CPSC 302 - Assignment 1

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Question 1

(a)

Proof by induction.

$$f(n) = 3n^3 - n^2, g(n) = n^3$$

$$c = 6, n_0 = 10$$

Base case.

$$|3(10)^3 - (10)^2| \le 6(10)^3$$

 $|3000 - 100| \le 6000$
 $2900 \le 6000$

Induction step.

Assume

$$f(n-1) \le cg(n-1)$$

We must show that $f(n)-f(n-1) \leq c(g(n)-g(n-1))$ since if f grows slower than g it must be smaller.

$$|3n^3 - n^2 - 3(n-1)^3 + (n-1)^2| \le 6(n^3 - (n-1)^3)$$

$$|(n-1)^2 - n^2| \le 3(n^3 - (n-1)^3)$$
$$|n^2 - 2n + 1 - n^2| \le 3(n^3 - n^3 + 3n^2 - 3n + 1)$$
$$|2n+1| < 9n^2 - 9n + 9$$

This holds since |2n+1| is trivially smaller than $9n^2 - 9n + 9$.

Thus, f(n) = O(g(n)).

(b)

Proof by induction.

$$f(n) = 3n^3 + n^2, g(n) = n^3$$

Show $f(n) = \Theta(g(n))$.

$$c_1 = 1, c_2 = 6, n_0 = 10$$

Base case: n=10

$$(10)^3 \le 3(10)^3 + (10)^2 \le 6(10)^3$$

 $1000 \le 3100 \le 6000$

Induction step.

Assume

$$f(n-1) \le cg(n-1)$$

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We must show that $c_1(g(n)-g(n-1)) \leq f(n)-f(n-1) \leq c_2(g(n)-g(n-1))$ since if f grows slower than g it must be smaller.

$$n^{3} - (n-1)^{3} \le 3n^{3} + n^{2} - 3(n-1)^{3} - (n-1)^{2} \le 6n^{3} - 6(n-1)^{3}$$

$$n^{3} - (n^{3} - 3n^{2} + 3n - 1) \le 3n^{3} + n^{2} - 3(n^{3} - 3n^{2} + 3n - 1) - (n^{2} - 2n + 1) \le 6n^{3} - 6(n^{3} - 3n^{2} + 3n - 1)$$

$$3n^{2} - 3n + 1 \le 3n^{3} + n^{2} - 3n^{3} + 9n^{2} - 9n + 9 - n^{2} + 2n - 1 \le 6n^{3} - 6n^{3} + 18n^{2} - 18n + 6$$

$$3n^{2} - 3n + 1 \le 9n^{2} - 7n + 8 \le 18n^{2} - 18n + 6$$

$$3n^{2} \le 9n^{2} - 4n + 7 \le 18n^{2} - 15n + 5$$

We can ignore the smaller terms since they are $=o(n^2)$. Thus leaving us with:

$$3n^2 < 9n^2 < 18n^2$$

This clearly holds and thus $f(n) = \Theta(g(n))$.

Question 2

(a)

If you ever find a number less than 0, or greater than the number before you know there's an error.

(b)

True value = 0.0024.

u25ErrAbs = 2.3363e+12 u25ErrRel = 9.6964e+14

(c)

$$\hat{u}_0 = u_0 + \epsilon_0$$

$$\hat{u}_n = -k\hat{u}_{n-1} + \frac{1}{n}$$

$$\hat{u}_1 = -k\hat{u}_0 + \frac{1}{1} - u_1$$

$$\hat{u}_1 = -k(u_0 + \epsilon_0) + \frac{1}{1}$$

$$\hat{u}_1 - u_1 = -k(u_0 + \epsilon_0) + \frac{1}{1} - u_1$$

$$\hat{u}_1 - u_1 = -k(u_0 + \epsilon_0) + \frac{1}{1} + ku_0 - 1$$

$$\epsilon_1 = \hat{u}_1 - u_1 = -k\epsilon_0$$

(d)

$$\epsilon_2 = \hat{u}_2 - u_2 = -k(\hat{u}_1) + \frac{1}{2} + k(u_1) - \frac{1}{2}$$

$$\epsilon_2 = -k(\hat{u}_1) + k(u_1)$$

$$\epsilon_2 = -k(-k(u_0 + \epsilon_0) + 1) + k(-ku_0 + 1)$$

$$\epsilon_2 = k^2 u_0 + k^2 \epsilon_0 - k - k^2 u_0 + k$$

$$\epsilon_2 = k^2 \epsilon_0$$

General rule:

$$\epsilon_n = (-k)^n \epsilon_0$$

Since the error is exponential, every iteration gets -k times as much error. Thus at n=25, the error is $(15)^n=2.5*10^{29}$ times worse than at n=0.

(e)

The observed error is very close to what we calculated. When comparing the error for two sequential u_n values we see that the error increases by almost exactly -k=-15.

>> 2336290021325.815918/-155752668088.387726 ans = -15

(f)

Emperically we see ϵ_0 as

 $>> 2336290021325.815918/(-15)^25$ ans = -9.2522e-18

Since floating points are represented using exponentials, we should be able to divide the rounding error by k to get the error adjusted by the exponent. Which matches our empirical answer.

$$|\epsilon_0| \le \frac{2^{-53}}{k}$$

$$|\epsilon_n| = k^n (\frac{2^{-53}}{k})$$

(g)

$$\hat{u}_n = u_n + \epsilon_n$$

i.

$$\begin{split} \hat{u}_{n-1} &= -\frac{\hat{u}_n}{k} + \frac{1}{kn} \\ \hat{u}_{n-1} &= -\frac{u_n}{k} - \frac{\epsilon_n}{k} + \frac{1}{kn} \\ \hat{u}_{n-1} - u_{n-1} &= -\frac{u_n}{k} - \frac{\epsilon_n}{k} + \frac{1}{kn} - u_{n-1} \\ \hat{u}_{n-1} - u_{n-1} &= -\frac{u_n}{k} - \frac{\epsilon_n}{k} + \frac{1}{kn} + \frac{u_n}{k} - \frac{1}{kn} \\ \hat{u}_{n-1} - u_{n-1} &= -\frac{\epsilon_n}{k} \end{split}$$

ii.

$$\hat{u}_{n-2} = -\frac{\hat{u}_{n-1}}{k} + \frac{1}{k(n-1)}$$

$$\hat{u}_{n-2} = -\frac{-\frac{u_n}{k} - \frac{\epsilon_n}{k} + \frac{1}{kn}}{k} + \frac{1}{k(n-1)}$$

$$\hat{u}_{n-2} - u_{n-2} = -\frac{-\frac{u_n}{k} - \frac{\epsilon_n}{k} + \frac{1}{kn}}{k} + \frac{1}{k(n-1)} - u_{n-2}$$

$$\hat{u}_{n-2} - u_{n-2} = \frac{u_n}{k^2} + \frac{\epsilon_n}{k^2} - \frac{1}{k^2n} + \frac{1}{k(n-1)} - u_{n-2}$$

$$\hat{u}_{n-2} - u_{n-2} = \frac{u_n}{k^2} + \frac{\epsilon_n}{k^2} - \frac{1}{k^2n} + \frac{1}{k(n-1)} - \frac{u_n}{k^2} + \frac{1}{k^2n} - \frac{1}{k(n-1)}$$

$$\hat{u}_{n-2} - u_{n-2} = \frac{\epsilon_n}{k^2}$$

iii.

$$\epsilon_n = \frac{\epsilon_N}{k^{N-n}}$$

iv.

Backwards recursion has a rounding error that is divided by k for each step so the total error is actually very small compared to the inverse.

(h)

Forwards:

u25True = 0.0024

u25ErrAbs = 2.3363e+12

u25ErrRel = 9.6964e+14

Backwards:

u25True = 0.0024

u25ErrAbs = 9.6602e-05

u25ErrRel = 0.0401

The error is significantly less doing backwards recursion.

(i)

Question 3

Part I.

$$fl(x + fl(y + z)) = 1.12345 * 10^{0} + (0.00000 * 10^{3})$$

$$fl(x + fl(y + z)) = 1.12345 * 10^{0}$$

$$fl(x + fl(y + z)) = (1.12345 * 10^{0} + 3.12345 * 10^{3}) - 3.12345 * 10^{3}$$

$$fl(x + fl(y + z)) = (0.00112 * 10^{3} + 3.12345 * 10^{3}) - 3.12345 * 10^{3}$$

$$fl(x + fl(y + z)) = 3.12457 * 10^{3} - 3.12345 * 10^{3}$$

$$fl(x + fl(y + z)) = 0.00112 * 10^{3}$$

$$fl(x + fl(y + z)) = 1.12000 * 10^{0}$$

 $fl(x + fl(y + z)) = 1.12345 * 10^{0} + (3.12345 * 10^{3} - 3.12345 * 10^{3})$

$$1.12345 * 10^0 \neq 1.12000 * 10^0$$

Thus it holds $fl(x + fl(y + z)) \neq fl(fl(x + y) + z)$.

Relative error:

$$>> (1.12345-1.12)/1.12345$$
 ans = 0.0031

Part II.

 $>> 7.45678*10^3 - 7.45631*10^3$ ans = 0.4700

$$fl(x) = 7.457 * 10^{3}$$
$$fl(y) = 7.457 * 10^{3}$$

$$\hat{z} = fl(fl(x) - fl(y))$$
$$\hat{z} = 0.000 * 10^{0}$$

Absolute error $7.457 * 10^3 - 0 = 7457$.

Relative error (7457 - 0)/7457 = 1.

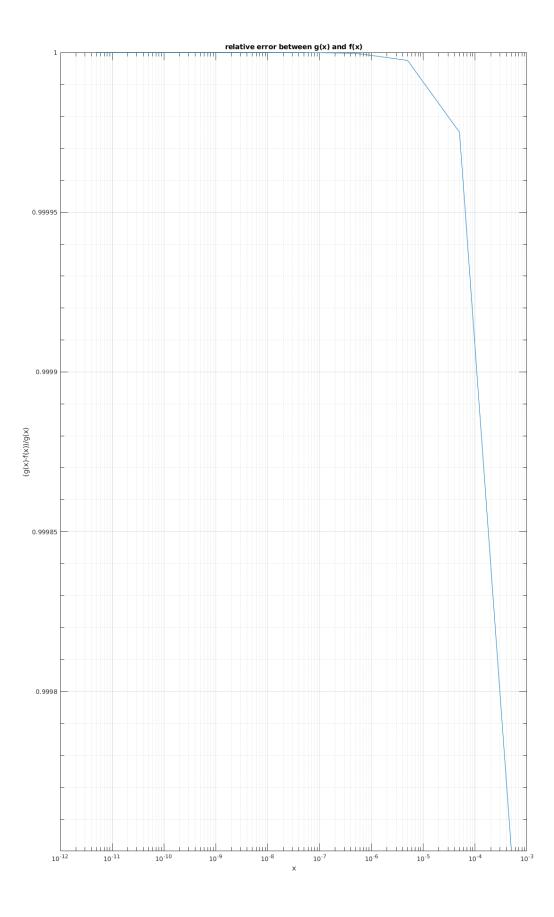
Question 4

$$f(x) = 1 - \cos(x)$$

$$\sin^{2}(x) + \cos^{2}(x) = 1$$
$$1 - \cos(x) = 2\sin^{2}(x/2)$$

$$g(x) = 2\sin^2(x/2)$$

$$f(5*10^{-12}) = 0, g(5*10^{-12}) = 0.000000005000000$$



Question 5

>> run p5.m

y = 1.644934057834575

i = 94906267

We compute 94906266 elements before stopping.

 $e_1 = 5.479642961076798 * 10^{-09}$

