

Taylor Series:  $\sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!} (x-a)^n$

With Remainder:

$f(x) = \sum_{n=0}^{m-1} \frac{f^{(n)}(a)}{n!} (x-a)^n + \frac{f^{(m)}(c)}{m!} (x-a)^m$  for some  $c \in [x, a]$

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \dots$$

$$\sin(x) = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots$$

$$\cos(x) = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \dots$$

$$\ln(1-x) = -x - \frac{x^2}{2} - \frac{x^3}{3} - \frac{x^4}{4} - \dots$$

$$\ln(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots$$

$$\arctan(x) = x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \dots$$

Memory

Adds And Multiplies

$$P(x) = x^7(a_7 + x^5(a_{12} + x^5(a_{17} + x^5(a_{22} + x^5 \cdot a_{27}))))$$

Binary Exponentiation

Repeating Representation:  $\frac{a}{b}$  in base  $c$  need

$$\frac{a}{b} = \sum d_i c^i + c^j \cdot \frac{d_h}{c^k - 1} \text{ with } b | c^h (c^k - 1) \text{ so relevant}$$

$\phi(p) = p - 1$  from prime factorisations lead to  $k$  and then fractional representation conversion.

IEEE Double Precision Representation For Floating Point Number: 1 Sign Bit 11 Exponent Bits 52 Mantissa Bits,

$$\epsilon_{\text{machine}} = 2^{-52}$$

Chopping, Rounding [Towards 0, Towards Even], Nearest: if the 53rd bit is 0 then round down truncate, if

$1. \dots 100 \dots 0 \dots = 1. \dots 1\bar{0}$  then round down truncate, else round up add 1 to 52nd bit and reoperate. Can express  $9.4$  as  $+1.0010110011 \dots 101 \times 2^3$ .

Round Down

$$\begin{array}{r} 1.00 \dots 000 \quad + \\ . \quad 110100 = \\ 1.00 \dots 011 \end{array}$$

Round Down

$$\begin{array}{r} 1.11 \dots 111 \quad + \\ . \quad 001000 = \\ 1.11 \dots 111 \end{array}$$

Round Up [?] In Register

$$\begin{array}{r} 1.11 \dots 111 \quad + \\ . \quad 001100 = \\ 1.00 \dots 000 \times 2^{-1} \end{array}$$

Relative Error  $\frac{|\text{float}(x) - x|}{|x|} \leq \frac{1}{2} \epsilon_{\text{machine}}$  For  $x \neq 0$

Bisection Method i.e. Binary Searching: if one has an interval  $[a, b]$  which contains a root e.g.  $f(a)f(b) < 0$  then iteratedly replace the proper endpoint with  $\frac{a+b}{2}$  thereby converging linearly upon the root  $r$  with factor  $S = \frac{1}{2}$ .

Fixed Point:  $f(x) = x$

Root Multiplicity: Intuitive  $(x-r)^{\text{multiplicity}}$  term in finite polynomial functional representation, degree of derivative where  $f^{(\text{multiplicity})}(r) \neq 0$ , lowest degree term in Taylor Series around  $r$ .

Fixed Point Iteration:

Want Fixed Point Or Root Of  $f(x)$  e.g. Fixed Point Of Naive  $g(x) = f(x) + x$  Choose Rearrangement Carefully

$x_0 = \text{initial guess}$

$$x_{i+1} = g(x_i)$$

Linear Convergence

Meaning Errors Satisfy  $\lim_{i \rightarrow \infty} \frac{e_{i+1}}{e_i} = S = |g'(r)| < 1$

Root Finding Problem

Forward Error:  $|r - x_a|$

Backward Error:  $|f(x_a)|$

Sensitive, Small Errors In Input Lead To Large Errors In Output, Error Magnification Factor, Condition Number

Sensitivity Formula For Roots: if  $\epsilon \ll f'(r)$ ,  $r$  is a root of  $f(x)$  and  $r + \Delta r$  is a root of  $f(x) + \epsilon g(x)$  then  $\Delta r \approx -\frac{\epsilon g(r)}{f'(r)}$ .

error magnification factor =  $\frac{\text{relative forward error}}{\text{relative backward error}}$

Newton's Method:

$x_0 = \text{initial guess}$

$$x_{i+1} = x_i - \frac{f(x_i)}{f'(x_i)}$$

Quadratically Convergent If Root Has Multiplicity 1 i.e.

$$f'(r) \neq 0.$$

Meaning Errors Satisfy  $\lim_{i \rightarrow \infty} \frac{e_{i+1}}{e_i^2} = M, M = \frac{f''(r)}{2f'(r)}$

Otherwise Linear

Multiplicity  $m$  Root  $r$ :

$$\lim_{i \rightarrow \infty} \frac{e_{i+1}}{e_i} = S = \frac{m-1}{m}$$

Modified

$$x_{i+1} = x_i - m \cdot \frac{f(x_i)}{f'(x_i)}$$

Quadratically Convergent

Failure

Can blowup diverge to infinity  $f(x) = x^{\frac{1}{3}}$  or fail due to divide by 0 if  $f'(x_i) = 0$ .

Secant Method:

$x_0, x_1 = \text{initial guesses}$

$$x_{i+1} = x_i - \frac{f(x_i)(x_i - x_{i-1})}{f(x_i) - f(x_{i-1})}$$

Method Of False Position:

for  $i=1, 2, 3, \dots$

$c = (\text{bf}(a) - \text{af}(b)) / (f(a) - f(b))$

if  $f(c) = 0$ , stop, end

if  $f(a)f(c) < 0$

$b = c$

else

$a = c$

end

end

Muller's Method: use 3 previous points, parabola, nearest root to previous point is next point. Complex arithmetic software complex roots. Faster convergence than Secant Method.

Inverse Quadratic Interpolation: use 3 previous points, parabola function in  $y$ , Lagrange Interpolation. Faster convergence than Second Method.

Brent's Method: hybrid method, Matlab fzero command.

Gaussian Elimination:  $O(n^3)$

Reduced Row Echelon Form: can augment with  $b_i$  to resolve  $Ax = b_i$ .

Lower Upper Factorisation: add copies of row 1 to rows 2, 3, ... to zero column 1 below the diagonal in  $U$  and store those coefficients in column 1 of  $L$ , iterate. For the back substitution, solve  $Lx' = b_i$  and then  $Ux = x'$ .

Compute Estimate:  $\approx \frac{2}{3} \cdot n^3$  and  $2n^2$  operations for Lower Upper Factorisation and each instance of computing  $x$  such that  $Ax = b_i$  for a total of  $\frac{2}{3} \cdot n^2 + 2n^2 k$ .