1997 Paper 4 Question 9

Numerical Analysis I

Explain the terms unit round off and machine epsilon (macheps). Why is machine epsilon used in preference to unit round off for practical purposes? [4 marks]

In the IEEE binary floating-point Standard (*IEEE* 754), what *exponent* and *significand* are used in representing each of the numbers 0, 1 and 2 in single precision? How are the exponent and significand stored in each case? [6 marks]

Show the 32 bits that represent (1+macheps). What is the *exact* value of *macheps* in this case? [4 marks]

What are the two sources of error in the formula

$$f'(x) \simeq \frac{f(x+h) - f(x)}{h}$$

and how does each type of error behave as h increases?

[4 marks]

Suggest a suitable value of h if using this formula with IEEE single precision when f(x) = O(1). [2 marks]