

Problem 3: Bessel recurrence vs. floating point

a) Please check problem3_a.py

For $z = 20$, we have the following result

n=2,	value=-0.160341	error=0
n=3,	value=-0.0989014	error=1.82415e-15
n=4,	value=0.130671	error=2.12408e-16
n=5,	value=0.15117	error=3.67211e-16
n=6,	value=-0.055086	error=7.55788e-16
n=7,	value=-0.184221	error=3.01328e-16
n=8,	value=-0.0738689	error=5.63611e-16
n=9,	value=0.125126	error=2.21821e-16
n=10,	value=0.186483	error=1.48837e-16
n=11,	value=0.0613563	error=4.52367e-16
n=12,	value=-0.118991	error=2.33259e-16
n=13,	value=-0.204145	error=0
n=14,	value=-0.146398	error=7.5836e-16
n=15,	value=-0.000812069	error=1.10948e-13
n=16,	value=0.14518	error=1.91181e-16
n=17,	value=0.2331	error=1.19072e-16
n=18,	value=0.25109	error=6.63242e-16
n=19,	value=0.218862	error=1.26818e-15
n=20,	value=0.164748	error=5.05419e-16
n=21,	value=0.110634	error=2.2579e-15
n=22,	value=0.0675829	error=3.69621e-15
n=23,	value=0.0380487	error=1.82369e-16
n=24,	value=0.0199291	error=3.13361e-15
n=25,	value=0.00978117	error=1.95089e-15
n=26,	value=0.00452381	error=1.91733e-15
n=27,	value=0.00198074	error=6.56848e-16
n=28,	value=0.000824178	error=1.31549e-16
n=29,	value=0.000326963	error=1.65799e-15
n=30,	value=0.000124015	error=2.40418e-15
n=31,	value=4.50828e-05	error=1.05215e-15
n=32,	value=1.57413e-05	error=5.81145e-15
n=33,	value=5.28924e-06	error=6.50179e-14
n=34,	value=1.71324e-06	error=3.26306e-14
n=35,	value=5.35784e-07	error=4.86134e-14
n=36,	value=1.62001e-07	error=4.06847e-14
n=37,	value=4.74202e-08	error=2.76307e-14
n=38,	value=1.34536e-08	error=4.67277e-14
n=39,	value=3.70356e-09	error=4.55629e-14
n=40,	value=9.90239e-10	error=5.53409e-14
n=41,	value=2.57401e-10	error=3.9969e-14
n=42,	value=6.51039e-11	error=1.07203e-14
n=43,	value=1.60356e-11	error=5.21885e-14
n=44,	value=3.84926e-12	error=2.64419e-14

n=45,	value=9.01145e-13	error=2.00571e-14
n=46,	value=2.05887e-13	error=3.53113e-14
n=47,	value=4.59366e-14	error=3.95662e-14
n=48,	value=1.00149e-14	error=4.25353e-14
n=49,	value=2.13469e-15	error=4.85951e-14
n=50,	value=4.45104e-16	error=2.37046e-14

b) Please check problem3_b.py

For $z = 20$, we have the following result

n=2,	value=-0.160341	error=0
n=3,	value=-0.0989014	error=1.82415e-15
n=4,	value=0.130671	error=2.12408e-16
n=5,	value=0.15117	error=7.34421e-16
n=6,	value=-0.055086	error=2.26736e-15
n=7,	value=-0.184221	error=4.51993e-16
n=8,	value=-0.0738689	error=1.8787e-15
n=9,	value=0.125126	error=4.43641e-16
n=10,	value=0.186483	error=5.9535e-16
n=11,	value=0.0613563	error=2.26184e-15
n=12,	value=-0.118991	error=5.83146e-16
n=13,	value=-0.204145	error=2.7192e-16
n=14,	value=-0.146398	error=1.51672e-15
n=15,	value=-0.000812069	error=1.96662e-13
n=16,	value=0.14518	error=3.82361e-16
n=17,	value=0.2331	error=2.38143e-16
n=18,	value=0.25109	error=2.21081e-16
n=19,	value=0.218862	error=5.07271e-16
n=20,	value=0.164748	error=1.17931e-15
n=21,	value=0.110634	error=2.50878e-16
n=22,	value=0.0675829	error=1.64276e-15
n=23,	value=0.0380487	error=5.65343e-15
n=24,	value=0.0199291	error=1.63644e-14
n=25,	value=0.00978117	error=6.01228e-14
n=26,	value=0.00452381	error=2.5117e-13
n=27,	value=0.00198074	error=1.19524e-12
n=28,	value=0.000824178	error=6.37739e-12
n=29,	value=0.000326963	error=3.77686e-11
n=30,	value=0.000124015	error=2.4639e-10
n=31,	value=4.50828e-05	error=1.75942e-09
n=32,	value=1.57413e-05	error=1.36796e-08
n=33,	value=5.28924e-06	error=1.15281e-07
n=34,	value=1.71324e-06	error=1.0488e-06
n=35,	value=5.3579e-07	error=1.02644e-05

n=36,	value=1.62019e-07	error=0.000107724
n=37,	value=4.74775e-08	error=0.00120889
n=38,	value=1.36483e-08	error=0.0144685
n=39,	value=4.38591e-09	error=0.184244
n=40,	value=3.45678e-09	error=2.49086
n=41,	value=9.44122e-09	error=35.6791
n=42,	value=3.52522e-08	error=540.476
n=43,	value=1.38618e-07	error=8643.39
n=44,	value=5.60806e-07	error=145691
n=45,	value=2.32893e-06	error=2.58441e+06
n=46,	value=9.91936e-06	error=4.81786e+07
n=47,	value=4.33001e-05	error=9.42606e+08
n=48,	value=0.000193591	error=1.93304e+10
n=49,	value=0.000885938	error=4.1502e+11
n=50,	value=0.00414751	error=9.31806e+12

- c) the truncation error in (1) due to loss of precision caused by cancellation cannot be bounded anymore when n reaches round 30
- d) Yes. When we calculate the result from 50, the number have less precision bits than it needs in the computer. Then we used the number with bits lost to do the calculation. The error will be accumulated during computing and then the precision would definitely lost. (Please check problem3_d.py)