CS 498 VR Fall 2017 Homework 2 Problem 4

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Condition number of e^x

- 1. What is the approximate condition number for evaluating function $f(x) = e^x$?
- 2. How large is f(x) when the approximate condition number is 10^8 ?

Solution: 1.

$$\begin{bmatrix} x_{11} & x_{12} & x_{13} & \dots & x_{1n} \\ x_{21} & x_{22} & x_{23} & \dots & x_{2n} \\ & \dots & & & & \\ x_{d1} & x_{d2} & x_{d3} & \dots & x_{dn} \end{bmatrix} = \begin{bmatrix} x_{11} & x_{12} & x_{13} & \dots & x_{1n} \\ x_{21} & x_{22} & x_{23} & \dots & x_{2n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ x_{d1} & x_{d2} & x_{d3} & \dots & x_{dn} \end{bmatrix}$$

2. If $cond = 10^8$ then we will have $x = 10^8$ or $x = -10^8$. In the case that $x = 10^8$, then $f(x) = e^{10^8} = e^{80}$. In the case that $x = -10^8$, then $f(x) = e^{-10^8} = e^{-80}$