Problem Set 1

Exercises for the Lecture Fundamentals of Simulation Methods
Prof. Dr. Ralf Klessen (Lecture Tuesday 9h - 11h and Thursday 9h - 11h)
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Submit the solution to your tutor in electronic form by **Wednesday October 23, 2019**.

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1. Pitfalls of integer and floating point arithmetic *(6 points)*

1. Consider the following C/C++ code:

   ```
   int     i =   7;
   float   y = 2*(i/2);
   float   z = 2*(i/2.);
   printf("%e  %e \n", y,z);
   ```

   which prints out two float numbers. Explain why the numbers are not all equal.

2. Consider the following numbers:

   ```
   double  a =   1.0e17;
   double  b = -1.0e17;
   double  c = 1.0;
   double  x = (a +  b) + c;
   double  y =  a + (b  + c);
   ```

   Calculate the results for x and y. Which one is correct, if any? Explain, why the law of associativity is here broken.

3. Consider the following C/C++ code:

   ```
   float   x =   1e20;
   float   y;
   y = x*x;
   printf("%e %e\n", x,y/x);
   ```

   Explain what you see.

2. Near-cancellation of numbers (*14 points*)

Consider the following function:

$$f(x) = \frac{x + \exp(-x) - 1}{x^2} \tag{1}$$

Clearly for $x = 0$ this function is ill determined. However, for the limit $x \downarrow 0$ the function goes to a non-zero and non-infinite value.

1. Determine $\lim_{x \downarrow 0} f(x)$

2. Write a computer program that asks for a value of x from the user and then prints $f(x)$

3. For small (but positive non-zero) values of x this evaluation goes wrong. Determine experimentally at which values of x the formula goes wrong.

4. Explain why this happens.

5. Add an if-clause to the program such that for small values the function is evaluated in another way that does not break down, so that for all positive values of x the program produces a reasonable result.