CS/MATH 4414 Homework #1

This homework illustrates the catastrophic effect of roundoff error, and also provides an introduction to Mathematica.

In 250 B. C. E., the Greek mathematician Archimedes estimated the number π as follows. He looked at a circle with diameter 1, and hence circumference π. Inside the circle he inscribed a square. The perimeter of the square is smaller than the circumference of the circle, and so it is a lower bound for π. Archimedes then considered an inscribed octagon, 16-gon, etc., each time doubling the number of sides of the inscribed polygons, and producing ever better estimates for π. Using 96-sided inscribed and circumscribed polygons, he was able to show that $223/71 < \pi < 22/7$. There is a recursive formula for these estimates. Let p_n be the perimeter of the inscribed polygon with 2^n sides. Then p_2 is the perimeter of the inscribed square, $p_2 = 2\sqrt{2}$. In general

$$\begin{aligned} p_{n+1} &= 2^n \sqrt{2(1 - \sqrt{1 - (p_n/2^n)^2})}, \\ p_2 &= 2\sqrt{2}. \end{aligned}$$

Compute p_n for $n = 3, 4, \ldots, 60$. Try to explain the failure in the formula. (This problem was suggested by Alan Cline.)

The formula derived above to estimate π fails due to a combination of underflow and catastrophic cancellation. The formula can be improved so that the subtraction is eliminated. First write p_{n+1} as

$$p_{n+1} = 2^n \sqrt{r_{n+1}},$$

where

$$r_{n+1} = 2(1 - \sqrt{1 - (p_n/2^n)^2}), \quad r_3 = 2/(2 + \sqrt{2}).$$

Show that

$$r_{n+1} = \frac{r_n}{2 + \sqrt{4 - r_n}}.$$

Use the last iteration to calculate r_n and p_n for $n = 3, 4, \ldots, 60$. (This revision was suggested by W. Kahan.)

Eventually, $4 - r_n$ will round to 4, and so the latter formula is still affected by rounding errors for large values of n. Should this concern us?

Here are some notes on Mathematica (the material on `ComputerArithmetic` is *not* used for the above problem on π).

```
(* Illustration of Mathematica for simulating arbitrary precision arithmetic.*)
<<NumericalMath`ComputerArithmetic`
SetArithmetic[5,10,MixedMode->True]  (* Sets 5-digit base 10 arithemtic.*)
x = {100.01, 102.01, .01}; y = {1.02, -1.00, .04};
(* Now convert each entry in these vectors to a computer number.*)
x5 = Map[ComputerNumber,x]; y5 = Map[ComputerNumber,y];
(* Here's the exact result, using the Mathematica default 64-bit arithmetic.*)
x . y ;
(* Here's the result, using 5-digit decimal arithmetic, implied by the
use of ComputerNumbers.*)
x5 . y5 ;  (* The semicolon inhibits echoing the result.*)
Clear[x,y,x5,y5]
(*Recursion.*)
Nest[f,t,3]
NestList[f,t,3]
g[t_] := (t^2 + 2)/(2*t)
NestList[g,1.0,5] (*This computes Sqrt[2].*)
(* Hint for Homework # 1.  Suppose you needed to compute a recursion of
the form   p_{n+1} = f[p_n, n] ; this is a bit subtle, because the
recursion depends not only on the previous value, but also a changing
index.*)
FoldList[f, p2, Range[2,5]]
Last[FoldList[f, p2, Range[2,5]]]
FoldList[Plus,0,{a,b,c}]  (*Just another example of FoldList.*)
(*To print out a specific number of digits, use NumberForm.*)
{N[Pi], NumberForm[N[Pi], 12]} (* N[] produces a numerical value.*)
```