# chiku: Efficient Probabilistic Polynomial Approximations Library 

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Abstract: Fully Homomorphic Encryption (FHE) is a prime candidate to design privacy-preserving schemes due to its cryptographic security guarantees. Bit-wise FHE (e.g., $F H E W, T F H E$ ) provides basic operations in logic gates, thus supporting arbitrary functions presented as boolean circuits. While word-wise FHE (e.g., BFV, $C K K S$ ) schemes offer additions and multiplications in the ciphertext (encrypted) domain, complex functions (e.g., Sin, Sigmoid, TanH) must be approximated as polynomials. Existing approximation techniques (e.g., Taylor, Pade, Chebyshev) are deterministic, and this paper presents an Artificial Neural Networks (ANN) based probabilistic polynomial approximation approach using a Perceptron with linear activation in our publicly available Python library chiku. As ANNs are known for their ability to approximate arbitrary functions, our approach can be used to generate a polynomial with desired degree terms. We further provide third and seventh-degree approximations for univariate $\operatorname{Sign}(x) \in\{-1,0,1\}$ and $\operatorname{Compare}(a-b) \in\left\{0, \frac{1}{2}, 1\right\}$ functions in the intervals $[-1,1]$ and $[-5,-5]$. Finally, we empirically prove that our probabilistic ANN polynomials can improve up to $15 \%$ accuracy over deterministic Chebyshev's.

## 1 INTRODUCTION

Fully Homomorphic Encryption (FHE) is a cryptographic primitive that can perform arithmetic computations directly on encrypted data. This makes FHE a preferred candidate for privacy-preserving computation and storage. FHE has received significant attention worldwide, which yielded many improvements since (Gentry, 2009). As a result, FHE is used in many applications (Angel et al., 2018; Bos et al., 2017; Bourse et al., 2018; Kim and Lauter, 2015). FHE can be classified as word-wise (Brakerski et al., 2014; Cheon et al., 2017; Fan and Vercauteren, 2012; Gentry et al., 2013) and bit-wise (Chillotti et al., 2016; Ducas and Micciancio, 2015) schemes as per the supported operations.

Word-wise FHE provides component-wise addition and multiplication of an encrypted array over $\mathbb{Z}_{p}$ for a positive integer $p>2$ (Brakerski et al., 2014; Fan and Vercauteren, 2012) or the field of complex numbers $\mathbb{C}$ (Cheon et al., 2017). These schemes allow for packing multiple data values into a single ci-

[^0]phertext and performing computations on these values in a Single Instruction Multiple Data (SIMD) (Smart and Vercauteren, 2014) manner. Encrypted inputs are packed to different slots of ciphertext such that the operations carried over a single ciphertext are carried over each slot independently.

For word-wise FHE schemes, performing a nonpolynomial operation such as Sin, Sign(Signum), and Compare becomes difficult. As a compromise, the existing approaches using these schemes either approximate non-polynomial functions using a low-degree polynomial (Gilad-Bachrach et al., 2016; Kim et al., 2018) or avoid using them (Dathathri et al., 2019).

Contrary to word-wise FHE schemes, bit-wise FHE provides basic operations in the forms of logic gates such as NAND (Ducas and Micciancio, 2015) and Look-Up Table (LUT) (Chillotti et al., 2016; Chillotti et al., 2017). Bit-wise schemes encrypt their input in a bit-wise fashion such that each bit of the input is encrypted to a different ciphertext, and the operations are carried over each bit separately. While these schemes support arbitrary functions presented by boolean circuits, they are impractical for large circuit depth (Cheon et al., 2019b; Chillotti et al., 2020).

This paper extends our $A N N$-based approach pre-


Figure 1: Polynomial approximation using $A N N$.
sented in (Trivedi, 2023a) and (Trivedi et al., 2023) to detail our open-source Python approximation library (Trivedi, 2023b). We refer readers to (Trivedi et al., 2023) for background on polynomial approximations. Our contributions in this paper can be summarized as:

- First, we propose to use Perceptron (basic block of Artificial Neural Network (ANN)) with linear activation for polynomial approximation of arbitrary functions and release the implementation as chiku, an open-source Python library.
- We propose to calculate Compare $(a, b)=$ $(\operatorname{Sign}(a-b)+1) / 2$ by approximating $\operatorname{Sign}($ Signum ) as a parameterized $\operatorname{TanH}$ function for a word-wise FHE using our $A N N$ based approximation scheme. We also approximate Compare directly as a parameterized Sigmoid in the intervals $[-1,1]$ and $[-5,5]$.
- Finally, we show that the polynomials generated using our probabilistic $A N N$ scheme have lower estimation errors than deterministic Chebyshev polynomials of the same order.


## 2 APPROXIMATION LIBRARY

Complex (non-linear) functions like Sigmoid $(\sigma(x)$ ) and Hyperbolic Tangent $(\tanh x)$ can be computed with FHE in an encrypted domain using piecewiselinear functions or polynomial approximations like Taylor (George, 1985), Pade (Baker et al., 1996), Chebyshev (Press et al., 1992), Remez (Remez, 1934), and Fourier (George, 1985) series. A linear approximation of $\sigma(x)=0.5+0.25 x$ can be derived from the first two terms of Taylor series $\frac{1}{2}+\frac{1}{4} x$. These deterministic approaches yield the same polynomial for the same function. In contrast, we propose to use


Figure 2: $\operatorname{Sign}(x)$ approximation in the intervals $[-1,1]$ (left) and $[-5,5]$ (right).
$A N N$ to derive the approximation polynomial probabilistically, where the coefficients are based on the initial weights and convergence of the ANN model.

Our scheme is publicly available as a Python package. Table 1 compares our library with other popular Python packages for numerical analysis. While the mpmath library provides Taylor, Pade, Fourier, and Chebyshev approximations, a user has to transform the functions to suit the mpmath datatypes (e.g., mpf for real float and $m p c$ for complex values). In contrast, our library requires no modifications and can approximate arbitrary functions. Additionally, we provide Remez approximation along with the other methods supported by the mpmath.

While $A N N$ s are known for their universal function approximation properties, they are often treated as a black box and used to calculate the output value. We propose to use a basic 3-layer perceptron (Figure 1) consisting of an input layer, a hidden layer, and an output layer; both hidden and output layers having linear activations to generate the coefficients for an approximation polynomial of a given order. In this architecture, the input layer is dynamic, with the input nodes corresponding to the desired polynomial degrees. While having a variable number of hidden layers is possible, we fix it to a single layer with a single node to minimize the computation. Our scheme is outlined in Algorithms 1 and 2.

We show coefficient calculations for a third-order polynomial $(d=3)$ for a univariate function $f(x)=y$ for an input $x$, actual output $y$, and predicted output $y_{\text {out }}$. Input layer weights are

$$
\left\{w_{1}, w_{2}, \ldots, w_{d}\right\}=\left\{w_{1}, w_{2}, w_{3}\right\}=\left\{x, x^{2}, x^{3}\right\}
$$

and biases are $\left\{b_{1}, b_{2}, b_{3}\right\}=b_{h}$. Thus, the output of the hidden layer is

$$
y_{h}=w_{1} x+w_{2} x^{2}+w_{3} x^{3}+b_{h}
$$

The predicted output is calculated by

$$
\begin{align*}
y_{\text {out }} & =w_{\text {out }} \cdot y_{h}+b_{\text {out }} \\
& =w_{1} w_{\text {out }} x+w_{2} w_{\text {out }} x^{2}+w_{3} w_{\text {out }} x^{3}+\left(b_{h} w_{\text {out }}+b_{\text {out }}\right) \tag{1}
\end{align*}
$$

where the layer weights $\left\{w_{1} w_{\text {out }}, w_{2} w_{\text {out }}, w_{3} w_{\text {out }}\right\}$ are the coefficients for the approximating polynomial of order- 3 and the constant term is $b_{h} w_{\text {out }}+b_{\text {out }}$.

Table 1: Polynomial approximations provided by various Python packages.

| Python Library | Deterministic |  |  |  | Probabilistic |  |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: |
|  | Taylor | Fourier | Pade | Chebyshev | Remez | ANN |
| numpy (Harris et al., 2020) |  |  |  | $\checkmark$ |  |  |
| scipy (Virtanen et al., 2020) | $\checkmark$ |  | $\checkmark$ |  |  |  |
| mpmath (mpmath development team, 2023) | $\checkmark$ | $\checkmark$ | $\checkmark$ | $\checkmark$ |  |  |
| chiku (Trivedi, 2023b) (ours) | $\checkmark$ | $\checkmark$ | $\checkmark$ | $\checkmark$ | $\checkmark$ | $\checkmark$ |

Table 2: ANN coefficients for third-order $\sin (x)$ in $[-\pi, \pi]$.

```
ANN Polynomial Coefficients \(\left\{x^{3}, x^{2}, x, 1\right\}\)
\(\{-0.093311,-0.001371,0.858306,-0.001598\}\)
\(\{-0.095412,-0.000617,0.865269,0.005028\}\)
\(\{-0.093075,-0.000522,0.855427,0.000681\}\)
\(\{-0.094316,-3.7255 e-05,0.865397,0.00162\}\)
\(\{-0.0932,0.00082,0.852329,0.004375\}\)
```

Table 3: ANN losses for third-order $\sin (x)$ in $[-\pi, \pi]$.

| MAE | MSLE | Huber | Hinge | LCH |
| :---: | :---: | :---: | :---: | :---: |
| 0.05810 | 0.00089 | 0.00223 | 0.50278 | 0.00222 |
| 0.05634 | 0.00102 | 0.00227 | 0.50395 | 0.00226 |
| 0.05792 | 0.00091 | 0.00220 | 0.50475 | 0.00219 |
| 0.05753 | 0.00094 | 0.00222 | 0.49961 | 0.00222 |
| 0.05776 | 0.00099 | 0.00224 | 0.50833 | 0.00224 |

Data: function, degrees, range, points,
batch,epochs
Result: coeffs[]
$A \leftarrow$ SampleGen(range, points);
// e.g., points $=2^{16}$
$X, Y \leftarrow \phi ;$
for every $a \in A$ do
$Q \leftarrow \phi ;$
for every $d \in$ degrees do
// e.g., degrees $=\{1,2,5\}$
$Q \leftarrow$ append $a^{d} ;$
end
$X \leftarrow$ append $Q$;
// training samples
$Y \leftarrow$ append function $(a)$;
// e.g., function $=$ cosh
end
Train ANN model $M$
with $X, Y$, batch, epochs;
$w 1, b 1, w 2, b 2 \leftarrow$ ExtractWeights $(M) ;$
$W=w 1 * w 2$;
// coefficients of variables
bias $=(b 1 * w 2)+b 2$;
// constant term of polynomial
coeffs []$\leftarrow$ bias;
for every $w \in W$ do
$\operatorname{coeffs}[] \leftarrow$ append $\mathbf{w}$;
end
Algorithm 1: ANN.fit.

Data: $x$, coeffs []
Result: result
result $=0$;
for $i=1$ to $N$ (number of coefficients) do result $=$ result + coeffs $[i] *\left(x^{i-1}\right)$;
end
Algorithm 2: ANN.predict.
Table 4: Taylor ( $T$ ), Chebyshev ( $C$ ) and ANN ( $A$ ) polynomial approximations for $\sin (x)$ in the interval $[-\pi, \pi]$.

| Appr | Coefficients $\left\{x^{3}, x^{2}, x, 1\right\}$ |
| :--- | :---: |
| $T^{\{1,2,3\}}$ | $\{-0.166667,0.0,1.0,0.0\}$ |
| $C^{\{1,2,3\}}$ | $\{-0.099489,0.0,0.919725,0.0\}$ |
| $A^{\{1,2,3\}}$ | $\{-0.09312,-0.001206,0.856151,0.000987\}$ |
| $A^{\{1,3\}}$ | $\{-0.093406,0.0,0.859662,0.000514\}$ |
| $A^{\{2,3\}}$ | $\{0.030449,0.001666,0.0,0.01045\}$ |

Our polynomial approximation approach using ANN can generate polynomials with specified degrees. E.g., a user can generate a complete third-order polynomial for $\sin (x)$, which yields a polynomial

$$
\begin{array}{r}
-0.0931199 x^{3}-0.001205849 x^{2}+ \\
0.85615075 x+0.0009873845
\end{array}
$$

in the interval $[-\pi, \pi]$. Meanwhile, a user may want to optimize the above polynomial by eliminating the coefficients for $x^{2}$ to reduce costly multiplications in FHE, which yields the following:

$$
-0.09340597 x^{3}+0.8596622 x+0.0005142888
$$

For completeness, we present the coefficients for various configurations in Table 4 and compare loss functions of optimized $A N N$ approximation of degree $\{1,3\}$ relative to third-order Taylor approximation (centered around 0) in Table 5 and Chebyshev polynomials in Table 6. Due to the probabilistic nature of the $A N N$ approximation, we may obtain different polynomials each time the algorithm is run, and the optimal polynomial must be found empirically. For example, we show different polynomial

Table 5: $\sin (x)$ approximation loss of $A N N^{\{1,3\}}$ relative to Taylor ${ }^{\{1,2,3\}}$ in the interval $[-\pi, \pi]$.

| MAE | MSLE | Huber | Hinge | LCH |
| :---: | :---: | :---: | :---: | :---: |
| 0.1621 | 0.0138 | 0.0124 | 0.7781 | 0.0141 |

Table 6: $\sin (x)$ approximation loss of $A N N^{\{1,3\}}$ relative to Chebyshev $\{1,2,3\}$ in the interval $[-\pi, \pi]$.

| MAE | MSLE | Huber | Hinge | LCH |
| :---: | :---: | :---: | :---: | :---: |
| 0.8562 | 0.6984 | 0.5855 | 1.0617 | 0.5864 |

coefficients for different runs for $\sin (x)$ approximation in Table 2 and their respective approximation losses in Table 3. For example, an ANN polynomial $-0.09331141 * x^{3}-0.0013710269 * x^{2}+0.8583066 *$ $x-0.0015985817$ had MAE of 0.05810 and Logcosh of 0.00222 while another $A N N$ polynomial $-0.09320046 * x^{3}+0.0008205741 * x^{2}+0.8523298 *$ $x+0.0043750536$ recorded MAE of 0.05776 and Logcosh error of 0.00224 in the interval $[-\pi, \pi]$.

## 3 RELATED WORK

Much research has considered comparison-related operations in FHE schemes, most based on the bit-wise encryption approach.

### 3.1 Bit-Wise FHE

(Chillotti et al., 2017) calculate the maximum of two numbers, of which each bit is encrypted into a particular ciphertext by a bit-wise HE scheme (Chillotti et al., 2017; Chillotti et al., 2016). Other works (Cheon et al., 2015; Crawford et al., 2018; Kocabas and Soyata, 2015; Togan and Pleşca, 2014) implemented a Boolean function corresponding to the comparison operation, where input numbers are still encrypted bit-wise. (Cheon et al., 2015) calculate a comparison operation over two 10 -bit integers using the plaintext space $\mathbb{Z}_{2^{14}}$.

Recent work of (Crawford et al., 2018) computes a comparison result of 8 -bit integers. The amortized running time becomes just a few milliseconds since the comparison operation can be simultaneously done in plaintext slots. These bit-wise encryption methods show good amortized performance on comparison operations. However, polynomial operations could be more efficient than word-wise encryption methods, including adding and multiplying large numbers.

### 3.2 Word-wise FHE

(Boura et al., 2018) compute min $/ \max$ (absolute) and compare (sign) over word-wise encrypted numbers by approximating the functions via Fourier series over a target interval. Since the Fourier series is a periodic function, the approximate function does not diverge to $\infty$ outside the interval, while approximate
polynomials obtained by polynomial approximation methods diverge.

The homomorphic evaluation of the sign function over word-wise encrypted inputs is also described in (Bourse et al., 2018); they utilize the bootstrapping technique of (Chillotti et al., 2016) to homomorphically extract the sign value of the input number and bootstrap the corresponding ciphertext at the same time. Similar to our method, (Chialva and Dooms, 2018) approximate the sign function over $x \in[-0.25,0.25]$ by a hyperbolic tangent function $\tanh (k x)=\frac{e^{k x}-e^{-k x}}{e^{k x}+e^{-k x}}$ for sufficiently large $k>0$.

To efficiently compute $\tanh (k x)$, they first approximate $\tanh (x)$ to $x$ and then repeatedly apply the double-angle formula $\tanh (2 x)=\frac{2 \tanh (x)}{1+\tanh ^{2}(x)}$ where the inverse operation was substituted by a low-degree (e.g., $1^{\text {st }}$ or $3^{\text {rd }}$-order) minimax approximation polynomial. (Xiao et al., 2019) substitute sign (Equation $2)$ with parameterized sigmoid.

$$
\operatorname{Sign}(s-x)= \begin{cases}1 & \text { ifs }>=x  \tag{2}\\ 0 & \text { otherwise }\end{cases}
$$

They approximate $\sigma(x ; k)$ with $k=128$ by Chebyshev polynomials of degree $=24$.
(Cheon et al., 2019a) approximated Compare $(a, b)=\frac{a^{k}}{a^{k}+b^{k}}$ and set $k=64$. In their following work, (Cheon et al., 2020) approximated $\operatorname{Sign}(x)=\{-1,0,1\}$ with two families $f_{n}^{d}$ (Equation 3 ) and $g_{n}^{d}$ (Algorithm 3) of composite polynomials.

$$
\begin{equation*}
f_{n}(x)=\sum_{i=0}^{n} \frac{1}{4^{i}} \cdot\binom{2 i}{i} \cdot x\left(1-x^{2}\right)^{i} \tag{3}
\end{equation*}
$$

```
Data: \(n \geq 1,0<\tau<1\)
Result: A polynomial \(g_{n, \tau}\) of order \((2 n+1)\)
\(g_{n, \tau} \leftarrow x\);
repeat
            \(\delta_{0} \leftarrow\) minimal \(\delta\) s.t. \(g_{n, \tau}([\delta, 1]) \subseteq\)
            \([1-\tau, 1]\);
            \(g_{\text {min }} \leftarrow\) minimax polynomial of \((2 n+\)
            1) \(\operatorname{order}\left(1-\frac{\tau}{2}\right)\).
            \(\operatorname{sgn}(x)\) over \(\left[-1,-\delta_{0}\right] \cup\left[\delta_{0}, 1\right]\);
            \(g_{n, \tau} \leftarrow g_{\text {min }}\);
            \(S \leftarrow\left\|g_{n, \tau}-\left(1-\frac{\tau}{2}\right)\right\|_{\infty,\left[\delta_{0}, 1\right]} ;\)
until \(S==\frac{\tau}{2}\);
return \(g_{n, \tau}\)
            Algorithm 3: \(\operatorname{Find} G(n, \tau)\).
```

(Lee et al., 2021) proposed a novel multi-interval Remez composite polynomial algorithm with a hyperparameter $\alpha$ to control the interval to get close


Figure 3: Compare ( $x$ ) approximation in the intervals $[-1,1]$ (left) and $[-5,5]$ (right).
to 0 . They propose to use composite polynomials of varying degrees based on the required multiplicative depth of the FHE arithmetic circuit. Their paper proposes using polynomials of degrees 9, 9, and 9. In their other work (Lee et al., 2022), they use iterative polynomials of degrees 7,15 , and 27. (Kim and Guyot, 2023) approximated $\operatorname{Sign}(x)$ with $f 3(f 2(f 1(x)))$ multi-interval Remez composite polynomial from (Lee et al., 2021) as
$f 1(x)=10.8541842577442 x \quad-$ $62.2833925211098 x^{3}+114.369227820443 x^{5}-$ $62.8023496973074 x^{7}$
$f 2(x)=4.13976170985111 x-$ $5.84997640211679 x^{3}+2.94376255659280 x^{5}-$ $0.454530437460152 x^{7}$
$f 3(x)=3.29956739043733 x-$ $7.84227260291355 x^{3}+12.8907764115564 x^{5}$ $12.4917112584486 x^{7}+6.94167991428074 x^{9}$ $2.04298067399942 x^{11}+0.246407138926031 x^{13}$

This work does not compare polynomial approximation to iterative approaches like a composite polynomial since they require more calculations. In FHE, computing multiplications takes more time and adds more noise than additions. Thus, we wish to minimize the multiplicative operations.

Instead, we compare the efficiency of our ANNbased approach to Chebyshev polynomials of the same order, which require the same number of multiplications. For, the polynomials in Equation 4 and Equation 8 both require four multiplications each, two multiplications to calculate $x^{3}$ and another two for coefficient multiplications for $x$ and $x^{3}$ each.

## 4 EXPERIMENTAL RESULTS

We present Chebyshev polynomials of degree $\in\{3,7\}$ for the $\operatorname{Sign}(x)$ function in $[-1,1]$ and $[-5,5]$.

$$
\begin{gather*}
c_{1}^{3}(x)=-2.16478 x^{3}+2.93015 x  \tag{4}\\
c_{5}^{3}(x)=-0.0173183 x^{3}+0.58603 x  \tag{5}\\
c_{1}^{7}(x)=-16.3135 x^{7}+33.3593 x^{5}-22.0877 x^{3}+5.91907 x \tag{6}
\end{gather*}
$$

$$
\begin{array}{r}
c_{5}^{7}(x)=-0.000208812 x^{7}+0.010675 x^{5} \\
-0.176701 x^{3}+1.18381 x \tag{7}
\end{array}
$$

We further approximate third and seventh-order polynomials for the $\operatorname{Sign}(x)$ function with the proposed ANN method in $[-1,1]$ and $[-5,5]$.

$$
\begin{equation*}
a_{1}^{3}(x)=-2.183534 x^{3}+2.816129 x-0.017685238 \tag{8}
\end{equation*}
$$

$a_{5}^{3}(x)=-0.017504148 x^{3}+0.5667412 x+0.000051538$
$a_{1}^{7}(x)=-15.559336 x^{7}+30.594683 x^{5}$

$$
\begin{equation*}
-19.622007 x^{3}+5.366039 x-0.004171798 \tag{10}
\end{equation*}
$$

$a_{5}^{7}(x)=-0.00018785524 x^{7}+0.009339935 x^{5}$

$$
\begin{equation*}
-0.15198348 x^{3}+1.0683376 x-0.0025376866 \tag{11}
\end{equation*}
$$

We calculate Chebyshev polynomials for the Compare ( $x$ ) function of degree $=\{3,7\}$ for the intervals $[-1,1]$ and $[-5,5]$.

$$
\begin{gather*}
c_{1}^{3}(x)=-1.08239 x^{3}+1.46508 x+0.5  \tag{12}\\
c_{5}^{3}(x)=-0.00865914 x^{3}+0.293015 x+0.5  \tag{13}\\
c_{1}^{7}(x)=-8.15673 x^{7}+16.6797 x^{5} \\
-11.0438 x^{3}+2.95953 x+0.5  \tag{14}\\
c_{5}^{7}(x)=-0.000104406 x^{7}+0.00533749 x^{5} \\
-0.0883507 x^{3}+0.591907 x+0.5 \tag{15}
\end{gather*}
$$

We also generate $A N N$ polynomials for the Compare (x) function using our approach for degree $=\{3,7\}$ and the intervals $[-1,1]$ and $[-5,5]$.

$$
\begin{equation*}
a_{1}^{3}(x)=-1.0963224 x^{3}+1.4150281 x+0.50884116 \tag{16}
\end{equation*}
$$

$a_{5}^{3}(x)=-0.008709235 x^{3}+0.28203508 x+0.50143045$

$$
\begin{equation*}
a_{1}^{7}(x)=-7.795442 x^{7}+15.27373 x^{5} \tag{17}
\end{equation*}
$$

$$
\begin{equation*}
-9.812823 x^{3}+2.6885476 x+0.5056917 \tag{18}
\end{equation*}
$$

$$
\begin{array}{r}
a_{5}^{7}(x)=-9.614773 e-05 x^{7}+0.0047283764 x^{5} \\
-0.07679807 x^{3}+0.5358904 x+0.4984604 \tag{19}
\end{array}
$$

First, we compare Chebyshev and ANN approximations for the Sign function (Figure 4). As shown in Table 11 and 12, we calculate MAE, MSLE, Huber, Hinge, and Logcosh losses for Chebyshev polynomials described in Equations 4, 5, 6, 7 and $A N N$ polynomials from 8, 9, 10, 11. To show the improvements of our ANN approach over Chebyshev, we calculate the loss ratios as shown in Figure 6.

The first two intervals of $[-1,1]$ and $[-5,5]$ correspond to degree $=3$ and the last two relates to


Figure 4: $c_{1}^{3}(x), c_{1}^{7}(x), a_{1}^{3}(x), a_{1}^{7}(x)$ approximations for Sign with degree $\in\{3,7\}$ in $[-1,1]$ (left) and $[-5,5]$ (right).

Table 7: ANN losses relative to Chebyshev for $\operatorname{Sign}(x)$ function in the interval $[-1,1]$.

| $d$ | MAE | MSLE | Huber | Hinge | LCH |
| :---: | :---: | :---: | :---: | :---: | :---: |
| 3 | 0.9382 | 1.0540 | 0.9629 | 1.1147 | 0.9583 |
| 7 | 0.8893 | 1.0172 | 0.9472 | 1.0178 | 0.9385 |

Table 8: ANN losses relative to Chebyshev for $\operatorname{Sign}(x)$ function in the interval $[-5,5]$.

| $d$ | MAE | MSLE | Huber | Hinge | LCH |
| :---: | :---: | :---: | :---: | :---: | :---: |
| 3 | 0.9429 | 0.9968 | 0.9617 | 1.0980 | 0.9576 |
| 7 | 0.8969 | 1.0204 | 0.9618 | 0.9432 | 0.9536 |

Table 9: ANN losses relative to Chebyshev for Compare ( $x$ ) function in the interval $[-1,1]$.

| $d$ | MAE | MSLE | Huber | Hinge | LCH |
| :---: | :---: | :---: | :---: | :---: | :---: |
| 3 | 0.9421 | 1.0698 | 0.9633 | 1.0376 | 0.9621 |
| 7 | 0.8834 | 1.0657 | 0.9466 | 1.0205 | 0.9442 |

Table 10: ANN losses relative to Chebyshev for Compare ( $x$ ) function in the interval $[-5,5]$.

| $d$ | MAE | MSLE | Huber | Hinge | LCH |
| :---: | :---: | :---: | :---: | :---: | :---: |
| 3 | 0.9393 | 1.0487 | 0.9612 | 1.0350 | 0.9600 |
| 7 | 0.8757 | 1.0376 | 0.9490 | 1.0152 | 0.9466 |

Table 11: Chebyshev and ANN approximation losses for $\operatorname{Sign}(x)$ function in the interval $[-1,1]$.

| $F_{i}^{d}$ | MAE | MSLE | Huber | Hinge | LCH |
| :---: | :--- | :--- | :--- | :--- | :--- |
| $c_{1}^{3}(x)$ | 0.3003 | 0.0266 | 0.0732 | 0.1882 | 0.0681 |
| $c_{1}^{7}(x)$ | 0.2011 | $\mathbf{0 . 0 1 4 0}$ | 0.0396 | $\mathbf{0 . 1 2 1 4}$ | 0.0371 |
| $a_{1}^{3}(x)$ | 0.2817 | 0.0280 | 0.0705 | 0.2098 | 0.0653 |
| $a_{1}^{7}(x)$ | $\mathbf{0 . 1 7 8 8}$ | 0.0143 | $\mathbf{0 . 0 3 7 5}$ | 0.1236 | $\mathbf{0 . 0 3 4 8}$ |

Table 12: Chebyshev and ANN approximation losses for $\operatorname{Sign}(x)$ function in the interval $[-5,5]$.

| $F_{i}^{d}$ | MAE | MSLE | Huber | Hinge | LCH |
| :---: | :--- | :--- | :--- | :--- | :--- |
| $c_{5}^{3}(x)$ | 0.3003 | 0.0266 | 0.0732 | 0.1882 | 0.0681 |
| $c_{5}^{7}(x)$ | 0.2011 | $\mathbf{0 . 0 1 4 0}$ | 0.0396 | 0.1214 | 0.0371 |
| $a_{5}^{3}(x)$ | 0.2831 | 0.0265 | 0.0704 | 0.2067 | 0.0653 |
| $a_{5}^{7}(x)$ | $\mathbf{0 . 1 8 0 4}$ | 0.0143 | $\mathbf{0 . 0 3 8 1}$ | $\mathbf{0 . 1 1 4 5}$ | $\mathbf{0 . 0 3 5 3}$ |

Table 13: Chebyshev and ANN approximation losses for Compare $(x)$ function in the interval $[-1,1]$.

| $F_{i}^{d}$ | MAE | MSLE | Huber | Hinge | LCH |
| :--- | :--- | :--- | :--- | :--- | :--- |
| $c_{1}^{3}$ | 0.1501 | 0.0162 | 0.0183 | 0.5661 | 0.0179 |
| $c_{1}^{7}$ | 0.1006 | $\mathbf{0 . 0 0 8 7}$ | 0.0099 | $\mathbf{0 . 5 4 0 8}$ | 0.0097 |
| $a_{1}^{3}$ | 0.1414 | 0.0173 | 0.0176 | 0.5874 | 0.0173 |
| $a_{1}^{7}$ | $\mathbf{0 . 0 8 8 8}$ | 0.0092 | $\mathbf{0 . 0 0 9 4}$ | 0.5519 | $\mathbf{0 . 0 0 9 2}$ |

Table 14: Chebyshev and ANN approximation losses for Compare $(x)$ function in the interval $[-5,5]$.

| $F_{i}^{d}$ | MAE | MSLE | Huber | Hinge | LCH |
| :---: | :--- | :--- | :--- | :--- | :--- |
| $c_{5}^{3}$ | 0.1501 | 0.0162 | 0.0183 | 0.5661 | 0.0179 |
| $c_{5}^{7}$ | 0.1006 | $\mathbf{0 . 0 0 8 7}$ | 0.0099 | $\mathbf{0 . 5 4 0 8}$ | 0.0097 |
| $a_{5}^{3}$ | 0.1410 | 0.0169 | 0.0176 | 0.5859 | 0.0172 |
| $a_{5}^{7}$ | $\mathbf{0 . 0 8 8 1}$ | 0.0090 | $\mathbf{0 . 0 0 9 4}$ | 0.5490 | $\mathbf{0 . 0 0 9 2}$ |




Figure 5: $c_{1}^{3}(x), c_{1}^{7}(x), a_{1}^{3}(x), a_{1}^{7}(x)$ approximations for Compare with degree $\in\{3,7\}$ in the intervals $[-1,1]$ (left) and $[-5,5]$ (right).
degree $=7$. We perform better in most cases, excluding the Hinge losses. E.g., for degree $=3$ and interval $[-1,1]$ we achieve a ratio of 0.9382 for $M A E$ and 1.1147 for Hinge loss.

Similarly, we compare Chebyshev and ANN approximations for the Compare function (Figure 5). As shown in Table 13 and 14, we calculate losses for Chebyshev polynomials described in Equations 12, $13,14,15$ and $A N N$ polynomials from 16, 17, 18, 19. We further calculate the loss ratios as shown in Figure 6 . E.g., for degree $=7$ and interval $[-5,5]$ we achieve a ratio of $M A E=0.8757$ and Hinge $=1.0152$.

As shown in Tables 7,8,9,10, we perform better for MAE, Huber, and Logcosh losses where our loss ratio is $<1$ compared to Chebyshev and is $>1$ for MSLE and Hinge losses. We justify this by following observations. For regression tasks such as this, it is better to use a convex loss function such as $M A E$, as they are more robust to outliers and will be able to predict the target values more accurately. Hinge loss is a non-convex function often used for classification tasks. It is not a good choice for regression tasks because it is not robust to outliers.

The MAE is less sensitive to errors in the low range than the MSLE. The absolute difference between the predicted and target values is near zero when the predicted values are near zero. This means that even a tiny error in the predicted value will not lead to a significant error in the $M A E$. The $\sigma(x)$ function and the $\tanh x$ function are convex functions. The convexity of these functions is essential for the training of $A N N$ because gradient descent is guaranteed to converge to the global minimum of a convex function. If the loss function is convex, gradient descent will always find the best parameters.


Figure 6: ANN loss relative to Chebyshev for $\operatorname{Sign}(x)$ (left) and Compare ( $x$ ) (right) with degree $\in\{3,7\}$ in the intervals $[-1,1]$ and $[-5,5]$.

## 5 CONCLUSION

We present a probabilistic polynomial approximation approach based on Artificial Neural Networks (ANN) and make it publicly available for the community as a Python package. Writing C extensions can improve the current library's performance. We also wish to incorporate other interpolation techniques, such as Lagrange and Power series, in the future.

We empirically showed that ANN polynomials outperformed Chebyshev polynomials of the same order regarding estimation errors. However, comparing our polynomials with composite (iterative) and multivariate polynomials would make an interesting study.

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