

FLOATING-POINT NUMBERS: (some people think)

- Numerical analysis is the study of floating-point arithmetic.
- Floating-point arithmetic is unpredictable and hard to understand.

We intend to convince you that both of these claims are false.

How numbers are represented in a (binary) computer

$$x = \pm (1+f) \times 2^e$$

$$0 \le f < 1$$

$$f = \left(\mathsf{integer} < 2^{52}\right)/2^{52}$$

$$e=\mathsf{integer}\;\mathsf{in}\;\;[-1022,1023]$$

$$x=\pm(1+f)\times 2^e$$

$$x = \pm (1+f) \times 2^e$$

ullet Finite f implies finite precision.

$$x = \pm (1+f) \times 2^e$$

- Finite f implies finite precision.
- Finite e implies finite range.

$$x=\pm(1+f)\times 2^e$$

- Finite f implies finite precision.
- Finite e implies finite range.
- Floating point numbers have discrete spacing, a maximum and a minimum.

The fractional part f is represented in the computer in binary. So

$$f = \sum_{j=1}^{\infty} \frac{d_j}{2^j}$$

The fractional part f is represented in the computer in binary. So

$$f = \sum_{j=1}^{\infty} \frac{d_j}{2^j}$$

which can also be written as

$$f = .d_1d_2d_3\cdots$$

Example

The number

$$t=rac{1}{10}$$

(a perfectly fine, rational number) cannot be represented exactly in a floating-point binary computer.

Example

The number

$$t=rac{1}{10}$$

(a perfectly fine, rational number) cannot be represented exactly in a floating-point binary computer.

$$0.1 = \frac{1}{2^3} + \frac{1}{2^4} + \frac{1}{2^7} + \frac{1}{2^8} + \cdots$$

Example

The number

$$t=rac{1}{10}$$

(a perfectly fine, rational number) cannot be represented exactly in a floating-point binary computer.

$$0.1 = \frac{1}{2^3} + \frac{1}{2^4} + \frac{1}{2^7} + \frac{1}{2^8} + \cdots$$

Or, in binary

$$0.1 = .0001100110011 \cdots$$

$$= 1.100110011 \cdots \times 2^{-3}$$

$$= 1.1\overline{0011} \times 2^{-3}$$

Example

The number

$$t=rac{1}{10}$$

(a perfectly fine, rational number) cannot be represented exactly in a floating-point binary computer.

$$0.1 = \frac{1}{2^3} + \frac{1}{2^4} + \frac{1}{2^7} + \frac{1}{2^8} + \cdots$$

Or, in binary

$$0.1 = .0001100110011 \cdots$$

$$= 1.100110011 \cdots \times 2^{-3}$$

$$= 1.1\overline{0011} \times 2^{-3}$$

No matter where you chop, t as represented in the computer is never exactly equal to 1/10!

Example

The number

$$t=rac{1}{10}$$

(a perfectly fine, rational number) cannot be represented exactly in a floating-point binary computer.

$$0.1 = \frac{1}{2^3} + \frac{1}{2^4} + \frac{1}{2^7} + \frac{1}{2^8} + \cdots$$

Or, in binary

$$0.1 = .0001100110011 \cdots$$

$$= 1.100110011 \cdots \times 2^{-3}$$

$$= 1.1\overline{0011} \times 2^{-3}$$

No matter where you chop, t as represented in the computer is never exactly equal to 1/10!

Here e = -3 and

$$f = .100110011 \cdots$$

 $\ensuremath{\mathsf{eps}}$ is the distance from 1 to the next largest floating-point number.

 ${\tt eps}$ is the distance from 1 to the next largest floating-point number.

There are no floating-point numbers between

$$1 \quad \mathsf{and} \quad 1 + \mathsf{eps}$$

 $\ensuremath{\mathsf{eps}}$ is the distance from 1 to the next largest floating-point number.

There are no floating-point numbers between

$$1$$
 and $1 + eps$

In 'double-precision' (64 total bits – 52 for \emph{f} , 11 for e and 1 for \pm)

$${\tt eps}=2^{-52}$$

For any real number r (in the range of floats), there is a mantissa and exponent such that

$$(1+f)2^e \le r \le (1+f+eps)2^e$$

For any real number r (in the range of floats), there is a mantissa and exponent such that

$$(1+f)2^e \le r \le (1+f+eps)2^e$$

Thus eps is the maximum relative roundoff error when r is rounded to the nearest float.

For any real number r (in the range of floats), there is a mantissa and exponent such that

$$(1+f)2^e \le r \le (1+f+eps)2^e$$

Thus eps is the maximum relative roundoff error when r is rounded to the nearest float.

eps is not the smallest float – not by a long shot!

For any real number r (in the range of floats), there is a mantissa and exponent such that

$$(1+f)2^e \le r \le (1+f+{\sf eps})2^e$$

Thus eps is the maximum relative roundoff error when r is rounded to the nearest float.

eps is not the smallest float – not by a long shot!

The smallest float is obtained by taking the smallest f and smallest e. This is called realmin.

For any real number r (in the range of floats), there is a mantissa and exponent such that

$$(1+f)2^e \le r \le (1+f+eps)2^e$$

Thus eps is the maximum relative roundoff error when r is rounded to the nearest float.

eps is not the smallest float - not by a long shot!

The smallest float is obtained by taking the smallest f and smallest e. This is called realmin.

The largest float is obtained by taking the largest f and largest e. This is called realmax

	Binary	Decimal
eps	2^{-52}	$2.2204 imes 10^{-16}$
realmin	2^{-1022}	2.2251×10^{-308}
realmax	$(2-{\tt eps})2^{1023}$	1.7977×10^{308}