

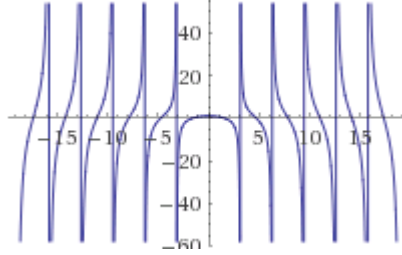
1.4

(a) $\Delta y = \sin(x+h) - \sin(x) \approx \sin'(x) \times h = h \cdot \cos(x)$

(b) $\Delta y/y = h \cdot \cos(x)/\sin(x) = h \cdot \cot(x)$, $x \neq \pm n\pi, n = 0, 1, 2, 3, \dots$. When $x = \pm n\pi, n = 0, 1, 2, 3, \dots$, there is no real relative error.

(c) $cond = \frac{\Delta y/y}{\Delta x/x} = \frac{h \cdot \cot(x)}{h/x} = x \cdot \cot(x)$, $x \neq \pm n\pi, n = 0, 1, 2, 3, \dots$. When $x = \pm n\pi, n = 0, 1, 2, 3, \dots$, there is no condition number.

(d) The curve of cond is like below with $x \in (-15, 15)$. When $x = \pm n\pi, n = 0, 1, 2, 3, \dots$, the absolute value of cond is extremely large. So the estimation will be highly sensitive.



1.12

(a) $x^2 - y^2$ has a higher accuracy in floating-point arithmetic.

$$\begin{aligned} fl(x^2 - y^2) &= [(x^2)(1 + \delta_1) - (y^2)(1 + \delta_2)](1 + \delta_3) = x^2 + x^2\delta_1 - y^2 - y^2\delta_2 + x^2\delta_3 + x^2\delta_1\delta_3 - y^2\delta_3 - y^2\delta_2\delta_3 \\ &\approx x^2(1 + \delta_1 + \delta_3) - y^2(1 + \delta_2 + \delta_3) = (x^2 - y^2)(1 + 2\epsilon_{mach}) \\ fl((x - y)(x + y)) &= [(x - y)(1 + \delta_1)][(x + y)(1 + \delta_2)](1 + \delta_3) = (x^2 - y^2)(1 + 2\epsilon_{mach})(1 + \epsilon_{mach}) \end{aligned}$$

(b) When x and y are one big with the other very small, $(x - y)(x + y)$ is substantially more accurate.

When x and y are very different. For an example, x is 10^{10} bigger than y , x^2 will be 10^{20} bigger than y^2 , which makes x^2 cease to change as y^2 is relatively negligible.

Programming part

1.4

As k goes from 1 to 8, the estimation continues to increase at a slowing-down speed. So the error continues to approach 0.

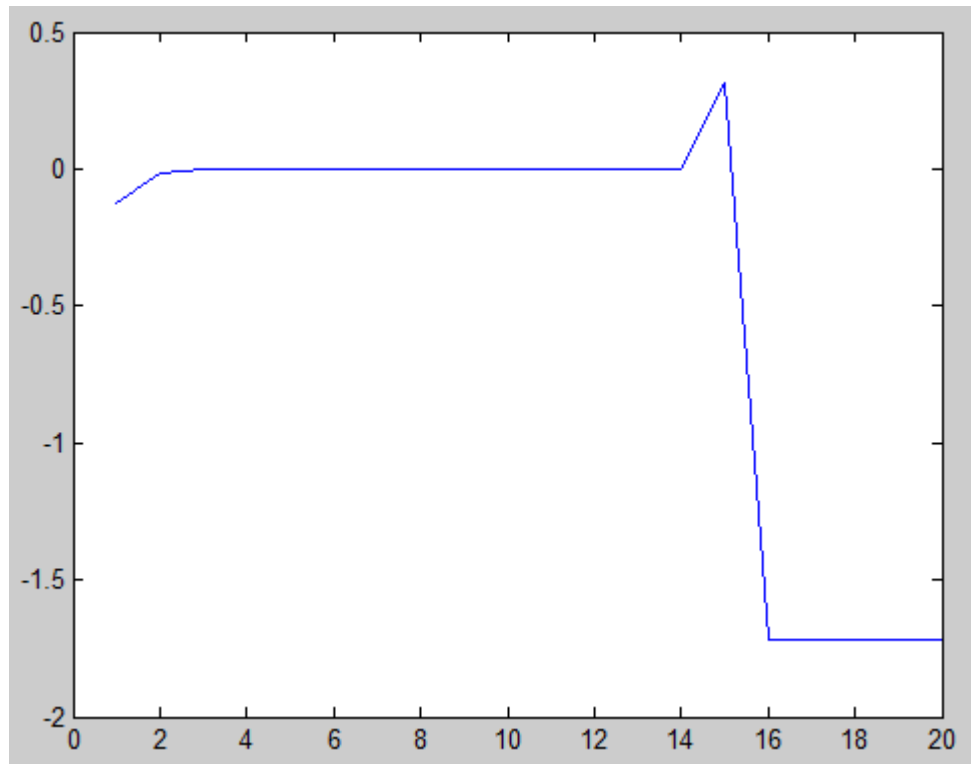
From 9 to 12, the value of $fl(1 + 1/n)^n$ is greater than e . Because the rounding error introduced by multiplying a value close to $e \times (1 + 1/10^k)$, $k = [9, 10, 11, 12]$

is influentially relatively big.

From 13 to 14, the rounding error by multiplying the $(1 + 1/n)$ take away the value in the estimation function influentially.

At $k=15$, $1/n$ is the last position in mantissa, which means rounding error becomes relatively even bigger. And the rounding error makes the value bigger than e .

From 16 to 20, $1/n$ is smaller than ϵ , so $1 + 1/n = 1$ and the error becomes $1 - e$.



```

1 - K=1:1:20;
2 - for k=K
3 -     n=10^k;
4 -     result=(1+1/n)^n;
5 -     RES(k)=result;
6 -     DIFF(k)=result-exp(1);
7 - end
8 - plot(DIFF);
9
10

```

1.6 (a) $fl(x_n) = fl(x_0 + \underbrace{h + \dots + h}_n) = a + nh + (n \cdot a + \frac{(1+n) \times n}{2} \cdot h) \epsilon_{mach}$

$$fl(x_n) = fl(x_0 + nh) = [x_0 + nh(1 + \delta)](1 + \delta) = x_0 \times (1 + \delta) + nh \times (1 + \delta)^2 \approx a + nh + (a + 2nh) \epsilon_{mach}$$

The second one has a smaller rounding error. So the second one is better.

```

format long;
a=0;
b=1;
n=13^8;
xk=a;
for k=1:1:10^7
    xk=xk+1/n;
end

xk2=a+10^7*1/n;

```

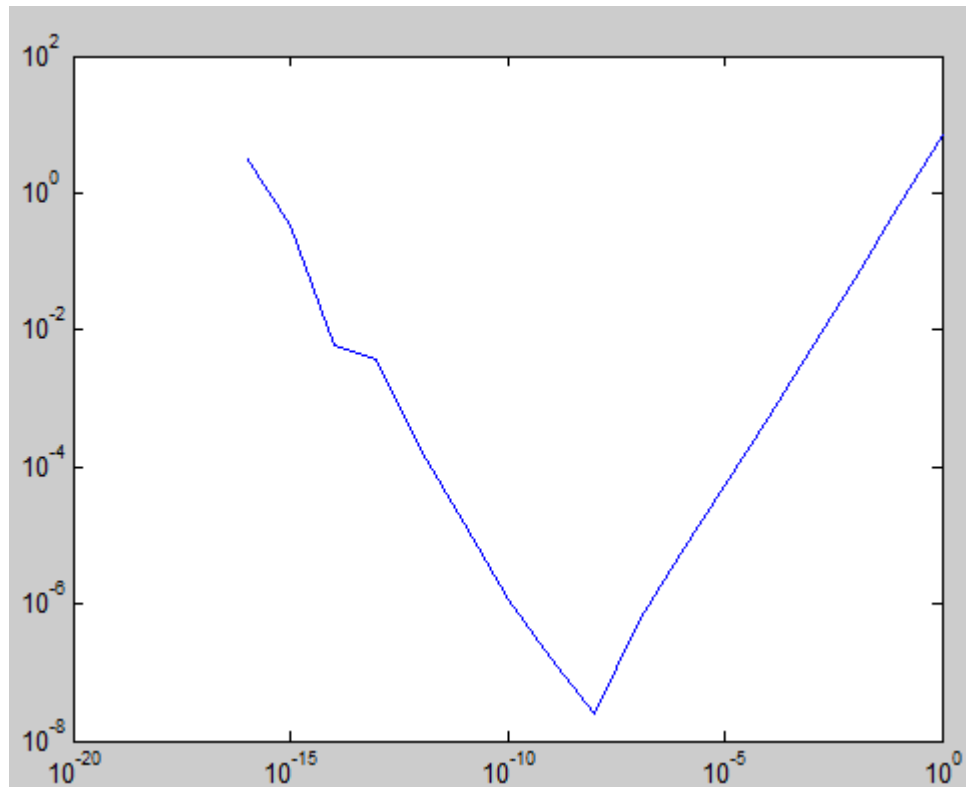
The first formula is bigger than the second by 4.456487262549658e-13.

1.7(a) There is a minimum value for the magnitude of error. $h=10^{-8}$. $\epsilon_{mach} = \frac{1}{2}\beta^{1-p} = \frac{1}{2}10^{1-17} = 0.5 \times 10^{-16}$. $\sqrt{\epsilon_{mach}} = \sqrt{0.5 \times 10^{-16}} \approx 7.1 \times 10^{-9} = 0.71 \times 10^{-8}$. It matches well.

```

1 - function[Derivative]=Appr(x,h,F)
2 -     %x, h, F
3 -     f=inline(F); %repalce the funciton to be test in the parentheses;
4 -     Derivative=(f(x+h)-f(x))/h;
1 -     format long;
2 -     x=1; K=0:1:16; F='tan(x)';
3 -     for k=K,
4 -         h(k+1)=10^(-k);
5 -         APPR(k+1)=Appr(x, h(k+1), F);
6 -         ERR(k+1)=APPR(k+1)-sec(x)^2;
7 -     end
8 -     loglog(h,abs(ERR));
9 -     min(abs(ERR))

```



(b) There is a minimum value for error. The corresponding value for h is 10^{-7} . It is 10 times of $\sqrt{\epsilon_{mach}}$. Because this estimation method reduces the truncation error (as you see, the minimum error from the estimation is much smaller than the one from the previous).

```

1  function [Derivative]=Appr2(x,h,F)
2      %x, h, F
3  -   f=inline(F); %repalce the funciton to be test in the parentheses;
4  -   Derivative=(f(x+h)-f(x-h))/2/h;
5
6  -   format long;
7  -   x=1; K=0:1:16; F='tan(x)';
8  -   for k=K,
9  -       h(k+1)=10^(-k);
10 -      APPR(k+1)=Appr2(x, h(k+1), F);
11 -      ERR(k+1)=APPR(k+1)-sec(x)^2;
12 -   end
13 -   loglog(h,abs(ERR));
14 -   min(abs(ERR))

```

