

Simple code `sum.f90`

```
program summary
  real :: sum, sum1
  integer :: n

  sum = 1.
  sum1 = 0.
  n = 1

  do while ( sum > sum1 )
    sum1 = sum
    n = n + 1.
    sum = sum + 1./n
    if(mod(n , 100000) == 0) print*, 'n = ', n, ', sum = ', sum
  enddo
  print*, 'End after ', n, '-steps, sum = ', sum
end program summary
```

see also [https://msekce.karlin.mff.cuni.cz/~dolejsi/Vyuka/NS\\_source/Fortran/index.html](https://msekce.karlin.mff.cuni.cz/~dolejsi/Vyuka/NS_source/Fortran/index.html) [link](#)  
translation of the program `sum.f90` from the command line:

- `gfortran sum.f90 -o sum` – single precision
- `gfortran -fPIC -fdefault-real-8 sum.f90 -o sum` – double precision

1. Write a simple code showing that  $\sum_{n=1}^{\infty} \frac{1}{n}$  is finite in the finite precision arithmetic. Try the single and double precision arithmetics.
2. Find experimentally the approximate values of OFL, UFL and  $\epsilon_{\text{mach}}$ . Try the single and double precision arithmetics. Compare the obtained values with the theoretical ones.
3. Try and explain the behaviour of the following codes

```

    eps = 1.
10 eps = eps/2.
    write(*,'(es18.10)') eps
    eps1 = eps + 1
    if(eps1 > 1.) goto 10

```

and

```

    eps = 1.
10 eps = eps/2.
    write(*,'(es18.10)') eps
    if(eps > 0.) goto 10

```

Explain the differences?

4. The number  $e = 2.7182817459106445\dots$  can be defined as  $e = \lim_{n \rightarrow \infty} (1 + 1/n)^n$ . This suggests an algorithm for calculating  $e$ : choose  $n$  large and evaluate  $e^* = (1 + 1/n)^n$ . Write a simple code and explain the results, Explain this effect, i.e, why the approximation  $e^*$  of the Euler number  $e$  is first increasing for increasing  $n$  and then it decrease until complete information is lost.

5. Write a code for the solution of the quadratic equation  $ax^2 + bx + c = 0$ , which is robust with respect the overflow, underflow and the cancellation. Test the following data:

- $a = 6, b = 5, c = -4$
- $a = 6E+30, b = 5E+30, c = -4E+30$
- $a = 1, b = -1E + 6, c = -1$

6. The Taylor series for the error function is

$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \sum_{k=0}^{\infty} \frac{(-1)^k x^{2k+1}}{k!(2k+1)}.$$

This series converges for all  $x \in \mathbb{R}$ . Programme it and try  $x = 0.5, x = 1.0, x = 5$  and  $x = 10$ . Explain the results.

7. Numerical differentiating of a function  $f$  is based on the formula:

$$f'(\bar{x}) \approx \frac{f(\bar{x} + h) - f(\bar{x})}{h} =: Df(\bar{x}; h).$$

- Determine the dependence of **discretization** and **rounding** errors on  $h$ .
- For which  $h$  the formula is the most accurate (in finite precision arithmetic).
- Write a simple code for  $f(x) = x^2$  at  $\bar{x} = 1.5$  and test several values  $h$ .
- Try to find an algorithm, which gives the optimal size of  $h$ .