

MTH 537

Assignment 1

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1. Find the relative truncation error.

$$\begin{aligned} \text{rel. } E_t &= \frac{|P_7(x) - f(x)^*|}{f(x)^*} = \frac{|P_7(\sin(x)) - x - f(x)^*|}{f(x)^*} = \frac{|(-\frac{x^3}{3} + \frac{x^5}{5!} - \frac{x^7}{7!}) - f(x)^*|}{-\frac{x^3}{3!}} \\ &\approx \frac{|-\frac{x^9}{9!}|}{|-\frac{x^3}{3!}|} = \frac{\pi^9}{x^3} \cdot \frac{3!}{9!} = (9 \times 8 \times 7 \times 6 \times 5 \times 4) x^6 \\ &= \frac{1}{60480} x^6 \quad \text{or } O(x^6) \end{aligned}$$

$$\begin{aligned} 2. \text{ rel. } E_r &= \frac{|f(f(x)) - f(x)^*|}{f(x)^*} = \frac{|f[f(\sin(x)) - f(x)^*] - f(x)^*|}{|f(x)^*|} = \frac{|f[f(f(x) - f(\frac{x^3}{3!}) + \dots) - f(x)^*] - f(x)^*|}{|f(x)^*|} \\ \text{where } f(-\frac{x^3}{3!}) &= f(\frac{1}{3!}) f(x) f(x) f(x) \\ &= -\frac{1}{3!} (1 + \epsilon_a) x^3 (1 + \epsilon_1)^3 \end{aligned}$$

So that we can write

$$\begin{aligned} &= \frac{|f[f(x(1+\epsilon_a) - \frac{x^3}{3!}(1+\epsilon_a)(1+\epsilon_1)^3 + \frac{1}{5!}(1+\epsilon_a)(1+\epsilon_1)^5 \dots) - x(1+\epsilon_1)] - f(x)^*|}{|-\frac{x^3}{3!}|} \\ &= \frac{|f[x(1+\epsilon_a)(1+\epsilon_b) - \frac{x^3}{3!}(1+\epsilon_a)(1+\epsilon_b)(1+\epsilon_1)^3 + \dots - x(1+\epsilon_1)] - f(x)^*|}{|-\frac{x^3}{3!}|} \\ &= \frac{|x(1+\epsilon_a)\epsilon_b(1+\epsilon_c) - \frac{x^3}{3!}(1+\epsilon_a)(1+\epsilon_b)(1+\epsilon_c)(1+\epsilon_1)^3 \dots - f(x)^*|}{|-\frac{x^3}{3!}|} \\ &\approx \frac{|x\epsilon_b - \frac{x^3}{3!}(\epsilon_a + \epsilon_b + \epsilon_c + 3\epsilon_1 + 1) + \frac{x^5}{5!}(\epsilon_a + \epsilon_b + \epsilon_c + 5\epsilon_1 + 1) \dots - f(x)^*|}{|-\frac{x^3}{3!}|} \\ &\leq \frac{|x(8-1) - \frac{x^3}{3!} \cdot 6\delta + \frac{x^5}{5!} \cdot 8\delta|}{|-\frac{x^3}{3!}|} \end{aligned}$$

a) 3. plot: see the next page.

b).

Set $E_r = E_t$.

$$\frac{6(1-\delta)}{x^2} = \frac{1}{60480} x^6$$

$$6 \cdot 60480(1-\delta) = (x^8)^2$$

So $x \approx 4.954$ and it does

match the intersection on the plot, although the lines in my plot

don't intersect at $x < 1$, so I've made a algebraic mistake somewhere.

Since $\epsilon_i < \delta$, $\epsilon_a + \epsilon_b + 3\epsilon_1 < 5\delta$ for example.

$$\approx x(1-\delta) \frac{3!}{x^3} = \boxed{\frac{6(1-\delta)}{x^2}}$$

plot:

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In [2]: import numpy as np
import matplotlib.pyplot as plt
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In [10]: epsilon = 2e-16
x_range = np.arange(1e-5, 1e1+1e-5, 1e-5)
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In [13]: fig, ax = plt.subplots()
ax.loglog(x_range, x_range**6/60480, label = 'Truncation error')
ax.loglog(x_range, 6*(1-epsilon)/x_range**2, label = 'Rounding error')
ax.legend()
ax.set_xlabel('x')
ax.set_ylabel('error')
ax.set_title('HW1: Problem 3, Donglai Yang')
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Out[13]: Text(0.5, 1.0, 'HW1: Problem 3, Donglai Yang')
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