

Numerical Method for visual computing and ML

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Catastrophic cancellation

Of all the mathematical operations, one particular case is **especially dangerous**

$$a - b \quad (a \approx b)$$

The also happens for $a + b$ when $a \approx -b$ This can lead to catastrophic cancellation even if the subtraction is done without error (this can happen not only if there is a rounding error in the operation but maybe from before).

Example For instance $3.140 = 2^1 \cdot 1.10010010$ and $-3.149 = +2^1 1.10010010$ When you sum both you get:

$$= -2^{-7} 1.0_2$$

Quantifying error

- Absolute error: $|\text{true value} - \text{approximate value}|$
 - Example $2\text{cm} \pm 0.1\text{cm}$
- Relative error: $\frac{\text{absolute error}}{|\text{true value}|}$
 - Example: $2\text{cm} \pm 0.1\%$
 - Another common notation $(\text{true value}) (1 \pm \text{relative error})$

Forward and Backward Error

Example For instance let us take

$$f(x) := \sqrt{x}$$

$$y = f(x)$$

$$\hat{y} = f_{IEEE754}(x)$$

Here is you wanted to compute the the backward error you would do it like this:

$$\text{error} = x - (f_{IEEE754}(x))^2$$

Conditioning of numerical problems

1 Linear systems

Geometric interpretation of matrix-vector product

$$(Ax)_i = \sum_{k=1}^n A_{ik} x_k \text{ where } A = \begin{pmatrix} | & | & | \\ a^{(1)} & a^{(2)} & a^{(3)} \\ | & | & | \end{pmatrix}$$

Basic matrix transformation in 2D

Scaling

$$\begin{pmatrix} v'_x \\ v'_y \end{pmatrix} = \begin{pmatrix} 2 & 0 \\ 0 & 2 \end{pmatrix} \begin{pmatrix} v_x \\ v_y \end{pmatrix}$$

Rotation

$$\begin{pmatrix} v'_x \\ v'_y \end{pmatrix} = \begin{pmatrix} 2 & 0 \\ 0 & 2 \end{pmatrix} \begin{pmatrix} v_x \\ v_y \end{pmatrix}$$

Why should we care about linear function?

- Solving linear problems is one of the (few) numerical problems that we know to solve **really well**
- When you can turn something into a linear system \rightarrow good job, you are done.
- Nonlinear methods are fragile

Almost everything boils down to a linear system

Definition 1 *Matrix multiplication:*

$$(AB)_{ij} = \sum_{k=1}^n A_{ik} B_{kj}$$

The question however is why is it defined this way?

For instance if we take $f(x) = Ax, g(x) = Bx$ then you get that

$$g(f(x))BAx$$

Pure versus numerical mathematics

$$\begin{pmatrix} 1 & 0 \\ 1 & \varepsilon \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

Effet Rebond

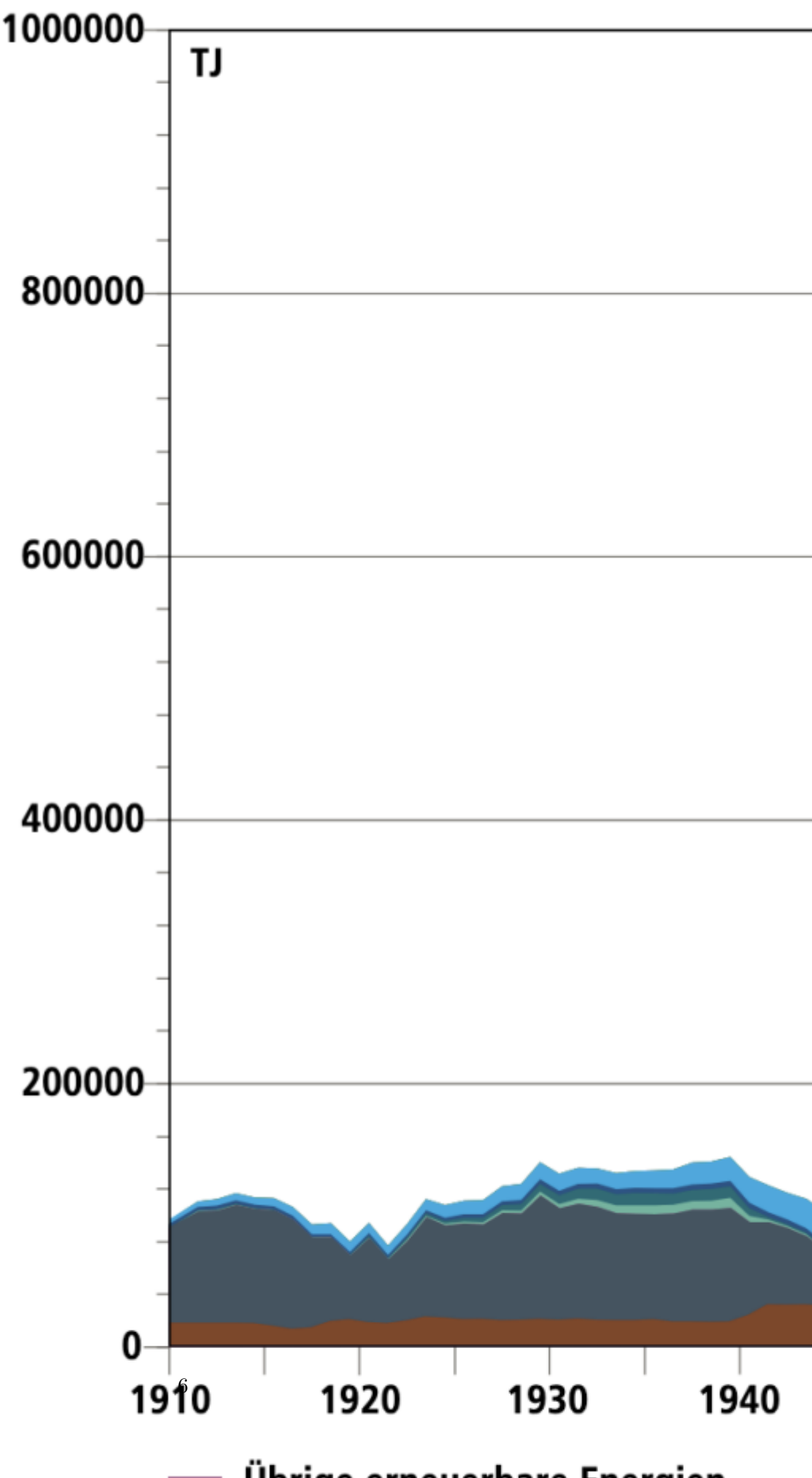
Definition 2 *En trouvant une solution au problème la solution finalement empire ce problème*

Exemple

Par exemple, vouloir manger moins de calorie en mangant de la glace basse en calorie mais du coup en manger plus car moins calorique \rightarrow plus de calorie au final.

**Evolution de la
consommation
finale d'énergie**

Fig. 1 Endenergieverbrauch 1910–2024 nach
Consommation finale 1910–2024 selon



sur le terrain Suisse) néanmoins beaucoup de la production est délocalisé
de nos jours ce qui expliquer pourquoi la production peut baisser.

Energie primaire,
secondaire, fi-
nale, utile

