WS 23/24 Numerics Notes

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Preface

Notes for the lecture "WS 23/24 Numerics 0" at Uni Heidelberg.

1 Floating Point Numbers

1.1 ANSI/IEEE 64 Bit

Let \tilde{a} be a 64 bit IEEE floating point number. \tilde{a} is represented as

Where S is the sign bit, 11 E's are the exponent bits and 52 M's are mantissa bits. Interpretation (Case analysis on value of E):

- 1. E = 0, i.e. $\tilde{a} = S \mid 0 \dots 0 \mid M$:
 - 1. $M = 0 \Rightarrow \tilde{a} = (-1)^S 0$
 - 2. $M \neq 0 \Rightarrow \tilde{a} = (-1)^S \times 2^{-1022} \times 0.M$ (subnormal range)
- 2. $1 \le E \le 2046 \Rightarrow \tilde{a} = (-1)^S \times 2^{E-1023} \times 1.M$ (normal range)
- 3. $\mathtt{E} = 2047\,,$ i.e. $\tilde{a} \, = \mathrm{S} \mid 1 \, \dots \, 1 \mid \mathrm{M} :$
 - $1.\ M=0\Rightarrow \tilde{a}=(-1)^S {\rm inf}$
 - 2. $M \neq 0 \Rightarrow \tilde{a} = \mathtt{NaN}(\mathrm{Not\ a\ Number})\ (\mathbf{exceptions})$

See Figure 1.1 for a visual summary.

Examples:

• realmin is the smallest normalized positive machine number in FP64:

$$[0 \mid 0 \dots 01 \mid 0 \dots 0]_{FP64} = 2^{1-1023} \times 1.0 = 2^{-1022}$$

FP64 stands for IEEE Floating Point 64 bit number representation. Whereas $[\cdot]_{FP64}$ is the FP64 evaluation/interpration of the machine number

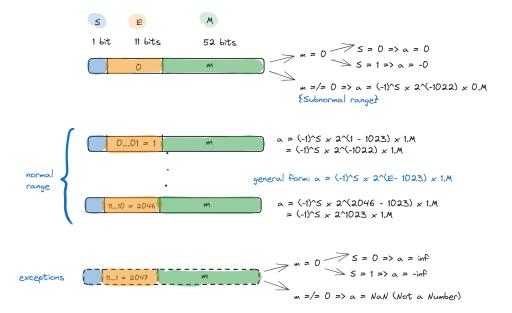


Figure 1.1: IEEE 64 bit floating point numbers interpretation

• realmax is the greatest normalized machine number in FP64:

$$[0|1...10|1...1]_{FP64} \approx 1.7977E308$$

- $1 = 2^0 \times 1.0 = 2^{1023 1023} \times 1.0 = [0 | 01 \dots 1 | 0 \dots 0]_{FP64}$
- eps is defined as the spacing in the interval (1,2). Note that the spacing is constant for each such interval, but grows as we go further down the number line. That is, the spacing in (1000, 1001) is also constant, but larger.
- number right after 1 is $[0|01...1|0...1]_{FP64}$. Then the spacing, i.e. eps in the above definition is 2^{-52}