Stat243: Problem Set 5

Sicun Huang

October 19, 2015

1.

(a) When storing 1.0000000000001 on a computer, we have 16 digits of accuracy.

```
options( digits = 22 )
1.000000000001
## [1] 1.00000000001000088901
```

(b) Using sum function did not result in the same level of accuracy as we got from (a); instead of 16, answer has 12 digits of accuracy.

```
x <- c(1, rep(1e-16, 10000))
sum(x)
## [1] 1.000000000000999644811
```

(c) In python, the result from the sum function was of even lower accuracy; it was an integer.

```
import numpy as np
from decimal import Decimal

x = np.array([1]+[1e-16]*(10000))
print( Decimal( sum(x) ) )

## 1
```

(d) Having 1 as the first value in the vector in R returned an integer 1 i.e. the result has 0 digits of accuracy. If 1 is the last value instead of the first, we get an answer with 16 digits of accuracy, which is what we expected.

```
y <- 1
for( i in 1:10000 ){
    y <- y + 1e-16
}

y

## [1] 1

z <- 0
for( i in 1:10000 ){
    z <- z + 1e-16
}

z <- z+1
z</pre>
## [1] 1.000000000001000088901
```

In python, however, we get 1.0 from either summing order.

```
y = 1
for i in range(10000):
    y = y+1e-16
print(y)

## 1.0

z = 0
for i in range(10000):
```

```
z = 0
for i in range(10000):
    z = z+1e-16
z = z+1
print(z)
## 1.0
```

- (e) Observe that since its result wasn't the same as the first for loop, R's sum function isn't simply summing numbers from left to right. Although it's didn't achieve the level of accuracy we were expecting either.
- 2. As we can see from the results below, overall, integer calculations in R are faster than floating point calculations.

```
library(microbenchmark)
a \leftarrow rep(1, 1000000)
b <- rep(as.numeric(1.00000000), 1000000)
microbenchmark(sum(a), sum(b))
## Unit: microseconds
##
      expr
                               min
   sum(a) 823.844000000000509317 846.267000000000527507
   sum(b) 823.912000000000345608 845.2345000000000254659
##
##
                       mean
                                             median
##
   918.997150000000332875 872.965000000000318323 913.045499999999472493
   938.267680000000412183 878.0000000000000000 933.249000000000236469
##
##
                        max neval
##
   2056.28999999999963620
                              100
   1956.81099999999921783
microbenchmark(a-10000, b-10000)
## Unit: microseconds
##
         expr
                                  min
    a - 10000 771.8089999999999999890772 867.8109999999999217835
##
   b - 10000 763.1670000000000000300133 849.05849999999999990006
##
                       mean
                                             median
##
    2222.06251999999949505 1755.128999999995413 2759.524500000000443833
   1859.112869999999929860 1432.45100000000021828 2457.474500000000261934
##
##
                        max neval
   34995.5639999999848660
##
                              100
    28114.1840000000110595
                             100
microbenchmark(a^10000, b^10000)
```

```
## Unit: milliseconds
           min
## expr
## a^10000 2.45220899999999861075 2.618182500000000079154
## b^10000 2.45343499999999810427 2.565478500000000217085
##
                    mean
                                          median
## 3.626745380000000018583 3.24221300000000011624 4.4751019999999999991227
## 3.654622600000000165466 3.340940499999999868663 4.541178999999999632564
##
                      max neval
## 7.37091399999999965951 100
## 6.031841000000000008185 100
microbenchmark(c \leftarrow a[1:9999], d \leftarrow b[1:9999])
## Unit: microseconds
     expr
                                    min
## c <- a[1:9999] 41.1859999999999994316 106.2669999999999999
## d <- b[1:9999] 40.7209999999999653255 105.64300000000000006821
##
                                         median
                     mean
## 122.8829500000000081172 115.276000000000104592 133.581500000000054570
## 154.1123499999999921783 114.585000000000079581 124.5444999999999993179
##
                       max neval
## 234.270000000000102318 100
## 3570.570999999999126885 100
```