

Floating point. Exercises

CS/SE 4X03

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FP addition and multiplication are not associative.

- $a + (b + c)$ may not be the same as $(a + b) + c$
- $a * (b * c)$ may not be the same as $(a * b) * c$

Adding FP numbers

Example 1. $0.59 + 0.24 \times 10^{-1} + 0.26 \times 10^{-2} + 0.64 \times 10^{-3} = 0.61724$

Add in 2-digit (after ".") arithmetic with rounding to nearest.

In decreasing magnitude:

$$0.59 + 0.24 \times 10^{-1} = 0.614 \quad \rightarrow 0.61$$

$$0.61 + 0.26 \times 10^{-2} = 0.6126 \quad \rightarrow 0.61$$

$$0.61 + 0.64 \times 10^{-3} = 0.61064 \quad \rightarrow 0.61$$

$$\text{error } |0.61724 - 0.61| = 7.24 \times 10^{-3}$$

In increasing magnitude:

$$0.64 \times 10^{-3} + 0.26 \times 10^{-2} = 0.00324 \quad \rightarrow 0.32 \times 10^{-2}$$

$$0.32 \times 10^{-2} + 0.24 \times 10^{-1} = 0.0272 \quad \rightarrow 0.27 \times 10^{-1}$$

$$0.27 \times 10^{-1} + 0.59 = 0.617 \quad \rightarrow 0.62$$

$$\text{error } |0.61724 - 0.62| = 2.76 \times 10^{-3}$$

The error can be smaller (but not always) if added in increasing magnitude.

Example 2. For what range of x is

$$\frac{e^x - 1}{2x} \approx 0.5 \quad \text{correct to 15 decimal digits?}$$

From $e^x = 1 + x + \frac{x^2}{2} + \frac{x^3}{3!} + \frac{x^4}{4!} + \dots$,

$$e^x - 1 = x + \frac{x^2}{2} + \frac{x^3}{3!} + \frac{x^4}{4!} + \dots$$

$$\frac{e^x - 1}{2x} = 0.5 + \frac{x}{4} + \frac{x^2}{2 \cdot 3!} + \frac{x^3}{2 \cdot 4!} + \dots$$

$$\frac{e^x - 1}{2x} - 0.5 = \frac{x}{4} + \frac{x^2}{2 \cdot 3!} + \frac{x^3}{2 \cdot 4!}$$

If $|x| \leq 4 \times 10^{-15}$,

$$\left| \frac{e^x - 1}{2x} - 0.5 \right| \lesssim \frac{|x|}{4} \leq 10^{-15}$$

The remaining terms are very small.



Example 3 (p. 64, exercise 12). Given $x \in [-\pi/2, \pi/2]$ and a value for $\cos x$, compute

$$\sin x = \pm \sqrt{1 - \cos^2 x}.$$

When $x \approx 0$, $\cos^2 x \approx 1$ and cancellations can occur in $1 - \cos^2 x$.

Compute using

$$\sin(x) \approx \begin{cases} x - \frac{x^3}{6} & |x| \leq \epsilon \\ \sqrt{1 - \cos^2(x)} & \epsilon < x \leq \pi/2 \\ -\sqrt{1 - \cos^2(x)} & -\pi/2 \leq x < -\epsilon, \end{cases}$$

where take for example $\epsilon = 10^{-6}$.

Example 4 (p. 65, exercise 29). Consider solving $x^2 - 10^5x + 1 = 0$ using 8 decimal digits.

$$b^2 - 4ac = 10^{10} - 4 = 9.999\,999\,996 \times 10^9 \text{ rounds to } 10^{10}$$

Using the standard formula, $x_{1,2} = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$, the roots are

$$x_1 = 0, \quad x_2 = 10^5.$$

In double precision

$$x_1 = 1.000\,000\,338\,535\,756 \times 10^{-5}, \quad x_2 = 9.999\,999\,999 \times 10^4$$

Using $x_1x_2 = c/a$,

$$x_1 = c/(ax_2) = 10^{-5}.$$

Try also [Quadratic Equation Calculator](#)

Example 5 (p. 64, exercise 23). Let $x_0 > -1$ and consider $x_{n+1} = 2^{n+1} (\sqrt{1 + 2^{-n}x_n} - 1)$ for $n \geq 0$.

This sequence converges to $\ln(x_0 + 1)$.

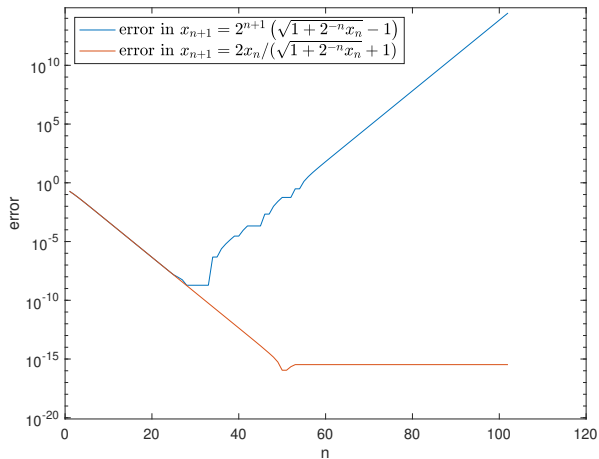
Rewrite this iteration as

$$\begin{aligned}x_{n+1} &= 2^{n+1} \left(\sqrt{1 + 2^{-n}x_n} - 1 \right) \frac{\sqrt{1 + 2^{-n}x_n} + 1}{\sqrt{1 + 2^{-n}x_n} + 1} \\&= 2^{n+1} \frac{2^{-n}x_n}{\sqrt{1 + 2^{-n}x_n} + 1} \\&= 2 \frac{x_n}{\sqrt{1 + 2^{-n}x_n} + 1}\end{aligned}$$

The following Matlab code

```
clear all; close all;
x0 = -0.5; n = 100;
x(1) = x0;
for n = 0:n
    x(n+2) = 2^(n+1)*(sqrt(1+2^(-n)*x(n+1))-1);
end
semilogy([1:length(x)], abs(x-log(x0+1)))
xorig = x;
for n = 0:n
    x(n+2) = 2*x(n+1)/(sqrt(1+2^(-n)*x(n+1))+1);
end
xnew = x;
hold on
semilogy([1:length(x)], abs(x-log(x0+1)));
legend('error in  $x_{n+1} = 2^{n+1} \left( \sqrt{1+2^{-n}x_n} - 1 \right)$ ',...
       'error in  $x_{n+1} = 2 \frac{x_n}{(\sqrt{1+2^{-n}x_n} + 1)}$ ',...
       'interpreter','latex', 'FontSize', 14, 'Location', 'NorthWest')
xlabel('n')
ylabel('error')
set(gca, 'FontSize', 12);
print('-depsc2', 'p64e23.eps')
```

produces





Example 6. For what values of x the expression $e^x - \sin(x) - \cos(x)$ can have cancellations and how to avoid them?

When $x \approx 0$, $e^x \approx 1$, $\sin(x) \approx 0$, $\cos(x) \approx 1$.

When $x \approx 0$

$$\left(\begin{array}{l} e^x \approx 1 + x + \frac{x^2}{2} + \frac{x^3}{6} \\ \sin(x) \approx x - \frac{x^3}{6} \\ \cos(x) \approx 1 - \frac{x^2}{2} \end{array} \right)$$
$$e^x - \sin(x) - \cos(x) \approx x^2 + \frac{x^3}{3}$$

For small x , use $x^2 + \frac{x^3}{3}$