

II) Studio dell'errore algoritmico (STABILITÀ)

Oss (caso elementare): $f: \mathbb{R}^n \rightarrow \mathbb{R}$, $\varphi: F^n(2,53) \rightarrow F(2,53)$

t.c. $\forall \xi_1, \dots, \xi_n: \varphi(\xi_1, \dots, \xi_n) = rd(f(\xi_1, \dots, \xi_n))$.

Allora:

$$|\epsilon_a| = \left| \frac{\varphi(\xi_1, \dots, \xi_n) - f(\xi_1, \dots, \xi_n)}{f(\xi_1, \dots, \xi_n)} \right| \leq u$$

Es (op aritm): $* \in \{+, -, \times, /\}$

$$f(x_1, x_2) = x_1 * x_2, \quad \varphi(\xi_1, \xi_2) = \xi_1 \otimes \xi_2 = rd(\xi_1 * \xi_2) \dots$$

Es (f. elem): $f: \mathbb{R} \rightarrow \mathbb{R}$ f. elementare ...

Es (caso non elementare):

(A) $f(x) = \sin x + \cos x$; $\varphi(\xi) = \text{SEN}(\xi) \oplus \text{COS}(\xi)$

- $\text{SEN}(\xi) = rd(\sin \xi) = (1 + \epsilon_1) \sin \xi$ con $|\epsilon_1| \leq u$
- $\text{COS}(\xi) = rd(\cos \xi) = (1 + \epsilon_2) \cos \xi$ con $|\epsilon_2| \leq u$
- $\eta_1 \oplus \eta_2 = rd(\eta_1 + \eta_2) = (1 + \epsilon_3)(\eta_1 + \eta_2)$ con $|\epsilon_3| \leq u$

$$\begin{aligned} \Rightarrow \varphi(\xi) &= ((1 + \epsilon_1) \sin \xi + (1 + \epsilon_2) \cos \xi) (1 + \epsilon_3) \\ &= (1 + \epsilon_1)(1 + \epsilon_3) \sin \xi + (1 + \epsilon_2)(1 + \epsilon_3) \cos \xi \\ &= (1 + \theta_1) \sin \xi + (1 + \theta_2) \cos \xi \quad \text{con } |\theta_1|, |\theta_2| \leq 2u + u^2 \end{aligned}$$

$$\Rightarrow \epsilon_a = C(\sin \xi, \cos \xi; \theta_1, \theta_2)$$

↑
f di condiz di $x_1 + x_2$.

(B) $f(x) = x(x+1)$; $\varphi(\xi) = \xi \otimes (\xi \oplus 1)$

Oss: $1 \in F(2,53)$

$$\begin{aligned} \Rightarrow \varphi(\xi) &= (1 + \epsilon_2) \xi (1 + \epsilon_1)(\xi + 1) \quad \text{con } |\epsilon_1|, |\epsilon_2| \leq u \\ &= (1 + \epsilon_2)(1 + \epsilon_1) \xi (\xi + 1) \\ &= (1 + \theta) f(\xi) \quad \text{con } |\theta| \leq 2u + u^2 \end{aligned}$$

$$\Rightarrow \epsilon_a = \theta$$

In generale: $f: \mathbb{R}^n \rightarrow \mathbb{R}$, $\varphi: F^n(2,53) \rightarrow F(2,53)$

e $\varphi(\xi_1, \dots, \xi_n)$ ottenuto calcolando r f. predef

$$\Rightarrow \epsilon_a = S(\xi_1, \dots, \xi_n; \epsilon_1, \dots, \epsilon_r) \quad \text{con } |\epsilon_k| \leq u$$

def: $\varphi: F^n(2,53) \rightarrow F(2,53)$ ALGORITMO STABILE per il calcolo di $f: \mathbb{R}^n \rightarrow \mathbb{R}$ in $\xi_1, \dots, \xi_n \in F(2,53)$ (SE):

$\forall \epsilon_1, \dots, \epsilon_r$ t.c. $|\epsilon_1|, \dots, |\epsilon_r| \leq u$ si ha

$$|S(\xi_1, \dots, \xi_n; \epsilon_1, \dots, \epsilon_r)| \leq ku$$

con k intero "non troppo grande".

- Es:
- caso elementare: sempre stabile
 - A) stabile se $\sin \xi + \cos \xi$ ben condiz
 - B) sempre stabile