

Errors

1) "Experimental"

Particularly for simulations, where we average over an ensemble of "runs",

2) - arising from cutting off
a Taylor series expansion

3) - only a finite set of real
numbers are exactly represented on a
computer

Single precision -

sign exponent hidden mantissa

mantissa m : $1 \leq m < 2$

The 24th bit can't be stored!

BTW: Biggest number is

$$2^{128} = 10^x \rightarrow$$

Machine epsilon

Adding 2^{-24} to $1.\underbrace{000\dots000}_{23 \text{ bits}}$ yields

$$2^{-24} \approx$$

is called machine epsilon ϵ_M

- ϵ_M - biggest number you can add to unity with the result
- also called

A number $1.b_1b_2\dots$ can not be specified

For double precision (64 bits), mantissa is $1.b_1b_2\dots$,

A real number x is rounded to \bar{x}

$$\bar{x} =$$

with $|\epsilon|$

Subtraction:

$$\text{res} = x_1 - x_2$$

Numerical Calculus -

Differentiation

recall $f(x+h) =$

solve for $f'(x) =$

as h becomes small,

so we can write forward difference formula

$$f'(x) =$$

Error $\sim h$ implies