MA/CSC 580, Homework #1
Due Tuesday, September 16, 2008

Please Read the Homework Guidlines Carefully.

1. Use a separate page to complete the class questionnaire. You can also e-mail me your answers.

2. Let F be a computer number system of 64 bits. Find the following

   (a) The largest and smallest number.

   (b) The smallest normalized positive number.

   (c) The smallest positive number.

   (d) Give examples of *underflow* and *overflow*.

   (e) The machine precision.

   (f) Find upper bounds of the absolute and relative errors of $fl_c(x)$ approximating x using the rounding approach.

   Note that the specifics may differ slightly with different computers and compilers.

3. Assume we use a computer to evaluate the following expressions

$$(a)\ \ p = xyz, \qquad (b)\ \ s = x + y + z,$$

   where x, y, and z are real numbers. Find upper bounds of absolute and relative errors. Assume all the numbers involved are in the range of the computer number system. Analyze the error bounds.

   (**HINT:** You can set $x_1 = fl(x)$, $y_1 = fl(y)$, $z_1 = fl(z)$, $p_1 = fl(x_1y_1)$, $p_c = fl(p_1z_1)$ is the computed product of x, y, and z. (**Note:** Pay attention to the upper bounds and absolute values, *e.g.*, $\delta_5 \le 5\epsilon$ is wrong, it should be $|\delta_5| \le 5\epsilon$.)

4. Design an algorithm (in pseudo-code form) to evaluate the following

   (a) $\log(1 + x)/x$ in the interval $[-0.5,\ 0.5]$.

   (b) $b - \sqrt{b^2 - \delta}$, where b and δ are two parameters with $b^2 - \delta \ge 0$.

   You need to consider all possible scenarios.

5. Which of the following two formulas in computing π is better?

$$\pi = 4\left(1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \frac{1}{9} + \cdots\right)$$

$$\pi = 6\left(0.5 + \frac{0.5^3}{2\cdot 3} + \frac{3(0.5)^5}{2\cdot 4\cdot 5} + \frac{3\cdot 5(0.5)^7}{2\cdot 4\cdot 6\cdot 7} + \cdots\right).$$

   You can write a short Matlab code to compare. Consider both accuracy and speed.

6. We can use the following three formulas to approximate the first derivative of a function $f(x)$ at x_0.

$$\begin{aligned} f'(x_0) &\approx \frac{f(x_0+h)-f(x_0)}{h} \\ f'(x_0) &\approx \frac{f(x_0+h)-f(x_0-h)}{2h} \\ f'(x_0) &\approx \frac{f(x_0)-f(x_0-h)}{h} \end{aligned}$$

When we use computers to find an approximation of a derivative (used in finite difference (FD) method, optimization, and many areas, we need to balance the errors from the algorithm (truncation error) and round-off errors (from computers).

(a) Which formula is the most accurate in theory? *Hint:* Find the absolute error using the Taylor expansion at $x = x_0$: $f(x_0 \pm h) = f(x_0) \pm f'(x_0)h + f''(x_0)h^2/2 \pm f'''(x_0)h^3/6 + O(h^4)$.

(b) Write a program to compute the derivative with

- $f(x) = x^2$, $x_0 = 1.8$.
- $f(x) = e^x \sin x$, $x_0 = 0.55$.

Plot the errors versus h using log-log plot with labels and legends if necessary. In the plot, h should range from 0.1 to the order of machine constant (10^{-16}) with h being cut by half each time (*i.e.*, $h = 0.1$, $h = 0.1/2$, $h = 0.1/2^2$, $h = 0.1/2^3$, $\cdots$, until $h \le 10^{-16}$.)

Hint: You need to find the true derivative (analytic) values in order to compute and plot the errors.

Tabulate the absolute and relative errors corresponding to $h = 0.1$, $0.1/2$, $0.1/4$, $0.1/8$, and $0.1/16$ (that is, difference choices of h compared with that used in the plots). The ratio (should be around 2 or 4) is defined as the quotient of two consecutive errors. ***Analyze and explain*** your plots and tables. What is the best h for each case with and without round-off errors?

$1/h$	error (a)	ratio	error (b)	ratio	error (c)	ratio
10		–		–		–
20						
40						
80						
160						

The ratio is defined as, for example

$$ratio = \frac{|\text{error for } n = 10|}{|\text{error for } n = 20|}.$$

Note: Please submit any ***computer code(s)*** through http://courses.ncsu.edu/ma580/ or http://courses.ncsu.edu/csc580/ depending on the course that you registeredi to save paper. But you need to attach your ***plots, tables, arranged outputs, analysis*** along with your homework.