1. [Burden and Faires, Section 1.1 Problem 1]. Show that the following equations have at least one solution in the given intervals.

a.
$$x \cos x - 2x^2 + 3x - 1 = 0$$
 on $[0.2, 0.3]$ and $[1.2, 1.3]$.

Let $f(x) = x \cos x - 2x^2 + 3x - 1$. As f is continuous, by the intermediate value theorem it is sufficient to show that f(0.2) and f(0.3) have different signs in order to show there is at least one solution in [0.2, 0.3]. Since

$$f(0.2) \approx -.2839866844 < 0$$
 and $f(0.3) \approx 0.006600947 > 0$

the result follows that f(x) = 0 for some $x \in (0.2, 0.3)$. Similarly,

$$f(1.2) \approx 0.154829305 > 0$$
 and $f(1.3) \approx -0.132251523 < 0$

show also that f(x) = 0 for some $x \in (1.2, 1.3)$.

b.
$$(x-2)^2 - \log x = 0$$
 on $[1,2]$ and $[e,4]$.

Let $f(x) = (x-2)^2 - \log x = 0$. Again, as f is continuous, then

$$f(1) = 1 > 0$$
 and $f(2) \approx -0.6931471806 < 0$

show by the intermediate value theorem that f(x) = 0 for some $x \in (1,2)$. Similarly,

$$f(e) \approx -.4840712154$$
 and $f(4) \approx 2.613705639$

show also that f(x) = 0 for some $x \in (e, 4)$.

c.
$$2x\cos(2x) - (x-2)^2 = 0$$
 on [2, 3] and [3, 4].

Let $f(x) = 2x\cos(2x) - (x-2)^2$. Again, as f is continuous, then

$$f(2) \approx -2.614574484 < 0$$
 and $f(3) \approx 4.761021720 > 0$

show by the intermediate value theorem that f(x) = 0 for some $x \in (2,3)$. Similarly,

$$f(3) \approx 4.761021720 > 0$$
 and $f(4) \approx -5.164000270 < 0$

show also that f(x) = 0 for some $x \in (3, 4)$.

d.
$$x - (\log x)^x = 0$$
 on $[4, 5]$.

Let $f(x) = x - (\log x)^x$. Again, as f is continuous, then

$$f(4) \approx 0.306638424 > 0$$
 and $f(5) \approx -5.79869156 < 0$

show by the intermediate value theorem that f(x) = 0 for some $x \in (4, 5)$.

2. [Burden and Faires, Section 1.1 Problem 6]. Suppose $f \in C[a, b]$ and f'(x) exists on (a, b). Show that if $f'(x) \neq 0$ for all $x \in (a, b)$, then there can exist at most one number $p \in [a, b]$ with f(p) = 0.

Suppose, for contradiction, that there were two points p_1 and p_2 in [a, b] such that

$$f(p_1) = 0$$
 and $f(p_2) = 0$.

We may assume $p_1 < p_2$ without loss of generality by relabeling the subscripts if necessary. From Rolle's theorem there would then exist $\xi \in (p_1, p_2)$ such that $f'(\xi) = 0$. Since $(p_1, p_2) \subseteq (a, b)$ then $\xi \in (a, b)$. However, this would then contradict the hypothesis that $f(x) \neq 0$ for all $x \in (a, b)$. Therefore, there is at most one $p \in [a, b]$ with f(p) = 0.

3. [Burden and Faires, Section 1.1 Problem 18]. Let $f(x) = (1-x)^{-1}$ and $x_0 = 0$. Find the *n*-th Taylor polynomial $P_n(x)$ for f(x) about x_0 . Find a value of *n* necessary for $P_n(x)$ to approximate f(x) to within 10^{-6} on [0,0.5].

Differentiating yields

$$f'(x) = (1-x)^{-2}$$

$$f''(x) = 2(1-x)^{-3}$$

$$f'''(x) = 3!(1-x)^{-4}$$

$$\vdots$$

$$f^{(n)}(x) = n!(1-x)^{-n-1}$$

Therefore

$$P_n(x) = \sum_{k=0}^n \frac{f^{(k)}(x_0)}{k!} (x - x_0)^k = 1 + x + x^2 + \dots + x^n.$$

Upon summing the geometric it follows that

$$R_n(x) = f(x) - P_n(x) = \frac{1}{1 - x} - (1 + x + x^2 + \dots + x^n)$$
$$= \frac{1}{1 - x} - \frac{1 - x^{n+1}}{1 - x} = \frac{x^{n+1}}{1 - x}.$$

Now

$$R_n(x)' = \frac{x^n}{(1-x)^2}(n+1-nx) = 0$$
 when $x = \frac{n+1}{n}$.

Since (n+1)/n > 1, this that $R_n(x)$ is increasing on [0,1]. Since $R_n(0) = 0$ then

$$\max \{ |R_n(x)| : x \in [0, 0.5] \} = R_n(0.5) = (0.5)^n \le 10^{-6}$$

when

$$n \ge \log(10^{-6})/\log(0.5) \approx 19.93156857.$$

Therefore n = 20 is sufficient. Since the formula for remainder used here is exact, then n = 19 will not suffice. Therefore n = 20 is also necessary.

4. [Burden and Faires, Section 1.1 Problem 19]. Let $f(x) = e^x$ and $x_0 = 0$. Find the *n*-th Taylor polynomial $P_n(x)$ for f(x) about x_0 . Find a value of *n* necessary for $P_n(x)$ to approximate f(x) to within 10^{-6} on [0, 0.5].

Differentiating yields $f^{(n)}(x) = e^x$ for all n. Therefore

$$P_n(x) = \sum_{k=0}^n \frac{f^{(k)}(x_0)}{k!} (x - x_0)^k = \sum_{k=0}^n \frac{x^k}{k!}.$$

and

$$R_n(x) = \int_{x_0}^x \frac{(x-t)^n}{n!} f^{n+1}(t) dt = \int_0^x \frac{(x-t)^n}{n!} e^t dt.$$

To find a sufficient choice for n estimate the remainder as

$$|R_n(x)| = \int_0^x \frac{(x-t)^n}{n!} e^t dt \le \max\left\{e^t : t \in [0,0.5]\right\} \left(\int_0^x \frac{(x-t)^n}{n!} dt\right)$$
$$= e^{0.5} \int_0^x \frac{(x-t)^n}{n!} dt = e^{0.5} \frac{x^{n+1}}{(n+1)!} \le e^{0.5} \frac{(0.5)^{n+1}}{(n+1)!}.$$

Since

$$|R_7(x)| \le e^{0.5} \frac{(0.5)^{n+1}}{(n+1)!} \Big|_{n=7} \approx 1.597300958 \times 10^{-7} < 10^{-6},$$

then n = 7 is sufficient. To show n = 7 is necessary note that

$$|R_n(0.5)| = |\exp(0.5) - P_6(0.5)| \approx 1.653000 \times 10^{-6} \ge 10^{-6}$$
.

- **5.** [Burden and Faires, Section 1.1 Problem 24]. Verify $|\sin x| \le |x|$ using the following two steps:
 - **a.** Show that for all $x \ge 0$ we have $f(x) = x \sin x$ is non-decreasing, which implies that $\sin x \le x$ with equality only when x = 0.

Differentiating and using the fact that $|\cos x| \le 1$ yields

$$f'(x) = 1 - \cos x \ge 1 - |\cos x| \ge 0.$$

Therefore f(x) is non-decreasing. It follows that

$$f(x) \ge f(0) = 0 - \sin 0 = 0$$
 for $x \ge 0$.

Consequently

$$\sin x \le x \qquad \text{for} \qquad x \ge 0. \tag{5.1}$$

b. Use the fact that the sine function is odd to reach the conclusion.

Consider the function $g(x) = x + \sin(x)$. Then

$$g'(x) = 1 + \cos(x) \ge 1 - |\cos(x)| \ge 0.$$

Therefore g(x) is non-decreasing. It follows that

$$g(x) \ge g(0) = 0 + \sin 0 = 0$$
 for $x \ge 0$.

Consequently

$$-x \le \sin x$$
 for $x \ge 0$. (5.2)

Combining (5.1) with (5.2) implies that

$$|\sin x| \le x$$
 for $x \ge 0$. (5.3)

Now let y = -x. Then $x \ge 0$ when $y \le 0$ and (5.3) implies

$$|\sin y| = |\sin(-x)| = |-\sin x| = |\sin x| \le x = -y = |y|.$$

In other words

$$|\sin x| \le |x|$$
 for $x \in \mathbf{R}$.

6. [Burden and Faires, Section 1.1 Problem 26]. The error function defined by

$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt$$

gives the probability that any one of a series of trials will lie within x units of the mean, assuming that the trials have a normal distribution with mean 0 and standard deviation $\sqrt{2}/2$. This integral cannot be evaluated in terms of elementary functions, so an approximating technique must be used.

a. Integrate the Maclaurin series for e^{-x^2} to show that

$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \sum_{k=0}^{\infty} \frac{(-1)^k x^{2k+1}}{(2k+1)k!}.$$

Since

$$e^x = \sum_{k=0}^{\infty} \frac{x^k}{k!}$$

then

$$e^{-t^2} = \sum_{k=0}^{\infty} \frac{(-t^2)^k}{k!} = \sum_{k=0}^{\infty} \frac{(-1)^k t^{2k}}{k!}.$$

Consequently

$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt = \frac{2}{\sqrt{\pi}} \int_0^x \sum_{k=0}^\infty \frac{(-1)^k t^{2k}}{k!} dt$$
$$= \frac{2}{\sqrt{\pi}} \sum_{k=0}^\infty \int_0^x \frac{(-1)^k t^{2k}}{k!} dt = \frac{2}{\sqrt{\pi}} \sum_{k=0}^\infty \frac{(-1)^k x^{2k+1}}{(2k+1)k!}$$
$$= \frac{2}{\sqrt{\pi}} \left(x - \frac{1}{3} x^3 + \frac{1}{10} x^5 - \frac{1}{42} x^7 + \frac{x^9}{216} + \cdots \right).$$

b. The error function can also be expressed in the form

$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} e^{-x^2} \sum_{k=0}^{\infty} \frac{2^k x^{2k+1}}{1 \cdot 3 \cdot 5 \cdots (2k+1)}.$$

Verify that the two series agree for k = 1, 2, 3 and 4.

Let

$$S_1 = e^{-x^2}$$
 and $S_2 = \sum_{k=0}^{\infty} \frac{2^k x^{2k+1}}{1 \cdot 3 \cdot 5 \cdots (2k+1)}$.

Multiplying the series for S_1 by S_2 yields

$$S_{1} = 1 - x^{2} + \frac{1}{2}x^{4} - \frac{1}{6}x^{6} + \frac{1}{24}x^{8} + \cdots$$

$$\times S_{2} = x + \frac{2}{3}x^{3} + \frac{4x^{5}}{15} + \frac{8x^{7}}{105} + \frac{16x^{9}}{945} + \cdots$$

$$x - x^{3} + \frac{1}{2}x^{5} - \frac{1}{6}x^{7} + \frac{1}{24}x^{9} + \cdots$$

$$\frac{2}{3}x^{3} - \frac{2}{3}x^{5} + \frac{1}{3}x^{7} - \frac{1}{9}x^{9} + \cdots$$

$$\frac{4x^{5}}{15} - \frac{4x^{7}}{15} + \frac{2}{15}x^{9} + \cdots$$

$$\frac{8x^{7}}{105} - \frac{8x^{9}}{105} + \cdots$$

$$+ \frac{16x^{9}}{945} + \cdots$$

$$S_{1}S_{2} = x - \frac{1}{3}x^{3} + \frac{1}{10}x^{5} - \frac{1}{42}x^{7} + \frac{x^{9}}{216} + \cdots$$

Since the first terms of the series in part (a) are

$$\sum_{k=0}^{\infty} \frac{(-1)^k x^{2k+1}}{(2k+1)k!} = x - \frac{1}{3} x^3 + \frac{1}{10} x^5 - \frac{1}{42} x^7 + \frac{x^9}{216} + \cdots$$

we have verified that the series agree for k = 0, 1, 2, 3 and 4.

c. Use the series in part (a) to approximate erf(1) to within 10^{-7} .

Since

$$\operatorname{erf}(1) - \frac{2}{\sqrt{\pi}} \sum_{k=0}^{8} \frac{(-1)^k}{(2k+1)k!} \approx -1.499924 \times 10^{-0}$$

and

$$\operatorname{erf}(1) - \frac{2}{\sqrt{\pi}} \sum_{k=0}^{9} \frac{(-1)^k}{(2k+1)k!} \approx 1.366608 \times 10^{-8}$$

we conclude that n = 9 is necessary to approximate erf(1) to within 10^{-7} .

d. Use the same number of terms as in part (c) to approximate erf(1) with the series in part (b).

Computing yields

$$\operatorname{erf}(1) - \frac{2}{\sqrt{\pi}}e^{-1} \sum_{k=0}^{9} \frac{2^k}{1 \cdot 3 \cdot 5 \cdots (2k+1)} \approx 3.383623 \times 10^{-8}.$$

e. Explain why difficulties occur using the series in part (b) to approximate $\operatorname{erf}(x)$.

In reality there were not many difficulties with either series. Both have an exponential term in the denominator and converge quickly; however, the second series also has a factor 2^k in the numerator which slows convergence somewhat and leads to slightly larger errors bounds. It should be pointed out that series (a) is an alternating series such that every other term is either positive or negative. Such series converge in such a way that each partial sum is either too big or too small depending on whether the last term in the sum was positive or negative. This allows for simple error estimates of the form

$$\frac{2}{\sqrt{\pi}} \sum_{k=0}^{2n+1} \frac{(-1)^k x^{2k+1}}{(2k+1)k!} \le \operatorname{erf}(x) \le \frac{2}{\sqrt{\pi}} \sum_{k=0}^{2n} \frac{(-1)^k x^{2k+1}}{(2k+1)k!}$$

for every n. Equivalently the remainder is bounded by the next term in the series as

$$\left| \operatorname{erf}(x) - \frac{2}{\sqrt{\pi}} \sum_{k=0}^{n} \frac{(-1)^k x^{2k+1}}{(2k+1)k!} \right| \le \frac{|x|^{2n+3}}{(2n+3)(n+1)!}$$

On the other hand, assuming x > 0, the second series consists of all positive terms. Therefore, the second series is always less than the actual value of $\operatorname{erf}(x)$. This can make bounds similar to those given above for the first series more difficult to obtain.

To illustrate the difference between the two series numerically a C program was written to compute a table of approximations for different values of n. Note that in all cases, the series from part (b) performs slightly worse in terms of error then the series from part (a).

```
1 #include <stdio.h>
2 #include <math.h>
3
       Solution to Section 1.1 Problem 26cd in Burden and Faires.
        Compute error function using two different Maclaurin series.
       Written Sept 20, 2016 by Eric Olson for Math/CS 466/666. */
  double Pn a(double x, int n){
       /* Pn_a(x,n) = \frac{2}{\sqrt{\pi}} \sum_{k=0}^{n} \frac{(-1)^k x^{2k+1}}{(2k+1)k!} */
10
13
        int k;
14
       double x2=x*x, ak=x, S=x;
15
        for(k=1; k<=n; k++) {
16
             ak*=-x2/k;
17
             S+=ak/(2*k+1);
18
        return 2*S/sqrt(M_PI);
20
21 }
22
  double Pn_b(double x, int n){
24
       /*  Pn_b(x,n) = \frac{2}{\sqrt{\pi}} e^{-x^2} \sum_{k=0}^n \frac{2^k x^{2k+1}}{1 \cdot 3 \cdot 5 \cdots (2k+1)} \ */
25
28
        int k;
29
        double x2=x*x, ak=x, S=x;
30
        for(k=1; k<=n; k++) {</pre>
31
             ak*=2*x2/(2*k+1);
32
            S+=ak;
33
34
        return 2*S*exp(-x2)/sqrt(M PI);
36 }
37
  int main(){
        int n;
39
        double erf1=erf(1);
40
        printf("%3s %17s %17s %17s %17s\n",
41
             "n", "Pn a", "Rn a", "Pn b", "Rn b");
42
        for(n=1; n<10; n++) {
43
            double pna=Pn a(1,n),pnb=Pn b(1,n);
44
             printf("%3d %17.10e %17.10e %17.10e %17.10e\n",
45
                  n,pna,erf1-pna,pnb,erf1-pnb);
46
```

```
47 }
48 return 0;
49 }
```

The output from running the program was

```
Pn_a
                                                  Pn_b
                                     6.9184582903e-01
1
  7.5225277806e-01 9.0448014886e-02
                                                       1.5085496392e-01
  8.6509069477e-01 -2.2389901824e-02
                                     8.0254116168e-01
                                                       4.0159631270e-02
3 8.3822452413e-01 4.4762688216e-03 8.3416839958e-01
                                                       8.5323933712e-03
4 8.4344850175e-01 -7.4770880382e-04
                                      8.4119667467e-01
                                                       1.5041182826e-03
5 8.4259366905e-01 1.0712389852e-04
                                      8.4247454287e-01
                                                        2.2625008466e-04
  8.4271422238e-01 -1.3429431295e-05
                                      8.4267113797e-01
                                                        2.9654977282e-05
  8.4269929673e-01 1.4962190631e-06 8.4269735065e-01
                                                       3.4422962992e-06
 8.4270094294e-01 -1.4999237341e-07
                                     8.4270043450e-01
                                                       3.5845147772e-07
  8.4270077928e-01 1.3666073384e-08 8.4270075911e-01
                                                       3.3836233371e-08
```

A comparison of remainders Rn_a for series (a) with the remainders Rn_b for series (b) illustrates that series (a) is more accurate for each value of n tested.

- 7. [Burden and Faires, Section 1.2 Problem 4]. Perform the following computations (i) exactly, (ii) using three-digit chopping arithmetic, and (iii) using three-digit rounding arithmetic. (iv) Compute the relative effors in part (ii) and (iii).
 - **a.** $\frac{4}{5} + \frac{1}{3}$.
- (i) Exact computation

$$\frac{4}{5} + \frac{1}{3} = \frac{17}{15}.$$

(ii) Using three-digit chopping arithmetic

$$(4 \div 5) \oplus (1 \div 3) = 0.800 \oplus 0.333 = 1.13.$$

(iii) Using three-digit rounding arithmetic

$$(4 \div 5) \oplus (1 \div 3) = 0.800 \oplus 0.333 = 1.13.$$

(iv) The relative errors in part (ii) and (iii)

$$E_{\text{chop}} = E_{\text{round}} = \frac{|17/15 - 1.13|}{|17/15|} \approx 0.002941176176.$$

b.
$$\frac{4}{5} \cdot \frac{1}{3}$$
.

(i) Exact computation

$$\frac{4}{5} \cdot \frac{1}{3} = \frac{4}{15}.$$

(ii) Using three-digit chopping arithmetic

$$(4 \div 5) \otimes (1 \div 3) = 0.800 \otimes 0.333 = 2.66.$$

(iii) Using three-digit rounding arithmetic

$$(4 \div 5) \otimes (1 \div 3) = 0.800 \otimes 0.333 = 0.266.$$

(iv) The relative errors in part (ii) and (iii)

$$E_{\text{chop}} = E_{\text{round}} = \frac{|4/15 - 0.266|}{|4/15|} \approx 0.002500000125.$$

c.
$$\left(\frac{1}{3} - \frac{3}{11}\right) + \frac{3}{20}$$
.

(i) Exact computation

$$\left(\frac{1}{3} - \frac{3}{11}\right) + \frac{3}{20} = \frac{139}{660}.$$

(ii) Using three-digit chopping arithmetic

$$((1 \div 3) \ominus (3 \div 11)) \oplus (3 \div 20) = (0.333 \ominus 0.272) \oplus 0.150$$
$$= 0.061 \oplus 0.150 = 0.211.$$

(iii) Using three-digit rounding arithmetic

$$((1 \div 3) \ominus (3 \div 11)) \oplus (3 \div 20) = (0.333 \ominus 0.273) \oplus 0.150$$
$$= 0.060 \oplus 0.150 = 0.210.$$

(iv) The relative errors in part (ii) and (iii)

$$E_{\text{chop}} = \frac{|139/660 - 0.211|}{|139/660|} \approx 0.001870503626.$$

and

$$E_{\rm round} = \frac{|139/660 - 0.210|}{|139/660|} \approx 0.002877697813.$$

d.
$$\left(\frac{1}{3} + \frac{3}{11}\right) + \frac{3}{20}$$
.

(i) Exact computation

$$\left(\frac{1}{3} + \frac{3}{11}\right) + \frac{3}{20} = \frac{301}{660}.$$

(ii) Using three-digit chopping arithmetic

$$((1 \div 3) \oplus (3 \div 11)) \ominus (3 \div 20) = (0.333 \oplus 0.272) \ominus 0.150$$
$$= 0.605 \ominus 0.150 = 0.455.$$

(iii) Using three-digit rounding arithmetic

$$((1 \div 3) \oplus (3 \div 11)) \ominus (3 \div 20) = (0.333 \oplus 0.273) \ominus 0.150$$
$$= 0.606 \ominus 0.150 = 0.456.$$

(iv) The relative errors in part (ii) and (iii)

$$E_{\text{chop}} = \frac{|301/660 - 0.455|}{|301/660|} \approx 0.002325581482.$$

and

$$E_{\text{round}} = \frac{|301/660 - 0.456|}{|301/660|} \approx 0.0001328904518.$$

8. [Burden and Faires, Section 1.2 Problem 10]. The number e can be defined by $e = \sum_{n=0}^{\infty} (1/n!)$ where $n! = n(n-1) \cdots 2 \cdot 1$ for $n \neq 0$ and 0! = 1. Compute the absolute error and the relative error in the following approximations of e:

a.
$$\sum_{n=0}^{5} \frac{1}{n!}$$
.

Computing

$$\sum_{n=0}^{5} \frac{1}{n!} = \frac{163}{60}.$$

Therefore

$$E_{\rm abs} = |e - 163/60| \approx 0.001615161.$$

and

$$E_{\rm rel} = \frac{E_{\rm abs}}{e} \approx 0.0005941845262.$$

b.
$$\sum_{n=0}^{10} \frac{1}{n!}$$
.

Computing

$$\sum_{n=0}^{10} \frac{1}{n!} = \frac{9864101}{3628800}.$$

Therefore

$$E_{\rm abs} = |e - 9864101/3628800| \approx 2.73126607556 \times 10^{-8}.$$

and

$$E_{\rm rel} = \frac{E_{\rm abs}}{e} \approx 1.004776637569 \times 10^{-8}.$$

- **9.** [Burden and Faires, Section 1.2 Problem 15]. Use the 64-bit long real format to find the decimal equivalent of the following floating-point machine numbers.

exponent =
$$b - 1023 = 2^1 + 2^3 + 2^{10} - 1023 = 11$$
.

The final 52 bits represent the mantisa with an implied first digit of 1 as

mantissa =
$$1 + 2^{-1} + 2^{-4} + 2^{-7} + 2^{-8} = 1.57421875$$
.

Therefore

exponent in base two as

$$x = 1.57421875 \times 2^{11} = 3224.$$

Since the first bit is 1 the number is negative. The next 11 bits 10000001010 represent the exponent in base two as

exponent =
$$b - 1023 = 2^1 + 2^3 + 2^10 - 1023 = 11$$
.

The final 52 bits represent the mantisa with an implied first digit of 1 as

mantissa =
$$1 + 2^{-1} + 2^{-4} + 2^{-7} + 2^{-8} = 1.57421875$$
.

Therefore

$$x = -1.57421875 \times 2^{11} = -3224.$$

Since the first bit is 0 the number is positive. The next 11 bits 10000001010 represent the exponent in base two as

exponent =
$$b - 1023 = 1 + 2^{1} + 2^{2} + 2^{3} + 2^{4} + 2^{5} + 2^{6} + 2^{7} + 2^{8} + 2^{9}$$

= $1023 - 1023 = 0$.

The final 52 bits represent the mantisa with an implied first digit of 1 as

mantissa =
$$1 + 2^{-2} + 2^{-4} + 2^{-7} + 2^{-8} = 1.32421875$$
.

Therefore

$$x = 1.32421875 \times 2^0 = 1.32421875.$$

Since the first bit is 0 the number is positive. The next 11 bits 10000001010 represent the exponent in base two as

exponent =
$$b - 1023 = 1 + 2^1 + 2^2 + 2^3 + 2^4 + 2^5 + 2^6 + 2^7 + 2^8 + 2^9$$

= $1023 - 1023 = 0$.

The final 52 bits represent the mantisa with an implied first digit of 1 as

$$\begin{aligned} \text{mantissa} &= 1 + 2^{-2} + 2^{-4} + 2^{-7} + 2^{-8} + 2^{-52} \\ &= 1.3242187500000002220446049250313080847263336181640625. \end{aligned}$$

Therefore

$$x = 1.3242187500000002220446049250313080847263336181640625 \times 2^0$$

= $1.3242187500000002220446049250313080847263336181640625$.

10. Find the next largest and smallest machine numbers in decimal form for the numbers in the previous exercise.

In each cases, since the mantissa contains both 1's and 0's there is no carry that could propagate in a way to change the exponent. Therefore, the next largest and smallest numbers can be obtained by adding and subtracting $2^{-52} \times 2^{\text{exponent}}$. Denoting by x_a , x_b , x_c and x_d the numbers from the four parts of the previous question and ϵ the amount added in each case to obtain the next largest and smallest machine numbers, we obtain

$$x_a + \epsilon = 3224 + 2^{-52} \times 2^{11}$$

= 3224.00000000000045474735088646411895751953125

$$x_a - \epsilon = 3224 - 2^{-52} \times 2^{11}$$

= 3223.9999999999954525264911353588104248046875

$$x_b + \epsilon = -3224 + 2^{-52} \times 2^{11}$$

= -3223.99999999999954525264911353588104248046875

$$x_b - \epsilon = -3224 + 2^{-52} \times 2^{11}$$

= -3224.000000000000045474735088646411895751953125

$$x_c + \epsilon = 1.32421875 + 2^{-52}$$

= 1.3242187500000002220446049250313080847263336181640625

$$x_c - \epsilon = 1.32421875 - 2^{-52}$$

= 1.3242187499999997779553950749686919152736663818359375

$$x_d + \epsilon = 1.3242187500000002220446049250313080847263336181640625 + 2^{-52}$$

= 1.324218750000000444089209850062616169452667236328125

$$x_d - \epsilon = 1.3242187500000002220446049250313080847263336181640625 - 2^{-52}$$

= 1.32421875

```
The following C program
1 #include <stdio.h>
2 #include <stdlib.h>
3 #include <math.h>
5 typedef union {
      double x;
      unsigned long long b;
8 } rawbits;
10 char *ftob(double x){
11
       /* Return a string with the bits corresponding to x */
12
13
       static char buf[sizeof(rawbits)*8+1];
14
       rawbits r;
15
       r.x=x;
16
      unsigned long long m;
17
       int j=sizeof(rawbits)*8;
18
      buf[j]=0;
19
      for(m=1;m;m<<=1) buf[--j]=(m&r.b)?'1':'0';</pre>
20
       return buf;
21
22 }
23
24 double btof(char buf[sizeof(rawbits)*8+1]){
25
           Interpret the 0's and 1's in the string buf and set the
26
           corresponding bits in r.b. Then return the double.
27
28
       rawbits r;
29
       r.b=0;
30
       unsigned long long m;
31
       int j=sizeof(rawbits)*8;
32
       for(m=1;m;m<<=1) if(buf[--j]=='1') r.b|=m;</pre>
33
       return r.x;
34
35 }
36
  double epsplus(double x){
37
38
       /* Perform a binary search to find the smallest number b
39
           that can be added to x and change its value.
40
41
      double a=0;
42
      double b=fabs(x);
43
```

```
double c=0;
44
       for(;;){
45
           double cnew=(a+b)/2;
46
           if(c==cnew) return x+b;
47
           else c=cnew;
48
           double y=x+c;
49
           if(y==x) a=c;
50
           else b=c;
51
       }
52
53 }
54
  double epsminus(double x){
56
           Perform a binary search to find the smallest number b
57
           that can be subtracted from x and change its value.
58
59
       double a=0;
60
       double b=fabs(x);
61
       double c=0;
62
       for(;;){
63
           double cnew=(a+b)/2;
64
           if(c==cnew) return x-b;
65
           else c=cnew;
66
           double y=x-c;
67
           if(y==x) a=c;
68
           else b=c;
69
       }
70
71 }
72
  char *pretty(char *p){
73
74
       /* Add spaces to separate sign, exponenet and mantissa */
75
76
       static char buf[sizeof(rawbits)*8+3];
77
       int i;
78
       char *q=buf;
79
80
       for(i=1;i<sizeof(rawbits)*8+1;i++){</pre>
           switch(i){
82
83 case 1:
84 case 12:
                *++q=' ';
85
86 default:
                *++q=*++p;
87
```

```
88
      if(!*p) break;
89
90
    return buf;
91
92 }
93
 int main(){
94
    if(sizeof(double)!=sizeof(unsigned long long)){
95
      fprintf(stderr,"Error %d != %d please fix!\n",
96
         (int)sizeof(double),
97
         (int)sizeof(unsigned long long));
98
      exit(1);
99
    }
100
    char *input[] = {
101
      102
      103
      104
      105
106
    };
107
    char **p;
108
    for(p=input;*p;){
109
      printf("input=%s\n",pretty(*p));
110
      double x=btof(*p);
111
      printf("
              =%+-.59e\n'',x);
112
      double xplus=epsplus(x);
113
      double xminus=epsminus(x);
114
      printf("x+eps=%s\n",pretty(ftob(xplus)));
115
      printf("
              =%+-.59e\n",xplus);
116
      printf("x-eps=%s\n",pretty(ftob(xminus)));
117
      printf("
              =\%+-.59e\n",xminus);
118
      if(*++p) putchar('\n');
119
120
    return 0;
121
122 }
 with output
    =+3.2240000000000045474735088646411895751953125000000000000000e+03
    =+3.2239999999999545252649113535881042480468750000000000000000e+03
```

```
=-3.2239999999999545252649113535881042480468750000000000000000e+03
  =-3.22400000000000454747350886464118957519531250000000000000000e+03
  =+1.32421875000000022204460492503130808472633361816406250000000e+00
  =+1.32421874999999977795539507496869191527366638183593750000000e+00
  =+1.32421875000000022204460492503130808472633361816406250000000e+00
  =+1.32421875000000044408920985006261616945266723632812500000000e+00
  can be used to verify the above calculations.
```

11. [Burden and Faires, Section 1.2 Problem 19]. The two-by-two linear system

$$\begin{cases} ax + by = e \\ cx + dy = f \end{cases}$$

where a, b, c, d, e and f are given, can be solved for x and y as follows:

$$m = c/a$$
, $d_1 = d - mb$, $f_1 = f - me$, $y = f_1/d_1$ and $x = (e - by)/a$.

Solve the following linear systems using four-digit rounding arithmetic.

a.
$$\begin{cases} 1.130x - 6.990y = 14.20 \\ 1.013x - 6.099y = 14.22 \end{cases}$$

Computing yields

$$m = 1.013 \div 1.130 = 0.8965$$

$$d_1 = -6.099 \oplus (0.8965 \otimes -6.990) = -6.099 \oplus -6.267 = 0.1680$$

$$f_1 = 14.22 \oplus (0.8965 \otimes 14.20) = 14.22 \oplus 12.73 = 1.490$$

$$y = 1.490 \div 0.1680 = 8.869$$

$$x = (14.20 \oplus (-6.990 \otimes 8.869)) \div 1.130$$

$$= (14.20 \oplus -61.99) \div 1.130 = 76.19 \div 1.130 = 67.42.$$

b.
$$\begin{cases} 8.110x + 12.20y = -0.1370 \\ -18.11x + 112.2y = -0.1376 \end{cases}$$

Computing yields

$$m = -2.233$$
, $d_1 = 139.4$, $f_1 = -0.4435$, $y = -0.003181$, $x = -0.01211$.

12. [Burden and Faires, Section 1.2 Problem 20]. Repeat the above exercise using four-digit chopping arithmetic.

For part (a) we obtain

$$m = 0.8964$$
, $d1 = 0.166$, $f1 = 1.50$, $y = 9.036$, $x = 68.46$

and for part (b) we obtain

```
m = -2.233, d1 = 139.4, f1 = -0.4435, y = -0.003181, x = -0.01210.
```

As Maple implements the IEEE 854 standard for base-ten arithmetic the above computations can be easily done using Maple. The script

```
1 restart:
2 kernelopts(printbytes=false):
з Digits:=4;
4 Rounding:=nearest;
5 # Part (a) using 4-digit rounding arithmetic
6 a:=1.130; b:=-6.990; c:=1.013; d:=-6.099; e:=14.20; f:=14.22;
7 \text{ m} := c/a; d1 := d-m*b; f1 := f-m*e; y := f1/d1; x := (e-b*y)/a;
8 # Part (b) using 4-digit rounding arithmetic
9 a:=8.11; b:=12.2; c:=-18.11; d:=112.2; e:=-0.1370; f:=-0.1376;
10 \text{ m}:=c/a; d1:=d-m*b; f1:=f-m*e; y:=f1/d1; x:=(e-b*y)/a;
11 Rounding:=0;
12 # Part (a) using 4-digit chopping arithmetic
13 a:=1.130; b:=-6.990; c:=1.013; d:=-6.099; e:=14.20; f:=14.22;
14 \text{ m}:=c/a; d1:=d-m*b; f1:=f-m*e; y:=f1/d1; x:=(e-b*y)/a;
15 # Part (b) using 4-digit chopping arithmetic
16 a:=8.11; b:=12.2; c:=-18.11; d:=112.2; e:=-0.1370; f:=-0.1376;
17 \text{ m}:=c/a; d1:=d-m*b; f1:=f-m*e; y:=f1/d1; x:=(e-b*y)/a;
  produces the output
           |\^/|
                    Maple 9.5 (IBM INTEL LINUX)
       ._|\| |/|_. Copyright (c) Maplesoft, a division of Waterloo Maple Inc. 2004
        \ MAPLE / All rights reserved. Maple is a trademark of
        <____> Waterloo Maple Inc.
                    Type ? for help.
            > restart;
       > kernelopts(printbytes=false):
       > Digits:=4;
                                        Digits := 4
       > Rounding:=nearest;
                                    Rounding := nearest
       # Part (a) using 4-digit rounding arithmetic
       > a:=1.130; b:=-6.990; c:=1.013; d:=-6.099; e:=14.20; f:=14.22;
                                         a := 1.130
```

```
b := -6.990
                                   c := 1.013
                                  d := -6.099
                                   e := 14.20
                                   f := 14.22
> m:=c/a; d1:=d-m*b; f1:=f-m*e; y:=f1/d1; x:=(e-b*y)/a;
                                  m := 0.8965
                                  d1 := 0.168
                                   f1 := 1.49
                                   y := 8.869
                                   x := 67.42
# Part (b) using 4-digit rounding arithmetic
> a:=8.11; b:=12.2; c:=-18.11; d:=112.2; e:=-0.1370; f:=-0.1376;
                                   a := 8.11
                                   b := 12.2
                                  c := -18.11
                                   d := 112.2
                                  e := -0.1370
                                  f := -0.1376
> m:=c/a; d1:=d-m*b; f1:=f-m*e; y:=f1/d1; x:=(e-b*y)/a;
                                  m := -2.233
                                  d1 := 139.4
                                 f1 := -0.4435
                                 y := -0.003181
                                 x := -0.01211
> Rounding:=0;
                                 Rounding := 0
# Part (a) using 4-digit chopping arithmetic
> a:=1.130; b:=-6.990; c:=1.013; d:=-6.099; e:=14.20; f:=14.22;
                                   a := 1.130
```

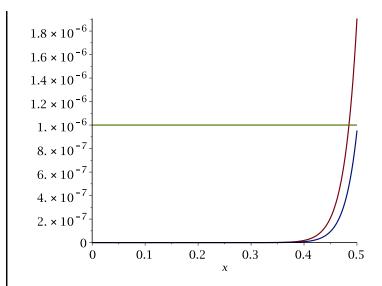
```
b := -6.990
                                   c := 1.013
                                  d := -6.099
                                   e := 14.20
                                   f := 14.22
> m:=c/a; d1:=d-m*b; f1:=f-m*e; y:=f1/d1; x:=(e-b*y)/a;
                                  m := 0.8964
                                  d1 := 0.166
                                   f1 := 1.50
                                   y := 9.036
                                   x := 68.46
# Part (b) using 4-digit chopping arithmetic
> a:=8.11; b:=12.2; c:=-18.11; d:=112.2; e:=-0.1370; f:=-0.1376;
                                   a := 8.11
                                   b := 12.2
                                  c := -18.11
                                   d := 112.2
                                  e := -0.1370
                                  f := -0.1376
> m:=c/a; d1:=d-m*b; f1:=f-m*e; y:=f1/d1; x:=(e-b*y)/a;
                                  m := -2.233
                                  d1 := 139.4
                                 f1 := -0.4435
                                 y := -0.003181
                                 x := -0.01210
bytes used=360004, alloc=262096, time=0.02
```

Attached are additional calculations in the form of a Maple worksheet for earlier problems in this assignment.

```
> # HW1 Section 1.1 Problem 1a
  f:=x->x*cos(x)-2*x^2+3*x-1;
                        f := x \rightarrow x \cos(x) - 2x^2 + 3x - 1
                                                                                 (1)
> f(0.2);
                               -0.2839866844
                                                                                 (2)
> f(0.3);
                                0.006600947
                                                                                 (3)
> f(1.2);
                                0.154829305
                                                                                 (4)
> f(1.3);
                                -0.132251523
                                                                                 (5)
> # HW1 Section 1.1 Problem 1b
> restart:
  f:=x->(x-2)^2-\log(x);
                           f := x \rightarrow (x-2)^2 - \log(x)
                                                                                 (6)
> f(1.0);
                                     1.00
                                                                                 (7)
> f(2.0);
                               -0.6931471806
                                                                                 (8)
> f(exp(1.0));
                               -0.4840712154
                                                                                 (9)
> f(4.0);
                                                                               (10)
                                2.613705639
> # HW1 Section 1.1 Problem 1c
> restart;
  f:=x->2*x*cos(2*x)-(x-2)^2;
                         f := x \rightarrow 2 x \cos(2 x) - (x - 2)^2
                                                                               (11)
> f(2.0);
                                -2.614574484
                                                                               (12)
> f(3.0);
                                4.761021720
                                                                               (13)
=
> f(4.0);
                                -5.164000270
                                                                               (14)
> # HW1 Section 1.1 Problem 1d
> restart;
   f:=x->x-(\log(x))^x;
                              f := x \rightarrow x - \log(x)^x
                                                                               (15)
> f(4.0);
                                0.306638424
                                                                               (16)
```

```
> f(5.0);
                                     -5.79869156
                                                                                            (17)
> # HW1 Problem 18
> restart;
   Rn:=x^{(n+1)/(1-x)};
                                      Rn := \frac{x^{n+1}}{1-x}
                                                                                            (18)
> dRn:=simplify(diff(Rn,x)/x^n);
                                 dRn := -\frac{nx - n - 1}{\left(-1 + x\right)^2}
                                                                                            (19)
> solve(dRn=0,x);
                                          \underline{n+1}
                                                                                            (20)
=
> log(10.0^(-6))/log(0.5);
                                     19.93156857
                                                                                            (21)
> R19:=subs(n=19,Rn);
   R20:=subs(n=20,Rn);
                                     R19 := \frac{x^{20}}{1-x}
                                     R20 := \frac{x^{21}}{1-x}
                                                                                            (22)
```

 $> plot([R19,R20,10^{(-6)}],x=0...0.5);$



> restart;

RnB:=exp(0.5)*(0.5)^(n+1)/(n+1)!;

$$RnB := \frac{1.648721271 \ 0.5^{n+1}}{(n+1)!}$$

$$RnB := \frac{1.648721271 \ 0.5^{n+1}}{(n+1)!}$$
 (23)

> # Note that above is only a bound on the remainder.

=> # Note that above is o > evalf(subs(n=7,RnB));

$$1.597300958 \cdot 10^{-7}$$
 (24)

> $Pn:=(n,x)->sum(x^k/k!,k=0..n);$

$$Pn := (n, x) \to \sum_{k=0}^{n} \frac{x^k}{k!}$$
 (25)

> R6:=exp(x)-Pn(6,x);
R7:=exp(x)-Pn(7,x);

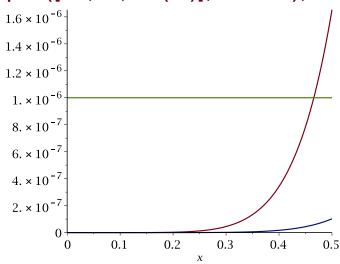
$$R6 := e^{x} - 1 - x - \frac{1}{2} x^{2} - \frac{1}{6} x^{3} - \frac{1}{24} x^{4} - \frac{1}{120} x^{5} - \frac{1}{720} x^{6}$$

$$R7 := e^{x} - 1 - x - \frac{1}{2} x^{2} - \frac{1}{6} x^{3} - \frac{1}{24} x^{4} - \frac{1}{120} x^{5} - \frac{1}{720} x^{6} - \frac{1}{5040} x^{7}$$
 (26)

```
> printf("%e\n",subs(x=0.5,R6));
   printf("%e\n",subs(x=0.5,R7));
-1.653000e-06
```

-1.030000e-07

> plot([R6,R7,10^(-6)],x=0..0.5);



> # HW1 Section 1.1 Problem 26

> restart;

myprod:=n->product((2*k+1),k=0..n);

$$myprod := n \rightarrow \prod_{k=0}^{n} (2 k + 1)$$
 (27)

> S2:=sum(2^k*x^(2*k+1)/myprod(k),k=0..4);

$$S2 := x + \frac{2}{3} x^3 + \frac{4}{15} x^5 + \frac{8}{105} x^7 + \frac{16}{945} x^9$$
 (28)

> S1:=convert(series(exp(-x^2),x,10),polynom);

$$S1 := 1 - x^2 + \frac{1}{2} x^4 - \frac{1}{6} x^6 + \frac{1}{24} x^8$$
 (29)

> S1*S2;

$$\left(1 - x^2 + \frac{1}{2} x^4 - \frac{1}{6} x^6 + \frac{1}{24} x^8\right) \left(x + \frac{2}{3} x^3 + \frac{4}{15} x^5 + \frac{8}{105} x^7 + \frac{16}{945} x^9\right)$$
(30)

> series(S1*S2,x,10);

$$x - \frac{1}{3}x^3 + \frac{1}{10}x^5 - \frac{1}{42}x^7 + \frac{1}{216}x^9 + O(x^{11})$$
 (31)

> S0:=sum((-1)^k*x^(2*k+1)/(2*k+1)/k!,k=0..4);

```
S0 := x - \frac{1}{3} x^3 + \frac{1}{10} x^5 - \frac{1}{42} x^7 + \frac{1}{216} x^9
                                                                                       (32)
> # HW1 Section 1.1 Problem 26c
> Digits:=15;
   # Set significant digits to be comparable with double precision
                                    Digits := 15
                                                                                       (33)
> An:=(n,x)->2/sqrt(Pi)*sum((-1)^k*x^(2*k+1)/(2*k+1)/k!,k=0..n);
                       An := (n, x) \to \frac{2\left(\sum_{k=0}^{n} \frac{(-1)^{k} x^{2k+1}}{(2k+1) k!}\right)}{\sqrt{-}}
                                                                                       (34)
> Bn:=(n,x)->2/sqrt(Pi)*exp(-x^2)*Sum(2^k*x^(2*k+1)/myprod(k),k=0...
   n);
                      Bn := (n, x) \rightarrow \frac{2 e^{-x^2} \left( \sum_{k=0}^{n} \frac{2^k x^{2k+1}}{myprod(k)} \right)}{\sqrt{\pi}}
                                                                                       (35)
> printf("%e\n",evalf(erf(1)-An(8,1)));
   printf("%e\n",evalf(erf(1)-An(9,1)));
-1.499924e-07
1.366608e-08
-> # Therefore 9 terms is enough to evaluate erf(1) to with 10^(-7)
> printf("%e\n",evalf(erf(1)-Bn(9,1)));
_3.383623e-08
> # HW1 Section 1.2 Problem 10
> restart;
> p5:=sum(1/n!,n=0..5);
                                    p5 := \frac{163}{60}
                                                                                       (36)
> Eabs:=evalf(exp(1)-p5);
                               Eabs := 0.001615161
                                                                                       (37)
> Erel:=Eabs/exp(1.0);
                             Erel := 0.0005941845262
                                                                                       (38)
> # parb b
   restart;
   Digits:=30;
   p10:=sum(1/n!,n=0..10);
                                    Digits := 30
                                 p10 := \frac{9864101}{3628800}
                                                                                       (39)
> Eabs:=evalf(exp(1)-p10);
                     Eabs:= 2.73126607556424744202010^{-8}
                                                                                       (40)
```

> Erel:=Eabs/exp(1.0); $Erel:=1.00477663756909370544582734753 \cdot 10^{-8}$ (41)