

8.  $y_n = \int_0^1 dx \cdot x^n e^x$  and  $y_{n+1} = e - (n+1)y_n$ .

(a)  $y_{n+1} = \frac{e - y_n}{(n+1)}$

recurrence relation from integration by parts of  $y_n$ .

$g_k: y_N \rightarrow y_k$  so,  $g_k(y_N) = y_k$ .

Now,  $(\text{cond}(g_k))(y_N) = \left\| \frac{y_N g'_k(y_N)}{g_k(y_N)} \right\|$

Now,  $g'_k(y_N) = \frac{\partial g_k}{\partial y_N} = \frac{\partial g_k}{\partial g_{k+1}} \frac{\partial g_{k+1}}{\partial g_{k+2}} \dots \frac{\partial g_{N-1}}{\partial g_N}$

and,  $g_N(y_N) = y_N \Rightarrow \frac{\partial g_k}{\partial g_{k+1}} \dots \frac{\partial g_{N-1}}{\partial y_N}$

Now,  $\frac{\partial g_k}{\partial g_{k+1}} = -\frac{1}{k+1}$  (from recurrence relation)

So,  $g'_k(y_N) = \left(-\frac{1}{k+1}\right) \left(-\frac{1}{k+2}\right) \dots \left(-\frac{1}{N}\right)$   
 $= (-1)^{N-k-1} \frac{k!}{N!}$

so,  $(\text{cond } g_k)(y_N) = \left\| \frac{y_N}{g_k} (-1)^{N-k-1} \frac{k!}{N!} \right\|$

Now, to ~~minimize~~ set an upper bound we use the fact that  $\frac{y_N}{g_k} \leq 1$  always as  $y_n$  gets smaller as  $n$  increases.

so,  $(\text{cond } g_k)(y_N) \leq \left\| (-1)^{N-k-1} \frac{k!}{N!} \right\|$  (because  $x \in (0,1)$ ).

$$(b) \text{ Now, } (\text{cond } g_k)(y_N) = \frac{\epsilon}{\epsilon_{y_N}}$$

$$\text{so, } (\text{cond } g_k)(y_N) = \frac{\epsilon}{-1}$$

and taking the upper bound:-

$$\frac{\epsilon}{-1} \leq \frac{K!}{N!}$$

$$\text{or, } \boxed{N! \leq \frac{K!}{\epsilon}}$$

$$\text{or, } \boxed{N! \geq \frac{K!}{\epsilon}}$$

$$\text{and, } \epsilon_{y_N} = 1 \text{ as}$$

$$y_N^* = y_N(1 + \epsilon_{y_N})$$

$$\text{and for } y_N^* = 0;$$

$$\epsilon = -1 \text{ or } \epsilon = 1$$

$$\epsilon_{y_N} = -1 \text{ as a } 100\% \text{ error.}$$

100% error coming from assuming  $y_N^* = 0$ .

$$(c) \text{ If } K = 20 \text{ and } \epsilon = 2^{-52} \text{ (machine epsilon).}$$

$$\text{then, } \frac{K!}{\epsilon} \approx \frac{20!}{2^{-52}} \approx 1.09 \times 10^{34}$$

$$\text{and, } 54! \approx 10^{71} \text{ and } 53! \approx 10^{68}$$

$$\text{so, } \boxed{N \text{ has to be at least } 54}$$

So, to compute  $T_k$  upto a precision of  $\epsilon = 2^{-52}$  we need to start with a  $y_N$  where  $N = 32$  and compute backwards recursively. (assuming we start with  $y_N^* = 0$  and still are able to achieve a very highly precise value of  $y_{20}$ ).

$$\text{so, } N! \geq \frac{K!}{\epsilon} \Rightarrow \ln N! \geq \ln\left(\frac{K!}{\epsilon}\right) \Rightarrow \boxed{\ln N! \geq 34}$$

Now, using Stirling's approx and then trial and error, we find  $N = 32$  and  $31! \sim 10^{35}$  and

$$32! \sim 10^{35} \text{ and } 31! \sim 10^{33} \text{ so, the}$$

$$\text{minimum } \boxed{N = 32}.$$