

# Big Data Analysis

## (MA60306)

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Lecture 6  
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# Computing with data

**Note** An alternative way of expressing  $y$  is

$$y = \pm \beta^e \left( \frac{d_1}{\beta} + \frac{d_2}{\beta^2} + \dots + \frac{d_t}{\beta^t} \right) = \pm \underbrace{.d_1 d_2 \dots d_t}_{t\text{-digit fraction}} \times \beta^e$$

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Machine and arithmetic	$\beta$	$t$	$e_{\min}$	$e_{\max}$	$u$
Cray-1 single	2	48	-8192	8191	$4 \times 10^{-15}$
Cray-1 double	2	96	-8192	8191	$1 \times 10^{-29}$
DEC VAX G format, double	2	53	-1023	1023	$1 \times 10^{-16}$
DEC VAX D format, double	2	56	-127	127	$1 \times 10^{-17}$
HP 28 and 48G calculators	10	12	-499	499	$5 \times 10^{-12}$
IBM 3090 single	16	6	-64	63	$5 \times 10^{-7}$
IBM 3090 double	16	14	-64	63	$1 \times 10^{-16}$
IBM 3090 extended	16	28	-64	63	$2 \times 10^{-33}$
IEEE single	2	24	-125	128	$6 \times 10^{-8}$
IEEE double	2	53	-1021	1024	$1 \times 10^{-16}$
IEEE extended (typical)	2	64	-16381	16384	$5 \times 10^{-20}$

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**Homework** Show that

$$\epsilon_M = \beta^{1-t}$$

**Lemma** The spacing between a normalized floating point number  $x$  and an adjacent normalized floating point number is at least  $\beta^{-1}\epsilon_M|x|$  and at most  $\epsilon_M|x|$ .

# Computing with data

Given  $x \in \mathbb{R}$ ,  $fl(x)$  denotes an element from  $F$  that is nearest to  $x$  (how to break the ties)

$x \mapsto fl(x)$  is called *rounding* which is monotone:  $x \geq y$  implies  $fl(x) \geq fl(y)$



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## Example

→ Let  $\beta = 10$ ,  $t = 3$ ,  $e_{\min} = -3$ ,  $e_{\max} = 3$ . Then setting  $a = 0.111 \times 10^3$ ,  $b = 0.120 \times 10^3$ ,  $c = a \times b = 0.133 \times 10^5$  is overflow

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- Let  $\beta = 10$ ,  $t = 3$ ,  $e_{\min} = -2$ ,  $e_{\max} = 3$ . Then setting  $a = 0.1 \times 10^{-1}$ ,  $b = 0.2 \times 10^{-1}$ ,  $c = a \times b = 2 \times 10^{-4}$  is underflow

**Theorem** If  $x \in \mathbb{R}$  lies in the range of  $F$  then

$$fl(x) = x(1 + \delta), \quad |\delta| < u,$$

where  $u = \frac{1}{2}\beta^{1-t}$  is called the *unit roundoff*.

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**IEEE standard arithmetic**  $\beta = 2$  and support two precisions.

Single precision:  $t = 24$ ,  $e_{\min} = -125$ ,  $e_{\max} = 128$ ,  
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Double precision:  $t = 53$ ,  $e_{\min} = -1021$ ,  $e_{\max} = 1024$ ,  
 $u = 2^{-53} \approx 1.11 \times 10^{-16}$

# Computing with data

## Floating point format

Type	Size	Significant	Exponent	Range
Single	32 bits	23+1 bits	8 bits	$10^{\pm 38}$
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## Standard model for floating point arithmetic

$$fl(x \circ y) = (x \circ y)(1 + \delta), \quad |\delta| \leq u, \quad \circ = +, -, *, /$$

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**Flops** The cost of a numerical algorithm is measured in flops. A flop is an elementary floating point operation  $\circ$ . When we say an algorithm requires  $2n^3/3$  flops, we mean  $2n^3/3 + O(n^2)$  flops

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## Precision and accuracy

- Accuracy refers to the absolute or relative error of an approximate quantity
- Precision is the accuracy with which the basic arithmetic operations are performed



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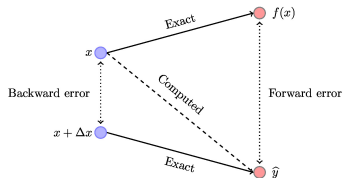
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There can be many such  $\Delta x$ , we look for the smallest one. The

$$\min |\Delta x| \text{ such that } \hat{y} = f(x + \Delta x)$$

is called the backward error of the solution.



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**Example** An algorithm for solving  $Ax = b$  is called backward stable if the computed solution  $\hat{x}$  is such that

$$(A + \Delta A)\hat{x} = b + \Delta b$$

with small  $\Delta A$  and  $\Delta b$  (in terms of norm of course)

# Computing with data

Gaussian elimination without pivoting is unstable! Let

$$A = \begin{bmatrix} 10^{-10} & 1 \\ 1 & 2 \end{bmatrix}, b = \begin{bmatrix} 1 \\ 3 \end{bmatrix}.$$

Apply GE without pivoting:

$$[A|b] \mapsto \begin{bmatrix} 10^{-10} & 1 & 1 \\ 0 & 2 - 10^{10} & 3 - 10^{10} \end{bmatrix}$$

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$$\begin{aligned}\hat{y} - y &= f(x + \Delta x) - f(x) \\ &= f'(x)\Delta x + \frac{f''(x + \theta\Delta x)}{2!}(\Delta x)^2, \theta \in (0, 1)\end{aligned}\quad (1)$$

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$$\frac{\hat{y} - y}{y} = \left( \frac{xf'(x)}{f(x)} \right) \frac{\Delta x}{x} + O((\Delta x)^2).$$

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The quantity

$$c(x) = \left| \frac{xf'(x)}{f(x)} \right|$$

measures, for small  $\Delta x$ , the relative change in the output for a relative change in the input. It is called (relative) **condition number** of the problem  $f$ .

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We conclude

- For a well-condition problem, if the backward error is high then forward error is high
- For an ill conditioned problem, if the backward error is small then the forward error is high
- The forward error is small only when the backward error is small and the problem is well conditioned



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**Condition number of a problem** If  $f$  is a problem with respect to the data  $x$  then the condition number of  $f$  is

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**A mathematical definition** Let  $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$  be a problem. Then the condition number of  $f$  is

$$\lim_{\epsilon \rightarrow 0} \sup_{\|\Delta x\| \leq \epsilon \|x\|} \frac{\|f(x + \Delta x) - f(x)\|}{\epsilon \|f(x)\|}$$

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Example of an ill-conditioned linear system Let  $Ax = b$  with

$$A = \begin{bmatrix} 1 & 2 & 1 \\ 2 & 4.0001 & 2.002 \\ 1 & 2.002 & 2.004 \end{bmatrix}, b = \begin{bmatrix} 4 \\ 8.0021 \\ 5.006 \end{bmatrix}.$$

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Change  $b$  to  $b' = \begin{bmatrix} 4 \\ 8.0020 \\ 5.0061 \end{bmatrix}$ . Then the relative change is:

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Solving the system  $Ax' = b'$  we have  $x' = \begin{bmatrix} 3.0850 \\ -0.0436 \\ 1.0022 \end{bmatrix}$ .

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**Condition number of a matrix** - the most important notion dealing with matrix computations

Let  $A = \begin{bmatrix} 4.1 & 2.8 \\ 9.7 & 6.6 \end{bmatrix}$  and  $b = \begin{bmatrix} 4.1 \\ 9.7 \end{bmatrix}$ . Then  $x = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$  is the solution of  $Ax = b$ .



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Now consider  $b' = \begin{bmatrix} 4.11 \\ 9.7 \end{bmatrix}$ . Then solving  $Ax = b'$  in MATLAB gives

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**Question** Why??