

lec 25

outline:

- FP
- quite discussion
- non lin equations

Q's: don't know errors - how do we compute them?
(not the point!)

but: important question: when do we stop?
(when the guess stops changing)

10

Floating Point Arithmetic

Want: Something like the real numbers... in a computer

Have: Integers, made of bits

$$23 = 16 + 0 + 4 + 2 + 1$$

$$1 \cdot 2^4 + 0 \cdot 2^3 + 1 \cdot 2^2 + 1 \cdot 2^1 + 1 \cdot 2^0$$

How should we even represent fractions?

$$32 = 2^5$$

$$16 = 2^4$$

$$8 = 2^3$$

$$4 = 2^2$$

$$2 = 2^1$$

$$1 = 2^0$$

$$\rightarrow (10111)_2$$

Idea: Keep going down past exponent zero

$$23.625 = 1 \cdot 2^4 + 0 \cdot 2^3 + 1 \cdot 2^2 + 1 \cdot 2^1 + 1 \cdot 2^0$$

$$+ 1 \cdot 2^{-1} + 0 \cdot 2^{-2} + 1 \cdot 2^{-3} \rightarrow (10111.101)_2$$

So: Could store

- a fixed number of bits with exponents \geq zero
- a fixed number of bits with exponents $<$ zero

Suppose we use a 64-bit integer, with 32 bits ≥ 1 and 32 bits < 1 .

What is the smallest number we can represent?

$$\left(\overbrace{2^{31} \dots 2^0}^{32} \right) \left(\overbrace{2^{-1} \dots 2^{-32}}^{32} \right)$$

$$2^{-32} = 10^{-10}$$

What is the biggest number we can represent?

$$2^{31} + 2^{30} + \dots + 2^0 + 2^{-1} + \dots + 2^{-32} = 4 \cdot 10^9$$

What's our range then?

$$10^{-10} \dots 10^9$$

What happens if we multiply the largest number by 2?

Error

What happens if we divide the smallest number by 2?

0

How many accurate decimal digits do we have in a number near 10^9 ?

~ 19

How many accurate digits do we have in a number near 10^{-9} ?

$\sim 1?$

This is called fixed-point arithmetic, and it's pretty bad.

Should be able to do better.

Idea: Set a few bits aside to store the largest exponent. How?

$$\underbrace{1 \cdot 2^{213} + 0 \cdot 2^{212} + 1 \cdot 2^{211} + \dots}_{\text{fixed 4 digits}}$$

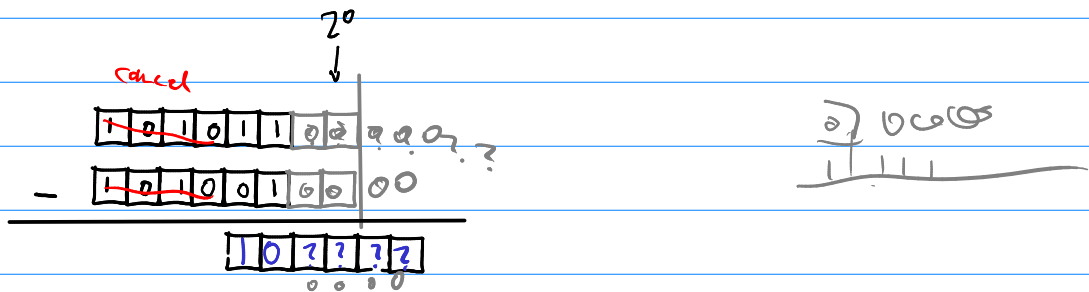
$$1 \cdot 2^{-213} + 0 \cdot 2^{-214} + \dots$$

How many accurate decimal digits do we have in the smallest (positive) representable number?

$$\begin{aligned} \sim \text{Smallest: } 2^{-1022} &\approx 10^{-308} \\ \text{smallest number in significant: } &10^{-323} \end{aligned} \left. \vphantom{\begin{aligned} \sim \text{Smallest: } 2^{-1022} &\approx 10^{-308} \\ \text{smallest number in significant: } &10^{-323} \end{aligned}} \right\} 15 \text{ digits}$$

Same relative accuracy for numbers of every magnitude: Yay!

So what could possibly go wrong?



How many accurate (binary) digits are there in the above result?

2 out of 6

"catastrophic cancellation"

$$e_{n+1} \sim C \cdot e_n^2 \leftarrow \text{quadratically conv}$$