

Bi7740: Scientific computing

Introductory considerations - additional slides

Vlad Popovici

popovici@iba.muni.cz

Institute of Biostatistics and Analyses
Masaryk University, Brno

Stirling's approximation

```
1 % Script for Stirling's approximation.
2 %
3
4 s = @(n) sqrt(2*pi.*n) .* (n./exp(1)).^n;
5 %   ^--- check "anonymous functions"!
6
7 x = 1:10;
8 f = factorial(x);
9 plot(x, (s(x) - f)./f);
10
11 return
```

Taylor series for Euler's number

$$\sum_{n=0}^{\infty} \frac{1}{n!} = e$$

For correct 3 decimals, the *tail* (the rest of the sum, not computed) must be upper bounded by 0.0005 (why?)

$$\begin{aligned} \sum_{n=1}^{\infty} \frac{1}{n!} &= \sum_{n=1}^k \frac{1}{n!} + \sum_{n=k+1}^{\infty} \frac{1}{n!} \\ &= \sum_{n=1}^k \frac{1}{n!} + \frac{1}{(k+1)!} \left[1 + \frac{1}{k+2} + \frac{1}{(k+2)(k+3)} + \dots \right] \\ &< \sum_{n=1}^k \frac{1}{n!} + \frac{1}{(k+1)!} \left[1 + \frac{1}{k+1} + \frac{1}{(k+1)^2} + \dots \right] \\ &= \sum_{n=1}^k \frac{1}{n!} + \frac{1}{(k+1)!} \left[\frac{1}{1 - \frac{1}{k+1}} \right] = \sum_{n=1}^k \frac{1}{n!} + \frac{1}{k \cdot k!} \end{aligned}$$

```

1 % real code would check for proper n...
2 e = @(n) (1 + sum(1 ./ factorial(1:n)));
3 fprintf('%2s\t%10s\t%10s\n', 'k', 'approx', 'tail');
4 for k = 1:10
5     fprintf('%d\t%10.8f\t%10.8f\n', k, e(k), ...
6         1/(k*factorial(k)));
7 end

```

1	k	approx	tail	
2	1	2.00000000	1.00000000	
3	2	2.50000000	0.25000000	
4	3	2.66666667	0.05555556	
5	4	2.70833333	0.01041667	
6	5	2.71666667	0.00166667	
7	6	2.71805556	0.00023148	<-----
8	7	2.71825397	0.00002834	
9	8	2.71827877	0.00000310	
10	9	2.71828153	0.00000031	
11	10	2.71828180	0.00000003	