

Computer Basics

IEEE Floats (Part II)

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With

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Computational Physics for Undergraduates
BS Degree Program: Oregon State University

“Engaging People in Cyber Infrastructure”

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Model: Machine Precision

- ◆ Floating point \Rightarrow limited precision
 - singles (32b): 6-7 decimal places
 - doubles 15-16 places
 - affects calculations: $7 + 10^{-7} = ?$

$7 = 0\ 1000\ 0010\ 1110\ 0000\ 0000\ 0000\ 0000\ 000,$

$10^{-7} = 0\ 0110\ 0000\ 1101\ 0110\ 1011\ 1111\ 1001\ 010$

- ◆ Different exponents \Rightarrow can't add mantissas
- ◆ Shift bits (insert 0's) till same exponent

$10^{-7} = 0\ 1000\ 0010\ 0000\ 0000\ 0000\ 0000\ 0000\ 000$

$\Rightarrow 7 + 10^{-7} = 7$

- Last digits lost (truncation error)
- Ignore 10^{-7} in single precision

“Machine Precision” ϵ_m

- Measure of precision in computation
- Definition: *max* # add to 1 gives 1 as answer

$$1_c + \epsilon_m = 1_c \quad (1)$$

- \Rightarrow x stored on computer:

$$\epsilon_m \approx 10^{-7} \text{ (single)}, \quad \epsilon_m \approx 10^{-16} \text{ (double)} \quad (2)$$

$$x_c \approx x (1 \pm \epsilon), \quad |\epsilon| \leq \epsilon_m \quad (3)$$

- Scientists: Just say *No! to singles*

Time for Exercises **in Lab**

Landau's Rules of Education

1. Most of ed is learning names; ideas simple
2. Confusion is the first step towards understanding
3. Traumatic experiences are good teachers

Exercise: Determine Your ε_m

1. Determine the machine precision ε_m of your computer

Sample pseudocode:

```
eps = 1.  
begin do N times  
    eps = eps/2.           // Make smaller  
    one = 1. + eps  
    write: loop number, one, eps  
end do
```

2. Determine ε_m for single & double precision (floats)
3. * Determine precise values
(decimal OK, octal, hexadecimal/octal better)

Exercise: Summing Series

$$\text{(sum =)} \quad e^{-x} \simeq 1 - x + \frac{x^2}{2!} - \frac{x^3}{3!} + \dots + \frac{x^N}{N!} + \text{remainder}$$

(term)

1. Calculate e^{-x} : $x = 0.1, 1, 10, 100, 1000$
2. Require "absolute" error less than 1 part in 10^8

$$|\text{term}/\text{sum}| < 10^{-8}$$

Presumptions: remainder \approx term

no roundoff error

Series Exercise (cont)

$$(sum =) e^{-x} \simeq 1 - x + \frac{x^2}{2!} - \frac{x^3}{3!} + \dots + \frac{x^N}{N!}$$

(term)

```
term = 1, sum = 1, eps = 10**(-8)    // Initialize
do
  term = -term * x/i                 // "Good", factorials "bad"
  sum = sum + term                   // Add in term
  while abs(term/sum) > eps          // Continue if error
end do
```

3. Output as table

x	N	sum	sum - exp(-x) / sum
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"exp(-x)" = built-in exponential (Math.exp)

4. Compare "good" to "bad" (factorials and powers)