

Numerical Analysis

Assoc. Prof. Dr. Bora Canbula



<https://github.com/canbula/NumericalAnalysis/>

Python Basics

Key Features of NumPy

Binary Representation of Numbers

IEEE 754 Representation of Numbers

Precisions in IEEE 754 Representation

Introduction to Numerical Derivatives

Finite Difference Approach

System of Linear Equations

Bisection Method

Newton - Raphson Method

Introduction to Numerical Integration

Gaussian Quadrature Method

System of Nonlinear Equations

Review and Applications of Topics

Variables

Variables are symbols for memory addresses.

Built-in Functions

The Python interpreter has a number of functions and types built into it that are always available. They are listed here in alphabetical order.

Built-in Functions

A

`abs()`
`aiter()`
`all()`
`anext()`
`any()`
`ascii()`

E

`enumerate()`
`eval()`
`exec()`

F

`filter()`

L

`len()`
`list()`
`locals()`

M

`map()`

R

`range()`
`repr()`
`reversed()`
`round()`

S

hex(x)

Convert an integer number to a lowercase hexadecimal string prefixed with "0x". If `x` is not a Python `int` object, it has to define an `__index__()` method that returns an integer. Some examples:

```
>>> hex(255)
'0xff'
>>> hex(-42)
'-0x2a'
```

```
>>>
```

`classmethod()`
`compile()`
`complex()`

`help()`
`hex()`

`ord()`

`type()`

P

`pow()`
`print()`

V

`vars()`

D

`id()`

id(object)

Return the "identity" of an object. This is an integer which is guaranteed to be unique and constant for this object during its lifetime. Two objects with non-overlapping lifetimes may have the same `id()` value.

<https://docs.python.org/3/library/functions.html>

Identifier Names

For variables, functions, classes etc. we use identifier names. We must obey some rules and we should follow some naming conventions.

Rules

- ▶ Names are case sensitive.
- ▶ Names can be a combination of letters, digits, and underscore.
- ▶ Names can only start with a letter or underscore, can not start with a digit.
- ▶ Keywords can not be used as a name.



keyword — Testing for Python keywords

Source code: [Lib/keyword.py](#)

This module allows a Python program to determine if a string is a [keyword](#) or [soft keyword](#).

keyword.iskeyword(s)

Return `True` if *s* is a Python [keyword](#).

keyword.kwlist

Sequence containing all the [keywords](#) defined for the interpreter. If any keywords are defined to only be active when particular `__future__` statements are in effect, these will be included as well.

keyword.issoftkeyword(s)

Return `True` if *s* is a Python [soft keyword](#).

New in version 3.9.

keyword.softkwlist

Sequence containing all the [soft keywords](#) defined for the interpreter. If any soft keywords are defined to only be active when particular `__future__` statements are in effect, these will be included as well.

New in version 3.9.

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<https://peps.python.org/>

Python Enhancement Proposals [Python](#) » [PEP Index](#) » PEP 8



PEP 8 – Style Guide for Python Code

Author: Guido van Rossum <guido at python.org>, Barry Warsaw <barry at python.org>, Nick Coghlan <ncoghlan at gmail.com>

Status: Active

Type: Process

Created: 05-Jul-2001

Post-History: 05-Jul-2001, 01-Aug-2013

Identifier Names

For variables, functions, classes etc. we use identifier names. We must obey some rules and we should follow some naming conventions.

Conventions

- ▶ Names to Avoid
Never use the characters 'l' (lowercase letter el), 'O' (uppercase letter oh), or 'I' (uppercase letter eye) as single character variable names.
- ▶ Packages
Short, all-lowercase names without underscores
- ▶ Modules
Short, all-lowercase names, can have underscores
- ▶ Classes
CapWords (upper camel case) convention
- ▶ Functions
snake_case convention
- ▶ Variables
snake_case convention
- ▶ Constants
ALL_UPPERCASE, words separated by underscores

Leading and Trailing Underscores

- ▶ `_single_leading_underscore`
Weak “internal use” indicator.
from M import * does not import objects whose names start with an underscore.
- ▶ `single_trailing_underscore_`
Used by convention to avoid conflicts with keyword.
- ▶ `__double_leading_underscore`
When naming a class attribute, invokes name mangling (inside class FooBar, `__boo` becomes `_FooBar__boo`)
- ▶ `__double_leading_and_trailing_underscore__`
“magic” objects or attributes that live in user-controlled namespaces (`__init__`, `__import__`, etc.). Never invent such names; only use them as documented.

Variable Types

Python is dynamically typed. Python does not have primitive types. Everything is an object in Python, therefore, a variable is purely a reference to an object with the specified value.

Numeric Types

- ▶ Integer
- ▶ Float
- ▶ Complex
- ▶ Boolean

Formatted Output

- ▶ `print("static text = ", variable)`
- ▶ `print("static text = %d" % (variable))`
- ▶ `print("static text = {0}".format(variable))`
- ▶ `print(f"static text = {variable}")`
- ▶ `print(f"static text = {variable:5d}")`

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Numeric Types

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- ▶ Float
- ▶ Complex
- ▶ Boolean

Sequences

- ▶ Strings
- ▶ List
- ▶ Tuple
- ▶ Set
- ▶ Dictionary

Week02/IntroductoryPythonDataStructures.pdf

INTRODUCTORY PYTHON : DATA STRUCTURES IN PYTHON

ASSOC. PROF. DR. BORA CANBULA
MANISA CELAL BAYAR UNIVERSITY

LISTS IN PYTHON:

Ordered and mutable sequence of values indexed by integers

```
Initializing
a_list = [] ## empty
a_list = list() ## empty
a_list = [3, 4, 5, 6, 7] ## filled

Finding the index of an item
a_list.index(5) ## 2 (the first occurrence)

Accessing the items
a_list[0] ## 3
a_list[1] ## 4
a_list[-1] ## 7
a_list[-2] ## 6
a_list[2:] ## [5, 6, 7]
a_list[:2] ## [3, 4]
a_list[1:4] ## [4, 5, 6]
a_list[0:4:2] ## [3, 5]
a_list[4:1:-1] ## [7, 6, 5]

Adding a new item
a_list.append(9) ## [3, 4, 5, 6, 7, 9]
a_list.insert(2, 8) ## [3, 4, 8, 5, 6, 7, 9]

Update an item
a_list[2] = 1 ## [3, 4, 1, 5, 6, 7, 9]

Remove the list or just an item
a_list.pop() ## last item
a_list.pop(2) ## with index
del a_list[2] ## with index
a_list.remove(5) ## first occurrence of 5
a_list.clear() ## returns an empty list
del a_list ## removes the list completely

Extend a list with another list
list_1 = [4, 2]
list_2 = [1, 3]
list_1.extend(list_2) ## [4, 2, 1, 3]

Reversing and sorting
list_1.reverse() ## [3, 1, 2, 4]
list_1.sort() ## [1, 2, 3, 4]

Counting the items
list_1.count(4) ## 1
list_1.count(5) ## 0

Copying a list
list_1 = [3, 4, 5, 6, 7]
list_2 = list_1
list_3 = list_1.copy()
list_1.append(1)
list_2 ## [3, 4, 5, 6, 7, 1]
list_3 ## [3, 4, 5, 6, 7]
```

SETS IN PYTHON:

Unordered and mutable collection of values with no duplicate elements. They support mathematical operations like union, intersection, difference and symmetric difference

```
Initializing
a_set = set() ## empty
a_set = {3, 4, 5, 6, 7} ## filled

No duplicate values
a_set = {3, 3, 3, 4, 4} ## {3, 4}

Adding and updating the items
a_set.add(5) ## {3, 4, 5}
set_1 = {1, 3, 5}
set_2 = {5, 7, 9}
set_1.update(set_2) ## {1, 3, 5, 7, 9}

Removing the items
a_set.pop() ## removes an item and returns it
a_set.remove(3) ## removes the item
a_set.discard(3) ## removes the item
If item does not exist in set, discard() does not
a_set.clear() ## returns an empty set
del a_set ## removes the set completely

Mathematical operations
set_1 = {1, 2, 3, 5}
set_2 = {1, 2, 4, 6}

Union of two sets
set_1.union(set_2) ## {1, 2, 3, 4, 5, 6}
set_1 | set_2 ## {1, 2, 3, 4, 5, 6}

Intersection of two sets
set_1.intersection(set_2) ## {1, 2}
set_1 & set_2 ## {1, 2}

Difference between two sets
set_1.difference(set_2) ## {3, 5}
set_2 - set_1 ## {4, 6}

Symmetric difference between two sets
set_1.symmetric_difference(set_2) ## {3, 4, 5, 6}
set_1 ^ set_2 ## {3, 4, 5, 6}

Update sets with mathematical operations
set_1.intersection_update(set_2) ## {1, 2}
set_1.difference_update(set_2) ## {3, 5}
set_1.symmetric_difference_update(set_2) ## {3, 4, 5, 6}

Copying a set
Same as lists
```

DICTIONARIES IN PYTHON:

```
Unordered and mutable set of key-value pairs

Initializing
a_dict = {} ## empty
a_dict = dict() ## empty
a_dict = {"name": "Bora"} ## filled

Accessing the items
a_dict["name"] ## "Bora"
a_dict.get("name") ## "Bora"
If the key does not exist in dictionary,
index notation raises an error, get() method does not

Accessing the items with views
other_dict = {"a": 3, "b": 5, "c": 7}
other_dict.keys() ## ['a', 'b', 'c']
other_dict.values() ## [3, 5, 7]
other_dict.items()
## [('a', 3), ('b', 5), ('c', 7)]

Adding a new item
a_dict["city"] = "Manisa"
a_dict["age"] = 37
## {"name": "Bora", "city": "Manisa", "age": 37}

Update an item
a_dict["age"] = 38
## {"name": "Bora", "city": "Manisa", "age": 38}
other_dict = {"age": 39}
a_dict.update(other_dict)
## {"name": "Bora", "city": "Manisa", "age": 39}

Removing the items
a_dict.popitem() ## last inserted item
a_dict.pop("city") ## with a key
a_dict.clear() ## returns an empty dictionary
del a_dict ## removes the dict completely

Initialize a dictionary with fromkeys
a_list = ['a', 'b', 'c']
a_dict = dict.fromkeys(a_list)
## {'a': None, 'b': None, 'c': None}
a_dict = dict.fromkeys(a_list, 0)
## {'a': 0, 'b': 0, 'c': 0}
a_tuple = (3, 'name', 7)
a_dict = dict.fromkeys(a_tuple, True)
## {3: True, 'name': True, 7: True}
a_set = {0, 1, 2}
a_dict = dict.fromkeys(a_set, False)
## {0: False, 1: False, 2: False}
```

TUPLES IN PYTHON:

Ordered and immutable sequence of values indexed by integers

```
Initializing
a_tuple = () ## empty
a_tuple = tuple() ## empty
a_tuple = (3, 4, 5, 6, 7) ## filled

Finding the index of an item
a_tuple.index(5) ## 2 (the first occurrence)

Accessing the items
Same index and slicing notation as lists

Adding, updating, and removing the items
Not allowed because tuples are immutable

Sorting
Tuples have no sort() method since they are immutable
sorted(a_tuple) ## returns a sorted list

Counting the items
a_tuple.count(7) ## 1
a_tuple.count(9) ## 0
```

SOME ITERATION EXAMPLES:

```
a_list = [3, 5, 7]
a_tuple = (4, 6, 8)
a_set = {1, 4, 7}
a_dict = {"a": 1, "b": 2, "c": 3}

For ordered sequences
for i in range(len(a_list)):
    print(a_list[i])
for i, x in enumerate(a_tuple):
    print(i, x)

For ordered or unordered sequences
for a in a_set:
    print(a)

Only for dictionaries
for k in a_dict.keys():
    print(k)
for v in a_dict.values():
    print(v)
for k, v in zip(a_dict.keys(), a_dict.values()):
    print(k, v)
for k, v in a_dict.items():
    print(k, v)
```

Problem Set

1. What is the correct writing of the programming language that we used in this course?

- ☐ () Phyton
- ☐ () Pyhton
- ☐ () Pthyon
- ☐ () Python

2. What is the output of the code below?

```
my_name = "Bora Canbula"  
print(my_name[2::-1])
```

- ☐ () alu
- ☐ () ula
- ☐ () roB
- ☐ () Bor

3. Which one is not a valid variable name?

- ☐ () for_
- ☐ () Manisa_Celal_Bayar_University
- ☐ () IF
- ☐ () not

4. What is the output of the code below?

```
for i in range(1, 5):  
    print(f"{i:2d} {(i/2):4.2f}", end='')
```

- ☐ () 010.50021.00031.50042.00
- ☐ () 10.50 21.00 31.50 42.00
- ☐ () 1 0.5 2 1.0 3 1.5 4 2.0
- ☐ () 100.5 201.0 301.5 402.0

5. Which one is the correct way to print Bora's age?

```
profs = [  
    {"name": "Yener", "age": 25},  
    {"name": "Bora", "age": 37},  
    {"name": "Ali", "age": 42}  
]
```

- ☐ () profs["Bora"]["age"]
- ☐ () profs[1][1]
- ☐ () profs[1]["age"]
- ☐ () profs.age[name="Bora"]

6. What is the output of the code below?

```
x = set([int(i/2) for i in range(8)])  
print(x)
```

- ☐ () {0, 1, 2, 3, 4, 5, 6, 7}
- ☐ () {0, 1, 2, 3}
- ☐ () {0, 0, 1, 1, 2, 2, 3, 3}
- ☐ () {0.5, 1, 1.5, 2, 2.5, 3, 3.5, 4}

7. What is the output of the code below?

```
x = set(i for i in range(0, 4, 2))  
y = set(i for i in range(1, 5, 2))  
print(x^y)
```

- ☐ () {0, 1, 2, 3}
- ☐ () {}
- ☐ () {0, 8}
- ☐ () SyntaxError: invalid syntax

8. Which of the following sequences is immutable?

- ☐ () List
- ☐ () Set
- ☐ () Dictionary
- ☐ () String

9. What is the output of the code below?

```
print(int(2_999_999.999))
```

- ☐ () 2
- ☐ () 3000000
- ☐ () ValueError: invalid literal
- ☐ () 2999999

10. What is the output of the code below?

```
x = (1, 5, 1)  
print(x, type(x))
```

- ☐ () [1, 2, 3, 4] <class 'list'>
- ☐ () (1, 5, 1) <class 'range'>
- ☐ () (1, 5, 1) <class 'tuple'>
- ☐ () (1, 2, 3, 4) <class 'set'>

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<https://github.com/canbula/NumericalAnalysis/>

Python Basics

Key Features of NumPy

Binary Representation of Numbers

IEEE 754 Representation of Numbers

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Review and Applications of Topics

Iterables - Sequences - Iterators

An **iterable** is any object that can be looped over. It represents a collection of elements that can be accessed one by one.

An object is considered iterable if:

- It implements the `__iter__()` method which returns an iterator, or
- It defines the `__getitem__()` method that can fetch items using integer indices starting from zero.

A **sequence** is a subtype of iterables. It's an ordered collection of elements that can be indexed by numbers.

- **Ordered:** Elements in a sequence have a specific order.
- **Indexable:** You can get any item using an index `my_sequence[5]`.
- **Slicable:** Supports slicing to get some of items `my_sequence[2:5]`.

An **iterator** is an object that produces items (one at a time) from its associated iterable.

- **Stateful:** An iterator remembers its state between calls. Once an element is consumed, it can't be accessed again without reinitializing the iterator.
- **Lazy Evaluation:** Items are not produced from the source iterable until the iterator's `__next__()` method is called.
- Iterators raise a `StopIteration` exception when there are no more items to return.
- An iterator's `__iter__()` method returns the iterator object itself.
- While all iterables must be able to produce an iterator (with `__iter__()` method), not all iterators are directly iterable without using a loop.

Numpy Arrays

Numerical Python (**NumPy**) is a powerful library for numerical computing. Its key feature is multi dimensional arrays (**ndarrays**).

Traditional Python Lists

- **Dynamically Typed:** Lists can store elements of mixed types in a single list.
- **Resizable:** Lists can be resized by appending or removing elements.
- **General-purpose:** Lists are general-purpose containers for items of any type.
- **Memory:** Lists have a larger memory overhead because of their general-purpose nature and dynamic typing.
- **Performance:** Basic operations on lists may not be as fast as those on NumPy arrays because they aren't optimized for numerical operations.

NumPy Arrays

- **Typed:** All elements in a NumPy array are of the same type.
- **Size:** The size of a NumPy array is fixed upon creation. However, one can create a new array with a different size, but resizing in-place (like appending in lists) isn't directly supported.
- **Efficiency:** NumPy arrays are memory-efficient as they store elements in contiguous blocks of memory.
- **Performance:** Operations on NumPy arrays are typically faster than lists, especially for numerical tasks, due to optimized C and Fortran extensions.
- **Vectorized Operations:** Supports operations that apply to the entire array without the need for explicit loops (e.g., adding two arrays element-wise).
- **Broadcasting:** Advanced feature allowing operations on arrays of different shapes.
- **Extensive Functionality:** Beyond just array storage, NumPy provides a vast range of mathematical, logical, shape manipulation, and other operations.
- **Interoperability:** Can interface with C, C++, and Fortran code.

Homework

Week04/arrays_firstname_lastname.py



Submit your work to GitHub

Function Description

replace_center_with_minus_one(d, n, m)

This function creates an **n-by-n** numpy array populated with random integers that have up to **d** digits. It then replaces the central **m-by-m** part of this array with **-1**.

Parameters

- **d**: Number of digits for the random integers.
- **n**: Size of the main array.
- **m**: Size of the central array that will be replaced with **-1**.

Returns

- A modified numpy array with its center replaced with **-1**.

Exceptions

- **ValueError**: This exception is raised in the following scenarios:
 - If **m > n**
 - If **d <= 0**
 - If **n < 0**
 - If **m < 0**

Problem Set

1. What is the correct way to create a NumPy array?

- ☐ `np.list([1, 2, 3])`
- ☐ `np([1, 2, 3])`
- ☐ `np.array([1, 2, 3])`
- ☐ `np(array([1, 2, 3]))`

2. Which of the following arrays is a 2-D array?

- ☐ `[3, 5]`
- ☐ `[[3], [5]]`
- ☐ `[{1, 3}, {5, 7}]`
- ☐ `[2]`

3. What is the correct way to print 5 from the array given below?

- ```
a = np.array([[1, 2], [3, 4], [5, 6]])
```
- ☐ `print(a[3, 1])`
  - ☐ `print(a[2, 0])`
  - ☐ `print(a[1, 2])`
  - ☐ `print(a[1, 3])`

4. What is the correct way to print every other item from the array given below?

- ```
a = np.arange(5)
```
- ☐ `print(a[1:3:5])`
 - ☐ `print(a[:,2])`
 - ☐ `print(a[1:5])`
 - ☐ `print(a[0:2:4])`

5. What does the shape mean of a NumPy array?

- ☐ Number of columns
- ☐ Total number of items
- ☐ Number of items in each dimension
- ☐ Number of rows

6. What is the output of the code below?

```
n_1 = np.array([1, 2, 3])
n_2 = np.array([4, 5, 6])
n_3 = np.array([7, 8, 9])
print(np.array([n_1, n_2, n_3]).ndim)
```

Your answer:

7. What is the output of the code below?

```
n_1 = np.array([1, 2, 3])
n_2 = np.array([4, 5, 6])
n_3 = np.array([7, 8, 9])
print(np.array([n_1 + n_2 + n_3]).shape)
```

Your answer:

8. Which of the following is created with the code given below?

```
np.array([[1, 2, 3], [4, 5, 6]])
```

- ☐ 1-d array of shape 6 x 1
- ☐ 2-d array of shape 2 x 3
- ☐ 3-d array of shape 3 x 2
- ☐ 3-d array of shape 2 x 3

9. What is the output of the code below?

```
print(np.arange(10).reshape(2, -1))
```

10. What is the output of the code below?

```
Print(np.array([0.5, 1.5, 2.5]).dtype)
```

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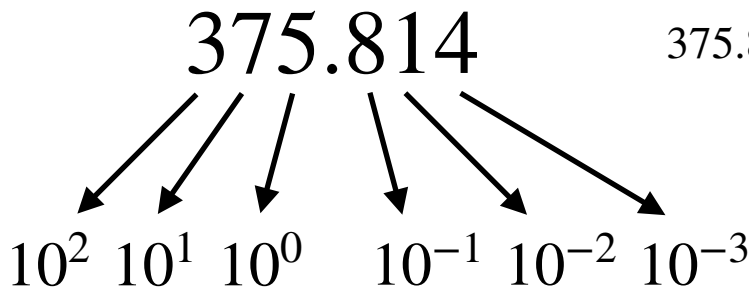
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Review and Applications of Topics

Binary Representation of Floating-Point Numbers



$$375.814 = (3 \cdot 10^2) + (7 \cdot 10^1) + (5 \cdot 10^0) \\ + (8 \cdot 10^{-1}) + (1 \cdot 10^{-2}) + (4 \cdot 10^{-3})$$

Integer Part

$$\begin{array}{r} 375 \% 2 = 1 \\ 187 \% 2 = 1 \\ 93 \% 2 = 1 \\ 46 \% 2 = 0 \\ 23 \% 2 = 1 \\ 11 \% 2 = 1 \\ 5 \% 2 = 1 \\ 2 \% 2 = 0 \\ 1 \end{array} \uparrow$$

Decimal Part

$$\begin{array}{r} 0.814 \cdot 2 = 1.628 \rightarrow 1 \\ 0.628 \cdot 2 = 1.256 \rightarrow 1 \\ 0.256 \cdot 2 = 0.512 \rightarrow 0 \\ 0.512 \cdot 2 = 1.024 \rightarrow 1 \\ 0.024 \cdot 2 = 0.048 \rightarrow 0 \\ 0.048 \cdot 2 = 0.096 \rightarrow 0 \\ 0.096 \cdot 2 = 0.192 \rightarrow 0 \\ 0.192 \cdot 2 = 0.384 \rightarrow 0 \\ 0.384 \cdot 2 = 0.768 \rightarrow 0 \\ 0.768 \cdot 2 = 1.536 \rightarrow 1 \\ 0.036 \cdot 2 = 0.072 \rightarrow 0 \\ \vdots \end{array} \downarrow$$

$$(375.814)_{10} = (101110111.11010000010\dots)_2$$

Error

Homework

Week05/bra_firstname_lastname.py



Submit your work to GitHub

Binary Representation API

Your task is to create a Python application that exposes an API endpoint to convert floating-point numbers into their binary representation. This application will be a Flask web service that can accept GET requests with a floating-point number and respond with its binary representation. The binary representation should separate the integer and fractional parts with a dot.

Objectives

- Implement a `BinaryRepresentation` class that can take a float and provide methods to convert both the integer and decimal parts into binary.
- Develop a Flask API with a route that accepts a floating-point number as a query parameter and returns its binary representation.
- Ensure that your code passes a series of tests that will be run against it.
- All the details that you can't understand from this assignment should be extracted from the tests: **Week05/test_bra.py**

Requirements

1. `BinaryRepresentation` Class

- The class should be initialized with one float parameter.
- Implement a method **`integer2binary`** that converts the integer part of the float to binary.
- Implement a method **`decimal2binary`** that converts the decimal part of the float to binary up to 10 places.
- Implement the **`__str__`** method to return the binary representation as a string, separating the integer and decimal parts with a dot.

2. Flask API

- Set up a Flask application.
- Define a route that listens to **GET** requests and expects a number query parameter.
- Validate that the number parameter is a **float** and return an appropriate response if not.
- Utilize the **`BinaryRepresentation`** class to return the binary representation of the number.

3. Error Handling

- Ensure that the application correctly handles cases where the number is not provided, or is not a valid float.

Problem Set

1. In binary system, which of the following digits are used to represent a number?

- ☐ 1 and 2
- ☐ 0 and 1
- ☐ 0, 1 and 2
- ☐ A and B

2. Which of the following codes gives a binary representation of 97?

- ☐ `binary(97)`
- ☐ `(97).binary()`
- ☐ `f"{97:b}"`
- ☐ `to_binary(97)`

3. What is the name of the NumPy method which converts a number to binary system?

- ☐ `np.binary()`
- ☐ `np.bin()`
- ☐ `np.binary_representation()`
- ☐ `np.binary_repr()`

4. The code given below produces this output:

```
> 0 0 0 0 0 0 0 0 0 1 1 0 0 0 0 1 = 97
```

Complete the code with appropriate statements for the lines given with (1) and (2).

```
n = 16; r = 97; r_0 = r; b = [0]*n
for i in range(n-1, -1, -1):
    x = 2**i
    if r >= x:
        (1)
        (2)
    b = b[::-1]
print(*b, end='')
print(f" = {r_0}")
```

5. Modify the code given in question 4 to avoid fixing the number of digits (n). Hint: use `bit_length()` method of integer object.

6. Use the codes given in the question 4 as a starting point and write Python codes which converts the decimal of a base-10 number into binary system.

7. Try to write a general function which converts a base-10 floating point number into any base including the decimal part.

```
def to_any_base(r: float, b: int) -> str:
    '''This function returns the base-b '''
    '''conversion of r, which is a '''
    '''floating-point number. '''
    '''Example: '''
    ''' to_any_base(3.5, 2) -> '11.1' '''
```

Numerical Analysis

Assoc. Prof. Dr. Bora Canbula



<https://github.com/canbula/NumericalAnalysis/>

Python Basics

Key Features of NumPy

Binary Representation of Numbers

IEEE 754 Representation of Numbers

Precisions in IEEE 754 Representation

Introduction to Numerical Derivatives

Finite Difference Approach

System of Linear Equations

Bisection Method

Newton - Raphson Method

Introduction to Numerical Integration

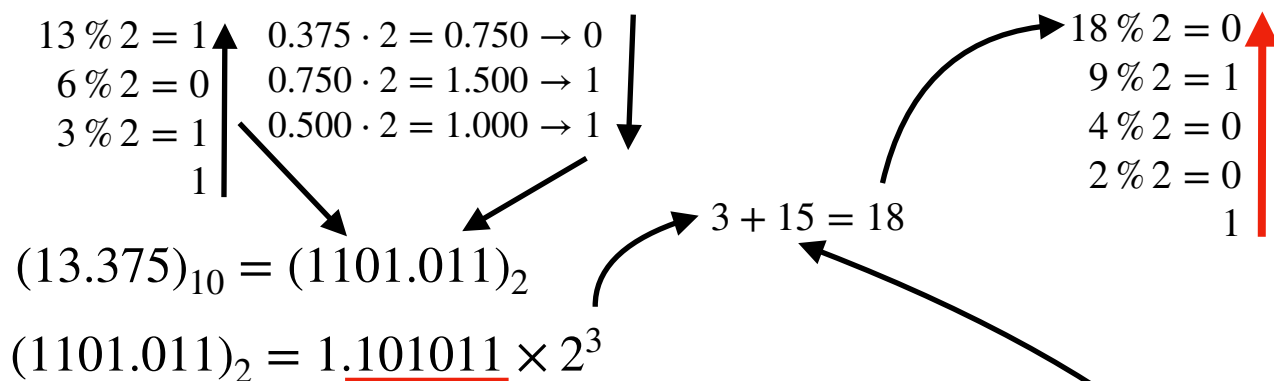
Gaussian Quadrature Method

System of Nonlinear Equations

Review and Applications of Topics

IEEE 754 Representation of Floating-Point Numbers

13.375



16-bit Half Precision



Sign
(0: +, 1: -)

Exponent
(5 bit)

Mantissa
(10 bit)



30 values for exponents
from min to max

15

Bias

0

1 2 3 4 5 6 7 8 9 10 11 12 13 14
-14 -13 -12 -11 -10 -9 -8 -7 -6 -5 -4 -3 -2 -1

16 17 18 19 20 21 22 23 24 25 26 27 28 29 30

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15



Homework

Week06/halfprecision_firstname_lastname.py



Submit your work to GitHub

Implementing a Half-Precision Floating Point Converter

In computing, half-precision floating-point is a binary floating-point computer number format that occupies 16 bits (two bytes in modern computers) in computer memory. They are designed for use in situations where a wide dynamic range is not required, and where storage space is at a premium.

Your task is to implement a Python class named **HalfPrecision** that converts a Python floating-point number (**float**) to its binary **string** representation in half-precision floating-point format according to IEEE 754 standards.

All the details that you can't understand from this assignment should be extracted from the tests: **Week06/test_halfprecision.py**

Requirements

- Implement the class **HalfPrecision** with an **__init__** method and a **__str__** method.
- The **__init__** method should take a single argument: the number to be converted and also raises a **TypeError** if the number is **not a float**.
- The **__str__** method should return a 16-character string representing the binary format as:
 - The first bit is the sign bit.
 - The following five bits represent the exponent.
 - The last ten bits represent the mantissa.
- Your class should correctly handle special numbers such as NaN (Not a Number), infinities, and denormal numbers. Only infinities will be tested at this stage, other special numbers will be studied next week in the classroom.

Problem Set

1. Find the smallest and the largest value that you can represent with 16-bit IEEE 754 standard?

2. Find the 16 bit IEEE 754 representation of -5.875.

3. Calculate the error if we use 16 bit IEEE 754 representation to store the value 0.17 in memory.

4. Use a custom IEEE 754 representation as 1-bit for the sign of the number and (4-bit exponent) + (20-bit mantissa). Convert 0.17 into this representation and compare the result with the previous question.

5. Calculate the bias for the 8 bit exponent part.

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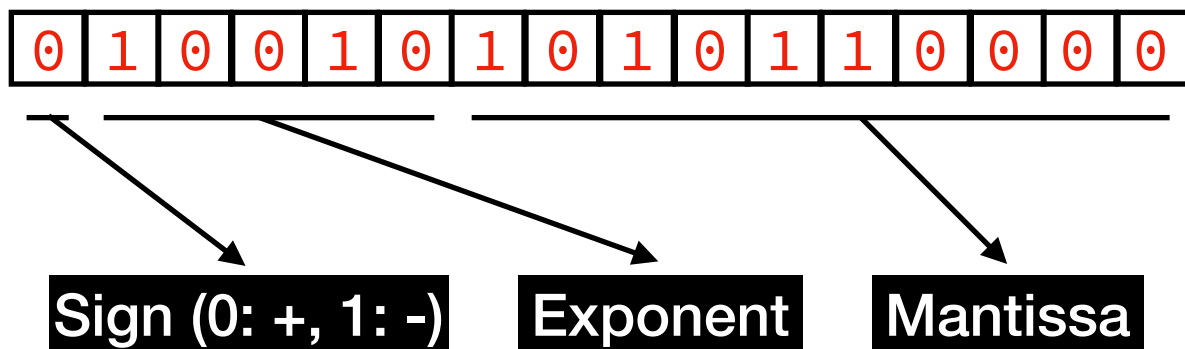
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Precisions for IEEE 754 Representation



IEEE 754 Precisions

Precision	Sign	Exponent	Mantissa	Total
Half	1	5	10	16
Single	1	8	23	32
Double	1	11	52	64
Quadruple	1	15	112	128
Octuple	1	19	236	256

Alternative method to convert floats to binary?

13.375

$$\begin{aligned}
 13.375 \cdot 2 &= 26.75 \\
 26.750 \cdot 2 &= 53.50 \\
 53.500 \cdot 2 &= 107.0
 \end{aligned}$$

Number times 2
To get an integer

$$(13.375)_{10} \cdot 2^3 = 107$$

$$\begin{array}{l}
 107 \% 2 = 1 \uparrow \\
 53 \% 2 = 1 \uparrow \\
 26 \% 2 = 0 \\
 13 \% 2 = 1 \uparrow \\
 6 \% 2 = 0 \\
 3 \% 2 = 1 \uparrow \\
 1
 \end{array}$$

$$(107)_{10} = (13.375)_{10} \cdot 2^3 = (1101011)_2$$

$$(13.375)_{10} = (1101011)_2 \cdot 2^{-3}$$

$$(13.375)_{10} = (1101.011)_2$$

The power must be added to exponent

13.375

Legacy Way

$$\begin{array}{ll}
 13 \% 2 = 1 \uparrow & 0.375 \cdot 2 = 0.750 \rightarrow 0 \downarrow \\
 6 \% 2 = 0 & 0.750 \cdot 2 = 1.500 \rightarrow 1 \downarrow \\
 3 \% 2 = 1 & 0.500 \cdot 2 = 1.000 \rightarrow 1 \downarrow \\
 1 &
 \end{array}$$

$$(13.375)_{10} = (1101.011)_2$$

Precisions for IEEE 754 Representation

13.375

$$\begin{aligned} 13.375 \cdot 2 &= 26.75 \\ 26.750 \cdot 2 &= 53.50 \\ 53.500 \cdot 2 &= 107.0 \end{aligned}$$

**Number times 2
To get an integer**

$$\begin{aligned} 107 \% 2 &= 1 \\ 53 \% 2 &= 1 \\ 26 \% 2 &= 0 \\ 13 \% 2 &= 1 \\ 6 \% 2 &= 0 \\ 3 \% 2 &= 1 \\ 1 \end{aligned}$$

$$(13.375)_{10} \cdot 2^3 = 107$$

$$(107)_{10} = (13.375)_{10} \cdot 2^3 = (1101011)_2$$

$$(13.375)_{10} = (1101011)_2 \cdot 2^{-3}$$

$$(1.101011)_2 \cdot 2^6 \cdot 2^{-3}$$

$$(1.\underline{101011})_2 \cdot 2^3$$

Mantissa

Exponent

Bias must be added!

- ✓ Define the precisions
- ✓ Enable the custom precision
- ✓ Calculate the bias
- ✓ Find the power of 2 to scale up the number to an integer
- ✓ Use the bias and scale to calculate the exponent
- ✓ Convert exponent to binary
- ✓ Fill the mantissa with trailing zeros
- ✓ Find the sign of the number
- ✓ Return the result as a string with `__str__` method

- ✓ Input validation
- ✓ Edge cases such as Inf, NaN, and signed zero
- ✓ Find the normalization range, raise error for denormals

Convert the IEEE 754 Representation to Float?

Problem Set

1. The numbers used in the following equation are given in Half Precision IEEE 754 format, but in hexadecimal notation. Please find the result as a base-10 number.

$$67C8 + 3C00 =$$

2. Suppose that we want to save the value 0.1 in our PC. How many bits do we need for the mantissa part?

3. Which one is the correct representation of zero in IEEE 754 half precision?

0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0

or

0 0 1 1 1 1 0 0 0 0 0 0 0 0 0 0

Explain your answer.

4. You can find the current version of the file `ieee754.py` in the folder `Week06` of GitHub repo of this course. List the weak points of this code that must be fixed.

5. Using NumPy arrays to save the zeros and ones in `ieee754.py`, was it a correct choice or not? Explain your answer.

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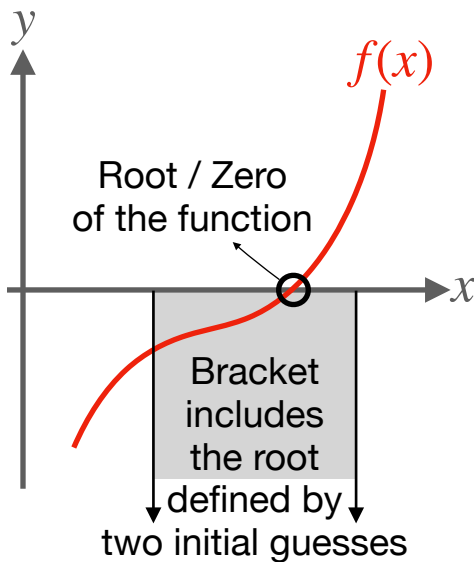
Introduction to Numerical Integration

Gaussian Quadrature Method

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Roots of Equations

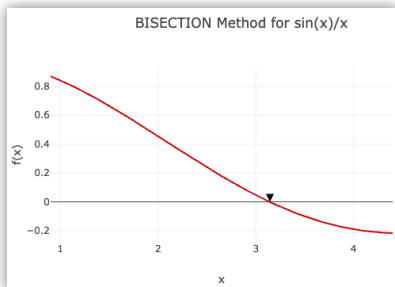


Example Function

$$f(x) = \frac{\sin(x)}{x}$$

$$a = 1, b = 4$$

$$\varepsilon = 1.E - 03$$



Can we write a single class to use for both methods?

Bracketing Methods

- ➡ Bisection Method
- ➡ False-Position Method (Regula-Falsi Method)

- ✗ Two initial guesses
- ✓ Slow guaranteed convergence

Open Methods

- ➡ Fixed-Point Iteration
- ➡ Newton-Raphson Method
- ➡ Secant Method

- ✓ One initial guess
- ✓ Converge faster if it does

Bisection Method

Based on the Intermediate Value Theorem, which states that if the function is continuous on an interval $[a, b]$ and changes sign over that interval, then there exists at least one root in the interval.

Inputs

$$f(x), a, b, \varepsilon$$

Condition

$$f(a) \cdot f(b) < 0$$

Iterations

$$c = \frac{a + b}{2}$$

↓

$$f(a) \cdot f(c) < 0 \Rightarrow b = c$$

$$f(b) \cdot f(c) < 0 \Rightarrow a = c$$

↓

$$f(c) \leq \varepsilon \Rightarrow \text{Stop}$$

$$|b - a| \leq \varepsilon \Rightarrow \text{Stop}$$

Number of Iterations

$$n \geq \log_2 \frac{b - a}{\varepsilon}$$

False-Position Method

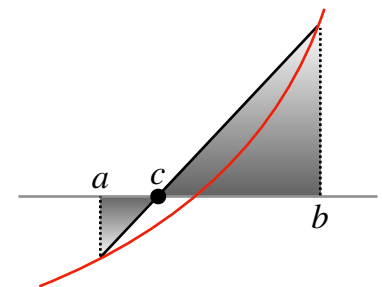
Based on using the values of the function at the endpoints of the interval to draw a straight line and taking the x-intercept of this line as the new root. It converges to the root more quickly, if the function is linear or nearly linear.

Inputs

$$f(x), a, b, \varepsilon$$

Condition

$$f(a) \cdot f(b) < 0$$



Iterations

$$c = b - f(b) \cdot \frac{b - a}{f(b) - f(a)}$$

↓

$$f(c) \leq \varepsilon \Rightarrow \text{Stop}$$

$$|b - a| \leq \varepsilon \Rightarrow \text{Stop}$$

Bisection Method

Function

$$\frac{\sin(x)}{x}$$

Enter a function to find its roots

$$\frac{\sin(x)}{x}$$

Lower bound of the interval

Upper bound of the interval

Tolerance of the method

1.E-06

Maximum number of iterations

100

FIND RESET

Finds the root of a function using the bisection method

False Position Method

Function

$$\frac{\sin(x)}{x}$$

Enter a function to find its roots

$$\frac{\sin(x)}{x}$$

Lower bound of the interval

Upper bound of the interval

Tolerance of the method

1.E-06

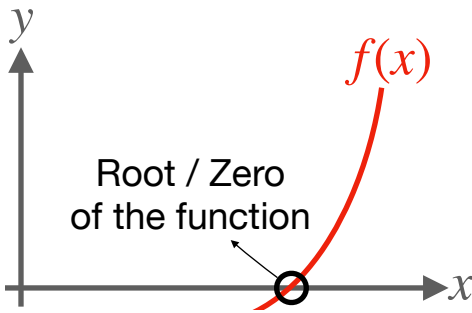
Maximum number of iterations

100

FIND RESET

Finds the root of a function using the false position method

Roots of Equations



Bracketing Methods

- ➡ Bisection Method
- ➡ False-Position Method (Regula-Falsi Method)

- ✗ Two initial guesses
- ✓ Slow guaranteed convergence

Open Methods

- ➡ Fixed-Point Iteration
- ➡ Newton-Raphson Method
- ➡ Secant Method

- ✓ One initial guess
- ✓ Converge faster if it does

Fixed-Point Method

Iterative process for finding an approximation to a root of a function by repeatedly applying a transformation of that function, starting from an initial guess, until the process converges to a fixed point.

Inputs

$f(x), x_0, \varepsilon$ $f(x) = 0, x = g(x)$

Iterations

$$x_{n+1} = g(x_n)$$

↓

$$f(x_n) \leq \varepsilon \Rightarrow \text{Stop}$$

$$|x_n - x_{n-1}| \leq \varepsilon \Rightarrow \text{Stop}$$

Homework

Visual Representation
Automatic Transformation

API + GUI

10% of your Grade

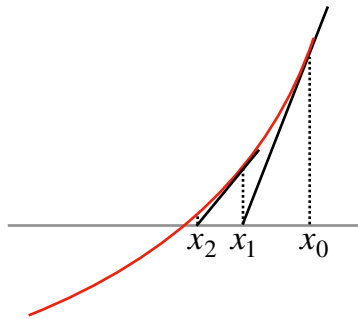
Group up to 4

Newton-Raphson Method

Used to find the roots of a real valued function. Very popular due to its quadratic convergence speed. Based on the idea that a continuous and differentiable function can be approximated by its tangent line.

Inputs

$f(x), x_0, \varepsilon$



Iterations

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$

↓

$$f(x_n) \leq \varepsilon \Rightarrow \text{Stop}$$

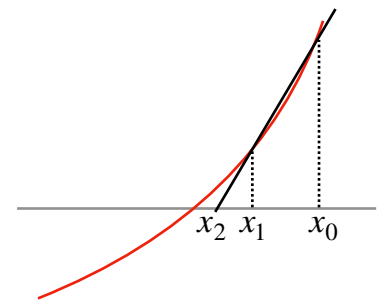
$$|x_n - x_{n-1}| \leq \varepsilon \Rightarrow \text{Stop}$$

Secant Method

Similar to NR, but instead of using the derivative of the function, approximates it using two nearby points. This makes the Secant method useful when the derivative of the function is difficult to compute or unknown.

Inputs

$f(x), x_0, x_1, \varepsilon$



Iterations

$$x_{n+1} = x_n - f(x_n) \cdot \frac{x_n - x_{n-1}}{f(x_n) - f(x_{n-1})}$$

↓

$$f(x_n) \leq \varepsilon \Rightarrow \text{Stop}$$

$$|b - a| \leq \varepsilon \Rightarrow \text{Stop}$$

Fixed Point Method

Function

Enter a function to find its roots

Initial guess

Tolerance of the method

Maximum number of iterations

Find Root

Finds the root of a function using the fixed point method

Newton-Raphson Method

Function

Enter a function to find its roots

Initial guess: x₀

Tolerance of the method

Maximum number of iterations

Find Root

Finds the root of a function using the Newton-Raphson method

Secant Method

Function

Enter a function to find its roots

First initial guess: x₀

Second initial guess: x₁

Tolerance of the method

Maximum number of iterations

Find Root

Finds the root of a function using the secant method

Problem Set

1. Fill the table with the intervals for bisection method for each iteration to find the root of the function given below:

$$f(x) = x^3 - 3x - 5$$

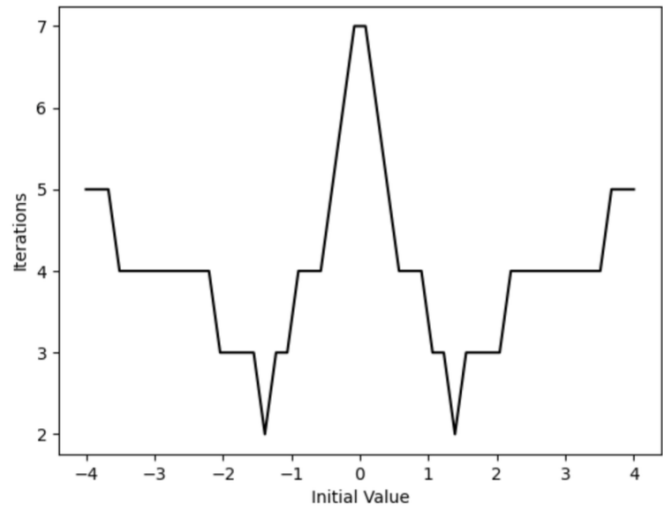
Intervals for Bisection Method		
Iteration	a	b
1	1	2

3. Find the relationship between the initial value and the number of iterations which is needed to find the root of a function by using Newton-Raphson method.

Example:

$$f(x) = x^2 - 2$$

Tolerance is 10^{-5} .



2. The function given below has multiple roots in interval $[-5, 5]$. Combine bisection method with a random number generator to improve the code given below to be able to find and return multiple roots.

$$f(x) = x^3 - 9x + 3$$

```
import numpy as np

def bisection(func, a, b, tolerance=1e-5):
    fa = func(a)
    fb = func(b)
    if np.sign(fa) == np.sign(fb):
        raise ValueError("f(a) and f(b) must \"\
                           \"have opposite signs")
    m = (a + b)/2
    fm = func(m)
    if np.abs(func(m)) < tolerance:
        return m
    if np.sign(fa) == np.sign(fm):
        return bisection(func, m, b, tolerance)
    if np.sign(fb) == np.sign(fm):
        return bisection(func, a, m, tolerance)
```

4. Use the last two digits of your student id to build the number AB. Use this number in the function given below and find the root by using Newton-Raphson method:

$$f(x) = x - \sqrt[3]{BA}$$