

Problem 1

Prove symmetric rounding upper bound on relative error is

$$\left| \frac{x - \text{rnd}(x)}{x} \right| \leq 2^{-p}$$

* here I set $2^q = 1$ because it is not used in the analysis

For mapping real number x to a nearby machine number in $\mathbb{R}(p, q)$ where p labels mantissa digits & q labels exponent digits.

Case 1: first discarded bit is zero

Example for $q=3$

$$x = 0.110011\dots \Rightarrow 0.110 \quad \begin{matrix} \text{rounding} \\ \text{truncation} \end{matrix}$$

↑↑↑
 q p+1 q+2

General

$$\text{If } x = \sum_{l=1}^{\infty} b_l 2^{-l}, \text{ then } \text{rnd}(x) = \sum_{l=1}^{p} \tilde{b}_l 2^{-l}$$

$$\max|x - \text{rnd}(x)| = \sum_{l=p+2}^{\infty} b_l 2^{-l} \quad \begin{matrix} \text{because for case 1} \\ \text{first bit in disagreement} \\ \text{is in place } p+2. \end{matrix}$$

• Take worst case

$$\text{that } b_l = 1, l = p+2, \dots, \infty$$

$$= \sum_{l=p+2}^{\infty} 2^{-l} = 2^{-p-2} + 2^{-p-3} + 2^{-p-4} + \dots$$

$$= 2^{-p-1} (2^{-1} + 2^{-2} + \dots)$$

which converges to

$$= 2^{-p-1}$$

"problem"
 the first bit
 is bit $p+2$
 (first bit that
 could disagree).
Worst case
 is all bits
 starting
 w/ bit
 $p+2$ and
 going to
 ∞ are 1.

Now find relative error.

If $x \neq 0$, smallest x can be 2^{-l} since leading bit is 1.

$$\max \left| \frac{x - \text{rnd}(x)}{x} \right| = \frac{2^{-P-1}}{2^{-l}} = \boxed{2^{-P}}$$

Case 2 : first discarded bit is 1

Example for $p=3$

$$x = 0.11011\ldots \Rightarrow \begin{array}{c} 0.111 \\ 0.110 \end{array} \begin{array}{l} \text{rounding} \\ \text{truncation} \end{array}$$

$\uparrow \uparrow$
 $p+1 \quad p+2$

General

$$x = \sum_{l=1}^{\infty} b_l 2^{-l}, \quad \text{rnd}(x) = \sum_{l=1}^{P} \tilde{b}_l 2^{-l}$$

Agree on bits $1, 2, \dots, P-1$

Disagree for bit P , that is, for bits $(P, P+1)$ we have:

$$(0, 1) \rightarrow (1, 0) \quad \text{say } 0.01 \rightarrow 0.10$$

$$\text{error} = |0.01 - 0.10| = 0.01 = \boxed{2^{-P-1}} \quad (*)$$

The worst case in this scenario is that bits $P+2, \dots, \infty$ are all 0's. In that case, the error is simply coming from (*) above and it is 2^{-P-1} .

And again, if $x \neq 0$, smallest x can be 2^{-l} ,

$$\max \left| \frac{x - \text{rnd}(x)}{x} \right| = \frac{2^{-P-1}}{2^{-l}} = \boxed{2^{-P}}$$

Problem 3

(a) To compute x^n , could

(i) repeatedly multiply x

(ii) First find $\ln(x)$, then multiply that by n ,
then raise e to power $n\ln(x)$

Derive upper-bound for cases (i) and (ii) on relative
error resulting from machine arithmetic

Recall $f_1(x \cdot y) = (x \cdot y)(1 + \varepsilon)$, $|\varepsilon| \leq \text{eps}$

Assume $\begin{cases} f_1(\ln(x)) = (\ln(x))(1 + \varepsilon), & |\varepsilon| \leq \text{eps} \\ f_1(\exp(x)) = (\exp(x))(1 + \varepsilon), & |\varepsilon| \leq \text{eps} \end{cases}$

$\begin{cases} f_1(\exp(x)) = (\exp(x))(1 + \varepsilon), & |\varepsilon| \leq \text{eps} \end{cases}$

Neglect $O(\text{eps}^2)$ & higher terms.

Determine guideline ~~to~~ in terms of x and n for when
(i) or (ii) is better.

(b) Find ε in x^a when:

(i) x is an exact machine # but a is subject to $R \in \mathbb{E}_a$
(ii) a is exact machine # but x is subject to $R \in \mathbb{E}_x$

where $\mathbb{E}_x, \mathbb{E}_a$ could be $\geq \text{eps}$. Express ε in terms of $a, x,$
 \mathbb{E}_a , and \mathbb{E}_x , & neglect terms $O(\mathbb{E}_a^2)$ or $O(\mathbb{E}_x^2)$. When could
the error become substantial?

(a) (i) Assume $f_1(x) = x$

Goal is to find error from multiplying x n
times.

$$f_1(x \cdot x) = (x \cdot x)(1 + \varepsilon_1)$$

$$\begin{aligned} f_1(x \cdot x \cdot x) &= f_1(x \cdot f_1(x \cdot x)) = (x \cdot (xx(1 + \varepsilon_1)))(1 + \varepsilon_2) \\ &= (xxx)(1 + \varepsilon_1 + \varepsilon_2) \quad \text{to 1st order} \end{aligned}$$

$$f_1(x \cdot x \cdot x \cdot x) = (xxxx)(1 + \varepsilon_1 + \varepsilon_2 + \varepsilon_3)$$

$$\vdots$$

$$f_1(\underbrace{xx \dots x}_{n \text{ times}}) = (\underbrace{xx \dots x}_{n \text{ times}})(1 + \sum_{i=1}^{n-1} \varepsilon_i)$$

(ii) Goal is to find error from computing $e^{n \ln x}$

$$f_1(\ln x) = (\ln x)(1 + \epsilon_{\ln x})$$

$$f_1(n f_1(\ln x)) = (n f_1(\ln x))(1 + \epsilon_n)$$

$$= (n \ln x)(1 + \epsilon_{\ln x})(1 + \epsilon_n)$$

$$= (n \ln x)(1 + \epsilon_{\ln x} + \epsilon_n) \text{ to } 1^{\text{st}} \text{ order}$$

$$f_1(\exp(f_1(n f_1(\ln x)))) = \exp[f_1(n \ln x)](1 + \epsilon_{\exp})$$

$$= \exp(n \ln x)(1 + \epsilon_{\ln x} + \epsilon_n)(1 + \epsilon_{\exp})$$

$$= \exp(n \ln x)(1 + \epsilon_{\ln x} + \epsilon_n + \epsilon_{\exp})$$

\Rightarrow exponentiation via repeated multiplication is more accurate than the log exponential method when

$$\left(\sum_{i=1}^{n-1} \epsilon_i \right) < (\epsilon_{\ln x} + \epsilon_n + \epsilon_{\exp})$$

which probably occurs for low "n".

(b) x^a , x positive a nonzero.

(i) x is an exact machine # & a is subject to relative error ϵ_a .

Case 1: repeated multiplication

$$f_1(\underbrace{xx \dots x}_{a \text{ times}}) = \underbrace{(xx \dots x)}_{a \text{ times}} \left(1 + \sum_{i=1}^{a-1} \epsilon_i \right) \quad [\text{no change}]$$

if " a " is not an integer, but some fractional quantity
~~then evaluate numerator using above method~~
~~then denominator using above method~~
~~if each term to be written as fraction,~~

then I don't see how to use repeated multiplication approach.

* in terms of only $a, x, \epsilon_a, \epsilon_x$: $f_1(xx \dots x) = (xx \dots x)$

Case 2: log exponential method

$$f_1(x) = x$$

$$f_1(a) = (a)(1 + \varepsilon_a)$$

$$f_1(\ln x) = (\ln x)(1 + \varepsilon_{\ln x})$$

$$\begin{aligned} f_1(f_1(a) \cdot f_1(\ln x)) &= f_1(a(1 + \varepsilon_a) \ln x (1 + \varepsilon_{\ln x})) \\ &= f_1(a \ln x (1 + \varepsilon_a)(1 + \varepsilon_{\ln x})) \\ &= (a \ln x)(1 + \varepsilon_a)(1 + \varepsilon_{\ln x})(1 + \varepsilon_{a \ln x}) \\ &\approx (a \ln x)(1 + \varepsilon_a + \varepsilon_{\ln x} + \varepsilon_{a \ln x}) \end{aligned}$$

to first order

$$f_1(\exp(a \ln x)) = \exp(a \ln x)(1 + \varepsilon_a + \varepsilon_{\ln x} + \varepsilon_{a \ln x} + \varepsilon_{\exp})$$

(ii) a is an exact machine #
and x has relative error ε_x :

Case 1: repeated multiplication

$$f_1(x) = (x)(1 + \varepsilon_x)$$

$$f_1(a) = a$$

* in terms of
only $x, a, \varepsilon_x, \varepsilon_a$:

$$f_1(\exp(a \ln x)) = \exp(a \ln x)(1 + \varepsilon_a)$$

$$\begin{aligned} f_1(xx) &= f_1(f_1(x) \cdot f_1(x)) = f_1(x(1 + \varepsilon_x) \cdot (1 + \varepsilon_x)) \\ &\approx f_1(x(1 + 2\varepsilon_x)) = xx(1 + 2\varepsilon_x)(1 + \varepsilon_1) \end{aligned}$$

to 1st order

$$\approx xx(1 + 2\varepsilon_x + \varepsilon_1)$$

$$\begin{aligned} f_1(f_1(x) \cdot f_1(f_1(x) \cdot f_1(x))) &= f_1(x(1 + \varepsilon_x) \cdot xx(1 + 2\varepsilon_x + \varepsilon_1)) \\ &\approx f_1(xx(1 + 3\varepsilon_x)) \quad \text{to 1st order} \\ &= xxx(1 + 3\varepsilon_x + \varepsilon_1)(1 + \varepsilon_2) \\ &\approx xxx(1 + 3\varepsilon_x + \varepsilon_1 + \varepsilon_2) \end{aligned}$$

$$f_1(\underbrace{xx \dots x}_{a \text{ times}}) \approx \underbrace{xx \dots x}_{a \text{ times}} (1 + a\varepsilon_x + \sum_{i=1}^{a-1} \varepsilon_i)$$

$$\approx xx \dots x (1 + a\varepsilon_x) \quad \text{in terms of only } x, a, \varepsilon_x, \varepsilon_a$$

Once again, if "a" is not an integer then I don't see how to use the repeated multiplication approach.

Case 2: log exponential method

$$f_1(x) = x(1 + \varepsilon_x)$$

$$f_1(a) = a$$

$$f_1(\ln f_1(x)) = f_1(\ln x(1 + \varepsilon_x))$$

$$= \ln x(1 + \varepsilon_x)(1 + \varepsilon_{\ln}) \approx \ln x(1 + \varepsilon_x + \varepsilon_{\ln})$$

$$f_1(a + f_1(\ln f_1(x))) = f_1(a \ln x(1 + \varepsilon_x + \varepsilon_{\ln})) \quad \text{to 1st order}$$

$$= a \ln x(1 + \varepsilon_x + \varepsilon_{\ln})(1 + \varepsilon_{a \ln x})$$

$$\approx a \ln x(1 + \varepsilon_x + \varepsilon_{\ln} + \varepsilon_{a \ln x})$$

$$f_1(\exp(a \ln x)) \approx \exp(a \ln x)(1 + \varepsilon_x + \varepsilon_{\ln} + \varepsilon_{a \ln x} + \varepsilon_{\exp})$$

$$\approx \exp(a \ln x)(1 + \varepsilon_x) \quad \text{to first order}$$

Error could become substantial for (ii) Case 1, as the error is $a\varepsilon_x$, when "a" is large. Otherwise, these seem like good approaches.

Problem 4

$$f(x) = 1 - e^{-x} \in [0, 1]$$

(a) Find $(\text{cond } f)(x)$ in terms of x , and show it is less than 1 on interval $[0, 1]$.

$$(\text{cond } f)(x) = \left| \frac{x f'(x)}{f(x)} \right| = \left| \frac{x(e^{-x})}{1-e^{-x}} \right| = \left| \frac{x e^{-x}}{1-e^{-x}} \right|$$

L'Hopital, for limit $x \rightarrow 0$,

take derivative
of num & denom:

$$\frac{e^{-x} - x e^{-x}}{e^{-x}} = 1 - x$$

} limit of
0, $\text{cond } f(x)$
goes to 1.

limit of

$x \rightarrow 1$,

$$\frac{e^{-1}}{1 - e^{-1}}, \approx 0.58 \leftarrow$$

limit of
1, $\text{cond } f(x)$ goes to



$\hookrightarrow \text{cond } f(x)$ is a decreasing
function, so given that in
the limit of $x \rightarrow 0$,
 $\text{cond } f(x) \rightarrow 1$, we know
that for $x > 0$, $\text{cond } f(x) < 1$.

(b) Define A to be algo that:

(i) negates x

(ii) computes e^{-x}

(iii) subtract result from 1

where x is
machine # on machine
with epsilon eps.

Assume (ii) and (iii) return correct rounding of real ans.
Find upper bound on $(\text{cond } A)(x)$, neglecting quantities of
order $O(\text{eps}^2)$ or above.

$$\text{Cond} A(x) = \frac{1}{\text{eps}} \frac{\|x_A - x\|}{\|x\|}$$

First get x_A ,

$$f_1(x) = x$$

$$f_1(-x) = -x$$

$$f_1(e^{-x}) = e^{-x}(1 + \varepsilon_{\text{exp}})$$

For step (iii), the subtraction, recall from lecture we found

$$f_1(x \pm y) = (x \pm y)(1 + \varepsilon_{xy})$$

$$\text{where } \varepsilon_{xy} = \frac{x}{x \pm y} |\varepsilon_x| \pm \frac{y}{x \pm y} |\varepsilon_y|$$

We need to find $f_1(1 - f_1(e^{-x}))$, so

$$x = 1, |\varepsilon_x| = 0 \quad (\text{assumption})$$

$$y = e^{-x}, |\varepsilon_y| = |\varepsilon_{\text{exp}}| \quad (\text{from above})$$

$$\begin{aligned} \Rightarrow f_1(1 - e^{-x}) &= f_1[(1 - e^{-x})(1 + \left[\left[\frac{1}{1 - e^{-x}}(0) - \frac{e^{-x}}{1 - e^{-x}} |\varepsilon_{\text{exp}}| \right] \right])] \\ &= [(1 - e^{-x}) \left(1 + \frac{e^{-x}}{1 - e^{-x}} |\varepsilon_{\text{exp}}| \right)] (1 + \varepsilon_{\text{rnd}}) \end{aligned}$$

Assume $|\varepsilon_{\text{exp}}| = \text{eps}$ and $\varepsilon_{\text{rnd}} = \text{eps}$,

$$= (1 - e^{-x}) \left(1 + \frac{e^{-x}}{1 - e^{-x}} \text{eps} \right) (1 + \varepsilon_{\text{rnd}})$$

$$\sim = (1 - e^{-x}) \left(1 + \frac{e^{-x}}{1 - e^{-x}} \text{eps} + \text{eps} \right)$$

to first order

~~Subtract $(x_A - x)$ to get the expression,~~

~~$$(1 - e^{-x}) \left(1 + \frac{e^{-x}}{1 - e^{-x}} \text{eps} + \text{eps} \right) - (1 - e^{-x}) \left(1 + \frac{e^{-x}}{1 - e^{-x}} \text{eps} \right)$$~~

From last page,

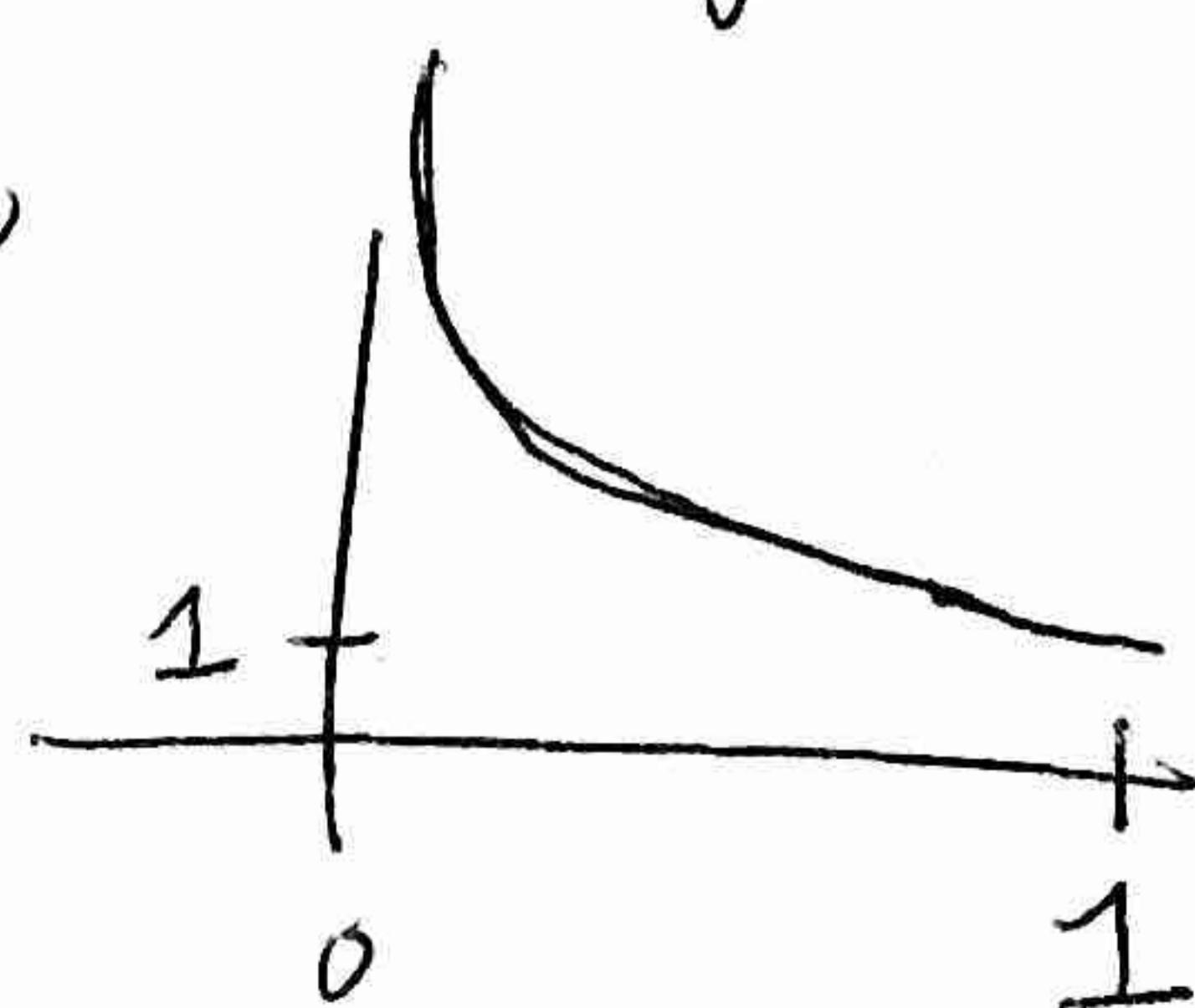
$$\begin{aligned}\Psi(1-e^{-x}) &= (1-e^{-x}) \left(1 + \frac{e^{-x}}{1-e^{-x}} \text{eps} + \text{eps} \right) \\ &= (1-e^{-x}) \left(1 + \underbrace{\frac{1}{1-e^{-x}}}_{\mathcal{E}_A} \text{eps} \right)\end{aligned}$$

Substitute $x_A = \cancel{x} + \mathcal{E}_A$ into $\text{CondA}(x)$ expression.

$$\begin{aligned}\text{CondA}(x) &= \frac{1}{\text{eps}} \frac{\|x_A - x\|}{\|x\|} = \frac{1}{\text{eps}} \frac{\left\| \cancel{x} + \left(1 + \frac{1}{1-e^{-x}} \text{eps}\right) - x \right\|}{\|x\|} \\ &= \frac{1}{\text{eps}} \frac{\left\| x \left(1 + \frac{1}{1-e^{-x}} \text{eps}\right) - x \right\|}{\|x\|} \\ &= \frac{1}{\text{eps}} \frac{\left\| x + \frac{x}{1-e^{-x}} \text{eps} - x \right\|}{\|x\|} \\ &= \frac{1}{\text{eps}} \frac{\left\| \frac{x}{1-e^{-x}} \text{eps} \right\|}{\|x\|} = \boxed{\frac{\|x\| / 1-e^{-x}}{\|x\|}}$$

→ we see that $\text{CondA}(x)$ diverges as $x \rightarrow 0$, and it approaches $\frac{1}{1-\frac{1}{e}}$ in the limit of $x \rightarrow 1$, which is approx 1.6. So,

$\text{CondA}(x) \geq 1$ everywhere on $[0, 1]$, and it looks like this,



So it is particularly poorly conditioned for small x .

(e) Estimate upper bound on relative error in output

Starting from $x = 0.69, \cancel{0.28}, \cancel{0.13}, 0.06$

From part (b) we have

$$f(1-e^{-x}) = (1-e^{-x})(1 + \frac{1}{1-e^{-x}} \epsilon_{\text{ps}})$$

So the error is bounded by

$$\cancel{\epsilon} \approx \frac{1}{1-e^{-x}} \epsilon_{\text{ps}}$$

$$x = 0.69: \epsilon = \frac{1}{1-e^{-0.69}} \epsilon_{\text{ps}} \approx 2 \epsilon_{\text{ps}} = 1 \text{ bit}$$

~~0.28~~ ~~0.13~~ ~~0.06~~

$$x = 0.28: \epsilon = 4 \epsilon_{\text{ps}} = 2^2 = 2 \text{ bits}$$

$$x = 0.13: \epsilon = 8 \epsilon_{\text{ps}} = 2^3 = 3 \text{ bits}$$

$$x = 0.06: \epsilon = 16 \epsilon_{\text{ps}} = 2^4 = 4 \text{ bits}$$

Good,
as
expected

Now to find relative error

$$E_{\text{rel}} = \left| \frac{f(x) - f(x_A)}{f(x)} \right| = \left| \frac{(1-e^{-x}) - (1-e^{-x})(1+\epsilon)}{(1-e^{-x})} \right|$$

$$= |\epsilon| = \text{same answers as above.}$$

(circled)

(f) Ideas for better conditioned algorithm?

$$1 - e^{-x} = 1 - \frac{1}{e^x} = \frac{e^x - 1}{e^x}$$

Expand e^x as Taylor series,

$$= \frac{\left(1 + x + \frac{x^2}{2} + \frac{x^3}{6} + \dots\right) - 1}{e^x} = \frac{\left(x + \frac{x^2}{2} + \frac{x^3}{6} + \dots\right)}{e^x}$$

So, a better way to calculate $(1 - e^{-x})$
that avoids subtraction is to calculate it as

$$(1 - e^{-x}) = \frac{\sum_{i=1}^K \frac{1}{i!} x^i}{e^x} \quad \text{for some suitable truncation } K$$

Which only involves multiplication (to get Taylor Series terms), addition, and division @ the end.

Problem 7

(e) $p(x) = \sum_{k=0}^n a_k x^k$, n free coeffs since $a_n = 1$

Let Ω denote the map from the space of n free coeffs of $p(x)$ to the space of its n roots

$$\Omega = \Omega(a_0, a_1, \dots, a_{n-1})$$

such that $\Omega_k = k^{\text{th}}$ root of $p(x)$

Define condition matrix Γ_{ki} as condition # for k -th root given changes in i -th coefficient.

Then for some root Ω_k we get condition vector for $i = 0, 1, \dots, n-1$.
Taking sum of abs val of vector elements leads to

$$(\text{cond-}\Omega_k)(a) = \sum_{i=0}^{n-1} (\Gamma_{ki})(a)$$

(i) Find expression for $(\text{cond-}\Omega_k)(a)$ in terms of Ω_k , $p'(\Omega_k)$ and a_0, \dots, a_{n-1} .

From class,
 $\text{Cond}_{\nu\mu f} \equiv \left| \frac{x^\mu \frac{\partial f_\nu}{\partial x^\mu}(\vec{x})}{f_\nu(\vec{x})} \right|$

For this problem, we get

$$\text{Cond}_{\nu\mu f} \equiv \left| \frac{x^\mu \frac{\partial p'}{\partial x^\mu}(\vec{x})}{p'(\vec{x})} \right|$$

$$\text{Cond}_{\nu\mu f} \equiv \left| \frac{x^\mu \frac{\partial p'}{\partial x^\mu}(\vec{x})}{p'(\vec{x})} \right|$$

As per lecture, define cond. mat.

$$\Gamma_{kl} = a_l \frac{\partial \Omega_k(\vec{a})}{\partial a_e}$$

$$\frac{\Omega_k(\vec{a})}{\Omega_k(\vec{a})}$$

where $\Omega_k(\vec{a})$ is map from
 \vec{a} to the k-th root Ω_k

Sum over l, take norm,

$$\Gamma'_k = \text{cond } \Omega_k(\vec{a}) = \sum_{l=0}^{n-1} a_l \frac{\partial \Omega_k(\vec{a})}{\partial a_e} \rightarrow \begin{array}{l} \text{goal is to} \\ \text{re-express} \\ \Gamma'_{kl} \text{ in terms of} \\ \text{desired} \\ \text{quantities.} \end{array}$$

Consider Γ'_{kl} with some perturbation

Δa_e in a_l .

$$\Gamma'_{kl} = a_l \frac{\partial \Omega_k(\vec{a})}{\partial a_e} \approx a_l \frac{\frac{\Omega_k(a_e + \Delta a_e) - \Omega_k(a_e)}{\Delta a_e}}{\Omega_k(a_e)}$$

$$= \frac{a_l}{\Delta a_e} \frac{\Omega_k(a_e + \Delta a_e) - \Omega_k(a_e)}{\Omega_k(a_e)}$$

$$= \frac{a_l}{\Delta a_e} \left(\frac{1}{\Omega_k(a_e)} \right)$$

$$\Delta a_e \left(\frac{1}{(\Omega_k(a_e + \Delta a_e) - \Omega_k(a_e))} \right)$$

Substitute

$$\frac{1}{\Omega_k} = \frac{\Omega_k}{\Omega_k^{l-1} a_l}$$

$$= \frac{a_l \Omega_k^{l-1} (a_e)}{\Delta a_e \cancel{\Omega_k^{l-1} (a_e)} / (\Omega_k(a_e + \Delta a_e) - \Omega_k(a_e))}$$

From last page,

$$\prod_{kl} = \frac{a_l \Omega_K^{l-1}(a_e)}{\Delta a_l \Omega_K^l(a_e)}$$
$$\frac{\Omega_K(a_e + \Delta a_e) - \Omega_K(a_e)}{\Omega_K(a_e + \Delta a_e) - \Omega_K(a_e)}$$

Substitute $P(\Omega_K(a_e + \Delta a_e)) - P(\Omega_K(a_e)) = \Delta a_l \Omega_K^l(a_e)$

$$= \frac{a_l \Omega_K^{l-1}(a_e)}{P(\Omega_K(a_e + \Delta a_e)) - P(\Omega_K(a_e))}$$
$$\frac{\Omega_K(a_e + \Delta a_e) - \Omega_K(a_e)}{\Omega_K(a_e + \Delta a_e) - \Omega_K(a_e)}$$
$$= \boxed{\frac{a_l \Omega_K^{l-1}(a_e)}{P'(\Omega_K)}} = \prod_{lk}$$

so $\text{cond}\Omega_K(a) = \sum_{l=0}^{n-1} \frac{a_l \Omega_K^{l-1}(a)}{P'(\Omega_K)}$

(ii) Evaluate cond#15 for roots $r = 14, 16, 17, 20$

↳ see MATLAB

(iii) Could a sufficiently clever algorithm help here?

→ In this case probably no since we treated the problem abstractly and algorithm-independently.
A nice algo probably can't fix a fundamentally ill-conditioned problem.

Problem 8

$$y_n \equiv \int_0^1 dx x^n e^x \quad n \geq 0$$

recurrence reln $y_{n+1} = e - (n+1)y_n$

(a) Reverse the recurrence reln, imagine it as map g_k from y_N to y_K , $K < N$. Establish upper limit on cond $g_K(y_N)$ in terms of k and N .

$$y_{n+1} = e - (n+1)y_n$$

$$(n+1)y_n = e - y_{n+1}$$

$$(\star) \quad y_n = \frac{e - y_{n+1}}{n+1} \quad \text{or} \quad y_K = g_K(y_N)$$

$$\text{cond } g_K(y_N) = \left| \frac{y_N - g_K'(y_N)}{g_K(y_N)} \right|$$

$$= \frac{y_N \left(-\frac{1}{N+1} \right)}{\frac{e - y_N}{N+1}} = \frac{-y_N}{e - y_N} \quad \left. \begin{array}{l} \text{just} \\ \text{for doing it} \\ \text{one} \end{array} \right\}$$

Starting with (\star) , we may seek the general form for finding y_K from $y_N > y_K$

$$\hookrightarrow y_n = \frac{e - y_{n+1}}{n+1} \rightarrow y_{n-1} = e - \frac{(e - y_{n+1})}{n}$$

$$y_{n-2} = e - \frac{\left(e - \frac{(e - y_{n+1})}{n} \right)}{n-1} = \frac{e}{n-1} - \frac{e}{n(n-1)} - \frac{e}{(n+1)(n)(n-1)} + \frac{y_{n+1}}{(n+1)(n)(n-1)}$$

Setting $K = n - 2$,

$$y_K = \frac{e}{K+1} - \frac{e}{(K+2)(K+1)} - \frac{e}{(K+3)(K+2)(K+1)} + \frac{y_{K+3}}{(K+3)(K+2)(K+1)}$$

From this, the general expression can be inferred to be
for $N > K$

$$y_K = \sum_{j=K+1}^N \frac{e}{(j)_0! / (K)!} + \frac{y_N}{N! / K!}$$

For this situation, the condition # becomes

$$\begin{aligned} \text{cond } q_K(y_N) &= \frac{y_N (K! / N!)}{\sum_{j=K+1}^N \frac{e}{(j)_0! / K!} + \frac{y_N}{N! / K!}} \stackrel{(*)}{=} \frac{y_N K!}{N! \left(\sum_{j=K+1}^N \frac{e K!}{j!} + \frac{y_N K!}{N!} \right)} \\ &= \frac{y_N}{\sum_{j=K+1}^N \frac{N! e}{j!} + y_N} = \left[\frac{\sum_{j=K+1}^N \frac{N! e}{j!} + y_N}{y_N} \right]^{-1} \\ &= \left(\frac{\sum_{j=K+1}^N \frac{N! e}{j!}}{y_N} + 1 \right)^{-1} \quad \text{cancel out } y_N \\ &= \left(\frac{1}{y_N} + \frac{1}{\sum_{j=K+1}^N \frac{N! e}{j!}} \right)^{-1} \Rightarrow \text{can't simplify} \end{aligned}$$

Go back to (*).

$$\text{cond } q_K(y_N) = \frac{y_N (K! / N!)}{y_K} \leq \boxed{\frac{K!}{N!}}$$

because
 $y_N / y_K < 1$

$$(b) \epsilon_{y_K} \leq \left| \cancel{\frac{K!}{N!}} \right| \epsilon_{y_N}$$

$$\epsilon \leq \left| \cancel{\frac{K!}{N!}} \right| (1)$$

$$N! = \frac{K!}{\epsilon}$$

$$N = \frac{K!}{\epsilon(N-1)!}$$

$$(c) N = \frac{20!}{\text{eps}(N-1)!} \rightarrow N! = \frac{20!}{\text{eps}}$$

$$N! = 1.0957 \times 10^{34}$$

from MATLAB trial & error,

$$N \approx 32$$