Mathematical preliminaries and error analysis

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September 12, 2015



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Outline



Round-off errors and computer arithmetic

- IEEE standard floating-point format
- Absolute and Relative Errors
- Machine Epsilon
- Loss of Significance

2 Algorithms and Convergence

- Algorithm
- Stability
- Rate of convergence



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What is the difference for the arithmetic in algebra and computer?

For arithmetic in algebra,

$$256 + 1 = 257, \quad \left(\sqrt{256 + 1}\right)^2 = 257$$

Por arithmetic in computer (MATLAB),

- int8(256) + int8(1) = 127 ??????
- int16(256) + int16(1) = 257
- sqrt(256+1)² =? The solution is equal to 257 or not.
- (single(sqrt(5))+single(sqrt(3)))² (sqrt(3)+sqrt(5))²

Example 1

Consider the following recurrence algorithm

$$\begin{cases} x_0 = 1, & x_1 = \frac{1}{3} \\ x_{n+1} = \frac{13}{3}x_n - \frac{4}{3}x_{n-1} \end{cases}$$

for computing the sequence of $\{x_n = (\frac{1}{3})^n\}$.

Matlab program

$$\begin{array}{l} n=30; \ x=zeros(n,1); \ x(1)=1; \ x(2)=1/3; \\ \text{for ii}=3:n \\ x(\text{ii})=13/3 * x(\text{ii-1}) - 4/3 * x(\text{ii-2}); \\ xn=(1/3)^{(\text{ii-1})}; \quad \text{RelErr}=abs(xn-x(\text{ii}))/xn; \\ \text{fprintf}('x(\%2.0f)=\%15.8e, \ x_ast(\%2.0f)=\%14.8e,', \ ... \\ `\text{RelErr}(\%2.0f)=\%11.4e \n', \ \text{ii}, x(\text{ii}), \text{ii}, xn, \text{ii}, \text{RelErr}); \\ end \end{array}$$

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Example 2

IEEE standard floating-point format

What is the binary representation of $\frac{2}{3}$?

Solution: To determine the binary representation for $\frac{2}{3}$, we write

$$\frac{2}{3} = (0.a_1a_2a_3\ldots)_2.$$

Multiply by 2 to obtain

$$\frac{4}{3} = (a_1.a_2a_3\ldots)_2.$$

Therefore, we get $a_1 = 1$ by taking the integer part of both sides.



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Subtracting 1, we have

$$\frac{1}{3} = (0.a_2a_3a_4\ldots)_2.$$

Repeating the previous step, we arrive at

$$\frac{2}{3} = (0.101010\ldots)_2.$$



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- In the computational world, each representable number has only a fixed and finite number of digits.
- For any real number x, let

$$x = \pm 1.a_1 a_2 \cdots a_t a_{t+1} a_{t+2} \cdots \times 2^m,$$

denote the normalized scientific binary representation of x.

• In 1985, the IEEE (Institute for Electrical and Electronic Engineers) published a report called *Binary Floating Point Arithmetic Standard 754-1985*. In this report, formats were specified for single, double, and extended precisions, and these standards are generally followed by microcomputer manufactures using floating-point hardware.



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Single precision

• The single precision IEEE standard floating-point format allocates 32 bits for the normalized floating-point number $\pm q \times 2^m$ as shown in the following figure.



- The first bit is a sign indicator, denoted *s*. This is followed by an 8-bit exponent *c* and a 23-bit mantissa *f*.
- The base for the exponent and mantissa is 2, and the actual exponent is c 127. The value of c is restricted by the inequality $0 \le c \le 255$.



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- The actual exponent of the number is restricted by the inequality $-127 \le c 127 \le 128$.
- A normalization is imposed that requires that the leading digit in fraction be 1, and this digit is not stored as part of the 23-bit mantissa.
- Using this system gives a floating-point number of the form

 $(-1)^s 2^{c-127} (1+f).$



Example 3

What is the decimal number of the machine number

- The leftmost bit is zero, which indicates that the number is positive.
- 2 The next 8 bits, 10000001, are equivalent to

$$c = 1 \cdot 2^7 + 0 \cdot 2^6 + \dots + 0 \cdot 2^1 + 1 \cdot 2^0 = 129.$$

The exponential part of the number is $2^{129-127} = 2^2$.

The final 23 bits specify that the mantissa is

 $f = 0 \cdot (2)^{-1} + 1 \cdot (2)^{-2} + 0 \cdot (2)^{-3} + \dots + 0 \cdot (2)^{-23} = 0.25.$

Consequently, this machine number precisely represents the decimal number

$$(-1)^{s}2^{c-127}(1+f) = 2^{2} \cdot (1+0.25) = 5.$$



Example 4

IEEE standard floating-point format

What is the decimal number of the machine number

The final 23 bits specify that the mantissa is

$$f = 0 \cdot (2)^{-1} + 0 \cdot (2)^{-2} + 1 \cdot (2)^{-3} + \dots + 1 \cdot (2)^{-23}$$

= 0.2499998807907105.

Consequently, this machine number precisely represents the decimal number

$$(-1)^{s} 2^{c-127} (1+f) = 2^{2} \cdot (1+0.2499998807907105)$$

= 4.999999523162842.



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Example 5

IEEE standard floating-point format

What is the decimal number of the machine number

The final 23 bits specify that the mantissa is

$$f = 0 \cdot 2^{-1} + 1 \cdot 2^{-2} + 0 \cdot 2^{-3} + \dots + 0 \cdot 2^{-22} + 1 \cdot 2^{-23}$$

= 0.2500001192092896.

Consequently, this machine number precisely represents the decimal number

$$(-1)^{s} 2^{c-127} (1+f) = 2^{2} \cdot (1+0.2500001192092896)$$

= 5.000000476837158.



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Summary

Above three examples

- Only a relatively small subset of the real number system is used for the representation of all the real numbers.
- This subset, which are called the *floating-point numbers*, contains only rational numbers, both positive and negative.
- When a number can not be represented exactly with the fixed finite number of digits in a computer, a near-by floating-point number is chosen for approximate representation.

The smallest positive number

Let s = 0, c = 1 and f = 0 which is equivalent to

$$2^{-126} \cdot (1+0) \approx 1.175 \times 10^{-38}$$

The largest number

Let s = 0, c = 254 and $f = 1 - 2^{-23}$ which is equivalent to

$$2^{127} \cdot (2 - 2^{-23}) \approx 3.403 \times 10^{38}$$

Definition 6

If a number x with $|x| < 2^{-126} \cdot (1+0)$, then we say that an *underflow* has occurred and is generally set to zero. If $|x| > 2^{127} \cdot (2-2^{-23})$, then we say that an *overflow* has occurred.

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IEEE standard floating-point format

Double precision

• A floating point number in double precision IEEE standard format uses two words (64 bits) to store the number as shown in the following figure.



- The first bit is a sign indicator, denoted *s*. This is followed by an 11-bit exponent *c* and a 52-bit mantissa *f*.
- The actual exponent is c 1023.

Format of floating-point number

$$(-1)^s \times (1+f) \times 2^{c-1023}$$

The smallest positive number

Let s = 0, c = 1 and f = 0 which is equivalent to

$$2^{-1022} \cdot (1+0) \approx 2.225 \times 10^{-308}$$

The largest number

Let
$$s = 0$$
, $c = 2046$ and $f = 1 - 2^{-52}$ which is equivalent to

$$2^{1023} \cdot (2 - 2^{-52}) \approx 1.798 \times 10^{308}.$$

Chopping and rounding

For any real number x, let

$$x = \pm 1.a_1a_2 \cdots a_t a_{t+1}a_{t+2} \cdots \times 2^m,$$

denote the normalized scientific binary representation of x.

• **chopping:** simply discard the excess bits a_{t+1}, a_{t+2}, \ldots to obtain

$$fl(x) = \pm 1.a_1a_2\cdots a_t \times 2^m.$$

2 rounding: add $2^{-(t+1)} \times 2^m$ to x and then chop the excess bits to obtain a number of the form

$$fl(x) = \pm 1.\delta_1 \delta_2 \cdots \delta_t \times 2^m.$$

In this method, if $a_{t+1} = 1$, we add 1 to a_t to obtain fl(x), and if $a_{t+1} = 0$, we merely chop off all but the first t digits.



Definition 7 (Roundoff error)

The error results from replacing a number with its floating-point form is called *roundoff error* or *rounding error*.

Definition 8 (Absolute Error and Relative Error)

If x is an approximation to the exact value x^* , the absolute error is $|x^* - x|$ and the relative error is $\frac{|x^* - x|}{|x^*|}$, provided that $x^* \neq 0$.

Example 9

(a) If $x^* = 0.3000 \times 10^{-3}$ and $x = 0.3100 \times 10^{-3}$, then the absolute error is 0.1×10^{-4} and the relative error is 0.3333×10^{-1} . (b) If $x^* = 0.3000 \times 10^4$ and $x = 0.3100 \times 10^4$, then the absolute error is 0.1×10^3 and the relative error is 0.3333×10^{-1} .

Remark 1

Absolute and Relative Errors

As a measure of accuracy, the absolute error may be misleading and the relative error more meaningful.

Definition 10

The number x is said to approximate x^* to t significant digits if t is the largest nonnegative integer for which

$$\frac{|x - x^*|}{|x^*|} \le 5 \times 10^{-t}.$$



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• If the floating-point representation *fl*(*x*) for the number *x* is obtained by using *t* digits and chopping procedure, then the relative error is

$$\frac{|x - fl(x)|}{|x|} = \frac{|0.00 \cdots 0a_{t+1}a_{t+2} \cdots \times 2^m|}{|1.a_1a_2 \cdots a_ta_{t+1}a_{t+2} \cdots \times 2^m|}$$
$$= \frac{|0.a_{t+1}a_{t+2} \cdots|}{|1.a_1a_2 \cdots a_ta_{t+1}a_{t+2} \cdots|} \times 2^{-t}.$$

The minimal value of the denominator is 1. The numerator is bounded above by 1. As a consequence

$$\left|\frac{x - fl(x)}{x}\right| \le 2^{-t}.$$

Absolute and Relative Errors

- If *t*-digit rounding arithmetic is used and
 - $a_{t+1} = 0$, then $fl(x) = \pm 1.a_1a_2 \cdots a_t \times 2^m$. A bound for the relative error is

$$\frac{|x - fl(x)|}{|x|} = \frac{|0.a_{t+1}a_{t+2}\cdots|}{|1.a_1a_2\cdots a_ta_{t+1}a_{t+2}\cdots|} \times 2^{-t} \le 2^{-(t+1)},$$

since the numerator is bounded above by $\frac{1}{2}$ due to $a_{t+1} = 0$. • $a_{t+1} = 1$, then $fl(x) = \pm (1.a_1a_2\cdots a_t + 2^{-t}) \times 2^m$. The upper bound for relative error becomes

$$\frac{|x - fl(x)|}{|x|} = \frac{|1 - 0.a_{t+1}a_{t+2}\cdots|}{|1.a_1a_2\cdots a_ta_{t+1}a_{t+2}\cdots|} \times 2^{-t} \le 2^{-(t+1)},$$

since the numerator is bounded by $\frac{1}{2}$ due to $a_{t+1} = 1$. Therefore the relative error for rounding arithmetic is

$$\left|\frac{x - fl(x)}{x}\right| \le 2^{-(t+1)} = \frac{1}{2} \times 2^{-t}.$$



Definition 11 (Machine epsilon)

The floating-point representation, fl(x), of x can be expressed as

$$fl(x) = x(1+\delta), \quad |\delta| \le \varepsilon_M,$$
 (1)

where $\varepsilon_M \equiv 2^{-t}$ is referred to as the *unit roundoff error* or *machine epsilon*.

Single precision IEEE standard floating-point format

The mantissa f corresponds to 23 binary digits (i.e., t = 23), the machine epsilon is

$$\varepsilon_M = 2^{-23} \approx 1.192 \times 10^{-7}.$$

This approximately corresponds to 7 accurate decimal digits



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Double precision IEEE standard floating-point format

The mantissa f corresponds to 52 binary digits (i.e., t = 52), the machine epsilon is

$$\varepsilon_M = 2^{-52} \approx 2.220 \times 10^{-16}.$$

which provides between 15 and 16 decimal digits of accuracy.

Summary of IEEE standard floating-point format

	single precision	double precision
ε_M	1.192×10^{-7}	2.220×10^{-16}
smallest positive number	1.175×10^{-38}	2.225×10^{-308}
largest number	3.403×10^{38}	1.798×10^{308}
decimal precision	7	16



Machine Epsilon

- Let ⊙ stand for any one of the four basic arithmetic operators +, -, *, ÷.
- Whenever two machine numbers x and y are to be combined arithmetically, the computer will produce $fl(x \odot y)$ instead of $x \odot y$.
- Under (1), the relative error of $fl(x \odot y)$ satisfies

 $fl(x \odot y) = (x \odot y)(1+\delta), \quad \delta \le \varepsilon_M,$ (2)

where ε_M is the unit roundoff.

 But if x, y are not machine numbers, then they must first rounded to floating-point format before the arithmetic operation and the resulting relative error becomes

 $fl(fl(x) \odot fl(y)) = (x(1+\delta_1) \odot y(1+\delta_2))(1+\delta_3),$

where $\delta_i \leq \varepsilon_M, i = 1, 2, 3$.

$$+ o_2))(1 + o_3),$$

Machine Epsilon

Example

Let x = 0.54617 and y = 0.54601. Using rounding and four-digit arithmetic, then

• $x^* = fl(x) = 0.5462$ is accurate to four significant digits since

$$\frac{|x-x^*|}{|x|} = \frac{0.00003}{0.54617} = 5.5 \times 10^{-5} \le 5 \times 10^{-4}.$$

• $y^* = fl(y) = 0.5460$ is accurate to five significant digits since

$$\frac{|y-y^*|}{|y|} = \frac{0.00001}{0.54601} = 1.8 \times 10^{-5} \le 5 \times 10^{-5}.$$



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Machine Epsilon

• The exact value of subtraction is

r = x - y = 0.00016.

But

$$r^* \equiv x \ominus y = fl(fl(x) - fl(y)) = 0.0002.$$

Since

$$\frac{|r-r^*|}{|r|} = 0.25 \le 5 \times 10^{-1}$$

the result has only one significant digit.

Loss of accuracy



Loss of Significance

- One of the most common error-producing calculations involves the cancellation of significant digits due to the subtraction of nearly equal numbers or the addition of one very large number and one very small number.
- Sometimes, loss of significance can be avoided by rewriting the mathematical formula.

Example 12

The quadratic formulas for computing the roots of $ax^2 + bx + c = 0$, when $a \neq 0$, are

$$x_1 = rac{-b + \sqrt{b^2 - 4ac}}{2a}$$
 and $x_2 = rac{-b - \sqrt{b^2 - 4ac}}{2a}$

Consider the quadratic equation $x^2 + 62.10x + 1 = 0$ and discuss the numerical results.



Solution

• Using the quadratic formula and 8-digit rounding arithmetic, one can obtain

 $x_1 = -0.01610723$ and $x_2 = -62.08390$.

• Now we perform the calculations with 4-digit rounding arithmetic. First we have

$$\sqrt{b^2 - 4ac} = \sqrt{62.10^2 - 4.000} = \sqrt{3856 - 4.000} = 62.06,$$

and

$$fl(x_1) = \frac{-62.10 + 62.06}{2.000} = \frac{-0.04000}{2.000} = -0.02000.$$

The relative error in computing x_1 is

$$\frac{|fl(x_1) - x_1|}{|x_1|} = \frac{|-0.02000 + 0.01610723|}{|-0.01610723|} \approx 0.2417 \le 5 \times 10^{-10}$$

• In calculating x_2 ,

$$fl(x_2) = \frac{-62.10 - 62.06}{2.000} = \frac{-124.2}{2.000} = -62.10,$$

and the relative error in computing x_2 is

$$\frac{|fl(x_2) - x_2|}{|x_2|} = \frac{|-62.10 + 62.08390|}{|-62.08390|} \approx 0.259 \times 10^{-3} \le 5 \times 10^{-4}.$$

- In this equation, $b^2 = 62.10^2$ is much larger than 4ac = 4. Hence *b* and $\sqrt{b^2 - 4ac}$ become two nearly equal numbers. The calculation of x_1 involves the subtraction of two nearly equal numbers.
- To obtain a more accurate 4-digit rounding approximation for x₁, we change the formulation by rationalizing the numerator, that is,

$$x_1 = \frac{-2c}{b + \sqrt{b^2 - 4ac}}.$$



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Loss of Significance

Then

$$fl(x_1) = \frac{-2.000}{62.10 + 62.06} = \frac{-2.000}{124.2} = -0.01610.$$

The relative error in computing x_1 is now reduced to 6.2×10^{-4}

Example 13 Let $p(x) = x^3 - 3x^2 + 3x - 1,$

$$q(x) = ((x-3)x+3)x - 1.$$

Compare the function values at x = 2.19 with using three-digit arithmetic.

Solution

Use 3-digit and rounding for p(2.19) and q(2.19).

$$\hat{p}(2.19) = ((2.19^3 - 3 \times 2.19^2) + 3 \times 2.19) - 1$$

= ((10.5 - 14.4) + 3 × 2.19) - 1
= (-3.9 + 6.57) - 1
= 2.67 - 1 = 1.67

and

$$\hat{q}(2.19) = ((2.19 - 3) \times 2.19 + 3) \times 2.19 - 1$$

= (-0.81 × 2.19 + 3) × 2.19 - 1
= (-1.77 + 3) × 2.19 - 1
= 1.23 × 2.19 - 1
= 2.69 - 1 = 1.69.



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Loss of Significance

With more digits, one can have

$$p(2.19) = g(2.19) = 1.685159$$

Hence the absolute errors are

$$|p(2.19) - \hat{p}(2.19)| = 0.015159$$

and

$$|q(2.19) - \hat{q}(2.19)| = 0.004841,$$

respectively. One can observe that the evaluation formula q(x) is better than p(x).

Error

Loss of Significance

Exercise

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Algorithm

Definition 14 (Algorithm)

An algorithm is a procedure that describes a finite sequence of steps to be performed in a specified order.

Example 15

Give an algorithm to compute $\sum_{i=1}^{n} x_i$, where *n* and x_1, x_2, \ldots, x_n are given.

Algorithm

$n, x_1, x_2, \ldots, x_n.$		
$SUM = \sum_{i=1}^{n} x_i.$		
Set $SUM = 0$. (Initialize accumulator.)		
For $i = 1, 2, \ldots, n$ do		
Set $SUM = SUM + x_i$. (Add the next term.)		
OUTPUT SUM;		
STOP		

Definition 16 (Stable)

An algorithm is called stable if small changes in the initial data of the algorithm produce correspondingly small changes in the final results.

Definition 17 (Unstable)

An algorithm is unstable if small errors made at one stage of the algorithm are magnified and propagated in subsequent stages and seriously degrade the accuracy of the overall calculation.

Remark

Whether an algorithm is stable or unstable should be decided on the basis of relative error.

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Example 18

Consider the following recurrence algorithm

$$\begin{cases} x_0 = 1, & x_1 = \frac{1}{3} \\ x_{n+1} = \frac{13}{3}x_n - \frac{4}{3}x_{n-1} \end{cases}$$

for computing the sequence of $\{x_n = (\frac{1}{3})^n\}$. This algorithm is unstable.

A Matlab implementation of the recurrence algorithm gives the following result.

\overline{n}	x_n	x_n^*	RelErr
8	4.57247371e-04	4.57247371e-04	4.4359e-10
10	5.08052602e-05	5.08052634e-05	6.3878e-08
12	5.64497734e-06	5.64502927e-06	9.1984e-06
14	6.26394672e-07	6.27225474e-07	1.3246e-03
15	2.05751947e-07	2.09075158e-07	1.5895e-02
16	5.63988754e-08	6.96917194e-08	1.9074e-01
17	-2.99408028e-08	2.32305731e-08	2.289e+00
20	-3.40210767e-06	8.60391597e-10	3.955e+03
23	-2.17789924e-04	3.18663555e-11	6.835e+06
27	-5.57542287e-02	3.93411796e-13	1.417e+11
30	-3.56827064e+00	1.45708072e-14	2.449e+14



For any constants c_1 and c_2 ,

$$x_n = c_1 \left(\frac{1}{3}\right)^n + c_2 \left(4^n\right)$$

is a solution to the recursive equation

$$x_n = \frac{13}{3}x_{n-1} - \frac{4}{3}x_{n-2}$$

since

$$\frac{13}{3}x_{n-1} - \frac{4}{3}x_{n-2}$$

$$= \frac{13}{3}\left[c_1\left(\frac{1}{3}\right)^{n-1} + c_24^{n-1}\right] - \frac{4}{3}\left[c_1\left(\frac{1}{3}\right)^{n-2} + c_24^{n-2}\right]$$

$$= c_1\left(\frac{1}{3}\right)^{n-2}\left(\frac{13}{3}\cdot\frac{1}{3}-\frac{4}{3}\right) + c_24^{n-2}\left(\frac{13}{3}\cdot4-\frac{4}{3}\right)$$

$$= c_1\left(\frac{1}{3}\right)^n + c_24^n = x_n.$$



Take $x_0 = 1$ and $x_1 = \frac{1}{3}$. This determine unique values as $c_1 = 1$ and $c_2 = 0$. Therefore,

$$x_n = \left(\frac{1}{3}\right)^n$$
 for all n .

In computer arithmetic, $\hat{x}_0 = 1$ and $\hat{x}_1 = 0.33 \cdots 3$. The generated sequence $\{\hat{x}_n\}$ is then given by

$$\hat{x}_n = \hat{c}_1 \left(\frac{1}{3}\right)^n + \hat{c}_2 \left(4^n\right),$$

where $\hat{c}_1 \approx 1$ and $|\hat{c}_2| \approx \varepsilon$. Therefore, the round-off error is

$$x_n - \hat{x}_n = (1 - \hat{c}_1) \left(\frac{1}{3}\right)^n - \hat{c}_2 \left(4^n\right)$$

which grows exponentially with n.

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Matlab program

```
n = 30;
x = zeros(n,1);
x(1) = 1;
x(2) = 1/3;
for ii = 3:n
  x(ii) = 13 / 3 * x(ii-1) - 4 / 3 * x(ii-2);
  xn = (1/3)(ii-1);
   RelErr = abs(xn-x(ii)) / xn;
   fprintf('x(\%2.0f) = \%20.8d, x_ast(\%2.0f) = \%20.8d,', ...
     'RelErr(%2.0f) = %14.4d \n', ii,x(ii),ii,xn,ii,RelErr);
end
```

Example 19

Stability

Consider the following recurrence algorithm

$$\begin{cases} x_0 = 1, & x_1 = \frac{1}{3} \\ x_{n+1} = 2x_n - x_{n-1} \end{cases}$$

for computing the sequence of $\{x_n = 1 - \frac{2}{3}n\}$. This algorithm is stable.

For any constants c_1 and c_2 ,

$$x_n = c_1 + c_2 n$$

is a solution to the recursive equation

$$x_n = 2x_{n-1} - x_{n-2}.$$



(日)

Take $x_0 = 1$ and $x_1 = \frac{1}{3}$. This determine unique values as $c_1 = 1$ and $c_2 = -\frac{2}{3}$. Therefore,

$$x_n = 1 - \frac{2}{3}n$$
, for all n .

In computer arithmetic, $\hat{x}_0 = 1$ and $\hat{x}_1 = 0.33 \cdots 3$. The generated sequence $\{\hat{x}_n\}$ is then given by

$$\hat{x}_n = \hat{c}_1 - \hat{c}_2 n,$$

where $\hat{c}_1 \approx 1$ and $|\hat{c}_2| \approx \frac{2}{3}$. Therefore, the round-off error is

$$x_n - \hat{x}_n = (1 - \hat{c}_1) - \left(\frac{2}{3} - \hat{c}_2\right)n$$

which grows linearly with n.



Rate of convergence

Definition 20

Suppose $\{\beta_n\} \to 0$ and $\{x_n\} \to x^*$. If $\exists c > 0$ and an integer N > 0 such that

 $|x_n - x^*| \le c|\beta_n|, \quad \forall \ n \ge N,$

then we say $\{x_n\}$ converges to x^* with rate of convergence $O(\beta_n)$, and write $x_n = x^* + O(\beta_n)$.

Example 21

Compare the convergence behavior of $\{x_n\}$ and $\{y_n\}$, where

$$x_n = \frac{n+1}{n^2}$$
, and $y_n = \frac{n+3}{n^3}$

Rate of convergence

Note that both

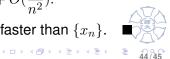
$$\lim_{n \to \infty} x_n = 0 \text{ and } \lim_{n \to \infty} y_n = 0.$$

et $\alpha_n = \frac{1}{n}$ and $\beta_n = \frac{1}{n^2}$. Then
 $|x_n - 0| = \frac{n+1}{n^2} \le \frac{n+n}{n^2} = \frac{2}{n} = 2\alpha_n,$
 $|y_n - 0| = \frac{n+3}{n^3} \le \frac{n+3n}{n^3} = \frac{4}{n^2} = 4\beta_n.$

Hence

$$x_n = 0 + O(\frac{1}{n})$$
 and $y_n = 0 + O(\frac{1}{n^2})$.

This shows that $\{y_n\}$ converges to 0 much faster than $\{x_n\}$.



Error

Rate of convergence

Exercise

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