

# How many digits can I rely on?

```
1 md"""
2 # How many digits can I rely on?
3 """
```

For very big or very small inputs ( $x$ ), how does the the function value  $f(x)$  behave? Independent of doing the calculations for analysing the condition of  $f$ .

- **"Assumption"**: Subtraction is an arithmetic operation that erases information (because it is ill-conditioned).
- Function in its original-form and under the prev. assumption (ill-conditioned).

$$f(x) = \sqrt{x} - \sqrt{x+1}$$

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2 For very big or very small inputs ($x$), how does the the function value $f(x)$
  behave? Independent of doing the calculations for analysing the condition of $f$.
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4 - "Assumption": Subtraction is an arithmetic operation that erases information
  (because it is ill-conditioned).
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6 - Function in its original-form and under the prev. assumption (ill-conditioned).
7
8 $$f(x) = \sqrt{x} - \sqrt{x+1}$$
9
10 """
```

```
x = 800000000
```

```
1 # (Big) Input
2 x = 800000000
```

```
f_x_original = -5.590169894276187e-5
```

```
1 f_x_original = sqrt(x) - sqrt(1+x)
```

With some algebra trick, we can transform the ill-conditioned problem into a better form (i.e. one that does not rely on the subtraction arith. operator, preferably using  $\{+, x, /, \sqrt{\cdot}\}$  since they are well-conditioned arith. operators:  $\kappa(\cdot) = \{\frac{1}{2}, 1\} \quad \forall(\cdot) \in \{+, x, /, \sqrt{\cdot}\}$ .

$$f(x) = \sqrt{x} - \sqrt{x+1} = (\sqrt{x} - \sqrt{x+1}) \cdot \frac{(\sqrt{x} + \sqrt{x+1})}{(\sqrt{x} + \sqrt{x+1})} = \frac{-1}{\sqrt{x} + \sqrt{x+1}}$$

```

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  form (i.e. one that does not rely on the subtraction arith. operator, preferably
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5
6 """

```

```
f_x_well_cond = -5.590169926280193e-5
```

```
1 f_x_well_cond = (-1/(sqrt(x) + sqrt(x+1)))
```

```
diff = 3.2004006243107133e-13
```

```
1 diff = abs(f_x_original - f_x_well_cond)
```

## Digit Analysis

Now, how many digits can I rely on for  $f_{original}$ ?

- We are using IEEE double precision, so there are 16 decimal digits available.
- For the input  $x = 80000000$ , the computer sees it as  $x_{computer} = 8 * 10^7$
- The ill-conditioned formulation of  $f_{original-computer} = -5.590169894276187e - 5$ , which for us humans is  $f_{original} = -0.00005590169894276187$ .

Now, out of the 16 available digits we observe that 5 digits have been erased (i.e. equal to zero, 1 before the comma and 4 after the comma),  $16 - 5 = 11$ , hence there are only **11** reliable digits.

Reasonable part of the output for the ill-conditioned formulation of  $f$  is  $-0.0000559016$ , the remaining digits are trash (i.e.  $...9894276187$ ).

Now, how many digits can I rely on for  $f_{well-cond.}$ ?

- The well-conditioned formulation gives  $f_{well-cond.} = -5.590169926280193e - 5$ , which for us humans is  $f_{well-cond.} = -0.00005590169926280193$ .

Now, out of the 16 available digits we observe that 5 digits have been erased (i.e. equal to zero, 1 before the comma and 4 after the comma),  $16 - 5 = 11$ , hence there are only **11** reliable digits.

Reasonable part of the output for the well-conditioned formulation of  $f$  is  $-0.0000559016$ , the remaining digits are trash (i.e. **...9926280193**).

- Finally, observe that,

$diff = |f_{original-computer} - f_{well-cond.}| = 3.2004006243107133e - 13$ , means that from digit 13th onwards that the  $f$  values differ.

# Conclusion

The amount of digits I can rely on does not change for the input  $x = 80000000$ , yet we see some small differences appear across the different formulations of  $f$ .

```

1  md"""
2  ## Digit Analysis
3
4  Now, how many digits can I rely on for  $f_{\text{original}}$ ?
5
6  - We are using IEEE double precision, so there are 16 decimal digits available.
7
8  - For the input  $x = 80000000$ , the computer sees it as  $x_{\text{computer}} = 8 \times 10^7$ 
9  - The ill-conditioned formulation of  $f_{\text{original-computer}} = -5.590169894276187\text{e-}5$ , which for us humans is  $f_{\text{original}} = -0.00005590169894276187$ .
10
11 Now, out of the 16 available digits we observe that 5 digits have been erased (i.e. equal to zero, 1 before the comma and 4 after the comma),  $16 - 5 = 11$ , hence there are only 11 reliable digits.
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14
15 ---
16
17 Now, how many digits can I rely on for  $f_{\text{well-cond.}}$ ?
18
19 - The well-conditioned formulation gives  $f_{\text{well-cond.}} = -5.590169926280193\text{e-}5$ , which for us humans is  $f_{\text{well-cond.}} = -0.00005590169926280193$ .
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21 Now, out of the 16 available digits we observe that 5 digits have been erased (i.e. equal to zero, 1 before the comma and 4 after the comma),  $16 - 5 = 11$ , hence there are only 11 reliable digits.
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23 Reasonable part of the output for the well-conditioned formulation of  $f$  is  $-0.0000559016$ , the remaining digits are trash (i.e.  $\dots9926280193$ ).
24
25 - Finally, observe that,  $\text{diff} = |f_{\text{original-computer}} - f_{\text{well-cond.}}| = 3.2004006243107133\text{e-}13$ , means that from digit 13th onwards that the  $f$  values differ.
26
27 ---
28
29 ## Conclusion
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31 The amount of digits I can rely on does not change for the input  $x=80000000$ , yet we see some small differences appear across the different formulations of  $f$ .
32 """

```

Let  $\mathbf{x}$  be truly huge, say  $\mathbf{x} = 8 * 10^{23}$ . Now, by comparing the ill- against the well-condition formulation of  $\mathbf{f}$ , we observe that for very big values of  $\mathbf{x}$  no single digit is reliable for  $\mathbf{f}_{original}$ .

```

1 md"""
2 ## Final Experiment
3
4 Let  $x$  be truly huge, say  $x=8 \times 10^{23}$ . Now, by comparing the ill- against the
  well-condition formulation of  $f$ , we observe that for very big values of  $x$  no
  single digit is reliable for  $f_{\text{original}}$ .
5
6 The last value of  $x$  that gives  $(16 - 8 = 8)$  reliable digits is  $x_{\text{last-}}
  \text{power}}=8 \times 10^{14}$ . From the 15th power onwards, no single digit is reliable for the
  original formulation of  $f$ , contrary to  $f_{\text{well-cond.}}$  which still returns a
  meaningful result, now with only  $(16 - 8 = 8)$  reliable digits.
7 """

```

```
1 md""" #### Inputs """
```

```
1 x_bigger = 8000000000000000000000000
```

```
1 x_last_power = 8000000000000000
```

```
1 md""" #### 1st Test """
```

```
1 f_x_original_last_power = sqrt(x_last_power) - sqrt(1+x_last_power)
```

```
1 f_x_well_cond_last_power = (-1/(sqrt(x_last_power) + sqrt(x_last_power+1)))
```

```
1 diff_last_power = abs(f_x_original_last_power-f_x_original_last_power)
```

```
1 md""" #### 2nd Test """
```

```
1 f_x_original_bigger = sqrt(x_bigger) - sqrt(1+x_bigger)
```

```
f_x_well_cond_bigger = -5.590169943749474e-13
```

```
1 f_x_well_cond_bigger = (-1/(sqrt(x_bigger) + sqrt(x_bigger+1)))
```

```
diff_bigger = 5.590169943749474e-13
```

```
1 diff_bigger = abs(f_x_original_bigger-f_x_well_cond_bigger)
```