2002 Paper 11 Question 8

Numerical Analysis I

(a) Define absolute error and relative error. How are they related? How are absolute errors combined when two numbers are added together? How are relative errors combined when two numbers are multiplied together?

[5 marks]

- (b) Explain the term *loss of significance* in terms of absolute error and relative error. [1 mark]
- (c) Writing δ_x for the relative error in x, what is the worst-case relative error in evaluating x^2 ? What is the worst-case absolute error? What is the worst-case absolute error in evaluating $x^2 y^2$? [3 marks]
- (d) Let δ_s , δ_c be the relative errors in the values of $\sin \theta$, $\cos \theta$ respectively. Find the worst-case relative errors in evaluating each of the formulae

$$\sin 2\theta = 2\sin\theta\cos\theta$$
$$\cos 2\theta = 2\cos^2\theta - 1$$

For what values of $\cos \theta$ does the second formula display loss of significance? [6 marks]

- (e) Consider the evaluation of $x^2 + y^2 z^2$ in two cases
 - (i) $|y| \simeq |z|, |x|$ is very small,
 - (*ii*) $|x| \simeq |y| \simeq |z|$, |x| is not small.

Taking each case separately, can loss of significance occur? Explain your answers. [4 marks]

(f) How would you compute $x^2 + y^2 - z^2$ to achieve greater accuracy, especially if guard digits were in use? [1 mark]