Numerical Analysis MATH50003 (2023–24) Problem Sheet 3

Problem 1 What is π to 5 binary places? Hint: recall that $\pi \approx 3.14$.

Problem 2 What are the single precision $F_{32} = F_{127,8,23}$ floating point representations for the following:

$$2, 31, 32, 23/4, (23/4) \times 2^{100}$$

Problem 3 Let $m(y) = \min\{x \in F_{32} : x > y\}$ be the smallest single precision number greater than y. What is m(2) - 2 and m(1024) - 1024?

Problem 4 Suppose x = 1.25 and consider 16-bit floating point arithmetic (F_{16}) . What is the error in approximating x by the nearest float point number fl(x)? What is the error in approximating 2x, x/2, x+2 and x-2 by $2 \otimes x$, $x \otimes 2$, $x \oplus 2$ and $x \ominus 2$?

Problem 5 Show that $1/5 = 2^{-3}(1.1001100110011...)_2$. What are the exact bits for $1 \oslash 5$, $1 \oslash 5 \oplus 1$ computed using half-precision arithmetic $(F_{16} := F_{15,5,10})$ (using default rounding)?

Problem 6 Prove the following bounds on the *absolute error* of a floating point calculation in idealised floating-point arithmetic $F_{\infty,S}$ (i.e., you may assume all operations involve normal floating point numbers):

$$(fl(1.1) \otimes fl(1.2)) \oplus fl(1.3) = 2.62 + \varepsilon_1$$
$$(fl(1.1) \ominus 1) \oslash fl(0.1) = 1 + \varepsilon_2$$

such that $|\varepsilon_1| \leq 11\epsilon_m$ and $|\varepsilon_2| \leq 40\epsilon_m$, where ϵ_m is machine epsilon.

Problem 7 Let $x \in [0,1] \cap F_{\infty,S}$. Assume that $f^{\text{FP}}: F_{\infty,S} \to F_{\infty,S}$ satisfies $f^{\text{FP}}(x) = f(x) + \delta_x$ where $|\delta_x| \leq c\epsilon_{\text{m}}$ for all $x \in [0,1]$. Show that

$$\frac{f^{\text{FP}}(x+h) \ominus f^{\text{FP}}(x-h)}{2h} = f'(x) + \varepsilon$$

where absolute error is bounded by

$$|\varepsilon| \le \frac{|f'(x)|}{2} \epsilon_{\rm m} + \frac{M}{3} h^2 + \frac{2c\epsilon_{\rm m}}{h},$$

where we assume that $h = 2^{-n}$ for $n \leq S$.