

Table 1.2: The range of unsigned and signed integers in MATLAB

bits	unsigned		signed	
	min	max	min	max
8	0	255	-128	+127
16	0	65535	-32768	+32767
32	0	4294967295	-2147483648	+2147483647
64	0	18446744073709551615	-9223372036854775808	9223372036854775807

If a *signed integer* is needed, one bit of the binary string is used to specify the sign, 0 for + and 1 for -, and remaining bits are used for the magnitude. An 8-bit binary string spans from -128 to +127. Table 1.2 shows the range of other integer types. The default size of signed integer is 32 bit in most computer languages. However, 64-bit integer is used for large scale calculation. Most common CPUs cannot handle integer larger than 64 bit. If more than 64 bit is needed, you must use a special numerical library.

MATLAB has 4 classes of unsigned integer, `uint8`, `uint16`, `uint32`, and `uint64`. Similarly, there are 4 classes of signed integer, `int8`, `int16`, `int32`, and `int64`. Functions `intmax()` and `intmin()` return the smallest and largest integer values for a specified class. See Example 1.2.

EXAMPLE 1.1 Maximum and minimum of integers

```
>> intmax('int16')
ans =
    32767
>> intmin('int16')
ans =
   -32768
```

Exercise 1.1 Verify the data given in Table 1.2 using `intmax` and `intmin`.

If you don't remember the type of variable, you can use MATLAB function `class()` to find it out. In MATLAB the default type is `real64`.

EXAMPLE 1.2 Identify the type

```
>> y=int32(2);
>> class(y)
ans =
    int32
```

1.3 Characters

In English or most of western languages, the number of alphanumeric characters is less than 256. Hence, all characters can be encoded in one byte (8-bit) binary string. In US, the encoding map is known as ASCII

(American Standard Code for Information Interchange)[1] and lower and upper cases of all letters and various symbols are encoded in 7-bit strings. For example, 'A'=1000001B and 'a'=1100001B. (B at the end indicates that the string is a binary code.) Note that integer 1=00000001B and character '1'=00110001B in ASCII are two different things. Sending 00000001B to a printer does not print 1. You need to convert number to character string. When you type '1' on a keyboard, you are sending character '1' to computer. You need to convert it to integer. I/O functions do that automatically. If you want to convert manually, use `num2str()` and `str2num`. See Example 1.3.

Some languages use a lot more characters than 256. For example, Chinese uses a few thousand characters. Therefore, 8-bit string is not large enough. Two-byte (16-bit) strings can encode 65536 characters, which seems long enough for all languages.

EXAMPLE 1.3 Character-number conversion

```
>> num2str(12)
ans =
    '12'
>> str2num('12')
ans =
    12
```

1.4 Floating Point Numbers

There is no way to express real numbers in discrete systems. For example, we cannot express any irrational number using a finite number of letters 0-9. Therefore, we express real number approximately using scientific notation such as 1.32567×10^{12} . Similarly digital computers use so-called *floating point* representation. A *single precision* floating point stores a real number in a 32-bit string, of which 24 bits are used for mantissa. The corresponding significant figure is $\log_{10} 2^{24} \approx 7$. The exponent part is $2^{27} = 2^{-128}$ to $2^{27-1} = 2^{127}$ which is approximately 10^{-38} to 10^{+38} . Usually, the single precision is not accurate enough for computational physics. A double precision floating point uses a 64-bit string, 54 bits for mantissa and 10 bits for exponent. The largest value the mantissa can express is $2^{53} = 9007,199,254,740,992$, which corresponds to significant figure 16. The maximum exponent part is between $2^{-2^9} = 2^{-512} \approx 10^{-308}$ and $2^{2^9-1} = 2^{511} \approx 10^{308}$.[‡] Floating point encoding uses two different zeros, $-0 \neq +0$.

Since the floating point numbers are *quantized*, there is always a gap between the nearest two floating point numbers. Any values inside the gap cannot be expressed in standard computer languages, which may causes inaccurate results due to quantization error.[2] The positive value next to zero is $1.1754944 \times 10^{-38}$ for single precision. If we try to use a number between zero and the smallest floating point value, *underflow* error occurs. We will discuss it in the next section.

Another gap we should pay attention to is the machine epsilon ϵ , the gap between 1 and next number $1 + \epsilon$ (see Fig. 1.2). We will write a code to find the machine epsilon in the later section.

Some of floating point values are assigned to special meaning $\pm\text{Inf} = \pm\infty$ and $\text{NaN} = \text{"Not a Number"}$. See Example 1.5.

[‡]The actual smallest value in many languages is $4.9406564584124654 \times 10^{-324}$ for double and 1.401298×10^{-45} for single because there is a better way (denormalized float) to handle small values. We do not discuss it here.

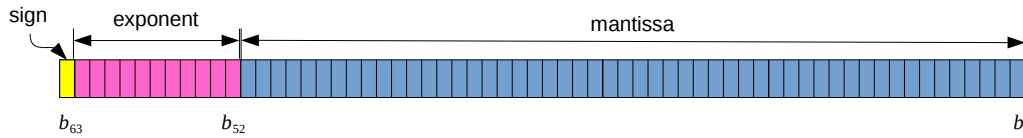


Figure 1.1: 64-bit string for floating point expression. The last bit is used for the sign and 11 bits from b_{52} to b_{62} express the exponent. The remaining 52 bits express the mantissa.

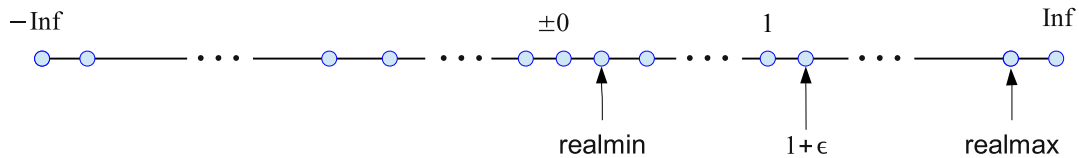


Figure 1.2: Discreteness of floating point numbers. ϵ is the machine epsilon discussed in Sec. 1.6.

■ **EXAMPLE 1.4** Range of floating point numbers

```

% Print the smallest and largest double precision value.
>> fprintf('%25.16e, %25.16e\n',realmin(),realmax());
2.2250738585072014e-308, 1.7976931348623157e+308
    
```

Exercise 1.2 Find the largest and smallest values of single precision floating point numbers.

■ **EXAMPLE 1.5** Special floating point numbers, Inf and NaN

Anything bigger than realmax is Inf ("infinity") in the computer world. Undefined number such as $0/0$ is NaN ("Not a Number").

```

>> realmax * 10
ans =
    Inf
>> 0/0
ans =
    NaN
    
```

Exercise 1.3 Evaluate $1/0$ and $1/\text{Inf}$. Are the outputs consistent with common mathematics?

1.5 Overflow/Underflow

If we try to use a value bigger than the computer can understand, what will happen? It results in *Overflow error*. For example, if you try to store 1.0×10^{60} into a single precision floating point variable, the value is replaced by Inf. Similarly, if the value is too small, it is replaced with 0. For example, 1.0×10^{-60} is too small for a single precision floating point. The zero may cause a problem later such as divided by zero.

In most cases, we can avoid the range errors at least for physics problems. Many quantities have dimension and their values depend on the choice of units. Fortunately, dimensionless constants in physics are usually order of 1 or close to it. Therefore, we can avoid the range error using appropriate units. However, there are problems which contain intrinsically large numbers without units. For example, in statistical mechanics we often evaluate $N!$ where N =number particles at the order of Avogadro constant $N_A = 6.02214129 \times 10^{23}$. There is no way to compute $N!$ directly. Even then there are tricks to calculate such large values (with help of mathematics).

We can avoid the range error in the following ways:

1. Change the order of calculation so that large values do not appear during the calculation.
2. Use different units so that numbers are not very large or small. For example, if *atomic unit* is used, $\hbar = e = m = 1$, and $\epsilon_0 = \frac{1}{4\pi}$. The Bohr radius is simply $a_0 = 1!$. In the atomic world, it is better to measure distance using the radius of hydrogen atom as a unit. See Example 1.6 for the calculation of a_0 in SI units.
3. If x is too large, evaluate $y = \ln(x)$. Then, $x = e^y$ or if base 10 is used, $x = 10^y$. See Example 1.7.

EXAMPLE 1.6 Evaluation of Bohr radius

Evaluate the Bohr radius (the radius of a hydrogen atom)[3] in SI unit. The Bohr radius is given by

$$a_0 = \frac{4\pi\epsilon_0\hbar^2}{me^2} \text{ where}$$

$$\begin{aligned} \epsilon_0 \text{ (vacuum permittivity)} &= 8.854187817 \times 10^{-12} F/m \\ \hbar \text{ (Planck constant)} &= 6.62606957 \times 10^{-34} / 2\pi, m^2 kg/s \\ m \text{ (electron mass)} &= 9.10938291 \times 10^{-31} kg \\ e \text{ (elementary charge)} &= 1.602176565 \times 10^{-19} C \end{aligned}$$

If you evaluate the numerator and denominator independently, each values may cause overflow error. By grouping the numbers in an appropriate way, you can avoid the overflow error.


```

>> factorial(1000)
ans =
    Inf

>> y=sum(log(1:1000))
y =
    5.9121e+03

>> z=log10(exp(1))*y
z =
    2.5676e+03

>> power=floor(z)
power =
    2567

>> mantissa=10^(z-power)
mantissa =
    4.0239

```

Exercise 1.5 Express 10000! in scientific notation.

1.6 Machine Epsilon

Although a double precision number covers from a small number $2.2250738585072014 \times 10^{-308}$ to a large number $1.7976931348623157 \times 10^{+308}$, it can distinguish only 18446744073709551616 values. There is a gap between two closest floating point numbers. A floating point number next to 1 is $1 + \epsilon$ where ϵ is called *machine epsilon*, whose value depends on the systems. If you add a half of ϵ to 1, there is no floating point expression to the answer. So what will happen if you try to calculate $1 + \frac{\epsilon}{2}$. The computer thinks $1 + \frac{\epsilon}{2} = 1$. In the following example, you can find the machine epsilon of your computer.

EXAMPLE 1.8 Machine epsilon built in computer language

Most of computer languages have a function which returns the value of machine epsilon. Confirm that $1 + \frac{\epsilon}{2} = 1$ using MATLAB command `eps()`.

```

>> fprintf('%25.16e\n%25.16e\n%25.16e\n', eps(), 1+eps(), 1+eps()/2);
2.2204460492503131e-16
1.0000000000000002e+00
1.0000000000000000e+00

```

■ **EXAMPLE 1.9** Machine epsilon appears even in a simple arithmetic calculation

It is easy to see that $\frac{5}{3} - \frac{2}{3} - 1$ and $\frac{7}{3} - \frac{4}{3} - 1$ are both exactly zero. However, computers don't think so. The former vanishes as expected but the latter equals to the machine epsilon.

```
]
>> 5/3-2/3-1
ans = 0
>> 7/3-4/3-1
ans = 2.2204e-16
```

■ **EXAMPLE 1.10** Finding machine epsilon

To find machine epsilon, we check if $1 + 2^{-n}$ is bigger than 1 for positive integer n . As n increases, 2^{-n} gets smaller and smaller. At a certain value of n , it becomes too small and computer thinks $1 + 2^{-n} = 1$. Then, the machine epsilon is $\epsilon = 2^{-(n-1)}$. Program 1.1[§] finds the machine epsilon using this method. The output is

```
32 bit floating point
Stopped after 24 iterations
machine epsilon by computation = 1.1920929e-07
machine epsilon by MATLAB = 1.1920929e-07
1 + epsilon = 1.00000012e+00
1 + epsilon/2 = 1.00000000e+00
```

The value agrees with the machine epsilon obtained by MATLAB command `eps()`.

Exercise 1.6 Modify Program 1.1 and find the machine epsilon for double precision floating point.

1.7 Round-off Errors

When you apply some operation to two numbers such as addition, the resulting number may not exist in floating point expression. The machine picks a nearest number. Therefore, every operation induces some error called round-off error. Such an error is small but accumulates over many operations and significant figures decreases after many operations. Such an error causes a fatal error when you subtract a number from a very similar number. Suppose that two single floating point numbers have exactly the same first 5 digits. The last two digits are not reliable due to the round-off error. Now you subtract one from the other, only the last two digits remain in the outcome. Therefore, the outcome is not reliable at all. You must avoid the such subtraction.

The round-off error is a serious issue for digital computers. On February 25, 1991, during the Gulf War, an American Patriot Missile battery in Dharan, Saudi Arabia, failed to track and intercept an incoming

[§]Example codes are listed at the end of each chapter.

Iraqi Scud missile. The Scud struck an American Army barracks, killing 28 soldiers and injuring around 100 other people. Patriot missile. Round-off error is suspected to have caused this tragedy.[4]

EXAMPLE 1.11 Accumulation of Round-off Error

For $x = 1.2$, add x 100000 times and compare the result with $100000 \times x$. Mathematically speaking the two calculation should give the same answer. See what your computer says.

```
>> x=single(1.2);
>> xsum=single(0);
>>for i=1:100000
xsum=xsum+x;
end
>>xmul=single(100000)*x;
>> fprintf('Iteration=%14.7e, Multiplication=%14.7e\n',xsum,xmul);
Iteration= 1.2011162e+05, Multiplication= 1.2000001e+05
```

Exercise 1.7

- Repeat Example 1.11 with $x = 2$. The error disappears. Why?
- Repeat Example 1.11 using double precision. Do you still see the round-off error?

1.8 Loss of Significance

Since the floating point expression of real numbers can keep only finite digits, we need to pay attention to the significant figures like we do for hand calculation with approximate numbers. The error can be very severe particularly when two similar numbers are subtracted from one another (known as *catastrophic cancellation*). For example let us calculate $0.123456789 \times 10^{-5} - 0.123456700 \times 10^{-5}$ using 32-bit floating point. The exact value is 0.89×10^{-12} . Here is the MATLAB output:

```
>> x=single(0.123456789e-5)-single(0.123456700e-5);
>> fprintf('%16.7e',x)
9.0949470e-13
```

The significant figure is only one. The other digits '949470' has no significance but MATLAB prints them out as if they are a part of the answer. If you use this number for other calculation, significant figures may be reduced to none. The number you get may have no significance. We need to try to avoid subtraction of similar numbers to keep the significant figures. Note that addition has no such problem.

EXAMPLE 1.12 Catastrophic cancellation

Evaluate $\frac{(x+1)^2 - 1}{x}$ for x from 10^{-1} to 10^{-17} . Compare the numerical results with the exact solution, $x + 2$, which is always bigger than 2 for positive x . When x is smaller than machine epsilon, computer thinks that $x + 1 = 1$ and thus the result is zero!

Script:

```
for i=1:17
y(i)=((x(i)+1)^2-1)/x(i);
z(i)=x(i)+2;
fprintf('x=%8.1e, direct=%10.7f, exact= %10.7f\n', x(i),y(i),z(i));
end
```

Output:

```
x= 1.0e-01, direct= 2.1000000, exact= 2.1000000
x= 1.0e-02, direct= 2.0100000, exact= 2.0100000
x= 1.0e-03, direct= 2.0010000, exact= 2.0010000
x= 1.0e-04, direct= 2.0001000, exact= 2.0001000
x= 1.0e-05, direct= 2.0000100, exact= 2.0000100
x= 1.0e-06, direct= 2.0000010, exact= 2.0000010
x= 1.0e-07, direct= 2.0000001, exact= 2.0000001
x= 1.0e-08, direct= 2.0000000, exact= 2.0000000
x= 1.0e-09, direct= 2.0000002, exact= 2.0000000
x= 1.0e-10, direct= 2.0000001, exact= 2.0000000
x= 1.0e-11, direct= 2.0000002, exact= 2.0000000
x= 1.0e-12, direct= 2.0001778, exact= 2.0000000
x= 1.0e-13, direct= 1.9984015, exact= 2.0000000
x= 1.0e-14, direct= 1.9984015, exact= 2.0000000
x= 1.0e-15, direct= 2.2204460, exact= 2.0000000
x= 1.0e-16, direct= 0.0000000, exact= 2.0000000
x= 1.0e-17, direct= 0.0000000, exact= 2.0000000
```

Exercise 1.8 Repeat Exercise 1.12 using double precision. Reduce the value x until the result deviate significantly from the exact value.

EXAMPLE 1.13 Roots of Quadratic Equation

The solutions to quadratic equation $ax^2 + bx + c = 0$ are well-known:

$$x_1 = \frac{-b - \sqrt{b^2 - 4ac}}{2a} \quad (1.2a)$$

$$x_2 = \frac{-b + \sqrt{b^2 - 4ac}}{2a} \quad (1.2b)$$

For simplicity, we assume $b > 0$. Solution x_1 does not cause a serious round-off error. However, when $b^2 \gg ac$, the other solution x_2 involves subtraction of two similar numbers and thus it is vulnerable to catastrophic cancellation. The error is especially severe when $a \ll b$ because the denominator is very small and the situation is close to $0/0$. Fortunately, there is a simple way to avoid this loss of significance.

Using the equality

$$x_2 = \frac{-b + \sqrt{b^2 - 4ac}}{2a} = \frac{-2c}{b + \sqrt{b^2 - 4ac}} = \frac{c}{ax_1} \quad (1.3)$$

the subtraction causing catastrophic cancellation disappears. Similarly for $b < 0$, Eq. (1.2a) which may cause catastrophic cancellation can be evaluated by

$$x_1 = \frac{-b - \sqrt{b^2 - 4ac}}{2a} = \frac{-2c}{-b + \sqrt{b^2 - 4ac}} = \frac{c}{ax_2}. \quad (1.4)$$

There are many pitfalls with the floating point numbers. See more examples in Ref. [5].

Algorithm 1.1 Roots of Quadratic Equation

Roots of $ax^2 + bx + c = 0$ ($a \neq 0$ and $b \neq 0$).

$$x_1 = \frac{-b - \operatorname{sgn}(b)\sqrt{b^2 - 4ac}}{2a} \quad (1.5)$$

$$x_2 = \frac{c}{ax_1} \quad (1.6)$$

where

$$\operatorname{sgn}(b) = \begin{cases} +1 & b > 0 \\ -1 & b < 0 \end{cases}$$

Problems

- 1.1** Evaluate the roots of $ax^2 + x + \frac{1}{4} = 0$ using the original formula Eqs. (1.2) and Algorithm 1.1. Reduce the value of a as 0.1, 0.01, 0.001, \dots until it hits the machine epsilon. Note that the exact answer for $a = 0$ is $x = -\frac{1}{4}$. Observe that the original formula fails but the improved one works.
- 1.2** In statistical mechanics, factorial $n!$ of huge integer n such as the Avogadro number often appears. It is difficult to manage such a huge number even analytically. A common method to deal with such problem is to use the Stirling formula[6]:

$$\ln(n!) \approx n \ln(n) - n + \frac{1}{2} \ln(2\pi n) \quad (1.7)$$

Then, the factorial can be approximated by

$$n! \approx \sqrt{2\pi n} \left(\frac{n}{e}\right)^n. \quad (1.8)$$

To verify the accuracy of this formula, compute the ratio $R = \frac{n!}{\sqrt{2\pi n} \left(\frac{n}{e}\right)^n}$ for $n = 10, 100$, and 1000.

Verify that formula (1.8) approaches the exact value as n increases. Note that direct calculation of R is hard but $\ln R$ can be easily evaluated.

Examples in Python

The core of Python does not have much of mathematical capabilities. It relies on modules. Here we use a popular mathematical module, NumPy. You need to load the module before using mathematical objects. In this lecture note, it is assumed that NumPy is loaded in the following way.

```
>>> import numpy as np
```

Hereafter it is assumed that numpy is imported as np.

1.2 Integer

Python has 4 classes of unsigned integer, uint8, uint16, uint32, and uint64. Similarly, there are 4 classes of signed integer, int8, int16, int32, and int64. In NumPy functions `iinfo().max` and `iinfo().min` return the smallest and largest integer values of the specified class.

EXAMPLE 1.1 Maximum and minimum of integers

```
In: np.iinfo(np.int16).max
Out: 32767
In: np.iinfo(np.int16).min
Out: -32768
```

EXAMPLE 1.2 Identify the type

```
In: y=2
In: type(y)
Out: int

In: y=2.
In: type(y)
Out: float
```

1.3 Characters

EXAMPLE 1.3 Character-number conversion

```
In: str(12)
Out: '12'
In: int('12')
Out: 12
```

1.4 Floating Point Numbers

Python has 4 classes of floating point number. `float16`, `float32`, `float64` and `float128`. The true `float128` is not available on common computers. If it is used, `float128` is actually mapped to 80-bit float on common 64-bit hardware. (Math co-processor on Intel 64-bit CPU uses 80-Bit floating point number.) In NumPy functions `finfo().max` and `finfo().min` return the smallest and largest integer values of the specified class.

EXAMPLE 1.4 Range of floating point numbers

```
# Print the smallest and largest double precision value.
In: print("{0:25.16e},{1:25.16e}".format(np.finfo(float).min),np.finfo(float).max)
Out: -1.7976931348623157e+308, 1.7976931348623157e+308
```

EXAMPLE 1.5 Special floating point numbers, Inf and NaN

If numpy is not used, Python returns an error message instead of `inf`.

```
In: x=np.finfo(float).max
In: x*10
__main__:1: RuntimeWarning: overflow encountered in double_scalars
Out: inf

In: np.float64(1.0)/0.0
__main__:1: RuntimeWarning: divide by zero encountered in double_scalars
Out: inf

In: np.float64(0.0)/0.0
__main__:1: RuntimeWarning: invalid value encountered in double_scalars
Out: nan

In: 1.0/0.0
Traceback (most recent call last):
File "<ipython-input-34-0dda708f6d03>", line 1, in <module>
1.0/0.0
ZeroDivisionError: float division by zero
```

1.5 Overflow/Underflow

EXAMPLE 1.6 Evaluation of Bohr radius

Python behaves quite differently from other languages. The product of two numbers in `float32` is usually again a number in `float32`. In most languages this is a strict rule. Python observes the same rule unless the outcome causes underflow error. When the underflow happened, Python automatically switches to `float64`. This may be a convenient feature but it is also annoying as well since the programmer cannot control it. In the following, we force output to the `float32` type.

Script:

```
import numpy as np

# Set the parameter values
pi=np.float32(np.pi)
epsilon=np.float32(8.854187817e-12)
hbar=np.float32(6.62606957e-34/(2*pi))
mass=np.float32(9.10938291e-31)
e=np.float32(1.602176565e-19)

# Evaluate the denominator and numerator separately.
y=np.float32(mass*e**2)
x=np.float32(4.*pi*epsilon*hbar**2)
print("a=",np.float32(x/y))
```

Output:

```
a= nan
```

Script:

```
# Evaluate them in a different order
>>> x=4.*pi*(epsilon/mass)
>>> y=np.float32((hbar/e)**2)
>>> print("a=",np.float32(x*y))
```

Output:

```
a= 5.29177e-11
```

EXAMPLE 1.7 Factorial of large number

```
In: np.float(np.math.factorial(1000))
Traceback (most recent call last):
  File "<stdin>", line 1, in <module>
OverflowError: int too large to convert to float

In: y=np.log(np.arange(1,1001)).sum();y
Out: 5912.128178488163

In: z=np.log10(np.exp(1))*y; z
Out: 2567.6046442221327

In: power=np.int(np.floor(z)); power
Out: 2567

In: mantissa=10**(z-power); mantissa
Out: 4.0238726007697423
```

Hence, $1000! \approx 4.0238726008 \times 10^{2567}$.

1.6 Machine Epsilon

EXAMPLE 1.8 Machine epsilon built in computer language

```
>>> print("{0:25.16e}\n{1:25.16e}\n{2:25.16e}".format(np.finfo(float).eps,
... 1+np.finfo(float).eps,1+np.finfo(float).eps/2))
2.2204460492503131e-16
1.0000000000000002e+00
1.0000000000000000e+00
```

EXAMPLE 1.9 Machine epsilon appears even in a simple arithmetic calculation

```
In: 5./3.-2./3.-1.
Out: 0.0
In: 7./3.-4./3.-1.
Out: 2.220446049250313e-16
```

EXAMPLE 1.10 Finding machine epsilon

Output from example code: ch01pr01.py.

```
Machine epsilon for 64 bit floating point
Stopped after 53 iterations
machine epsilon by computation = 2.2204460e-16
machine epsilon by Numpy = 2.2204460e-16
1+epsilon = 1.00000000000000022204e+00
1+epsilon/2 = 1.00000000000000000000e+00
```

1.7 Round-off Error

■ EXAMPLE 1.11 Accumulation of Round-off Error

```
Script:
x=np.float32(1.2)
xsum=np.float32(0.0)
for i in range(1,100001):
xsum=xsum+x

xmul=np.float32(100000.)*x
print("Iteration={0:14.7e}, Multiplication={1:14.7e}".format(xsum,xmul))

Output:

Iteration= 1.2011162e+05, Multiplication= 1.2000001e+05
```

1.8 Loss of Significance

```
In: np.float32(0.123456789e-5)-np.float32(0.123456700e-5)
Out: 9.094947e-13
```


EXAMPLE 1.12 Catastrophic cancellation

Script:

```
x=np.float32(10**(-i))
y=((x+1)**2-1)/x
z=x+2
print("x={0:8.1e}, direct={1:10.7f}, exact={2:10.7f}".format(x,y,z))
```

Output:

```
x= 1.0e-01, direct= 2.1000000, exact= 2.1000000
x= 1.0e-02, direct= 2.0100000, exact= 2.0100000
x= 1.0e-03, direct= 2.0010000, exact= 2.0010000
x= 1.0e-04, direct= 2.0001000, exact= 2.0001000
x= 1.0e-05, direct= 2.0000100, exact= 2.0000100
x= 1.0e-06, direct= 2.0000010, exact= 2.0000010
x= 1.0e-07, direct= 2.0000001, exact= 2.0000001
x= 1.0e-08, direct= 2.0000000, exact= 2.0000000
x= 1.0e-09, direct= 2.0000002, exact= 2.0000000
x= 1.0e-10, direct= 2.0000001, exact= 2.0000000
x= 1.0e-11, direct= 2.0000002, exact= 2.0000000
x= 1.0e-12, direct= 2.0001778, exact= 2.0000000
x= 1.0e-13, direct= 1.9984015, exact= 2.0000000
x= 1.0e-14, direct= 1.9984015, exact= 2.0000000
x= 1.0e-15, direct= 2.2204460, exact= 2.0000000
x= 1.0e-16, direct= 0.0000000, exact= 2.0000000
x= 1.0e-17, direct= 0.0000000, exact= 2.0000000
```

MATLAB Source Codes

Program 1.1

```
%*****
%*      Example 1.7      *
%*      filename: ch01pr01.m      *
%*      program listing number: 1.1      *
%*      *
%*      This program finds a machine epsilon by evaluating      *
%*      *
%*      1 + 2^(-n) > 1      *
%*      *
%*      At a certain positive n, this inequality becomes false.      *
%*      Then, the machine epsilon is 2^(n-1).      *
%*      *
%*      Programed by Ryoichi Kawai for Computational Physics Course      *
%*      Revised on 10/13/2013      *
%*****

clear all; help ch01pr01;
```

20 NUMERICAL VALUES AND QUANTIZATION ERRORS

```
%* Find the single precision machine epsilon
epsilon = single(1); % create a single precision variable
n = int8(0); % reset a counter

%* Reduce the value of epsilon until epsilon becomes too small
while 1+epsilon > 1
    epsilon = epsilon/2;
    n = n+1;
end

%* The smallest single floating value which can be added to one.
epsilon = epsilon+epsilon;

%* Show the results
fprintf('\n32 bit floating point\n');
fprintf('Stopped after %3d iterations \n',n);
fprintf('machine epsilon by computation = %16.7e \n',epsilon);
fprintf('machine epsilon by MATLAB = %16.7e \n',eps(single(1.0)));
fprintf('1 + epsilon = %16.8e \n',1+epsilon);
fprintf('1 + epsilon/2 = %16.8e \n',1+epsilon/2);
```

Python Source Codes

Program 1.1

```
"""
%*****
%*      Example 1.7 *
%*      filename: ch01pr01.py *
%*      program listing number: 1.1 *
%* *
%*      This program finds a machine epsilon by evaluating *
%* *
%*       $1 + 2^{(-n)} > 1$  *
%* *
%*      At a certain positive n, this inequality becomes false. *
%*      Then, the machine epsilon is  $2^{(n-1)}$ . *
%* *
%*      Programed by Ryoichi Kawai for Computational Physics Course *
%*      Revised on 12/27/2016 *
%*****
"""

# Find the machine epsilon for 64 bit float
epsilon = 1.0 # create a float64 variable
n = 0 # reset a counter

# Reduce the value of epsilon until it becomes too small
while 1.0+epsilon > 1.0:
    epsilon = epsilon/2.0
    n = n+1

# The smallest single floating value which can be added to one.
epsilon = epsilon+epsilon

# Show the results
```

```
print("Machine epsilon for 64 bit floating point")
print("Stopped after {0:3d} iterations".format(n))
print("machine epsilon by computation = {0:16.7e}".format(epsilon))
print("machine epsilon by Numpy      = {0:16.7e}".format(np.finfo(np.float).eps))
print("1+epsilon    = {0:24.20e}".format(1+epsilon))
print("1+epsilon/2 = {0:24.20e}".format(1+epsilon/2.0))
```

Bibliography

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