ANSI/IEEE Standard 754

Matlab use floating-point arithmetic, which involves a finite set of numbers with finite precision. This leads to the phenomena of roundoff, underflow, and overflow.

In 1985, the IEEE Standards Board and the American National Standards Institute adopted the ANSI/IEEE Standard 754-1985 for Binary Floating-Point Arithmetic.

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Most nonzero numbers are normalized

IEEE 754 - 2008 binary64 double precision

```
x = \pm (1. f) 2^e
```

±: 1 sign bit

$$1.f = 1 + f \quad (0 \le f < 1)$$

f: **52** significand (mantissa) bits (+ 1 that is implicit)

$$f = \frac{(\text{integer} < 2^{52})}{2^{52}}$$

While the exponent *e* can be positive or negative, in binary formats it is stored as an unsigned number *be* that has a fixed "bias" added to it (to avoid storing a sign bit for the exponent). The sign of *e* is accommodated by storing *be*=*e*+1023.

```
be: 11 exponent bits (0 \le be \le 2^{11} - 1 = 2047)

e = be - 1023  (-1023 \le e \le 1024)

x = \pm (1, f)2^{be-1023}
```

The 2 extreme values for the exponent field be, 0 and 2047, are reserved for exceptional floating-point numbers.

- Values of all 0s are reserved for zero (*f*=0) and subnormal floating point numbers (*f*>0).
- Values of all 1s are reserved for Inf (f=0) and NaN (f>0).

```
unoHex =
  3ff00000000000000
dosHex = 2
dosHex =
   4000000000000000
unoPunto5Hex = 1.5
unoPunto5Hex =
   3ff80000000000000
unoPunto75Hex = 1.75
unoPunto75Hex =
  3ffc0000000000000
diezHex = 10
diezHex =
   40240000000000000
infHex = Inf
                  % s=0, be=11 ones, and f=0
infHex =
  7ff00000000000000
nanHex = NaN
                 % s=1, be=11 ones, and f>0
nanHex =
  fff8000000000000
              % s=0, be=0, and f=0
ceroHex = 0
ceroHex =
  0000000000000000
ceroHex =-0
```

The finiteness of *e* is a limitation on range.

The finiteness of *f* is a limitation on precision.

Floating point numbers have a maximum, a minimum, and discrete spacing.

Any numbers that don't meet these limitations must be approximated by ones that do.

Finite Range

ceroHex =

800000000000000

```
format long
maxBE = (2^11)-1 % 2047

maxBE = 2047
```

```
exponentBias = (2^10)-1
                                  % 1023, e = be - exponentBias
exponentBias =
       1023
minExponente = 1 - exponentBias;
                                                    % -1022, 0 is reserved
                                                    % 1023, 2047 is reserved
maxExponente = (maxBE - 1) - exponentBias
maxExponente =
       1023
minF = 0
minF =
    \cap
maxF = 1-2^{-52}
maxF =
  1.0000000000000000
```

The smallest positive normalized floating-point number has: f=0 and e=-1022.

The largest floating-point number has: f a little less than 1 and e = 1023.

```
% Largest value = +1.1111 . . . 1111 × 2^(1023)
maxBits = (1+maxF)*(2^maxExponente) % (2-eps)*2^1023

maxBits =
    1.797693134862316e+308
```

Matlab calls this numbers realmin and realmax

If any computation tries to produce a value larger than realmax, it is said to **overflow**. The result is an exceptional floating-point value called infinity or Inf. It is represented by taking e=2047 and f=0 and satisfies relations like 1/Inf = 0 and Inf+Inf = Inf.

If any computation tries to produce a value that is undefined even in the real number system, the result is an exceptional value known as Not-a-Number, or NaN. Examples include 0/0 and Inf-Inf. NaN is represented by taking e=2047 and f nonzero.

Denormal numbers

If any computation tries to produce a value smaller than realmin, it is said to underflow.

Matlab allows exceptional denormal or subnormal floating-point numbers in the interval (realmin, eps*realmin]. Denormal numbers are represented by taking be=0 (and f>0).

```
menorRealmin = 1/realmax % < realmin</pre>
 menorRealmin =
     5.562684646268003e-309
 % 64 bits: s ele2 ... el1 flf2 ... f52
 % s / be = 3 caracteres hexadecimales (12 bits)
 format hex
 menorRealmin
                   % s=0, be=0, and f>0=0100 12 zeroes => 0.25 \times 2^{-1022}
 menorRealmin =
    0004000000000000
The special exponent 0, meaning be1be2...be11 = 000 0000 0000, denotes a departure from the standard
floating point form. In this case the machine number is interpreted as the non-normalized floating point number
\pm 0.b1b2...b52 \times 2^{-1022}. Note that the left-most bit is no longer assumed to be 1.
1022 is the smallest (normalized) exponent (1 - exponentBias).
Smallest normalized positive value = +1.0000 \dots 0000 \times 2^{-1022}
Largest positive denormal value = +0.1111 \dots 1111 \times 2^{-1022}
Smallest positive denormal value = +0.0000 \dots 0001 \times 2^{-1022}
 format long
 realmin
 ans =
     2.225073858507201e-308
 largestDenormal = hex2num('000fffffffffffff') % ver num2hex
 largestDenormal =
     2.225073858507201e-308
 realmin - largestDenormal
 ans =
     4.940656458412465e-324
 menorRealmin
 menorRealmin =
     5.562684646268003e-309
 % Smallest non zero
 smallestNonZero = (2^{-52})*(2^{-1022})
                                           % 2^-1074
```

```
smallestNonZero =
    4.940656458412465e-324

eps*realmin
ans =
```

Double precision numbers below 2^{-1074} cannot be represented at all. Any results smaller than this are set to 0.

Many numbers below machine epsilon are machine representable, even though adding them to 1 may have no effect.

Finite Precision

4.940656458412465e-324

Machine epsilon is the smallest number that, when added to one (1.0), yields a result different from one. It is the distance from 1 to the next larger floating point number

Matlab epsilon equals the value of the unit in the last place relative to 1 (2^{-52})

```
epsBits = 2^(-52)

epsBits =
    2.220446049250313e-16

epsMatlab = eps % epsilon eps(1.0)

epsMatlab =
    2.220446049250313e-16
```

The distance between two adjacent floating-point numbers is not constant, but it is smaller for smaller values, and larger for larger values.

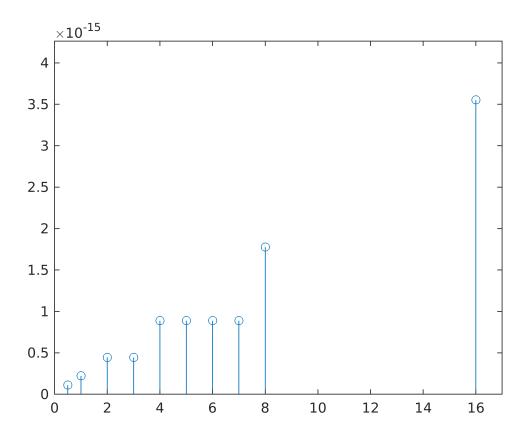
```
% eps(2)
eps2Calculated = 2.0;
i=0;
while (2.0 + eps2Calculated/2) ~= 2.0
    eps2Calculated = eps2Calculated/2;
    i=i+1;
end
```

Within each binary interval $2^e \le x < 2^{e+1}$, the numbers are equally spaced with an increment of 2^{e-52} .

The spacing changes at the numbers that are perfect powers of 2; the spacing on the side of larger magnitude is 2 times larger than the spacing on the side of smaller magnitude. The distribution in each binary interval is the same.

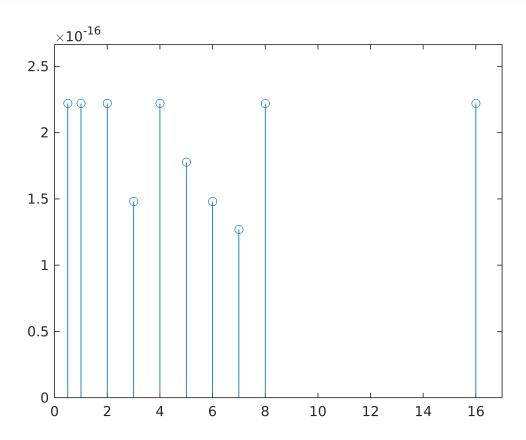
```
% If e=0, the spacing of the numbers between 1 and 2 is 2^{(-52)}.
spacing1 = 2^{(0-52)} % 1=2^{0}
spacing1 =
    2.220446049250313e-16
eps1=eps(1.0)
eps1 =
    2.220446049250313e-16
spacing2 = 2^{(1-52)}
                          % 2=2^1
spacing2 =
    4.440892098500626e-16
eps2=eps(2)
eps2 =
    4.440892098500626e-16
spacing 4 = 2^{(2-52)}
                          % 4=2^2
spacing4 =
    8.881784197001252e-16
eps4=eps(4)
eps4 =
    8.881784197001252e-16
spacing8 = 2^{(3-52)} % = 2^2*2^{(1-52)} = 4*2^{(1-52)} = 4*eps(2)
```

```
spacing8 =
     1.776356839400250e-15
eps8=eps(8)
eps8 =
     1.776356839400250e-15
4*eps(2)
ans =
     1.776356839400250e-15
x=[1/2,1,2,3,4,5,6,7,8,16]
x = 1 \times 10
   0.500000000000000
                       1.0000000000000000
                                            2.0000000000000000
                                                                 3.0000000000000000 ...
spacing=eps(x)
spacing = 1 \times 10
10^{-14} \times
   0.011102230246252
                       0.022204460492503
                                            0.044408920985006
                                                                 0.044408920985006 • • •
stem(x,spacing);
axis([0,x(end)+1,0,1.2*eps(x(end))]);
```



Machine epsilon is an upper bound in the relative error (floating-point relative accuracy).

```
eps(1/2)/(1/2) = eps(1)/1 = eps(2)/2 = eps(2^n)/2^n = eps(2^n)
```



Find largest positive integer that is exact

```
lpie = 1;
i=0;
while eps(lpie) <= 1
    lpie = lpie*2;
    i=i+1;
end
i</pre>
```

i = 53

```
format long
lpie
```

lpie =

```
log2(lpie)
ans =
   53
format hex
lpie
lpie =
  4340000000000000
format long
lpie = 1.0*2^53
                          % 53 = 4*16^2+3*16+4 - 1023
lpie =
    9.007199254740992e+15
eps(lpie)
ans =
lpie-1
ans =
    9.007199254740991e+15
lpie == lpie-1
ans = logical
spine= lpie+1 % smallest positive integer not exact
spine =
    9.007199254740992e+15
lpie == spine
ans = logical
```

Rounding to the nearest at the last place.

1

Rounding to Nearest Value Rule - if the number falls midway, it is rounded to the nearest value with an even least significant digit.

The maximum relative error incurred when the result of an arithmetic operation is **rounded** to the nearest floating-point number is eps/2. The maximum relative spacing between numbers is eps. In either case, the roundoff level is about 16 decimal digits.

Floating-point arithmetic

There are various kinds of errors that we encounter when using a computer for computation.

- Truncation Error: Caused by adding up to a finite number of terms, while we should add infinitely many terms to get the exact answer in theory.
- Errors depending on the numerical algorithms, step size, and so on.
- Round-off: Caused by representing/storing numeric data in finite bits.
- Overflow/Underflow: Caused by too large or too small numbers to be represented/stored properly in finite bits—more specifically, the numbers having absolute values larger/smaller than the maximum (fmax)/ minimum(fmin) number that can be represented in MATLAB.
- Negligible Addition: Caused by adding two numbers of magnitudes differing by over 52 bits.
- Loss of Significance: Caused by a "bad subtraction," which means a subtraction of a number from another one that is almost equal in value.
- Error Magnification: Caused and magnified/propagated by multiplying/dividing a number containing a small error by a large/small number.

It is important to realize that computer arithmetic, because of the truncation and rounding that it carries out, can sometimes give surprising results.

Example 1

Round-Off or What You Get Is Not What You Expect

```
% The decimal number 4/3 is not exactly representable as a binary fraction
% For this reason, the following calculation does not give zero,
% but rather reveals the quantity eps(1).
eps1 = 1 - 3*(4/3 - 1)

eps1 = 2.220446049250313e-16

% Similarly, 0.1 is not exactly representable as a binary number.
% 0.1 = 2^-4 * (1 + 9/16 + 9/16^2 + 9/16^3 + ...)
t=0.1;
format hex
t
```

t = 3fb999999999999

```
% The first three characters, 3fb, give the hexadecimal representation of
% decimal 1019, which is the biased exponent e+1023 if e is -4.
% The other 13 characters are the hexadecimal representation of the
% fraction f.
format long
% Thus, you get the following nonintuitive behavior:
a = 0.0;
for i = 1:10
    a = a + 0.1;
end
a
```

```
a = sum(0.1*ones(1,10))
  1.0000000000000000
isequal(a,1)
                응 0
ans = logical
  Ω
s = [0:0.1:1];
isequal(s(11),1)
ans = logical
  1
num2hex(0.1) % 3fb9999999999 redondeo
'3fb99999999999a'
% 7/100
% How do you compare the absolute value of this answer with the resolution
% of the range to which 7 belongs?
res = 7/100*100 - 7
res =
    8.881784197001252e-16
isequal(res, eps(7)) % eps(7)
ans = logical
  1
% If Matlab is asked to store 9.4, then subtract 9, and then subtract 0.4,
% the result will be something other than zero! What happens is that:
% First, 9.4 is stored as fl(9.4) = 9.4 + 0.2 \times 2^{-49}. When 9 is subtracted
% (9 can be represented with no error), the result is 0.4 + 0.2 \times 2^{-49}.
% Now, asking the computer to subtract 0.4 results in subtracting the
% machine number fl(0.4) = 0.4 + 0.1 \times 2^{-52}, which will leave
% 0.2 \times 2^{-49} - 0.1 \times 2^{-52} = 0.1 \times 2^{-52} (2^{4} - 1) = 3 \times 2^{-53}  instead of zero.
x=9.4;
format hex
x;
format
y=x-9;
z=y-0.4;
3*2^(-53);
                                  % 2.7756e-17
cero = 1 - 0.9 - 0.1;
cero = 0.1 + 0.2 - 0.3;
                                  % 5.5511e-17
cero = 0.2 - 0.3 + 0.1;
                                  % 2.7756e-17
% Since pi is not really pi, it is not surprising that
% sin(pi) is not exactly zero:
```

```
d = 0
% while
d = (2^52 + 1) - 2^52
```

d = 1

Example 2

Catastrophic Cancellation (of leading digits). Loss of significance

```
% When subtractions are performed with nearly equal operands, sometimes
% cancellation can occur unexpectedly (or loss of significant digits).
% Cancellation can be explained by noting that if both x and y are
% accurate to k digits, and if they agree in the first kf digits,
% then their difference will contain only about k-kf significant digits,
% the first kf digits cancel each other out.
% This observation is the reason for the well-known adage of numerical
% computing - that one should avoid taking the difference of two similar
% numbers if at all possible.
% When we subtract two numbers that are nearly equal, the leading digits
% of the numbers cancel, leaving a result close to the rounding error.
% In other words, the rounding error dominates the difference.
% in order to prevent loss of significance', it is important to avoid a 'bad subtract'
% - that is, a subtraction of a number from another number having almost equal value.
% Let us consider a simple problem of finding the roots of a second-order equation
% ax2 + bx + c = 0 by using the quadratic formula.
 Let |4ac| < b2. Then, depending on the sign of b, a "bad subtraction" may be
% encountered when we try to find x1 or x2, which is the smaller one of the two
% roots. This implies that it is safe from the "loss of significance" to compute the
% root having the larger absolute value first and then obtain the other root by using
% the relation (between the roots and the coefficients) x1x2 = c/a.
% Adding a large and a small number
% Cuando se suman dos números, la mantisa del menor se modifica de tal
% manera que los exponentes sean los mismos. Esto tiene el efecto de
% alinear los puntos decimales.
% The following is an example of a cancellation caused by swamping
% (loss of precision that makes the addition insignificant).
s1 = 1e-16;
s = s1 + 1;
                    % 1
s2 = s - 1;
                    % 0
s1==s2
```

```
ans = logical
0
```

% In the process of adding the two numbers, an alignment is made so that the % two exponents in their 64-bit representations equal each other; and it will kick

ans = 1

```
c = 1e-16 - 1e-16 + 1; % 1 isequal(b,c)
```

ans = logical

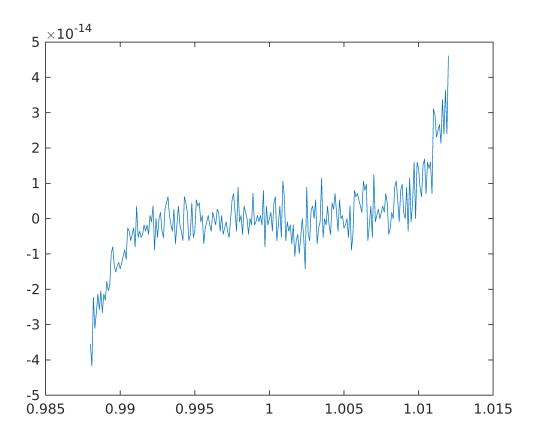
c-b % 1.1102e-16

ans = 1.1102e-16

```
eps(0.5)
```

ans = 1.1102e-16

```
% Another example plots a seventh-degree polynomial.
% The resulting plot doesn't look anything like a polynomial. It isn't
% smooth. You are seeing roundoff error in action. The y-axis scale factor
% is tiny, 10^-14. The tiny values of y are being computed by taking sums
% and differences of numbers as large as 35 x (1.012)^4.
% There is severe subtractive cancellation.
x = 0.988:.0001:1.012;
y = x.^7-7*x.^6+21*x.^5-35*x.^4+35*x.^3-21*x.^2+7*x-1;
plot(x,y);
```



Example 3Floating-Point Operations and Linear Algebra

```
% Round-off, cancellation, and other traits of floating-point arithmetic
% combine to produce startling computations when solving the problems of
% linear algebra.
% MATLAB warns that the following matrix A is ill-conditioned,
% and therefore the system Ax = b may be sensitive to small perturbations:
A = diag([2 eps]);
b = [2; eps];
y = A\b;
```

Warning: Matrix is close to singular or badly scaled. Results may be inaccurate. RCOND = 1.110223e-16.

```
% A problem is said to be well conditioned if its solution is not affected % greatly by small perturbations to the data that define the problem.
% Otherwise, it is said to be ill conditioned.

% Condition number of a matrix is the ratio of the largest singular value % of that matrix to the smallest singular value.
% For a square matrix A, the square roots of the eigenvalues of A'A, % where A' is the conjugate transpose, are called singular values % The condition number of a matrix measures the sensitivity of the % solution of a system of linear equations (x) to errors in the data (b).
```

```
% It gives an indication of the accuracy of the results from
% matrix inversion and the linear equation solution.
% Let e be the error in b. The error in the solution A^-1*b is A^-1*e.
% The ratio of the relative error in x to the relative error in b is
% norm(A^-1*b)/norm(A^-1*e) / norm(e)/norm(b)
% Returns an estimate for the reciprocal condition of A in 1-norm.
% If A is well conditioned, rcond(A) is near 1.0.
% If A is badly conditioned, rcond(A) is near 0.

C = rcond(A); % reciprocal condition number

% If the condition number of A is large, then the system A*x=b is
% ill-conditioned and a small residual r=b-A*x does not imply that
% x is close to the exact solution
```

Ejercicios

ans = 100

```
% https://www.h-schmidt.net/FloatConverter/IEEE754.html
% signo e f (1 11 52)
% 3ff in base 16 is 3x16^2 + 15x16 + 15 = 1023 in decimal. So e=0.
% Any floating-point number between 1.0 and 2.0 has e=0, so its hex output
% begins with 3ff. 1 = 3ff000000000000
% First 3 hex = 400 => be=1024, e=1, numbers between 2.0 and 4.0

% Which familiar real numbers are approximated by floating-point numbers
% that display the following values with format hex?
% 4059000000000000
% 3f847ae147ae147b
% 3fe921fb54442d18

% 405900000000000000
hex2num('40590000000000000')
```

```
% The first hex digit, 4, is 0100 in binary. The first bit is the sign of
% the floating-point number; 0 is positive, 1 is negative.
% So the number is positive.
signo = 1;
% The remaining bits of the first three hex digits contain be=e+1023.
% be=405 in base 16 is 4x16^2 + 5 = 1029 in decimal.
coeficientes = [4,0,5]
```

```
4 0 5
exponentes = [2,1,0]
```

```
exponentes = 1 \times 3
2 1 0
```

coeficientes = 1×3

16.^exponentes

```
ans = 1 \times 3
256 16 1
```

```
coeficientes.*(16.^exponentes)
ans = 1 \times 3
                               5
      1024
be = sum(coeficientes.*(16.^exponentes))
be = 1029
e = be - 1023
e = 6
% So e=6 and 2^6=64 and 64<x<128
% The other 13 hex digits contain f
% f=9000000000000
coeficientes = [9,0,0,0,0,0,0,0,0,0,0,0]
coeficientes = 1 \times 13
                               0
                                     0
                                          0
                                                0
                                                     0
                                                           0
                                                                      0
exponentes = 1:1:13
exponentes = 1 \times 13
                    4
                          5
                               6
                                     7
                                           8
                                                9
                                                    10
                                                                     13
    1
                                                          11
                                                               12
16.^exponentes
ans = 1 \times 13
10^{15} \times
            0.0000
                    0.0000
                            0.0000
                                       0.0000
                                               0.0000
                                                                   0.0000 ...
   0.0000
                                                          0.0000
f = sum(coeficientes.*(1./(16.^exponentes)))
f = 0.5625
                                  % 100 decimal
uno = signo*(1+f)*2^e
uno = 100
uno = hex2num('405900000000000')
uno = 100
format hex
dos=1/100
dos =
  3f847ae147ae147b
format long
% 3fe921fb54442d18
% The first hex digit, 3, is 0011 in binary. The first bit is the sign of
% the floating-point number; 0 is positive, 1 is negative.
% So the number is positive.
% The remaining bits of the first three hex digits contain e+1023.
```

```
% In this example, 3fe in base 16 is 3x16^2+15x16+14 = 768+240+14 =
% 1022 in decimal. So e=-1 and 2^-1=0.5 and 0.5<x<1
% The other 13 hex digits contain f = 921fb54442d18
tresH = '3fe921fb54442d18';
tresHv = tresH';
sbeH = tresHv(1:3);
sbeD = hex2dec(sbeH);
fH = tresHv(4:16);
fD = hex2dec(fH);
i=2:-1:0;
sbe = sum(sbeD'.*16.^i);
negativo = 8*16^2;
if sbe >= negativo
    signo = -1;
    be = sbe - negativo;
else
    signo = 1;
    be = sbe;
end;
bias = 2^10-1
bias =
      1023
e = be - bias
   -1
i=1:13;
f = sum(fD'.*16.^{-i})
  0.570796326794897
tres=(2^e)*(1+f);
format hex
pi/4
ans =
  3fe921fb54442d18
format long
tres
tres =
  0.785398163397448
% Let F be the set of all IEEE double-precision floating-point numbers,
% except NaNs and Infs, which have biased exponent 7ff (hex),
% and denormals, which have biased exponent 000 (hex).
% (a) How many elements are there in F?
2*(2^11-2)*2^52 + 1 % including negatives and 1 zero
ans =
```

1.842872967520007e+19

```
% (b) What fraction of the elements of F are in the interval 1<=x<2? % (c) What fraction of the elements of F are in the interval 1/64<=x<1/32? 1/(2^11-2)
```

ans = 4.887585532746823e-04

```
% Use the classic formula in Matlab to compute both roots for a=1; b=-1000000000; c=1; format long x1=(-b+sqrt(b^2-4*a*c))/(2*a); \\ x2=(-b-sqrt(b^2-4*a*c))/(2*a); \\ roots([a b c]); % You should find that the classic formula is good for computing one root, % but not the other. So use it to compute one root accurately and then % use the fact that <math>x1x2=c/a to compute the other.
```