# **Approximation Errors in Computer Arithmetic** (Chapters 3 and 4)

#### Outline:

- Positional notation binary representation of numbers
  - Computer representation of integers
  - Floating point representation
     IEEE standard for floating point representation
- Truncation errors in floating point representation
  - Chopping and rounding
  - Absolute error and relative error
  - Machine precision
  - Significant digits
- Approximating a function Taylor series

# 1 Computer Representation of numbers

## 1.1 Number Systems (Positional notation)

A base is the number used as the reference for constructing the system.

Base-10:  $0, 1, 2, \dots, 9$ , — decimal

Base-2: 0,1, — binary

Base-8:  $0, 1, 2, \dots, 7,$  — octal

Base-16:  $0, 1, 2, \dots, 9, A, B, C, D, E, F,$  — hexadecimal

#### **Base-10:**

For example:  $3773 = 3 \times 10^3 + 7 \times 10^2 + 7 \times 10 + 3$ .

Right-most digit: represents a number from 0 to 9;

second from right: represents a multiple of 10;

. . . .

$$3 \quad 7 \quad 7 \quad 3 = 3 + 7x10 + 7x10^{2} + 3x10^{3}$$

Figure 1: Positional notation of a base-10 number

Positional notation: different position represents different magnitude.

# **Base-2:** sequence of 0 and 1

Primary logic units of digital computers are ON/OFF components.

Bit: each binary digit is referred to as a bit.

For example: 
$$(1011)_2 = 1 \times 2^3 + 1 \times 2^1 + 1 = (11)_{10}$$

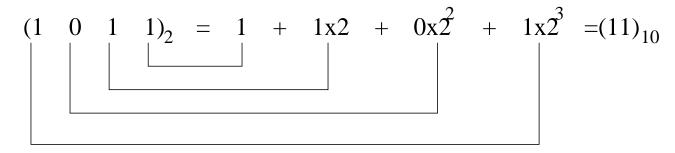


Figure 2: Positional notation of a base-2 number

## 1.2 Binary representation of integers

## Signed magnitude method

The sign bit is used to represent positive as well as negative numbers:

$$\begin{array}{ll} \text{sign bit} = 0 & \rightarrow & \text{positive number} \\ \text{sign bit} = 1 & \rightarrow & \text{negative number} \end{array}$$

Examples: 8-bit representation

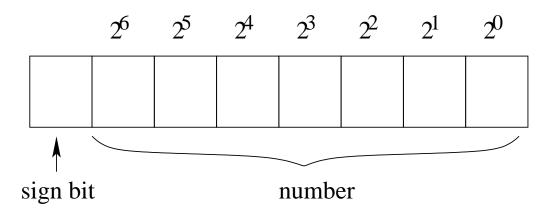


Figure 3: 8-bit representation of an integer with a sign bit

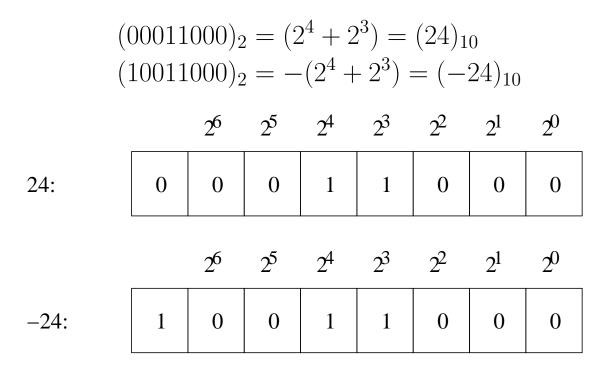


Figure 4: Signed magnitude representation of  $(24)_{10}$  and  $-24_{10}$ 

Maximum number in 8-bit representation:  $(011111111)_2 = \sum_{i=0}^6 1 \times 2^i = 127$ .

Minimum number in 8-bit representation:  $(111111111)_2 = -\sum_{i=0}^{6} 1 \times 2^i = -127$ .

The range of representable numbers in 8-bit signed representation is from -127 to 127.

In general, with n bits (including one sign bit), the range of representable numbers is  $-(2^{n-1}-1)$  to  $2^{n-1}-1$ .

## 2's complement representation

A computer stores 2's complement of a number.

How to find 2's complement of a number:

- i) The 2's complement of a positive integer is the same:  $(24)_{10} = (00011000)_2$
- ii) The 2's complement of a negative integer: Negative 2's complement numbers are represented as the binary number that when added to a positive number of the same magnitude equals zero.
  - toggle the bits of the positive integer:  $(00011000)_2 \rightarrow (11100111)_2$
  - add 1 (11100111 + 1)<sub>2</sub> = (11101000)<sub>2</sub>

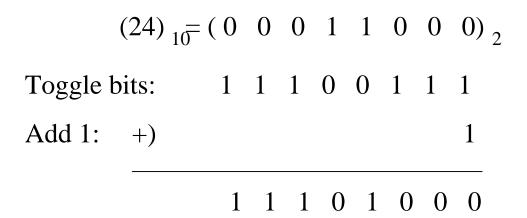


Figure 5: 2's complement representation of -24

Figure 6: 2's complement representation of -128

With 8-bits, representable range: from -128 to 127.

In 2's complement representation,  $(10000000)_2 = -128$ . The representation 10000000 is not used in signed notation.

With 8 bits, the signed magnitude method can represent all numbers from -127 to 127, while the 2's complement method can represent all numbers from -128 to 127.

2's complement is preferred because of the way arithmetic operations are performed in the computer<sup>1</sup>. In addition, the range of representable numbers is -128 to 127.

## 1.3 Binary representation of floating point numbers

Consider a decimal floating point number:

$$(37.71)_{10} = 3 \times 10^{1} + 7 \times 10^{0} + 7 \times 10^{-1} + 1 \times 10^{-2}$$

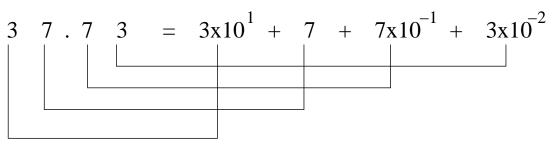
*n*-th digit right to "." represents  $0 \sim 9 \times 10^{-n}$ 

Similarly, a binary floating point number:

$$(10.11)_2 = 1 \times 2^1 + 0 \times 2^0 + 1 \times 2^{-1} + 1 \times 2^{-2}$$

*n*-th digit right to "." represents  $0 \sim 1 \times 2^{-n}$ 

<sup>&</sup>lt;sup>1</sup>Interested student can visit http://en.wikipedia.org/wiki/Two's\_complement for further explanation.



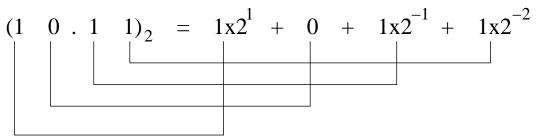


Figure 7: Positional notations of floating point numbers

## **Normalized representation:**

Decimal:

$$37.71 = 3.771 \times 10^{1}$$
  
 $0.3771 = 3.771 \times 10^{-1}$ 

Idea: move the decimal point to the left or right until there is only one non-zero digit to the left of the point (.) and then compensate for it in the exponent.

Binary:

$$(10.11)_2 = (1.011)_2 \times 2^1$$

 $(\times 2^1) \leftrightarrow$  move decimal point one position right  $(\times 2^{-1}) \leftrightarrow$  move decimal point one position left

In general, a real number x can be written as

$$x = (-1)^s \cdot m \cdot b^e$$

where

s is the sign bit (s=0 represents positive numbers, and s=1 negative numbers), m is the mantissa (the normalized value) (m=1.f for  $x\neq 0$  binary), b is the base (b=2 for binary), and e is the exponent.

In computers, we store s, m and e. An example of 8-bit representation of floating point numbers is shown in Fig. 8.

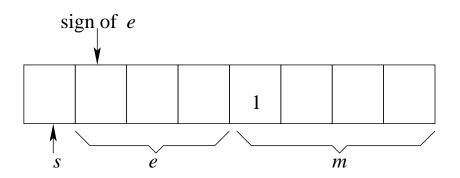


Figure 8: 8-bit floating point normalized representation

Example:  $(2.75)_{10} = (10.11)_2 = (1.011)_2 \times 2^1$ 

The MSB bit of m is always 1, except when x=0. (Why?) Therefore, m can be

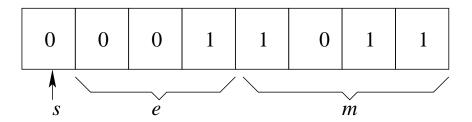


Figure 9: 8-bit floating point normalized representation of 2.75

rewritten as

$$m = (1.f)_2$$

Since only the last three bits carry information, we may exclude the MSB of m and use the last four bits to represent f. Then

$$x = (-1)^s \cdot m \cdot b^e = (-1)^s \cdot (1.f)_2 \cdot b^e$$

For example,  $(2.75)_{10} = (1.011)_2 \times 2^1$  can be represented in floating point format as Fig. 10.

In the improved floating point representation, we store s, f and e in computers.

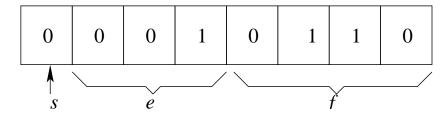


Figure 10: Improved 8-bit floating point normalized representation of 2.75

Special case, x = 0.

# **IEEE** standard for floating point representation<sup>2</sup>

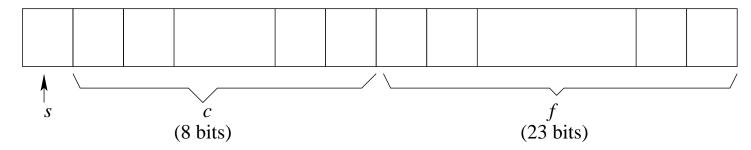


Figure 11: IEEE 32-bit floating point format

In IEEE 32-bit floating point format,

- s(1 bit): sign bit;
- c(8 bits): exponent e with offset, e = c 127, and c = e + 127;

The exponent is not stored directly. The reason for the offset is to make the aligning of the radix point easier during arithmetic operation.

The range of c is from 0 to 255.

Special case: c = 0 when x = 0, and c = 255 when x is infinity or not a number (Inf/Nan).

The valid range of e is from -126 to 127 ( $x \neq 0$ , Inf, and Nan).

• f(23 bits):  $m = (1.f)_2$ ,  $(x \neq 0, \text{ Inf, and Nan})$ ,  $0 \leq f < 1$ .

Example:  $2.75 = (10.11)_2 = (1.011)_2 \times 2^1$ , where s = 0,  $m = (1.011)_2$ , e = 1, and  $c = e + 127 = 128 = (10000000)_2$ .

<sup>&</sup>lt;sup>2</sup>More details about the IEEE Standard can be found from http://steve.hollasch.net/cgindex/coding/ieeefloat.html and http://grouper.ieee.org/groups/754/.

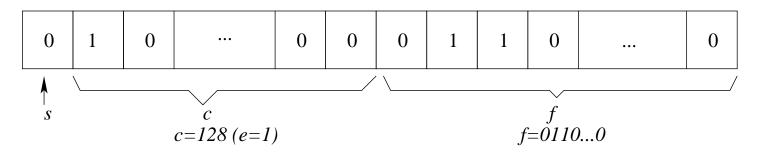


Figure 12: IEEE 32-bit floating point representation of 2.75

## 1.4 Floating point errors

Using a finite number of bits, for example, as in the IEEE format, only a finite number of real values can be represented exactly. That is, only certain numbers between a minimum and a maximum can be represented.

With the IEEE 32-bit format

- The upper bound U on the representable value of x: When s=0, and both c and f are at their maximum values, i.e., c=254 (or e=127), and  $f=(11\dots 1)_2$  (or  $m=(1.11\dots 1)_2$ ),  $U=m\cdot b^e=(2-2^{-23})\times 2^{127}\approx 3.4028\times 10^{38}$
- The lower bound L on the positive representable value of x: When s=0, and both c ( $c\neq 0$ ) and f are at their minimum values, i.e., c=1 (e=c-127=-126), and  $f=(00\ldots 0)_2$  (when  $m=(1.00\ldots 0)_2$ ). Then  $L=m\cdot b^e=1\times 2^{-126}=1.1755\times 10^{-38}$

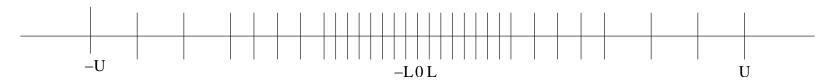


Figure 13: Range of exactly representable numbers

- Only the numbers between -U and -L, 0 and between L and U can be represented:  $-U \le x \le -L$ , x = 0, or  $L \le x \le U$ . During a calculation,
  - when |x| > U, the result is in an overflow;
  - when |x| < L, the result is in an underflow;
  - if x falls between two exactly representable numbers, its floating point representation has to be approximated, leading to truncation errors.
  - When |x| increases, truncation error increases in general.

# 2 Truncation errors in floating point representation

When a real value x is stored using its floating point representation fl(x), truncation error occurs. This is because of the need to represent an infinite number of real values using a finite number of bits.

Example: the floating point representation of  $(0.1)_{10}$ 

$$(0.1)_{10} = (0.0001\ 1001\ 1001\ 1001\ 1001\ 1001\ 1001\ \dots)_2$$

#### 2.1 Truncation errors

Assume: we have t number of bits to represent m (or equivalently t-1 bits for f). In IEEE 32-bit format, t-1=23, or t=24.

$$fl(x1)$$
  $x$   $fl(x2)$ 

Figure 14: Truncation error

With a finite number of bits, there are two ways to approximate a number that cannot be represented exactly in floating point format.

Consider real value x which cannot be represented exactly and falls between two floating point representations  $fl(x_1)$  and  $fl(x_2)$ .

# **Chopping:**

$$fl(x) = fl(x_1)$$

— Ignore all bits beyond the (t-1)th one in f (or tth one in m).

# **Rounding:**

$$fl(x) = \begin{cases} fl(x_1), & \text{if } x - fl(x_1) \leq fl(x_2) - x \\ fl(x_2), & \text{otherwise.} \end{cases}$$

— Select the closest representable floating point number.

Example: x > 0,

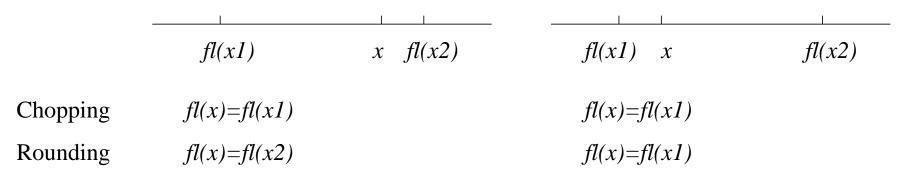


Figure 15: Example of using chopping and rounding

As x increases,  $fl(x_2) - fl(x_1)$  increases, then the truncation error increases.

### **Absolute error:**

Absolute error 
$$\triangleq |x - fl(x)|$$

is the difference between the actual value and its floating point representation.

#### **Relative error:**

Relative error 
$$\triangleq \frac{|x - fl(x)|}{|x|}$$

is the error with respect to the value of the number to be represented.

## 2.2 Bound on the errors (b = 2)

Consider chopping, x > 0.

The real value x can be represented exactly with an infinite number of bits as

$$x = 1.\underbrace{XX...XX}_{t-1}\underbrace{XX...XX}_{\infty} \times b^e$$

The floating point representation fl(x) is

$$fl(x) = 1.\underbrace{XX...XX}_{t-1$$
bits

The absolute error is maximum when

$$x = 1.\underbrace{XX...XX}_{t-1 \text{bits}}\underbrace{11...11}_{\infty \text{bits}} \times b^e$$

Then, the absolute error is bounded by

$$|x - fl(x)| < \sum_{i=t}^{\infty} b^{-i} \times b^e < b^{-t+1} \times b^e$$

and the relative error is bounded by

$$\frac{|x - fl(x)|}{|x|} < \frac{b^{1-t} \times b^e}{|x|}$$

Because  $|x| > 1.00 \cdots 00 \times b^e = b^e$ ,

$$\frac{|x - fl(x)|}{|x|} < \frac{b^{1-t} \times b^e}{b^e} = b^{1-t}$$

For binary representation, b = 2,

$$\frac{|x - fl(x)|}{|x|} < 2^{1-t}$$

which is the bound on relative errors for chopping.

For chopping,

$$|x - fl(x)| \le [fl(x_2) - fl(x_1)]$$

For rounding: the maximum truncation error occurs when x is in the middle of the interval between  $fl(x_1)$  and  $fl(x_2)$ . Then

$$|x - fl(x)| \le \frac{1}{2} [fl(x_2) - fl(x_1)]$$

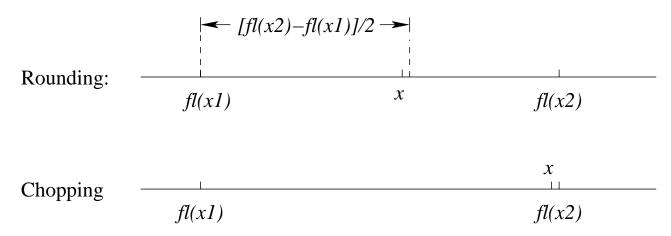


Figure 16: Illustration of error bounds

The bound on absolute errors for rounding is

$$|x - fl(x)| \le \frac{2^{-t+1} \cdot 2^e}{2} = 2^{-t} \cdot 2^e$$

The bound on relative errors for rounding is

$$\frac{|x - fl(x)|}{|x|} \le \frac{2^{-t+1}}{2} = 2^{-t}$$

**Machine precision:** Define machine precision,  $\epsilon_{mach}$ , as the maximum relative error. Then

$$\epsilon_{mach} = \begin{cases} 2^{1-t}, & \text{for chopping} \\ \frac{2^{1-t}}{2} = 2^{-t}, & \text{for rounding} \end{cases}$$

For IEEE standard, t-1=23 or t=24,  $\epsilon_{mach}=2^{-24}\approx 10^{-7}$  for rounding. The machine precision  $\epsilon_{mach}$  is also defined as the smallest number  $\epsilon$  such that  $fl(1+\epsilon)>1$ , i.e., if  $\epsilon<\epsilon_{mach}$ , then  $fl(1+\epsilon)=fl(1)$ .

(Prove that the two definitions are equivalent.)

Note: Difference between the machine precision,  $\epsilon_{mach}$ , and the lower bound on the representable floating point numbers, L:

- $\epsilon_{mach}$  is determined by the number of bits in m
- $\bullet$  L is determined by the number of bits in the exponent e.

# 2.3 Effects of truncation and machine precision

Example 1: Evaluate 
$$y=(1+\delta)-(1-\delta)$$
, where  $L<\delta<\epsilon_{mach}$ . With rounding, 
$$y=fl(1+\delta)-fl(1-\delta)\\ =1-1=0.$$

The correct answer should be  $2\delta$ .

When  $\delta = 1.0 \times 2^{-25}$ ,

$$1 + \delta = 1.0 \times 2^{0} + 1.0 \times 2^{-25}$$
$$= (1.00 \cdot \cdot \cdot \cdot 0)_{24 0's} = 1$$
$$fl(1 + \delta) = 1$$

Example 2: Consider the infinite summation  $y = \sum_{n=1}^{\infty} \frac{1}{n}$ . In theory, the sum diverges as  $n \to \infty$ . But, using floating point operations (with finite number of bits), we get a finite output.

As n increases, the addition due to another  $\frac{1}{n}$  does not change the output! That is,

$$y = \sum_{n=1}^{\infty} \frac{1}{n} = \sum_{n=1}^{k-1} \frac{1}{n} + \sum_{n=k}^{\infty} \frac{1}{n} = \sum_{n=1}^{k-1} \frac{1}{n}$$

$$\frac{1}{k-1} \ge \epsilon_{mach} \text{ and } \frac{1}{k} < \epsilon_{mach}$$

Example 3: Consider the evaluation of  $e^{-x}$ , x > 0, using

$$e^{-x} = \sum_{n=0}^{\infty} \frac{(-x)^n}{n!} = 1 - x + \frac{x^2}{2!} - \frac{x^3}{3!} + \dots$$

This may result in erroneous output due to cancellation. Alternative expressions are needed for evaluation with negative exponents.

## 2.4 Significant figures (digits)



Figure 17: Significant figures

The significant digits of a number are those that can be used with confidence. For example:

$$0.00453 = 4.53 \times 10^{-3}$$
 3 significant digits  $0.004530 = 4.530 \times 10^{-3}$  4 significant digits

Example:  $\pi = 3.1415926 \cdots$ 

With 2 significant digits,  $\pi \approx 3.1$ 

With 3 significant digits,  $\pi \approx 3.14$ 

With 4 significant digits,  $\pi \approx 3.142$ 

The number of significant digits is the number of certain digits plus one estimated digit.

# 3 Approximating a function using a polynomial

#### 3.1 McLaurin series

Assume that f(x) is a continuous function of x, then

$$f(x) = \sum_{i=0}^{\infty} a_i x^i = \sum_{i=0}^{\infty} \frac{f^{(i)}(0)}{i!} x^i$$

is known as the McLaurin Series, where  $a_i$ 's are the coefficients in the polynomial expansion given by

$$a_i = \frac{f^{(i)}(x)}{i!}|_{x=0}$$

and  $f^{(i)}(x)$  is the *i*-th derivative of f(x).

The McLaurin series is used to predict the value  $f(x_1)$  (for any  $x = x_1$ ) using the function's value f(0) at the "reference point" (x = 0). The series is approximated by summing up to a suitably high value of i, which can lead to approximation or truncation errors.

Problem: When function f(x) varies significantly over the interval from x = 0 to  $x = x_1$ , the approximation may not work well.

A better solution is to move the reference point closer to  $x_1$ , at which the function's polynomial expansion is needed. Then,  $f(x_1)$  can be represented in terms of  $f(x_r)$ ,  $f^{(1)}(x_r)$ , etc.

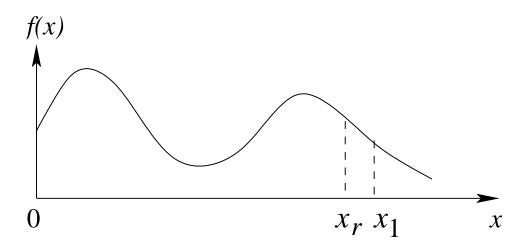


Figure 18: Taylor series

# 3.2 Taylor series

Assume that f(x) is a continuous function of x, then

$$f(x) = \sum_{i=0}^{\infty} a_i (x - x_r)^i$$

where  $a_i = \frac{f^{(i)}(x)}{i!}|_{x=x_r}$ . Define  $h = x - x_r$ . Then,

$$f(x) = \sum_{i=0}^{\infty} a_i h^i = \sum_{i=0}^{\infty} \frac{f^{(i)}(x_r)}{i!} h^i$$

which is known as the Taylor Series.

If  $x_r$  is sufficiently close to x, we can approximate f(x) with a small number of coefficients since  $(x - x_r)^i \to 0$  as i increases.

Question: What is the error when approximating function f(x) at x by  $f(x) = \sum_{i=0}^{n} a_i h^i$ , where n is a finite number (the order of the Taylor series)?

## **Taylor theorem:**

A function f(x) can be represented exactly as

$$f(x) = \sum_{i=0}^{n} \frac{f^{(i)}(x_r)}{i!} h^i + R_n$$

where  $R_n$  is the remainder (error) term, and can be calculated as

$$R_n = \frac{f^{(n+1)}(\alpha)}{(n+1)!} h^{n+1}$$

and  $\alpha$  is an unknown value between  $x_r$  and x.

• Although  $\alpha$  is unknown, Taylor's theorem tells us that the error  $R_n$  is proportional to  $h^{n+1}$ , which is denoted by

$$R_n = O(h^{n+1})$$

which reads " $R_n$  is order h to the power of n + 1".

- With n-th order Taylor series approximation, the error is proportional to step size h to the power n+1. Or equivalently, the truncation error goes to zero no slower than  $h^{n+1}$  does.
- With  $h \ll 1$ , an algorithm or numerical method with  $O(h^2)$  is better than one with O(h). If you half the step size h, the error is quartered in the former but is only halved in the latter.

Question: How to find  $R_n$ ?

$$R_{n} = \sum_{i=0}^{\infty} a_{i} h^{i} - \sum_{i=0}^{n} a_{i} h^{i}$$

$$= \sum_{i=n+1}^{\infty} a_{i} h^{i} = \sum_{i=n+1}^{\infty} \frac{f^{(i)}(x_{r})}{i!} h^{i}$$

For small h ( $h \ll 1$ ),

$$R_n \approx \frac{f^{(n+1)}(x_r)}{(n+1)!} h^{n+1}$$

The above expression can be used to evaluate the dominant error terms in the n-th order approximation.

For different values of n (the order of the Taylor series), a different trajectory is fitted (or approximated) to the function. For example:

- n = 0 (zero order approximation)  $\rightarrow$  straight line with zero slope
- n = 1 (first order approximation)  $\rightarrow$  straight line with some slope
- n=2 (second order approximation)  $\rightarrow$  quadratic function

**Example 1:** Expand  $f(x) = e^x$  as a McLaurin series. Solution:

$$a_0 = f(0) = e^0 = 1,$$

$$a_1 = \frac{f'(x)}{1!}|_{x=0} = \frac{e^0}{1} = 1$$

$$a_i = \frac{f^{(i)}(x)}{i!}|_{x=0} = \frac{e^0}{i!} = \frac{1}{i!}$$

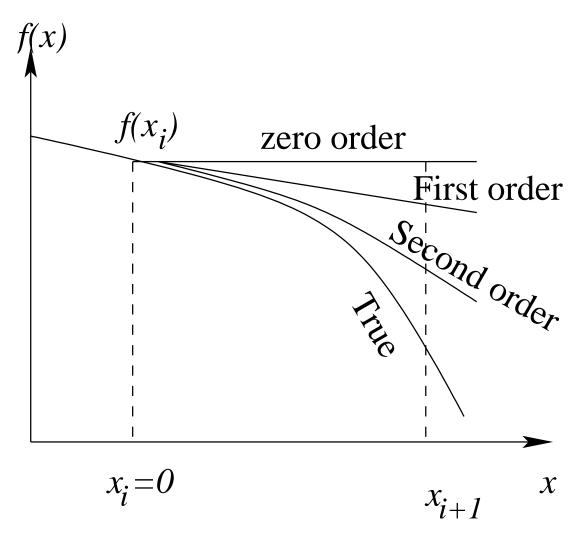


Figure 19: Taylor series

Then  $f(x) = e^x = \sum_{i=0}^{\infty} \frac{x^i}{i!}$ .

**Example 2:** Find the McLaurin series up to order 4, Taylor series (around x = 1) up to order 4 of function  $f(x) = x^3 - 2x^2 + 0.25x + 0.75$ .

Solution:

$$f(x) = x^{3} - 2x^{2} + 0.25x + 0.75 \quad f(0) = 0.75 \quad f(1) = 0$$

$$f'(x) = 3x^{2} - 4x + 0.25 \qquad f'(0) = 0.25 \quad f'(1) = -0.75$$

$$f''(x) = 6x - 4 \qquad f''(0) = -4 \quad f''(1) = 2$$

$$f^{(3)}(x) = 6 \qquad f^{(3)}(0) = 6 \quad f^{(3)}(1) = 6$$

$$f^{(4)}(x) = 0 \qquad f^{(4)}(0) = 0 \quad f^{(4)}(1) = 0$$

The McLaurin series of  $f(x) = x^3 - 2x^2 + 0.25x + 0.75$  can be written as

$$f(x) = \sum_{i=0}^{\infty} \frac{f^{(i)}(0)}{i!} x^{i} = \sum_{i=0}^{3} \frac{f^{(i)}(0)}{i!} x^{i}$$

Then the third order McLaurin series expansion is

$$f_{M3}(x) = f(0) + f'(0)x + \frac{1}{2}f''(0)x^2 + \frac{1}{3!}f^{(3)}(0)x^3$$
  
= 0.75 + 0.25x - 2x<sup>2</sup> + x<sup>3</sup>

which is the same as the original polynomial function.

The lower order McLaurin series expansion may be written as

$$f_{M2}(x) = f(0) + \frac{1}{2}f''(0)x^{2}$$

$$= 0.75 + 0.25x - 2x^{2}$$

$$f_{M1}(x) = 0.75 + 0.25x$$

$$f_{M0}(x) = 0.75$$

The Taylor series can be written as

$$f(x) = \sum_{i=0}^{\infty} \frac{f^{(i)}(x_r)}{i!} (x - x_r)^i = \sum_{i=0}^{3} \frac{f^{(i)}(1)}{i!} (x - 1)^i$$

Then the third order Taylor series of f(x) is

$$f_{T3}(x) = f(1) + f'(1)(x - 1) + \frac{1}{2}f''(1)(x - 1)^2 + \frac{1}{3!}f^{(3)}(1)(x - 1)^3$$
  
= 0.75 + 0.25x - 2x<sup>2</sup> + x<sup>3</sup>

which is the same as the original function.

The lower order Taylor series expansion may be written as

$$f_{T2}(x) = f(1) + \frac{1}{2}f''(1)(x-1)^{2}$$

$$= -0.75(x-1) + (x-1)^{2}$$

$$= 1.75 - 2.75x + x^{2}$$

$$f_{T1}(x) = f(1) + f'(x-1)$$

$$= -0.75(x-1) = 0.75 - 0.75x$$

$$f_{T0}(x) = f(1) = 0$$

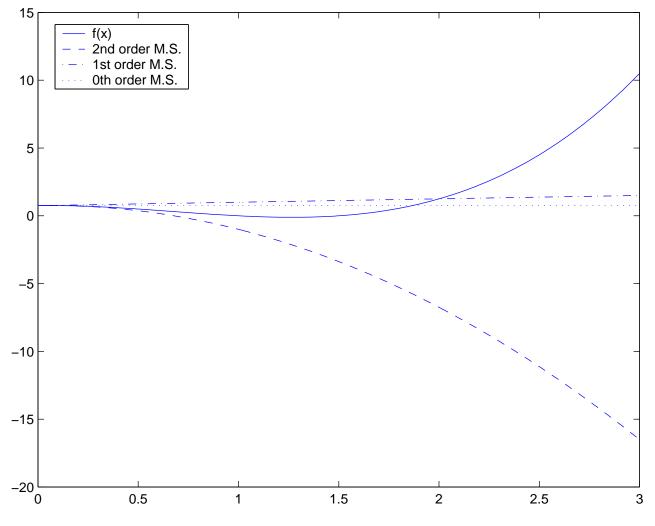


Figure 20: Example 1

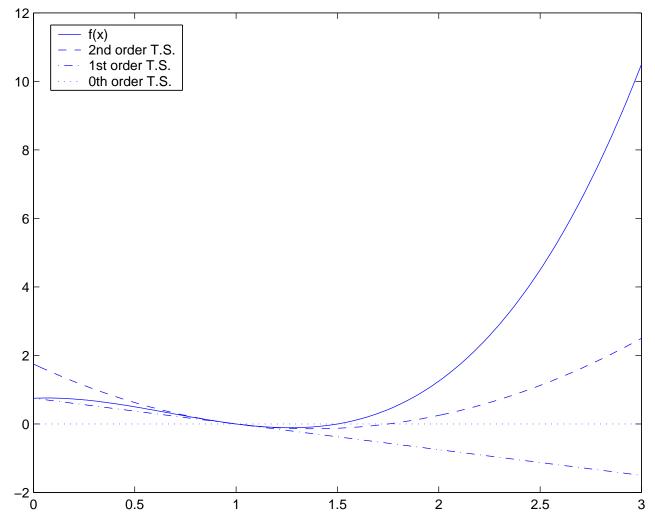


Figure 21: Example 2