

Re: Finding the inverf

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- *From:* Axel Vogt <noreply@xxxxxxxxxxxx>
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Ray Koopman wrote:

On Dec 2, 9:43 pm, morg...@xxxxxxxxxx wrote:

Could someone tell me how to calculate inverf (x) if I am given the value of erf (x).

Here's a relatively simple approximation for inverf[x]:

With[{t = -2*Log[1-|x|]}, Sign[x]*Sqrt[(t -
Log[1 + t + (.01167845*t+.1066561)*t^2/
(.02118035*t+.3710243)*t+1])/2]]

The maximum absolute error is about $3.6 \cdot 10^{-5}$
for all x in (-1,1) in 64-bit IEEE format.

Could you say how it is derived and to whom that is attributed?

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