

Computing the Difference Between Nearly Equal Numbers

F

Let \mathbf{a} , \mathbf{b} , and \mathbf{c} be vectors such that $\mathbf{c} = \mathbf{b} - \mathbf{a}$ and $a \ll b$. Clearly, $c \approx b$. In order to calculate

$$F \equiv 1 - \frac{c^3}{b^3} \quad (\text{F.1})$$

we may first define

$$q \equiv 1 - \frac{c^2}{b^2} \quad (\text{F.2})$$

It follows that

$$F = 1 - \left(\frac{c^2}{b^2}\right)^{\frac{3}{2}} = 1 - (1 - q)^{\frac{3}{2}} = \left[1 - (1 - q)^{\frac{3}{2}}\right] \frac{1 + (1 - q)^{\frac{1}{2}}}{1 + (1 - q)^{\frac{3}{2}}} = \frac{1 - (1 - q)^3}{1 + (\sqrt{1 - q})^3}$$

or

$$F(q) = \frac{q^2 - 3q + 3}{1 + (1 - q)^{\frac{3}{2}}} q \quad (\text{F.3})$$

Using this formula to compute F does not require finding the difference between nearly equal numbers, as in Eqn (F.1). However, that problem persists when using Eqn (F.2) to calculate q . We can work around that issue by observing that

$$q = \frac{b^2 - c^2}{b^2} = \frac{(\mathbf{b} - \mathbf{c}) \cdot (\mathbf{b} + \mathbf{c})}{b^2}$$

or, since $\mathbf{c} = \mathbf{b} - \mathbf{a}$,

$$q = \frac{\mathbf{a} \cdot (2\mathbf{b} - \mathbf{a})}{b^2} \quad (\text{F.4})$$

Computing q by means of this formula and substituting the result into Eqn (F.3) avoids roundoff error that may occur by calculating F using Eqn (F.1) when $c/b \approx 1$ (Battin, 1999).