Fundamentals of Numerical Computation

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1 Introduction

1.1 Floating-point numbers

1. (a) For \mathbb{F} given by the set containing zero and all numbers of the form

$$\pm (1+f) \times 2^n$$
,

where $n \in \mathbb{N}$ and

$$f = \sum_{i=1}^{4} b_i 2^{-i}, \quad b_i \in \{0, 1\},$$

we have

$$[1/2,4] \cap \mathbb{F} = \bigg\{ \frac{1}{2}, \frac{17}{32}, \frac{9}{16}, \cdots 1, 1 + \frac{1}{16}, 1 + \frac{1}{8}, \cdots, 2, 2 + \frac{1}{8}, 2 + \frac{1}{4}, \cdots 4 \bigg\}.$$

(b) For \mathbb{F} as above, we have the smallest n s.t.

$$\frac{1}{10} \in [2^n, 2^{n+1})$$

given by n = -4, so that

$$[2^n, 2^{n+1}) = \left[\frac{1}{16}, \frac{1}{8}\right).$$

Then, we have

$$[2^n, 2^{n+1}) \cap \mathbb{F} = \left\{ \frac{1}{16}, \frac{17}{256}, \frac{5}{64}, \dots, \frac{1}{8}, \right\}.$$

From this interval, we see that

$$\frac{25}{256} < \frac{1}{10} < \frac{13}{128}$$

Then, since

$$\left| \frac{1}{10} - \frac{25}{256} \right| \approx 0.0023437500000000056$$

and

$$\left| \frac{13}{128} - \frac{1}{10} \right| \approx 0.0015624999999999944,$$

clearly 13/128 is the closest member of \mathbb{F} to the real number 1/10.

(c) From (a), we see that

$$n \in \{1, 2, 3, 4\} \Rightarrow n \in \mathbb{F},$$

since $3 = 2 + \frac{8}{8}$. But then we have

$$[4,8] \cap \mathbb{F} = \left\{4, 4 + \frac{1}{4}, 4 + \frac{1}{2}, \dots 5, 5 + \frac{1}{2}, 6, 7, 8\right\}$$

and

$$[8, 16] \cap \mathbb{F} = \{8, 10, 12, 14, 16\},\$$

so that the the smallest positive integer not in \mathbb{F} is 9.

2. *Proof.* (\Rightarrow) First, suppose we have

$$\frac{|fl(x) - x|}{|x|} \le \frac{2^{n-d-1}}{2^n} \le \frac{1}{2} \epsilon_{\text{mach}},$$

so that

$$\begin{split} |\mathrm{fl}(x)-x| &\leq \frac{|x|}{2} \epsilon_{\mathrm{mach}} \\ \Leftrightarrow &-\frac{|x|}{2} \epsilon_{\mathrm{mach}} \leq \mathrm{fl}(x) - x \leq \frac{|x|}{2} \epsilon_{\mathrm{mach}} \\ \Leftrightarrow &x - \frac{|x|}{2} \epsilon_{\mathrm{mach}} \leq \mathrm{fl}(x) \leq x + \frac{|x|}{2} \epsilon_{\mathrm{mach}}, \end{split}$$

so that clearly

$$x \le \mathrm{fl}(x) \le x \left(1 + \frac{1}{2}\epsilon_{\mathrm{mach}}\right)$$

or $fl(x) = x(1 + \epsilon)$ for

$$0 \le |\epsilon| \le \frac{1}{2} \epsilon_{\text{mach}}.$$

 (\Leftarrow) Now, suppose that

$$f(x) = x(1+\epsilon)$$
 for some $|\epsilon| \le \frac{1}{2}\epsilon_{\text{mach}}$,

so that

$$\begin{split} &\text{fl}(x) - x = \epsilon x \\ &\Leftrightarrow |\text{fl}(x) - x| = |\epsilon x| \\ &\Leftrightarrow \frac{|\text{fl}(x) - x|}{|x|} = |\epsilon| \\ &\leq \frac{1}{2} \epsilon_{\text{mach}}. \end{split}$$

3. (a) We have the absolute accuracy given by

$$\left| \frac{355}{113} - \pi \right| \approx 2.667641894049666 \times 10^{-7},$$

where we have used the estimate

julia > abs
$$(355/113 - Float64(\pi))$$
2.667641894049666e-7

and the relative accuracy is given by

$$\left| \frac{\frac{355}{113} - \pi}{\pi} \right| \approx 8.49136787674061 \times 10^{-8},$$

where we have used the estimate

julia> abs(355/113 - Float64(
$$\pi$$
)) / abs(Float64(π)) 8.49136787674061e-8

(b) We have the absolute accuracy given by

$$\left| \frac{103638}{32989} - \pi \right| \approx 1.493639878447084 \times 10^{-9},$$

where we have used the estimate

julia > abs (103638/32989 - Float64(
$$\pi$$
)) 1.493639878447084e-9

and the relative accuracy is given by

$$\left| \frac{\frac{103638}{32989} - \pi}{\pi} \right| \approx 4.754403397080622e \times 10^{-10},$$

where we have used the estimate

julia> abs(103638/32989 - Float64(
$$\pi$$
)) / abs(Float64(π)) 4.754403397080622e-10