plt(X,Y),slt(X,Y)="
        << (clt(X,Y) ?"T ":"F ")
        << (plt(X,Y) ?"T ":"F ")
        <<(slt(X,Y) ?"T ":"F ") <<endl;

    cout <<"cge(X,Y),pge(X,Y),sge(X,Y)="
        << (cge(X,Y) ?"T ":"F ")
        << (pge(X,Y) ?"T ":"F ")
        <<(sge(X,Y) ?"T ":"F ") <<endl;

    cout <<"cgt(X,Y),pgt(X,Y),sgt(X,Y)="
        << (cgt(X,Y) ?"T ":"F ")
        << (pgt(X,Y) ?"T ":"F ")
        <<(sgt(X,Y) ?"T ":"F ") <<endl;

    cout <<" X,Y =?";
    cin >>X>>Y;
}
}
```

CODE EXAMPLE 2-10 Interval Relational Functions (*Continued*)

```
math% CC -xia -o ce2-10 ce2-10.cc
math% ce2-10

Press Control/C to terminate!
X,Y =? [2] [3]
For X =[0.2000000000000000E+001,0.2000000000000000E+001], and Y
=[0.3000000000000000E+001,0.3000000000000000E+001]
ceq(X,Y),peq(X,Y),seq(X,Y)=F F F
cne(X,Y),pne(X,Y),sne(X,Y)=T T T
cle(X,Y),ple(X,Y),sle(X,Y)=T T T
clt(X,Y),plt(X,Y),slt(X,Y)=T T T
cge(X,Y),pge(X,Y),sge(X,Y)=F F F
cgt(X,Y),pgt(X,Y),sgt(X,Y)=F F F
X,Y =? 2 3
For X =[0.1000000000000000E+001,0.3000000000000000E+001], and Y
=[0.2000000000000000E+001,0.4000000000000000E+001]
ceq(X,Y),peq(X,Y),seq(X,Y)=F T F
cne(X,Y),pne(X,Y),sne(X,Y)=F T T
cle(X,Y),ple(X,Y),sle(X,Y)=F T T
clt(X,Y),plt(X,Y),slt(X,Y)=F T T
cge(X,Y),pge(X,Y),sge(X,Y)=F T F
cgt(X,Y),pgt(X,Y),sgt(X,Y)=F T F
X,Y =? ^c
```

An interval relational function, denoted qop , is composed by concatenating both of the following:

- An operator prefix, $q \in \{c, p, s\}$, where c , p , and s stand for certainly, possibly, and set, respectively
- A relational function suffix, $op \in \{lt, le, eq, ne, gt, ge\}$

In place of $seq(X, Y)$ and $sne(X, Y)$, $==$ and $!=$ operators are accepted. To eliminate code ambiguity, all other interval relational functions must be made explicit by specifying a prefix.

Letting “ nop ” stand for the complement of the operator op , the certainly and possibly functions are related as follows:

$$cop \equiv !(pnop)$$

$$pop \equiv !(cnop)$$

Note – This identity between certainly and possibly functions holds unconditionally if $op \in \{eq, ne\}$, and otherwise, only if neither argument is empty. Conversely, the identity does not hold if $op \in \{lt, le, gt, ge\}$ and either operand is empty.

Assuming neither argument is empty, TABLE 2-10 contains the C++ operational definitions of all interval relational functions of the form:

$$qop(X, Y), \text{ given } X = [\underline{x}, \bar{x}] \text{ and } Y = [\underline{y}, \bar{y}].$$

The first column contains the value of the prefix, and the first row contains the value of the operator suffix. If the tabled condition holds, the result is *true*.

TABLE 2-10 Operational Definitions of Interval Order Relations

	lt	le	eq	ge	gt	ne
s	$\underline{x} < \underline{y}$ and $\bar{x} < \bar{y}$	$\underline{x} \leq \underline{y}$ and $\bar{x} \leq \bar{y}$	$\underline{x} = \underline{y}$ and $\bar{x} = \bar{y}$	$\underline{x} \geq \underline{y}$ and $\bar{x} \geq \bar{y}$	$\underline{x} > \underline{y}$ and $\bar{x} > \bar{y}$	$\underline{x} \neq \underline{y}$ or $\bar{x} \neq \bar{y}$
c	$\bar{x} < \underline{y}$	$\bar{x} \leq \underline{y}$	$\bar{y} \leq \underline{x}$ and $\bar{x} \leq \underline{y}$	$\underline{x} \geq \bar{y}$	$\underline{x} > \bar{y}$	$\underline{x} > \bar{y}$ or $\underline{y} > \bar{x}$
p	$\underline{x} < \bar{y}$	$\underline{x} \leq \bar{y}$	$\underline{x} \leq \bar{y}$ and $\underline{y} \leq \bar{x}$	$\bar{x} \geq \underline{y}$	$\bar{x} > \underline{y}$	$\bar{y} > \underline{x}$ or $\bar{x} > \underline{y}$

2.7.2 Set Relational Functions

For an affirmative order relation with

$$op \in \{lt, le, eq, ge, gt\} \text{ and}$$

$$op \in \{ <, \leq, =, \geq, > \},$$

between two points x and y , the mathematical definition of the corresponding set-relation, Sop , between two non-empty intervals X and Y is:

$$Sop(X, Y) \equiv (\forall x \in X, \exists y \in Y : x \text{ op } y) \text{ and } (\forall y \in Y, \exists x \in X : x \text{ op } y).$$

For the relation \neq between two points x and y , the corresponding set relation, $sne(X, Y)$, between two non-empty intervals X and Y is:

$$sne(X, Y) \equiv (\exists x \in X, \forall y \in Y : x \neq y) \text{ or } (\exists y \in Y, \forall x \in X : x \neq y).$$

Empty intervals are explicitly considered in each of the following relations. In each case:

Arguments: X and Y must be intervals with the same type.

Result type: `interval_bool`.

2.7.2.1 Set-equal: $X = Y$ or `seq(X, Y)`

Description: Test if two intervals are set-equal.

Mathematical and operational definitions:

$$\begin{aligned} \text{seq}(X, Y) &\equiv (X \cup Y = \emptyset) \text{ or } (X \neq \emptyset) \text{ and } (Y \neq \emptyset) \text{ and} \\ &\quad (\forall x \in X, \exists y \in Y : x = y) \text{ and } (\forall y \in Y, \exists x \in X : x = y)) \\ &= ((X = \emptyset) \text{ and } (Y = \emptyset)) \text{ or} \\ &\quad ((X \neq \emptyset) \text{ and } (Y \neq \emptyset) \text{ and } (\underline{x} = \underline{y}) \text{ and } (\bar{y} = \bar{x})) \end{aligned}$$

Any interval is set-equal to itself, including the empty interval. Therefore, `seq([a, b], [a, b])` is *true*.

2.7.2.2 Set-greater-or-equal: `sge(X, Y)`

Description: See set-less-or-equal with $X \leftrightarrow Y$.

2.7.2.3 Set-greater: `sgt(X, Y)`

Description: See set-less with $X \leftrightarrow Y$.

2.7.2.4 Set-less-or-equal: `sle(X, Y)`

Description: Test if one interval is set-less-or-equal to another.

Mathematical and operational definitions:

$$\begin{aligned} \text{sle}(X, Y) &\equiv (X \cup Y = \emptyset) \text{ or } ((X \neq \emptyset) \text{ and } (Y \neq \emptyset) \text{ and} \\ &\quad (\forall x \in X, \exists y \in Y : x \leq y) \text{ and } (\forall y \in Y, \exists x \in X : x \leq y)) \\ &= ((X = \emptyset) \text{ and } (Y = \emptyset)) \text{ or } ((X \neq \emptyset) \text{ and } (Y \neq \emptyset) \text{ and} \\ &\quad (\underline{x} \leq \underline{y}) \text{ and } (\bar{x} \leq \bar{y})) \end{aligned}$$

Any interval is set-equal to itself, including the empty interval. Therefore `sle([X, X])` is *true*.

2.7.2.5 Set-less: $\text{slt}(X, Y)$

Description: Test if one interval is set-less than another.

$$\begin{aligned}\text{slt}(X, Y) &\equiv (X \neq \emptyset) \text{ and } (Y \neq \emptyset) \text{ and} \\ &\quad (\forall x \in X, \exists y \in Y : x < y) \text{ and } (\forall y \in Y, \exists x \in X : x < y) \\ &= (X \neq \emptyset) \text{ and } (Y \neq \emptyset) \text{ and } (\underline{x} < \underline{y}) \text{ and } (\bar{x} < \bar{y})\end{aligned}$$

2.7.2.6 Set-not-equal: $X \neq Y$ or $\text{sne}(X, Y)$

Description: Test if two intervals are not set-equal.

Mathematical and operational definitions:

$$\begin{aligned}\text{sne}(X, Y) &\equiv ((X = \emptyset) \text{ and } (Y \neq \emptyset)) \text{ or } ((X \neq \emptyset) \text{ and } (Y = \emptyset)) \text{ or} \\ &\quad ((X \neq \emptyset) \text{ and } (Y \neq \emptyset) \text{ and } ((\exists x \in X, \forall y \in Y : x \neq y) \text{ or} \\ &\quad (\exists y \in Y, \forall x \in X : x \neq y))) \\ &= ((X = \emptyset) \text{ and } (Y \neq \emptyset)) \text{ or } ((X \neq \emptyset) \text{ and } (Y = \emptyset)) \text{ or} \\ &\quad ((X \neq \emptyset) \text{ and } (Y \neq \emptyset) \text{ and } ((\underline{x} \neq \underline{y}) \text{ or } (\bar{x} \neq \bar{y})))\end{aligned}$$

Any interval is set-equal to itself, including the empty interval. Therefore $\text{sne}([X, X])$ is *false*.

2.7.3 Certainly Relational Functions

The certainly relational functions are true if the underlying relation is true for every element of the operand intervals. For example, $\text{clt}([a, b], [c, d])$ is true if $x < y$ for all $x \in [a, b]$ and $y \in [c, d]$. This is equivalent to $b < c$.

For an affirmative order relation with

$$\text{op} \in \{\text{lt}, \text{le}, \text{eq}, \text{ge}, \text{gt}\} \text{ and}$$

$$\text{op} \in \{<, \leq, =, \geq, >\},$$

between two points x and y , the corresponding certainly-true relation cop between two intervals, X and Y , is

$$\text{cop}(X, Y) \equiv (X \neq \emptyset) \text{ and } (Y \neq \emptyset) \text{ and } (\forall x \in X, \forall y \in Y : x \text{ op } y) .$$

With the exception of the anti-affirmative certainly-not-equal relation, if either operand of a certainly relation is empty, the result is *false*. The one exception is the certainly-not-equal relation, $\text{cne}(X, Y)$, which is *true* in this case.

Mathematical and operational definitions `cne(x, y)`:

$$\begin{aligned} \text{cne}(X, Y) &\equiv (X = \emptyset) \text{ or } (Y = \emptyset) \text{ or } ((X \neq \emptyset) \text{ and } (Y \neq \emptyset) \text{ and} \\ &\quad (\forall x \in X, \forall y \in Y : x \neq y)) \\ &= (X = \emptyset) \text{ or } (Y = \emptyset) \text{ or } ((X \neq \emptyset) \text{ and } (Y \neq \emptyset) \text{ and} \\ &\quad ((\bar{x} > \bar{y}) \text{ or } (\bar{y} > \bar{x}))) \end{aligned}$$

For each of the certainly relational functions:

Arguments: `X` and `Y` must be intervals with the same type.

Result type: `interval_bool`.

2.7.4 Possibly Relational Functions

The possibly relational functions are true if any element of the operand intervals satisfy the underlying relation. For example, `plt([X, Y])` is true if there exists an $x \in [X]$ and a $y \in [Y]$ such that $x < y$. This is equivalent to $\bar{x} < \bar{y}$.

For an affirmative order relation with

$$\text{op} \in \{\text{lt}, \text{le}, \text{eq}, \text{ge}, \text{gt}\} \text{ and}$$

$$\text{op} \in \{<, \leq, =, \geq, >\} \quad ,$$

between two points x and y , the corresponding possibly-true relation `Pop` between two intervals `X` and `Y` is defined as follows:

$$\text{pop}(x, y) \equiv (X \neq \emptyset) \text{ and } (Y \neq \emptyset) \text{ and } (\exists x \in X, \exists y \in Y : x \text{ op } y) \quad .$$

If the empty interval is an operand of a possibly relation then the result is *false*. The one exception is the anti-affirmative possibly-not-equal relation, `pne(X, Y)`, which is *true* in this case.

Mathematical and operational definitions `pne(x, y)`:

$$\begin{aligned} \text{pne}(X, Y) &\equiv (X = \emptyset) \text{ or } (Y = \emptyset) \text{ or} \\ &\quad ((X \neq \emptyset) \text{ and } (Y \neq \emptyset) \text{ and } (\exists x \in X, \exists y \in Y : x \neq y)) \\ &= (X = \emptyset) \text{ or } (Y = \emptyset) \text{ or} \\ &\quad ((X \neq \emptyset) \text{ and } (Y \neq \emptyset) \text{ and } ((\bar{x} > \bar{y}) \text{ or } (\bar{y} > \bar{x}))) \end{aligned}$$

For each of the possibly relational functions:

Arguments: `X` and `Y` must be intervals with the same type.

Result type: `interval_bool`.

2.8 Input and Output

The process of performing interval stream input/output is the same as for other non-interval data types.

Note – Floating-point stream manipulations do not influence interval input/output.

2.8.1 Input

When using the single-number form of an interval, the last displayed digit is used to determine the interval's width. See Section 2.8.2 "Single-Number Output" on page 63. For more detailed information, see M. Schulte, V. Zelov, G.W. Walster, D. Chiriaev, "Single-Number Interval I/O," *Developments in Reliable Computing*, T. Csendes (ed.), (Kluwer 1999).

If an infimum is not internally representable, it is rounded down to an internal approximation known to be less than the exact value. If a supremum is not internally representable, it is rounded up to an internal approximation known to be greater than the exact input value. If the degenerate interval is not internally representable, it is rounded down and rounded up to form an internal interval approximation known to contain the exact input value. These results are shown in CODE EXAMPLE 2-11.

CODE EXAMPLE 2-11 Single-Number Output Examples

```
math% cat ce2-11.cc
#include <suninterval.h>

#if __cplusplus >= 199711
using namespace SUNW_interval;
#endif

main() {
    interval<double> X[8];
    for (int i = 0; i < 8 ; i++) {
        cin >> X[i];
        cout << X[i] << endl;
    }
}
```

CODE EXAMPLE 2-11 Single-Number Output Examples (Continued)

```
math% CC -xia ce2-11.cc -o ce2-11
math% ce2-11
1.234500
[0.12344989999999999E+001,0.12345010000000001E+001]
[1.2345]
[0.12344999999999999E+001,0.12345000000000001E+001]
[-inf,2]
[
    -Infinity,0.20000000000000000E+001]
[-inf]
[
    -Infinity,-.1797693134862315E+309]
[EMPTY]
[EMPTY
    ]
[1.2345,1.23456]
[0.12344999999999999E+001,0.12345600000000001E+001]
[inf]
[0.1797693134862315E+309,
    Infinity]
[Nan]
[
    -Infinity,
    Infinity]
```

2.8.2 Single-Number Output

The function `single_number_output()` is used to display intervals in the single-number form and has the following syntax, where `cout` is an output stream.

```
single_number_output(interval<float> X, ostream& out=cout)
single_number_output(interval<double> X, ostream& out=cout)
single_number_output(interval<long double> X, ostream& out=cout)
```

If the external interval value is not degenerate, the output format is a floating-point or integer literal (X without square brackets, "[...]"). The external value is interpreted as a non-degenerate mathematical interval $[x] + [-1,1]_{\text{uld}}$.

The single-number interval representation is often less precise than the $[inf, sup]$ representation. This is particularly true when an interval or its single-number representation contains zero or infinity.

For example, the external value of the single-number representation for $[-15, +75]$ is `ev([0E2]) = [-100, +100]`. The external value of the single-number representation for $[1, \infty]$ is `ev([0E+inf]) = [-∞, +∞]`.

In these cases, to produce a narrower external representation of the internal approximation, the `[inf, sup]` form is used to display the maximum possible number of significant digits within the output field.

CODE EXAMPLE 2-12 Single-Number `[inf, sup]`-style Output

```
math% cat ce2-12.cc

#include <suninterval.h>

#if __cplusplus >= 199711
using namespace SUNW_interval;
#endif

int main() {
    interval <double> X(-1, 10);
    interval <double> Y(1, 6);
    single_number_output(X, cout);
    cout << endl;

    single_number_output(Y, cout);
    cout << endl;
}

math% CC -xia -o ce2-12 ce2-12.cc
math% ce2-12
[ -1.0000      , 10.000      ]
[ 1.0000       , 6.0000       ]
```

If it is possible to represent a degenerate interval within the output field, the output string for a single number is enclosed in obligatory square brackets, "[", ... "]" to signify that the result is a point.

An example of using `ndigits` to display the maximum number of significant decimal digits in the single-number representation of the non-empty interval `X` is shown in CODE EXAMPLE 2-13 on page 65.

Note – If the argument of `ndigits` is a degenerate interval, the result is `INT_MAX`.

CODE EXAMPLE 2-13 ndigits

```
math% cat ce2-13.cc
#include <suninterval.h>

#if __cplusplus >= 199711
using namespace SUNW_interval;
#endif

main() {
    interval<double> X[4];
    X[0] = interval<double>("[1.2345678, 1.23456789]");
    X[1] = interval<double>("[1.234567, 1.2345678]");
    X[2] = interval<double>("[1.23456, 1.234567]");
    X[3] = interval<double>("[1.1345, 1.23456]");
    for (int i = 0; i < 4 ; i++) {
        single_number_output((interval<long double>)X[i], cout);
        cout << " ndigits =" << ndigits(X[i]) << endl;
    }
}
math% CC ce2-13.cc -xia -o ce2-13
math% ce2-13
                                0.12345679 E+001 ndigits =8
                                0.1234567  E+001 ndigits =7
                                0.123456   E+001 ndigits =6
                                0.12345    E+001 ndigits =5
```

Increasing interval width decreases the number of digits displayed in the single-number representation. When the interval is degenerate all remaining positions are filled with zeros and brackets are added if the degenerate interval value is represented exactly.

2.8.3 Single-Number Input/Output and Base Conversions

Single-number interval input, immediately followed by output, can appear to suggest that a decimal digit of accuracy has been lost, when in fact radix conversion has caused a 1 or 2 ulp increase in the width of the stored input interval. For example, an input of 1.37 followed by an immediate print will result in 1.3 being output.

As shown in CODE EXAMPLE 1-6 on page 23, programs must use character input and output to exactly echo input values and internal reads to convert input character strings into valid internal approximations.

2.9 Mathematical Functions

This section lists the type-conversion, trigonometric, and other functions that accept interval arguments. The symbols \underline{x} and \bar{x} in the interval $[\underline{x}, \bar{x}]$ are used to denote its ordered elements, the infimum, or lower bound and supremum, or upper bound, respectively. In point (non-interval) function definitions, lowercase letters x and y are used to denote floating-point or integer values.

When evaluating a function, f , of an interval argument, X , the interval result, $f(X)$, must be an enclosure of its containment set, $f(x)$. Therefore,

$$f(X) = \bigcup_{x \in X} f(x)$$

A similar result holds for functions of n -variables. Determining the containment set of values that must be included when the interval $[\underline{x}, \bar{x}]$ contains values outside the domain of f is discussed in the supplementary paper [1] cited in Section 2.11

“References” on page 76. The results therein are needed to determine the set of values that a function can produce when evaluated on the boundary of, or outside its domain of definition. This set of values, called the *containment set* is the key to defining interval systems that return valid results, no matter what the value of a function’s arguments or an operator’s operands. As a consequence, there are no argument restrictions on any interval functions in C++.

2.9.1 Inverse Tangent Function $\text{atan2}(Y, X)$

This sections provides additional information about the inverse tangent function. For further details, see the supplementary paper [9] cited in Section 2.11 “References” on page 76.

Description: Interval enclosure of the inverse tangent function over a pair of intervals.

Mathematical definition:

$$\text{atan2}(Y, X) \supseteq \bigcup_{\substack{x \in X \\ y \in Y}} \left\{ \theta \left| \begin{array}{l} h \sin \theta = y_0 \\ h \cos \theta = x_0 \\ h = (x_0^2 + y_0^2)^{1/2} \end{array} \right. \right\}$$

Special values: TABLE 2-11 and CODE EXAMPLE 2-14 display the atan2 indeterminate forms.

TABLE 2-11 atan2 Indeterminate Forms

y_0	x_0	$\{\sin\theta \mid h\sin\theta = y_0\}$	$\{\cos\theta \mid h\cos\theta = x_0\}$	$\{\theta \mid h = (x_0^2 + y_0^2)^{1/2}\}$
0	0	[-1, 1]	[-1, 1]	$[-\pi, \pi]$
$+\infty$	$+\infty$	[0, 1]	[0, 1]	$[0, \frac{\pi}{2}]$
$+\infty$	$-\infty$	[0, 1]	[-1, 0]	$[\frac{\pi}{2}, \pi]$
$-\infty$	$-\infty$	[-1, 0]	[-1, 0]	$[-\pi, \frac{-\pi}{2}]$
$-\infty$	$+\infty$	[-1, 0]	[0, 1]	$[\frac{-\pi}{2}, 0]$

CODE EXAMPLE 2-14 atan2 Indeterminate Forms

```

math% cat ce2-14.cc
#include <suninterval.h>

#if __cplusplus >= 199711
using namespace SUNW_interval;
#endif

int main() {
    interval <double> X,Y;
    cout << "Press Control/C to terminate!"<< endl;
    cout <<"Y,X=?";
    cin >>Y >>X;
    for(;;) {
        cout <<endl << "For X =" <<X << endl;
        cout << "For Y =" <<Y << endl;
        cout << atan2(Y,X) << endl << endl;
        cout << "Y,X=?";
        cin >>Y >>X;
    }
}

```

CODE EXAMPLE 2-14 atan2 Indeterminate Forms (Continued)

```
math% CC -xia -o ce2-14 ce2-14.cc
math% ce2-14
Press Control/C to terminate!
Y,X=? [0] [0]
For X =[0.0000000000000000E+000,0.0000000000000000E+000]
For Y =[0.0000000000000000E+000,0.0000000000000000E+000]
[-.3141592653589794E+001,0.3141592653589794E+001]

Y,X=? inf inf
For X =[0.1797693134862315E+309,          Infinity]
For Y =[0.1797693134862315E+309,          Infinity]
[0.0000000000000000E+000,0.1570796326794897E+001]

Y,X=? inf -inf
For X =[          -Infinity,-.1797693134862315E+309]
For Y =[0.1797693134862315E+309,          Infinity]
[0.1570796326794896E+001,0.3141592653589794E+001]

Y,X=? -inf inf
For X =[0.1797693134862315E+309,          Infinity]
For Y =[          -Infinity,-.1797693134862315E+309]
[-.1570796326794897E+001,0.0000000000000000E+000]

Y,X=? -inf -inf
For X =[          -Infinity,-.1797693134862315E+309]
For Y =[          -Infinity,-.1797693134862315E+309]
[-.3141592653589794E+001,-.1570796326794896E+001]

Y,X=? ^c
```

Result value: The interval result value is an enclosure for the specified interval. An ideal enclosure is an interval of minimum width that contains the exact mathematical interval in the description.

The result is empty if one or both arguments are empty.

In the case where $\bar{x} < 0$ and $0 \in Y$, to get a sharp interval enclosure (denoted by Θ), the following convention uniquely defines the set of all possible returned interval angles:

$$-\pi < m(\Theta) \leq \pi$$

This convention, together with

$$0 \leq w(\Theta) \leq 2\pi$$

results in a unique definition of the interval angles Θ that $\text{atan2}(Y, X)$ must include.

TABLE 2-12 contains the tests and arguments of the floating-point atan2 function that are used to compute the endpoints of Θ in the algorithm that satisfies the constraints required to produce sharp interval angles. The first two columns define the distinguishing cases. The third column contains the range of possible values of the midpoint, $m(\Theta)$, of the interval Θ . The last two columns show how the endpoints of Θ are computed using the floating-point atan2 function. Directed rounding must be used to guarantee containment.

TABLE 2-12 Tests and Arguments of the Floating-Point atan2 Function

Y	X	$m(\Theta)$	$\underline{\theta}$	$\bar{\theta}$
$-\underline{y} < \bar{y}$	$\bar{x} < 0$	$\frac{\pi}{2} < m(\Theta) < \pi$	$\text{atan2}(\bar{y}, \bar{x})$	$\text{atan2}(\underline{y}, \bar{x}) + 2\pi$
$-\underline{y} = \bar{y}$	$\bar{x} < 0$	$m(\Theta) = \pi$	$\text{atan2}(\bar{y}, \bar{x})$	$2\pi - \underline{\theta}$
$\bar{y} < -\underline{y}$	$\bar{x} < 0$	$-\pi < m(\Theta) < -\frac{\pi}{2}$	$\text{atan2}(\bar{y}, \bar{x}) - 2\pi$	$\text{atan2}(\underline{y}, \bar{x})$

2.9.2 Maximum: `maximum(X1, X2)`

Description: Range of maximum.

The containment set for $\max(X_1, \dots, X_n)$ is:

$$\{z \mid z = \max(x_1, \dots, x_n), x_i \in X_i\} = [\sup(\text{hull}(\underline{x}_1, \dots, \underline{x}_n)), \sup(\text{hull}(\bar{x}_1, \dots, \bar{x}_n))].$$

The implementation of the `max` function must satisfy:

$$\text{maximum}(X1, X2, [X3, \dots]) \supseteq \{\max(X1, \dots, Xn)\}.$$

2.9.3 Minimum: `minimum(X1, X2)`

Description: Range of minimum.

The containment set for $\min(X_1, \dots, X_n)$ is:

$$\{z \mid z = \min(x_1, \dots, x_n), x_i \in X_i\} = [\inf(\text{hull}(\underline{x}_1, \dots, \underline{x}_n)), \inf(\text{hull}(\bar{x}_1, \dots, \bar{x}_n))].$$

The implementation of the `min` function must satisfy:

$$\text{minimum}(X1, X2, [X3, \dots]) \supseteq \{\min(X1, \dots, Xn)\}.$$

2.9.4 Functions That Accept Interval Arguments

TABLE 2-14 through TABLE 2-16 list the properties of functions that accept interval arguments. TABLE 2-13 lists the tabulated properties of interval functions in these tables.

TABLE 2-13 Tabulated Properties of Each interval Function

Tabulated Property	Description
Function	what the function does
Definition	mathematical definition
No. of Args.	number of arguments the function accepts
Name	the function's name
Argument Type	valid argument types
Function Type	type returned for specific argument data type

Because indeterminate forms are possible, special values of the `pow` and `atan2` function are contained in Section 2.4.2 "Power Function `pow(X,n)` and `pow(X,Y)`" on page 45 and Section 2.9.1 "Inverse Tangent Function `atan2(Y,X)`" on page 66, respectively. The remaining functions do not require this treatment.

TABLE 2-14 interval Constructor

Conversion To	No. of Args.	Name	Argument Type	Function Type
interval	1, 2	interval	const char* const interval<float>& const interval<double>& const interval<long double>& int long long float double long double int, int long long, long long float, float double, double long double, long double	The function type can be interval<float>, interval<double>, or interval<long double> for each argument type.

TABLE 2-15 interval Arithmetic Functions

Function	Point Definition	No. of Args.	Name	Argument Type	Function Type
Absolute value	$ a $	1	fabs	interval <double> interval <float> interval <long double>	interval <double> interval <float> interval <long double>
Remainder	$a-b(\text{int}(a/b))$	2	fmod	interval <double> interval <float> interval <long double>	interval <double> interval <float> interval <long double>
Choose largest value ¹	$\max(a,b)$	2	maximum	interval <double> interval <float> interval <long double>	interval <double> interval <float> interval <long double>
Choose smallest value ¹	$\min(a,b)$	2	minimum	interval <double> interval <float> interval <long double>	interval <double> interval <float> interval <long double>

(1) The minimum and maximum functions ignore empty interval arguments unless all arguments are empty, in which case, the empty interval is returned.

TABLE 2-16 Other interval Mathematical Functions

Function	Point Definition	No. of Args.	Name	Argument Type	Function Type
Square Root ¹	$\exp\{\ln(a)/2\}$	1	sqrt	interval <double> interval <float>	interval <double> interval <float>
Exponential	$\exp(a)$	1	exp	interval <double> interval <float>	interval <double> interval <float>
Natural logarithm	$\ln(a)$	1	log	interval <double> interval <float>	interval <double> interval <float>
Common logarithm	$\log(a)$	1	log10	interval <double> interval <float>	interval <double> interval <float>

(1) sqrt(a) is multi-valued. A proper interval enclosure must contain both the positive and negative square roots. Defining the sqrt function to be

$$\exp\left\{\frac{\ln a}{2}\right\}$$

eliminates this difficulty.

TABLE 2-17 interval Trigonometric Functions

Function	Point Definition	No. of Args.	Name	Argument Type	Function Type
Sine	$\sin(a)$	1	sin	interval <double> interval <float>	interval <double> interval <float>
Cosine	$\cos(a)$	1	cos	interval <double> interval <float>	interval <double> interval <float>
Tangent	$\tan(a)$	1	tan	interval <double> interval <float>	interval <double> interval <float>
Arcsine	$\arcsin(a)$	1	asin	interval <double> interval <float>	interval <double> interval <float>
Arccosine	$\arccos(a)$	1	acos	interval <double> interval <float>	interval <double> interval <float>
Arctangent	$\arctan(a)$	1	atan	interval <double> interval <float>	interval <double> interval <float>
Arctangent ¹	$\arctan(a/b)$	2	atan2	interval <double> interval <float>	interval <double> interval <float>
Hyperbolic Sine	$\sinh(a)$	1	sinh	interval <double> interval <float>	interval <double> interval <float>
Hyperbolic Cosine	$\cosh(a)$	1	cosh	interval <double> interval <float>	interval <double> interval <float>
Hyperbolic Tangent	$\tanh(a)$	1	tanh	interval <double> interval <float>	interval <double> interval <float>

(1) $\arctan(a/b) = \theta$, given $a = h \sin\theta$, $b = h \cos\theta$, and $h^2 = a^2 + b^2$.

TABLE 2-18 interval-Specific Functions

Function	Definition	No. of Args.	Name	Argument Type	Function Type
Infimum	$\text{inf}([a, b]) = a$	1	inf	interval <double> interval <float> interval <long double>	double float long double
Supremum	$\text{sup}([a, b]) = b$	1	sup	interval <double> interval <float> interval <long double>	double float long double
Width	$w([a, b]) = b - a$	1	wid	interval <double> interval <float> interval <long double>	double float long double
Midpoint	$\text{mid}([a, b]) = (a + b)/2$	1	mid	interval <double> interval <float> interval <long double>	double float long double
Magnitude ¹	$\max(a) \in A$	1	mag	interval <double> interval <float> interval <long double>	double float long double
Mignitude ²	$\min(a) \in A$	1	mig	interval <double> interval <float> interval <long double>	double float long double
Test for empty interval	<i>true</i> if A is empty	1	isempty	interval <double> interval <float> interval <long double>	interval_bool interval_bool interval_bool
Floor	$\text{floor}(A)$	1	floor	interval <double> interval <float> interval <long double>	double double double
Ceiling	$\text{ceiling}(A)$	1	ceil	interval <double> interval <float> interval <long double>	double double double
Number of digits ³	Maximum number of significant decimal digits in the single- number representation of a non-empty interval	1	ndigits	interval <double> interval <float> interval <long double>	int int int

(1) $\text{mag}([a, b]) = \max(|a|, |b|)$

(2) $\text{mig}([a, b]) = \min(|a|, |b|)$, if $a > 0$ or $b < 0$, otherwise 0

(3) Special cases: $\text{ndigits}([-inf, +inf]) = \text{ndigits}([\text{empty}]) = 0$

2.10 Interval Types and the Standard Template Library

When interval types are used as template arguments for STL classes, a blank must be inserted between two consecutive > symbols, as shown on the line marked note 1 in CODE EXAMPLE 2-15.

CODE EXAMPLE 2-15 Example of Using an Interval Type as a Template Argument for STL Classes

```
math% cat ce2-15.cc
#include <limits.h>
#include <strings.h>
#include <sunmath.h>
#include <stack>
#include <suninterval.h>
#if __cplusplus >= 199711
using namespace SUNW_interval;
#endif

int main()
{
    std::stack<interval<double> > st; //note 1
    return 0;
}
math% CC -xia ce2-15.c
```

Otherwise, >> is incorrectly interpreted as the right shift operator, as shown on the line marked note 1 in CODE EXAMPLE 2-16.

CODE EXAMPLE 2-16 >> Incorrectly Interpreted as the Right Shift Operator

```
math% cat ce2-16.cc
#include <limits.h>
#include <strings.h>
#include <sunmath.h>
#include <stack>
#include <suninterval.h>

#if __cplusplus >= 199711
using namespace SUNW_interval;
#endif

int main()
{
    std::stack<interval<double>> st; //note 1
    return 0;
}
math% CC -xia -o ce2-16 ce2-16.cc
"ce2-16.cc", line 13: Error: ", " expected instead of ">>".
"ce2-16.cc", line 13: Error: Illegal value for template parameter.
"ce2-16.cc", line 13: Error: ", " expected instead of ";".
"ce2-16.cc", line 13: Error: Illegal value for template parameter.
4 Error(s) detected.
```

Note – Interpreting >> as a right shift operator is a general design problem in C++.

2.11 References

The following technical reports are available online. See the interval arithmetic readme for the location of these files.

1. G.W. Walster, E.R. Hansen, and J.D. Pryce, "Extended Real Intervals and the Topological Closure of Extended Real Relations," Technical Report, Sun Microsystems. February 2000.
2. G. William Walster, "Empty Intervals," Technical Report, Sun Microsystems. April 1998.
3. G. William Walster, "Closed Interval Systems," Technical Report, Sun Microsystems. August 1999.
4. G. William Walster, "Literal Interval Constants," Technical Report, Sun Microsystems. August 1999.
5. G. William Walster, "Widest-Need Interval Expression Evaluation," Technical Report, Sun Microsystems. August 1999.
6. G. William Walster, "Compiler Support of Interval Arithmetic With Inline Code Generation and Nonstop Exception Handling," Technical Report, Sun Microsystems. February 2000.
7. G. William Walster, "Finding Roots on the Edge of a Function's Domain," Technical Report, Sun Microsystems. February 2000.
8. G. William Walster, "Implementing the 'Simple' Closed Interval System," Technical Report, Sun Microsystems. February 2000.
9. G. William Walster, "Interval Angles and the Fortran ATAN2 Intrinsic Function," Technical Report, Sun Microsystems. February 2000.
10. G. William Walster, "The 'Simple' Closed Interval System," Technical Report, Sun Microsystems. February 2000.
11. G. William Walster, Margaret S. Bierman, "Interval Arithmetic in Forte Developer Fortran," Technical Report, Sun Microsystems. March 2000.

Glossary

affirmative relation	An order relation other than certainly, possibly, or set not equal. <i>Affirmative relations</i> affirm something, such as $a < b$.
affirmative relational functions	An <i>affirmative relational function</i> is an element of the set: $\{<, \leq, =, \geq, >\}$.
anti-affirmative relation	An <i>anti-affirmative relation</i> is a statement about what cannot be true. The order relation \neq is the only anti-affirmative relation in C++.
anti-affirmative relational function	The C++ <code>!=</code> operator implements the anti-affirmative relation. The certainly, possible, and set functions for interval arguments are denoted <i>cne</i> , <i>pne</i> , and <i>sne</i> , respectively.
assignment statement	An interval <i>assignment statement</i> is a C++ statement having the form: $V = \textit{expression}$. The left-hand side of the assignment statement is the interval variable or array element V .
certainly true relational function	See <i>relational functions: certainly true</i> .
closed interval	A <i>closed interval</i> includes its endpoints. A closed interval is a <i>closed set</i> . The interval $[2, 3] = \{z \mid 2 \leq z \leq 3\}$ is closed, because its endpoints are included. The interval $(2, 3) = \{z \mid 2 < z < 3\}$ is open, because its endpoints are not included. Interval arithmetic, as implemented in C++, only deals with closed intervals.
closed mathematical system	In a <i>closed mathematical system</i> , there can be no undefined operator-operand combinations. Any defined operation on elements of a closed system must produce an element of the system. The real number system is not closed, because, in this system, division by zero is undefined.

compact set A *compact set* contains all limit or accumulation points in the set. That is, given the set, S , and sequences, $\{s_j\} \in S$, the closure of S is $\bar{S} = \{\lim_{j \rightarrow \infty} s_j \mid s_j \in S\}$, where $\lim_{j \rightarrow \infty}$ denotes an accumulation or limit point of the sequence $\{s_j\}$.

The set of real numbers $\{z \mid -\infty < z < +\infty\}$ is not compact. The set of extended real numbers, \mathfrak{R}^* , is compact.

composite expression Forming a new expression, f , (the *composite expression*) from the given expressions, g and h by the rule $f(\{\underline{x}\}) = g(h(\{\underline{x}\}))$ for all singleton sets, $\{\underline{x}\} = \{x_1\} \otimes \dots \otimes \{x_n\}$ in the domain of h for which h is in the domain of g . Singleton set arguments connote the fact that expressions can be either functions or relations.

containment constraint

The *containment constraint* on the interval evaluation, $f([x])$, of the expression, f , at the degenerate interval, $[x]$, is $f([x]) \supseteq f(x)$, where $f(x)$ denotes the containment set of all possible values that $f([x])$ must contain. Because the containment set of $1 / 0 = \{-\infty, +\infty\}$, $[1] / [0] = \text{hull}(\{-\infty, +\infty\}) = [-\infty, +\infty]$. See also *containment set*.

containment failure A *containment failure* is a failure to satisfy the containment constraint. For example, a containment failure results if $[1]/[0]$ is defined to be *[empty]*. This can be seen by considering the interval expression

$$\frac{X}{X+Y} = \frac{1}{1+\frac{Y}{X}}$$

for $X=[0]$ and Y , given $0 \notin Y$. The containment set of the first expression is $[0]$. However, if $[1]/[0]$ is defined to be *[empty]*, the second expression is also *[empty]*. This is a containment failure.

containment set The *containment set*, $h(x)$ of the expression h is the smallest set that does not violate the containment constraint when h is used as a component of any composition, $f(\{x\}) = g(h(x), x)$.

For $h(x, y) = x \div y$,

$h(+\infty, +\infty) = [0, +\infty]$.

See also *f(set)*.

containment set closure identity

Given any expression $f(x) = f(x_1, \dots, x_n)$ of n -variables and the point, x_0 , then $f(\underline{x}) = \bar{f}(\{x_0\})$, the closure of f at the point, x_0 .

containment set equivalent

Two expressions are *containment-set equivalent* if their containment sets are everywhere identical.

degenerate interval	A <i>degenerate interval</i> is a zero-width interval. A degenerate interval is a singleton set, the only element of which is a point. In most cases, a degenerate interval can be thought of as a point. For example, the interval [2, 2] is degenerate, and the interval [2, 3] is not.
directed rounding	<i>Directed rounding</i> is rounding in a particular direction. In the context of interval arithmetic, rounding up is towards $+\infty$, and rounding down is towards $-\infty$. The direction of rounding is symbolized by the arrows, \downarrow and \uparrow . Therefore, with 5-digit arithmetic, $\uparrow 2.00001 = 2.0001$. Directed rounding is used to implement interval arithmetic on computers so that the containment constraint is never violated.
disjoint interval	Two <i>disjoint intervals</i> have no elements in common. The intervals [2, 3] and [4, 5] are disjoint. The intersection of two disjoint intervals is the empty interval.
empty interval	The <i>empty interval</i> , [empty], is the interval with no members. The empty interval naturally occurs as the intersection of two disjoint intervals. For example, $[2, 3] \cap [4, 5] = [\text{empty}]$.
empty set	The <i>empty set</i> , \emptyset , is the set with no members. The empty set naturally occurs as the intersection of two disjoint sets. For example, $\{2, 3\} \cap \{4, 5\} = \emptyset$.
ev(SRIC)	The notation $\text{ev}(\text{SRIC})$ is used to denote the external value defined by a SRIC. For example, $\text{ev}("[0.1]) = 1/10$, in spite of the fact that a non-degenerate interval approximation of 0.1 must be used, because the constant 0.1 is not machine representable. See also <i>string representation of an interval constant (SRIC)</i> .
exception	In the IEEE 754 floating-point standard, an <i>exception</i> occurs when an attempt is made to perform an undefined operation, such as division by zero.
exchangeable expression	Two expressions are exchangeable if they are containment-set equivalent (their containment sets are everywhere identical).
extended interval	The term <i>extended interval</i> refers to intervals whose endpoints can be extended real numbers, including $-\infty$ and $+\infty$. For completeness, the empty interval is also included in the set of extended real intervals.
external representation	The <i>external representation</i> of a C++ data item is the character string used to define it during input data conversion, or the character string used to display it after output data conversion.
external value	The <i>external value</i> of a SRIC is the mathematical value defined by the SRIC. The external value of a SRIC might not be the same as the SRIC's internal approximation, which, in C++, is the only defined value of the SRIC. See also <i>ev(SRIC)</i> .

- f(set)** The notation, $f(\text{set})$, is used to symbolically represent the containment set of an expression evaluated over a set of arguments. For example, for the expression, $f(x, y) = xy$, the containment constraint that the interval expression $[0] \times [+\infty]$ must satisfy is
- $$[0] \times [+\infty] \supseteq [-\infty, +\infty].$$
- hull** See *interval hull*.
- infimum (plural, infima)** The *infimum* of a set of numbers is the set's greatest lower bound. This is either the smallest number in the set or the largest number that is less than all the numbers in the set. The infimum, $\text{inf}([a, b])$, of the interval constant $[a, b]$ is a .
- interval algorithm** An *interval algorithm* is a sequence of operations used to compute an interval result.
- internal approximation** In the C++ interval class, an interval constant is represented using a string. The string representation of an interval constant (or SRIC) has an internal approximation, which is the sharp internal approximation of the SRIC's external value. The external value is an interval constant. See also *string representation of an interval constant (SRIC)*
- interval arithmetic** *Interval arithmetic* is the system of arithmetic used to compute with intervals.
- interval box** An interval box is a parallelepiped with sides parallel to the n -dimensional Cartesian coordinate axes. An interval box is conveniently represented using an n -dimensional interval vector, $\mathbf{X} = (X_1, \dots, X_n)^T$.
- interval constant** An *interval constant* is the closed connected set: $[a, b] = \{z \mid a \leq z \leq b\}$ defined by the pair of numbers, $a \leq b$.
- interval constant's external value** See *external value*.
- interval constant's internal approximation** See *internal approximation*.
- interval hull** The *interval hull* function, $\underline{\cup}$, on a pair of intervals $X = [\underline{x}, \bar{x}]$ and $Y = [\underline{y}, \bar{y}]$, is the smallest interval that contains both X and Y (also represented as $[\text{inf}(X \cup Y), \text{sup}(X \cup Y)]$). For example,
- $$[2, 3] \underline{\cup} [5, 6] = [2, 6].$$
- interval-specific function** In the C++ interval class, an *interval-specific function* is an interval function that is not an interval version of a standard C++ function. For example, `wid`, `mid`, `inf`, and `sup`, are interval-specific functions.
- interval width** Interval width, $w([a, b]) = b - a$.

left endpoint	The <i>left endpoint</i> of an interval is the same as its infimum or lower bound.
literal constant	No literal constant construct for user-defined objects is provided in C++ classes. Therefore, a string representation of a literal constant (or SRIC) is used instead. See also <i>string representation of an interval constant (SRIC)</i> .
lower bound	See <i>infimum (plural, infima)</i> .
mantissa	When written in scientific notation, a number consists of a <i>mantissa</i> or significand and an exponent power of 10.
multiple-use expression (MUE)	A <i>multiple-use expression (MUE)</i> is an expression in which at least one independent variable appears more than once.
narrow-width interval	Let the interval $[a, b]$ be an approximation of the value $v \in [a, b]$. If $w[a, b] = b - a$, is small, $[a, b]$ is a <i>narrow-width interval</i> . The narrower the width of the interval $[a, b]$, the more accurately $[a, b]$ approximates v . See also <i>sharp interval result</i> .
opaque data type	An <i>opaque data type</i> leaves the structure of internal approximations unspecified. interval data items are opaque. Therefore, programmers cannot count on interval data items being internally represented in any particular way. The intrinsic functions <code>inf</code> and <code>sup</code> provide access to the components of an interval. The <code>interval</code> constructor can be used to manually construct any valid interval.
point	A <i>point</i> (as opposed to an interval), is a number. A point in n -dimensional space, is represented using an n -dimensional vector, $\mathbf{x} = (x_1, \dots, x_n)^T$. A point and a degenerate interval, or interval vector, can be thought of as the same. Strictly, any interval is a set, the elements of which are points.
possibly true relational functions	See <i>relational functions: possibly true</i> .
quality of implementation	<i>Quality of implementation</i> , is a phrase used to characterize properties of compiler support for intervals. Narrow width is a new quality of implementation opportunity provided by intrinsic compiler support for interval data types.
radix conversion	<i>Radix conversion</i> is the process of converting back and forth between external decimal numbers and internal binary numbers. Radix conversion takes place in formatted and list-directed input/output. Because the same numbers are not always representable in the binary and decimal number systems, guaranteeing containment requires directed rounding during radix conversion.

- relational functions:**
certainly true The *certainly true relational functions* are {c1t, cle, ceq, cne, cge, cgt}. Certainly true relational functions are true if the relation in question is true for all elements in the operand intervals. That is $\text{cop}([a, b], [c, d]) = \text{true}$ if $\text{op}(x, y) = \text{true}$ for all $x \in [a, b]$ and $y \in [c, d]$.
 For example, $\text{c1t}([a, b], [c, d])$ evaluates to *true* if $b < c$.
- relational functions:**
possibly true The *possibly true relational functions* are {p1t, ple, peq, pne, pge, pgt}. Possibly true relational functions are true if the relation in question is true for any elements in operand intervals. For example, $\text{p1t}([a, b], [c, d])$ if $a < d$.
- relational functions:**
set The *set relational functions* are {s1t, sle, seq, sne, sge, sgt}. Set relational functions are true if the relation in question is true for the endpoints of the intervals. For example, $\text{seq}([a, b], [c, d])$ evaluates to *true* if $(a = c)$ and $(b = d)$.
- right endpoint** See *supremum (plural, suprema)*.
- set theoretic** *Set theoretic* is the means of or pertaining to the algebra of sets.
- sharp interval result** A *sharp interval result* has a width that is as narrow as possible. A sharp interval result is equal to the hull of the expression's containment. Given the limitations imposed by a particular finite precision arithmetic, a sharp interval result is the narrowest possible finite precision interval that contains the expression's containment set.
- single-number input/output** *Single-number input/output*, uses the single-number external representation for an interval, in which the interval $[-1, +1]_{\text{uld}}$ is implicitly added to the last displayed digit. The subscript *uld* is an acronym for unit in the last digit. For example 0.12300 represents the interval $0.12300 + [-1, +1]_{\text{uld}} = [0.12299, 0.12301]$.
- single-number interval data conversion** *Single-number interval data conversion* is used to read and display external intervals using the single-number representation. See *single-number input/output*.

**single-use expression
(SUE)**

A *single-use expression (SUE)* is an expression in which each variable only occurs once. For example

$$\frac{1}{1 + \frac{Y}{X}}$$

is a single use expression, whereas

$$\frac{X}{X + Y}$$

is not.

**string representation of
an interval constant
(SRIC)**

In C++, it is possible to define variables of a class type, but not literal constants. So that a literal interval constant can be represented, the C++ interval class uses a string to represent an interval constant. A string representation of an interval constant (SRIC), such as "[0 . 1 , 0 . 2]", is the character string that represents a literal interval constant. See Section 2.1.1 "String Representation of an Interval Constant (SRIC)" on page 30.

SRIC's external value

In the C++ interval class, a literal interval constant is represented using a string. This is referred to as the string representation of an interval constant, or SRIC. The external value of a SRIC, or *ev(SRIC)*, is the exact mathematical value the SRIC represents. For example, the SRIC "[0 . 1]" has the external value: $ev("[0 . 1]") = 1/10$. See also *string representation of an interval constant (SRIC)*.

**SRIC's internal
approximation**

In the C++ interval class, a literal interval constant is represented using a string. This is referred to as the string representation of an interval constant, or SRIC. The internal approximation of a SRIC, is the sharp machine representable interval that contains the SRIC's external value. For example, the internal approximation of the SRIC "[0 . 1]" is the narrowest possible machine representable interval that contains the SRIC's external value, which, in this case, is $ev("[0 . 1]") = 1/10$. See also *string representation of an interval constant (SRIC)*.

**supremum
(plural, suprema)**

The *supremum* of a set of numbers is the set's least upper bound, which is either the largest number in the set or the smallest number that is greater than all the numbers in the set. The supremum, $\sup([a, b])$, of the interval constant $[a, b]$ is b .

**unit in the last digit
(uld)**

In single number input/output, one *unit in the last digit (uld)* is added to and subtracted from the last displayed digit to implicitly construct an interval.

unit in the last place

(ulp)

One *unit in the last place (ulp)* of an internal machine number is the smallest possible increment or decrement that can be made using the machine's arithmetic. Therefore, if the width of a computed interval is 1-ulp, this is the narrowest possible non-degenerate interval with a given type.

upper bound

See *supremum (plural, suprema)*.

valid interval result

A *valid interval result*, $[a, b]$ must satisfy two requirements:

- $a \leq b$
- $[a, b]$ must not violate the containment constraint

Index

A

`acos`, 72
affirmative relation, 77
affirmative relational operators, 77
anti-affirmative relation, 77
anti-affirmative relational operator, 77
arithmetic expressions, 24
arithmetic operators, 41
 formulas, 42
`asin`, 72
assignment statement, 77
`atan`, 72
`atan2`, 72
 indeterminate forms, 67

B

base conversion, 24, 65

C

`ceiling`, 73
`ceq`, 41
certainly relational operators, 41, 60
certainly-relation, 54
`cge`, 41
`cgt`, 41
character set notation
 constants, 29
`c1e`, 41
closed interval, 77
closed mathematical system, 13, 77

`c1t`, 41
`cne`, 41
compact set, 78
compilers, accessing, 6
composite expression, 78
constants
 character set notation, 29
 literal, 29
 strict interval expression processing, 30
containment constraint, 78
containment failure, 12, 78
containment set, 42, 78
containment set equivalent, 78
containment-set closure identity, 42
`cos`, 72
`cosh`, 72

D

data
 representing intervals, 18
`dbx`, 28
debugging tools
 `dbx`, 28
default `INTEGER` KTPV, 17
degenerate interval, 30, 79
 representation, 18
directed rounding, 30, 42, 79
`disjoint`, 41, 51
disjoint interval, 79
disjoint set relation, 51
display format
 `inf`, `sup`, 23

documentation index, 7
documentation, accessing, 7

E

element set relation, 51
empty interval, 24, 79
empty set, 79
ev(literal_constant), 79
exceptions, 79
exchangeable expression, 79
exp, 71
expressions
 composite, 78
 interval, 40
extended interval, 79
external representation, 79
external value, 79

F

f(set), 80
fabs, 71
floor, 73
fmod, 71

H

hull
 see interval hull

I

implementation quality, 11
in, 41, 51
in_interior, 41, 52
indeterminate forms
 atan2, 67
 power operator, 46
inf, 73
inf, sup display format, 23
infima, 21
infimum, 30, 80
input/output
 entering interval data, 18
 single number, 13, 18, 21

 single-number, 65
interior set relation, 52
internal approximation, 33, 80
intersect, 40, 50
intersection set theoretic operator, 40, 50
interval
 expressions, 40
interval algorithm, 80
interval arithmetic, 11, 80
interval arithmetic functions
 fabs, 71
 fmod, 71
 maximum, 69, 71
 minimum, 69, 71
interval arithmetic operations, 13
interval box, 80
interval constants, 80
 external value, 80
 internal approximation, 33, 80
 strict interval expression processing, 30
interval data type, 13
interval expressions, 40
interval hull, 40, 80
interval hull set theoretic operator, 50
interval input/output, 18
interval mathematical functions
 exp, 71
 log, 71
 log10, 71
 sqrt, 71
interval order relations, 54
 certainly, 54
 definitions, 58
 possibly, 54
 set, 54
interval relational operators, 13, 41
 ceq, 41
 cge, 41
 cgt, 41
 cle, 41
 clt, 41
 cne, 41
 disjoint, 41
 in, 41
 in_interior, 41
 peq, 41
 pgt, 41
 ple, 41
 plt, 41

- pne, 41
- proper_subset, 41
- proper_superset, 41
- seq, 41, 55
- sge, 41
- sgt, 41
- sle, 41
- slt, 41
- sne, 41
- subset, 41
- superset, 41
- interval resources
 - code examples, 3
 - email, 3
 - papers, 2
 - web sites, 3
- interval-specific operators, 13
- interval support
 - performance, 13
- interval support goals, 11
- interval trigonometric functions
 - acos, 72
 - asin, 72
 - atan, 72
 - atan2, 72
 - cos, 72
 - cosh, 72
 - sin, 72
 - sinh, 72
 - tan, 72
 - tanh, 72
- interval type conversion functions
 - interval, 70
- interval width, 80
 - narrow, 11, 12, 81
 - related to base conversion, 65
 - sharp, 12
- interval_hull, 40, 50
- intervals
 - goals of compiler support, 11
 - input/output, 18
- interval-specific functions, 13, 25, 80
 - ceiling, 73
 - floor, 73
 - inf, 73
 - isempty, 73
 - mag, 73
 - mid, 73
 - mig, 73

- ndigits, 73
 - sup, 73
 - wid, 73
- intrinsic C++ interval support, 11
- intrinsic functions
 - interval, 25
 - properties, 70
 - standard, 26
- intrinsic operators, 40
 - arithmetic, 41
 - relational, 41
- isempty, 73

K

- kind type parameter value (KTPV)
 - default values, 17

L

- literal constants, 29, 81
 - external value, 83
 - internal approximation, 83
- log, 71
- log10, 71

M

- mag, 73
- man pages, accessing, 5
- MANPATH environment variable, setting, 7
- mantissa, 81
- maximum, 69, 71
- mid, 73
- mig, 73
- minimum, 69, 71
- multiple-use expression (MUE), 81

N

- narrow intervals, 11, 12, 81
- ndigits, 73

- O**
- online interval resources, 3
 - opaque
 - data type, 81
 - operators
 - arithmetic, 41
 - intrinsic, 40
 - power, 45
 - relational, 41
- P**
- PATH environment variable, setting, 5
 - peq, 41
 - performance, 13
 - pgt, 41
 - ple, 41
 - plt, 41
 - pne, 41
 - point, 81
 - possibly relational operators, 41, 61
 - possibly-relation, 54
 - power operator, 45
 - indeterminate forms, 46
 - singularities, 46
 - proper subset set relation, 52
 - proper superset set relation, 53
 - proper_subset, 41, 52
 - proper_superset, 41, 53
- Q**
- quality of implementation, 11, 81
- R**
- radix conversion, 24, 81
 - relational operators, 57
 - certainly true, 82
 - possibly true, 82
 - set, 82
- S**
- seq, 41
 - set relational operators, 41, 58
 - set relations, 51
 - disjoint, 51
 - element, 51
 - interior, 52
 - proper subset, 52
 - proper superset, 53
 - subset, 53
 - superset, 53
 - set theoretic, 82
 - set theoretic operators, 47
 - interval hull, 40, 50
 - interval intersection, 40, 50
 - set-relations, 54
 - sge, 41
 - sgt, 41
 - sharp intervals, 12, 82
 - shell prompts, 5
 - sin, 72
 - single-number input/output, 13, 21, 65, 82
 - single-number INTERVAL data conversion, 82
 - single-number interval format, 18
 - single-number interval representation
 - precision, 63
 - single-use expression
 - see SUE
 - singularities
 - power operator, 46
 - sinh, 72
 - sle, 41
 - slt, 41
 - sne, 41
 - Solaris versions supported, 5
 - sqrt, 71
 - standard intrinsic functions, 26
 - subset, 41, 53
 - subset set relation, 53
 - SUE, 46, 83
 - sup, 73
 - superset, 41, 53
 - superset set relation, 53
 - suprema, 21
 - supremum, 30, 83
- T**
- tan, 72
 - tanh, 72
 - typographic conventions, 4

U

uld, 18, 83

ulp, 24, 84

unit in last digit

see uld

unit in last place

see ulp

V

valid interval result, 84

W

wid, 73

