Numerical Analysis Assignment 2

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Problem 1. Problem 1.20

Solution. The code of the first algorithm (the trivial one) is as follows.

```
function [res] = prob20(x, y)
% Problem 20;
% To compute \lim_{p\to\infty}(x^p+y^p)^{1/p};
p = 2.^(1:20);
res = ((x.^p+y.^p).^(1./p))';
```

Result. The result of computing this program is listed follows, from which we can see that the result either overflows or underflows when in extreme conditions.

```
1
   >> format long
                                                   1
                                                      >> format long
2
   >> prob20(10^10, 10^10)
                                                      >> prob20(10<sup>-10</sup>, 10<sup>-10</sup>)
3
                                                   3
4
   ans =
                                                   4
                                                      ans =
5
                                                   5
6
       1.0e+10 *
                                                   6
                                                          1.0e-09 *
                                                   7
7
       1.414213562373095
                                                          0.141421356237310
8
                                                   8
9
       1.189207115002721
                                                   9
                                                          0.118920711500272
10
       1.090507732665258
                                                   10
                                                          0.109050773266526
11
       1.044273782427414
                                                   11
                                                          0.104427378242741
                                                          0.102189679313363
12
                         Inf
                                                   12
                         Inf
                                                   13
                                                                               0
13
                                                                               0
14
                         Inf
                                                   14
15
                         Inf
                                                   15
                                                                               0
16
                         Inf
                                                   16
                                                                               0
                                                                               0
17
                         Inf
                                                   17
18
                         Inf
                                                   18
                                                                               0
                                                   19
19
                         Inf
20
                         Inf
                                                   20
                                                                               0
                                                   21
21
                         Inf
                                                                               Λ
                                                   22
22
                         Inf
                                                                               0
23
                         Inf
                                                   23
24
                         Inf
                                                   24
                                                                               0
25
                                                   25
                                                                               0
                         Inf
26
                         Inf
                                                   26
                                                                               0
27
                         Inf
                                                   27
```

Second part. When we use the idea in (1.3.8), the code is as follows.

```
1  function [res] = prob20revised(x, y)
2  % prob 20;
3  % revised the computation by
4  % \lim_{p\to\infty} ((x/y)^p+1)^{1/p}*y
5  % where (x/y) < 1;
6  p = 2.^(1:20);</pre>
```

Result. And the result is listed as follows.

```
>> prob20revised(10^10, 10^10)
                                               >> prob20revised(10^-10, 10^-10)
1
                                             1
2
                                             2
3
   ans =
                                             3
                                               ans
4
                                             4
      1.0e+10 *
                                             5
                                                   1.0e-09 *
5
                                             6
6
7
                                             7
      1.414213562373095
                                                   0.141421356237310
8
      1.189207115002721
                                                   0.118920711500272
                                             8
9
      1.090507732665258
                                             9
                                                   0.109050773266526
                                            10
10
      1.044273782427414
                                                   0.104427378242741
11
      1.021897148654117
                                            11
                                                   0.102189714865412
12
      1.010889286051701
                                            12
                                                   0.101088928605170
13
      1.005429901112803
                                            13
                                                   0.100542990111280
14
      1.002711275050203
                                            14
                                                   0.100271127505020
      1.001354719892108
                                            15
                                                   0.100135471989211
15
      1.000677130693066
16
                                            16
                                                   0.100067713069307
      1.000338508052682
                                                   0.100033850805268
17
                                            17
                                                   0.100016923970530
      1.000169239705302
18
                                            18
19
      1.000084616272694
                                            19
                                                   0.100008461627269
20
      1.000042307241396
                                            20
                                                   0.100004230724140
                                                   0.100002115339696
21
      1.000021153396965
                                            21
22
      1.000010576642550
                                            22
                                                   0.100001057664255
23
      1.000005288307292
                                            23
                                                   0.100000528830729
24
      1.000002644150150
                                            24
                                                   0.100000264415015
25
      1.000001322074201
                                            25
                                                   0.100000132207420
                                            26
26
      1.000000661036882
                                                   0.100000066103688
```

Another test. We can then try the case where x and y differs, and the computing result remains the same as the theoretical result that the limit converge to the larger number.

```
1
   >> prob20revised(1, 2)
2
3
   ans =
4
      2.236067977499790
5
6
      2.030543184868931
7
      2.000974897633078
8
      2.000001907334990
9
      2.00000000014552
10
      2.000000000000000
      2.000000000000000
11
      2.000000000000000
12
13
      2.000000000000000
14
      2.000000000000000
      2.000000000000000
15
      2.000000000000000
16
17
      2.000000000000000
      2.000000000000000
18
19
      2.000000000000000
20
      2.0000000000000000
21
      2.000000000000000
      2.000000000000000
22
      2.000000000000000
23
```

Problem 2. Computations of

$$\sqrt{1+x} - 1, \ x \to 0.$$

Original. The code for original computation is as follows.

```
1 function res = prob2(x)
2 % problem 2;
3 % compute \sqrt{x+1}-1;
4 res = ((x+1).^(1/2)-1)';
```

Modified. Theoretically, in order to avoid cancellation, we can modify the computation to

$$\frac{x}{\sqrt{1+x}+1}$$

and the code is as follows.

Result. The results of the original function and revised function are listed as follows, in which the left is original result and the right is the revised result.

```
1
   >> x = 10.^(-1:-1:-16);
                                           1
                                              >> x = 10.^(-1:-1:-16);
2
                                           2
   >> prob2(x)
                                              >> prob2revised(x)
3
                                           3
4
   ans =
                                           4
                                              ans =
5
                                           5
6
      0.048808848170152
                                           6
                                                 0.048808848170152
                                           7
7
      0.004987562112089
                                                 0.004987562112089
8
      0.000499875062461
                                           8
                                                 0.000499875062461
9
      0.000049998750062
                                           9
                                                 0.000049998750062
                                           10
10
      0.000004999987500
                                                 0.000004999987500
      0.00000499999875
                                           11
                                                 0.000000499999875
11
12
      0.00000049999999
                                           12
                                                 0.00000049999999
      0.00000005000000
                                                 0.00000005000000
13
                                           13
14
      0.00000000500000
                                           14
                                                 0.00000000500000
15
      0.00000000050000
                                           15
                                                 0.00000000050000
16
      0.00000000005000
                                           16
                                                 0.00000000005000
      0.00000000000500
                                           17
                                                 0.00000000000500
17
      0.000000000000050
                                                 0.00000000000050
18
                                           18
19
      0.00000000000005
                                           19
                                                 0.00000000000005
      0.00000000000000
20
                                           20
                                                 0.000000000000000
21
                                           21
                                                 0.000000000000000
```

Discussion. From the result we can know when $x = 10^{-16}$, the original computation loses all significant numbers, while the modified computation still has a significant number.