Foundations of Interval Computation

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Abstract. This paper reports a study of numerical computation problems from a theoretical viewpoint. It shows that computer systems are not capable of computing of real numbers correctly due to the differences between the algebraic structures of real numbers and model numbers. These two classes of numbers are not isomorphic. From this study, we have learned that there are no machine errors or computation errors. If fact, one can view it is a human mistake by putting real valued problem onto a model number platform for computation. This paper proposes use of the concept of computer model numbers to approximate rough numbers for computation. Moreover, we revise an arbitrary initial compact interval to a shortest initial closed-open model interval for ordinary interval computation. This way, we can assure that the final resulting interval will be the shortest interval and that the computation will result in the greatest precision.

Index terms: Interval Arithmetic, Algebraic Structures, Isomorphic, Model Numbers, Dyadic Numbers

I. INTRODUCTION

In 1982, Pawlak proposed a concept called *rough sets*, used in the theory of knowledge for the classification of features of objects [Pawlak1982]. He considered X to be a set and R to be a relation over X. The pair (X, R) is called a *rough space*, and R is called the *rough relation*. If xRy, then one could say that x is too close to y, x and y are indiscernible, and x and y belong to the same elementary set. The concept of *rough sets* is usually used in knowledge representation. Later, Wu [1994, 1998] defined a new class of *real numbers* called *rough numbers*, the definition is given in Section 4, which is a one-dimensional *rough set* in *rough set theory*.

Most computer users are not aware the computation of *real numbers* and *rough numbers* are not the same. Some programming languages, such as *FORTRAN*, *COBOL*, *Pascal*, etc., create more confusion by allowing programmers to declare variables with **type** *real* in their programs for computations. To fully understand the problems of *real number* computation with computers, we must study the *algebraic structures* for the set of all *real numbers* and the set of all *rough numbers* over computer systems. This not only provides the theoretical foundation for computer arithmetic, but also interprets *rounding errors, machine errors*, and *computation errors* from *algebraic structure* viewpoint. In this paper, we revise ordinary *interval computation*, given by Moore [1966] from a short

compact interval [a, b] of *real numbers a* and *b* for a given *real number r*, where $a = r - \delta$, $b = r + \delta$, and δ is an arbitrary small number, to the shortest closed-open interval [a, b) with exactly represented by computer numbers, *a* and *b* for all initial intervals in computation. To implement this, we consider for each real number *x* within the computer range; let *a* be the downward rounding value of *x*, let *s* be the smallest positive number, with respect to *x*, such that a + s > a, and let b = a + s. Thus [a, b) is the shortest closed-open interval for *x* on the given computer system, where *a* and *b* are the numbers that the computer system can represent them exactly. This new method will provide the shortest resulting interval. To study the computation of *real numbers*, it is important to begin by studying the structure of *rough numbers* with respect to a given computer system.

The difficulty of numerical computation [Aberth 1988, Wu 1993] within computer systems is that one must work with two distinct number systems. Specially, solving any numerical computation problem consists of the following three parts.

- (1) The problem is given in the *real number* system.
- (2) The computation is done in the *model number* (an *Ada language* terminology, see Section 4 for definition) system of the given machine, *M*.
- (3) The results must be converted from *model numbers* into *real numbers*.

These two number systems have different algebraic structures, and they are not isomorphic. Therefore, a problem moving from platform (1) to platform (2) for computation can induce incorrect results and so can moving from platform (2) to platform (3). The platform (2) can only provide an approximated result for platform (1); these incorrect results do not contain machine errors and computation errors because the computer system performances exactly work as requested. Therefore, it has no rounding errors. In fact, one can view this a human mistake by putting a real valued problem onto a model number platform for computation. Since the difference between correct results and incorrect results are not known, thus applying the results of a computation to a science or engineering application is an un-decidable problem. For this reason, an interval computation is applied so that it will make this un-decidable problem becomes a decidable problem [Moore 1966]. Moreover, this paper will show that revised interval computation can assure that the final resulting interval will represent a shortest interval.

According to the author's best knowledge there is lacking of the study of number structures for numerical computation in the record of literatures. It took author more then ten years to develop the foundation of this paper since last two papers [Wu, 1994 and 1998] were presented at conferences. Now, we can introduce some basic algebraic structures, the structures of *dyadic numbers* and *rough numbers*. Then we will consider *rough numbers* for interval computation.

II. SOME BASIC ALGEBRAIC STRUCTURES OF NUMBERS

For solving a *numerical computation* problem, there exists a fundamental crisis in the *algebraic structure of numbers*. Different classes of numbers have different algebraic structures. Therefore, we must study some basic *algebraic structures* of numbers. In fact, the *algebraic structures* of *real numbers, dyadic numbers*, and *rough numbers* are all different. We will begin with the definition of an *abelian group*, then extend it to include a *ring* and a *field* [Waerden 1948, Herstein 1971]:

Definition 2.1 An *abelian group* (G; +) is a set *G* together with a binary operation namely, addition, "+", which satisfies the following conditions [Waerden 1948, Herstein 1971]:

- (1) For all $a, b \in G$, such that $a + b \in G$.
- (2) For all $a, b, c \in G$, then (a+b)+c = a + (b+c).

(3)There is an identity element, e in G such that

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a + e = e + a, for all a \in G.
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- (4) For all $a \in G$, there exists an inverse, (-a), such that
 - (-a) + a = a + (-a) = e.
- (5) For all $a, b \in G$, such that a + b = b + a.

Example 2.1 The set of all *integers*, I, with usual addition, +, (I, +), is an *abelian group*.

A *ring* structure is a special case of an *abelian group*. By adding two additional conditions to an *abelian group*, it forms a *ring* [Waerden 1948, Herstein 1971]:

Definition 2.2 We say that $(S; +, \times)$ is a *ring*, if (S; +) is an *abelian* group, defining \times as a mapping from $S \times S \rightarrow S$, which satisfying the following conditions:

- (1) For all $a, b, c \in S$, then $(a \times b) \times c = a \times (b \times c)$.
- (2) Multiplication is distributed over addition: that is for all $a, b, c \in S$, the left and right distributive laws hold:

$$a \times (b + c) = a \times b + a \times c$$
, and
 $(b + c) \times a = b \times a + b \times c$.

Example 2.2 The set of all *integers I* with usual addition, +, and multiplication, \times , then $(I, +, \times)$ is a *ring*. This *ring* has no *zero-divisor*.

A *field* is a *commutative ring* accompanied by unity with respect to *multiplication* and *every non-zero* element has a *multiplicative inverse* [Waerden 1948, Herstein 1971].

Definition 2.3 A Field $(F; +, \times)$ is a ring with commutative law and multiplicative unity such that each

non-zero element has a multiplicative inverse that satisfies the following conditions:

- (1) For all $a, b \in F$ such that $a \times b = b \times a$.
- (2) There exists 1 such that $a \times 1 = 1 \times a = a$.
- (3) For each non-zero element a in F there is an inverse (1/a) such that $a \times (1/a) = (1/a) \times a = 1$.

Example 2.3 The set of all *rational numbers*, *real numbers*, and *complex numbers* with usual addition, +, and multiplication, ×, are *fields*.

Let *F* be a *field*, the set of all *polynomials* in the indeterminate, *x*, with coefficients in *F* and written as F[x], then following theorem (without proof) determines a *ring of polynomials* [Waerden 1948, Herstein 1971]:

Theorem 2.1 Let *F* be a *field*, the set of all polynomials $a_0 + a_1x + a_2x^2 + ... + a_nx^n$, written as *F*[*x*], where *n* can be any non-negative integer and a_i (*i* = 0, 1, ..., *n*) are all in *F*. Then *F*[*x*] is a ring under the operation induced by the operations in *F*.

It is known that the set of all *real numbers*, denoted *E*, together with arithmetic, addition, + and multiplication, \times forms a field. Human arithmetic, such as + and \times , always returns exact results. On the other hand, most computer systems can store only certain real numbers exactly in the memory. Some of these real numbers are 100.5, 70.875, 12.375, 0.5, 87.125, etc. Some other real numbers such as 0.1, 0.2, 0.3, 0.4, 0.6, etc. have a binary representation with infinitely many digits; they cannot be stored in the memory exactly. This tells us that a computer system cannot represent these real numbers. Therefore, the set of all numbers represented by the computer for computation with the usual addition, +, and multiplication, ×, operations are not the same as the set of all real numbers. Even if we allow a computer system to have as many bits as required to store a *floating-point number*, it still is not able to contain the *multiplicative inverse* for all numbers in the computer system. This is because these computer numbers do not form a *field*. It is a subset of a *ring* with ring operations. The structures of the set of all *real numbers* and the set of all the numbers in the computer system are quite different. No one-to-one correspondence onto function f from the set of real numbers to the set of all computer numbers exists. The set of all computer numbers is known as model numbers in the Ada programming language [Barnes 1989, 1992, 1995, Watt et al. 1987]. Moreover, f does not preserve the algebraic structure of real numbers and f cannot be a *local homomorphism* between the set of *real* numbers within a given range of machine M and the set of all computer numbers; they are not isomorphic. This leads to a computation of + and \times over the set of all *model* numbers represented by a computer system that produce an incorrect result for the given problem. Therefore, computer users should know that the current Von Neumann architecture computer systems could only provide some approximations for numerical computation. Next, we will need to find out the actual structure of computerrepresented numbers. In other words, what kind of arithmetic can computer systems do? So, we turn to study the set of *dyadic numbers* [Kelley 1955].

III. THE STRUCTURE OF DYADIC NUMBERS

We require that for each non-negative *real number x* can have its *b-adic expansion*, where *b* is an integer greater than 1. Actually, we want to write a *real number x* as the sum of multiples of powers of *b*, where the multiples are non-negative integers less than *b*. Clearly, the *b-adic expansion* of the number may fail to be unique in a decimal expansion, .9999. . . (all nines) and 1.0000 . . . (all zeros) are to be expansions of the same *real number*. When b = 2, the *b-adic expansions* are then called *dyadic expansions* and numbers written as *dyadic expansions* are called *dyadic numbers* [Kelley 1955].

Theorem 3.1 For each *real number* x and $B = \{0, 1\}$, we have its *dyadic expansion* over a *finite field* $(B; +, \times)$:

$$x = sign \sum_{i=-\infty}^{\infty} a_i 2^i \text{, where } a_i \in B \text{ and } sign \in \{+,-\}.$$
 (3.1)

A computer system is a finite state machine; therefore, it is capable of representing only a finite set of numbers internally. Thus, any attempt to use a digital computer to do arithmetic in the set of all *real numbers* is doomed to failure. The set of all *real numbers* is an infinite set and most of the elements in the set cannot be represented by a computer system. Therefore, for theoretical reasons, we may assume that a computer system can have any finite number of bits to store its numbers, *integers* and *floatingpoint numbers*.

For any non-negative integer n, we consider the set of all numbers with the representation:

$$y = sign \sum_{i=-n}^{n} a_i 2^i$$
, where $a_i \in B$ and $sign \in \{+,-\}$. (3.2)

This representation contains two parts, one is with index $0 \le i \le n$ and the other is with an index $-1 \le i \le -n$. The former is the integer part of *y* and the latter is the fraction part of *y*, respectively. In this paper, we will define a structure for the set of all numbers with this representation and it is called the set of all *finite (term) dyadic numbers*, *FD*, and the term *finite* means any finite value:

$$FD = \left\{ \begin{array}{c} y \mid y = sign \sum_{i=-n}^{n} a_i 2^i, a_i \in B, sign \in \{+,-\} \\ \text{and } n \text{ is a non-negative integer } \end{array} \right\}.$$
(3.3)

From Definitions 2.2, 2.3, and 2.4, we see that all *finite* (*term*) *dyadic numbers* comprise neither a *ring* nor a *field*. Moreover, it is a subset of *ring of polynomials* of 2 over a *finite field* $B = (\{0, 1\}; +, \times)$.

In fact, each computer system can have only a fixed number of bits of memory space to store a number of its *type* such as *integer*, *float*, *double*, . . ., etc. An *integer* within the computer-predefined range often can be represented exactly. However, a *real number* within the range usually cannot be represented correctly. Today, most computer systems implement the *IEEE* 754 *floating-point number format* [IEEE1985] for storing *real numbers*. For example, a 32-bit *floating-point number* format is divided into four areas: a sign bit *sign*, an 8-bit exponent *Exp*, a hidden bit, and a 23-bit mantissa *M*:

 $sign \times (1.M) \times 2^{Exp-127}, \tag{3.4}$

where sign = '0' indicates a positive value, sign = '1'indicates a negative value. The 1 in (1.M) is the hidden bit, the M is a 23-bit mantissa, and the exponent Exp is an unsigned integer in $\{0, 1, 2, \dots 255\}$. It is clear that a *floating-point number* represented in (3.4) is a special case of a *limited dyadic number* with limited number of n which is a finite (term) dyadic number given in the set of FD in (3.3). Again, computer systems can only use a limited number of bits to represent a *floating-number*. Therefore, ring computation, such as + and \times , can cause an overflow or underflow. Most computer systems use *floating-point* number arithmetic for numerical computation, and most computer users are not aware that *floating-point number* arithmetic often produces a different result from the truly correct result in real numbers. This is not avoidable. In general, the output of a numerical computation program from one machine can be different from the output from another machine.

IV. THE STRUCTURE OF ROUGH NUMBERS

The Ada programming language [Watt 1987] calls a real number a model number, if the real number can be stored exactly in a computer system with a radix of power of 2. Therefore, the set of all model numbers is a subset of dyadic numbers and we call it the set of limited dyadic numbers with respect to a given computer system. The term limited reflects the given computer system's word size for floating-point numbers. For those real numbers that cannot be stored exactly in a given computer system, we call them rough numbers with respect to the given computer system. In order to study this large class of numbers, it is necessary to define rough numbers precisely and mathematically.

Definition 4.1 Let *E* be the set of all *real numbers* within the range of a given computer system *M*, and let *R* be a relation on *E*. The pair (*E*, *R*) is called *rough space* and *R* is called the *rough relation*, if $x, y \in E$ and $(x, y) \in R$, we say that *x* and *y* are indistinctive in the rough space (*E*, *R*) with respect to the given computer system *M*. We call *x* and *y rough numbers* and they are approximated to the same *model number*. If a *real number* is a *model number* with respect to a given machine *M*, then it is a special case *rough number*. Most computer systems use a *downward rounding* policy to approximate a *rough number* with a *model number*. Thus, there are infinitely many *rough*

numbers approximated by the same *model number*, such that all *rough numbers* $z \in [x, y)$ are approximated by the same value of the *model number* x for computation [Wu 1994, 1998].

Throughout this paper, we will also use a *downward rounding* policy to handle the approximation of *rough numbers*.

Theorem 4.1 Let *E* be the set of all *real numbers* within the range of a given computer system *M*, and let *R* be a relation on *E*. If $x, y \in E$ and $(x, y) \in R$ in the rough space (E, R) then *R* is an equivalence relation on *E*. (Readers may verify this theorem)

Equivalence classes of the relation R are called *basic* model intervals [Watt et al. 1987, Ada 9X Mapping/Revision Team 1993], the smallest interval with model number endpoints. The set of all basic model intervals in (E, R) is denoted by E/R. The definition of a rough number is a special case of the one-dimensional rough sets given by Pawlak [Pawlak 1982]. In reality, for any rough number z whose value is within the range of a given computer system M, there exists a smallest closedopen interval, such that

$$z \in \left[i + \frac{k-1}{2^n}, i + \frac{k}{2^n}\right],\tag{4.1}$$

for some positive integers *n* and *k*. where the lower bound is the approximation of *z*, *i* is the integer part of *z*, *k* is an integer with $0 \le k \le 2^n - 1$, and $n = n(b_e, b_m)$, a function of the number of bits in the field of exponential b_e and the number of bits in the field of mantissa b_m .

The difference between the *rough number z*, and its approximation given in (4.1) is given by (4.2):

$$z - \left(i + \frac{k-1}{2^n}\right). \tag{4.2}$$

This is also called *rounding-error*. Usually, a programmer is either unaware of the existence of *rounding-errors* or unable to reduce or control them in the course of a computation. In fact, every *real number* is a *rough number* from computer system viewpoint. We will see that the set of all *rough numbers* over the set of all computer systems has the *dyadic number structure*.

V. HIERARCHICAL CLASSES AND COMPUTATION

In mathematics, we have learned the properties of several classes of numbers such as *integers*, *rational numbers*, *irrational numbers*, and *real numbers*. However, a computer system can have only a *limited* word size; therefore, only some *integers* and some *rational numbers* can be computed correctly in a computer system. Other numbers cannot even be represented exactly in a computer system. Computer systems handle *real numbers* in a binary fashion. For each *real number x*, we have its *dyadic expansion* over the finite *field* $(B; +, \times)$. Among all the *dyadic numbers*, only a *limited* number of *dyadic numbers* can be computed in a computer system. The relationship of the set of *real numbers* and the hierarchical structures of *dyadic numbers* is shown in *Figure* 5.1.

The set of *real numbers* has a *field structure*, while the set of *finite dyadic numbers* is not a *field*; it is a subset of *ring*. *f* is not a one-to-one and onto function, *f* does not preserve the *field* structure, and cannot even be a local homomorphism between the set of *real numbers* within a given range of machine *M* and the set of *limited dyadic numbers*. The addition '+' on the left hand side of the inequality (5.1) is a *field* addition and the addition ' \oplus ' on the right hand side is a *ring* addition over *dyadic numbers*.

$$f(a+b) \neq f(a) \oplus f(b) \tag{5.1}$$

They are two different additions. In the inequality (5.1), computations occur over two different number systems; we need to adjust by adding an *error* term, *Err*, to form the equality:

$$f(a+b) = f(a) \oplus f(b) + Err.$$
(5.2)

This error term, Err, commonly is called rounding-error.

Real numbers (A field) Dyadic numbers



Figure. 5.1 Hierarchical structures of dyadic numbers

Unfortunately, most programming textbooks do not teach students the addition '+' in a program is not *real number* addition, but a *dyadic number* addition instead. Many computer users are misled and disappointed that computer systems cannot provide accurate results for computations.

From the theoretical viewpoint, a computer system cannot compute real numbers correctly. Therefore, applying the results of computation to a real world problem is an *un-decidable* problem. We introduce a different

method of computation called interval computation [Moore 1966, 1979, Alefeld et al. 1983] that will provide a shortest interval for the result; it gives the result in an interval, the length of the interval provides the maximum error for computation, this way it will turn the problem into a *decidable* problem.

To implement interval computation we will need a special programming language. Among all commonly used programming languages, the *Ada* programming language is a unique language that allows the user to define a specific *model number* for their *rough numbers* for dealing with computation. In the next section, we will suggest a new computational method for the set of all *rough numbers* called *model interval computation* that can provide verification of the magnitude of the absolute error.

VI. A MODEL INTERVAL COMPUTATION

For any real numbers x and y, there exist basic model intervals $X = [a_1, b_1]$ and $Y = [a_2, b_2]$ such that $x \in [a_1, b_1)$ and $y \in [a_2, b_2)$ where a_1, b_1, a_2 , and b_2 are model numbers. For a real number z that is a model number, we consider a special case $Z = [z, z_1]$, where z_1 is the smallest model number greater than z. Then, the usual computer scalar arithmetic operations, addition +, subtraction -, multiplication ×, and division /, are defined for interval computation. Therefore, the sum, difference, product, and quotient of two real numbers are all within a given interval respectively. We use revised closed-open intervals to exclude the upper endpoint for interval computation. The results are shown here:

Addition

$$x + y \in [[a_1, b_1] + [a_2, b_2]) = [a_1 + a_2, b_1 + b_2).$$
 (6.1)

Subtraction

$$x - y \in [[a_1, b_1] - [a_2, b_2]] = [a_1 - b_{2,}, b_1 - a_2].$$
 (6.2)

Multiplication

$$x \times y \in [\min(a_1a_2, a_1b_2, b_1a_2, b_1b_2), \\ \max(a_1a_2, a_1b_2, b_1a_2, b_1b_2)).$$
(6.3)

Division

 $1/y \in [1/b_2, 1/a_2)$, if $0 \notin B$, then we define

$$x/y \in [min(a_1/b_2, a_1/a_2, b_1/b_2, b_1/a_2), max(a_1/b_2, a_1/a_2, b_1/b_2, b_1/a_2))$$
(6.4)

The deficiency of interval arithmetic is the use of *real numbers* for the lower bound and upper bound for the interval. In general, a *real number* cannot be represented exactly by the floating-point number format. A better way to perform interval computation and reduce rounding-error is (1) to create the smallest closed interval, containing the given real number, with *model numbers* for the lower and upper bounds, and (2) to develop bit-to-bit computation over the mantissa, the internal representation of *model numbers*.

Since the product of two *model numbers* or the inverse of a *model number* might not be a *model number*, we round the result outward to the nearest *model numbers*. Let m(x)be the greatest *model number* less than x for the lower bound and m(y) be the smallest *model number* greater than y for the upper bound. Therefore, we redefine multiplication and division as follows:

Multiplication

$$x \times y \in [m(min(a_1a_2, a_1b_2, b_1a_2, b_1b_2)), m(max(a_1a_2, a_1b_2, b_1a_2, b_1b_2))).$$
(6.3)

Division

 $1/y \in [1/b_2, 1/a_2)$, if $0 \notin B$, then we define

$$x/y \in [m(min(a_1/b_2, a_1/a_2, b_1/b_2, b_1/a_2)), m(max(a_1/b_2, a_1/a_2, b_1/b_2, b_1/a_2))).$$
(6.4)'

Moore [1966] proved an important theorem that supports interval computation and since then interval computation has become a new and growing branch of applied mathematics. We call this theorem the fundamental theorem of interval computation. It is necessary to quote the theorem here to support our work.

Theorem 6.1 The Fundamental Theorem of Interval Computation: Let $f(x_1, x_2, \ldots, x_n)$ be a rational function of *n* variables. Consider any sequence of arithmetic steps which serve to evaluate *f* with given arguments x_1, x_2, \ldots, x_n . Suppose we replace the arguments x_i by the corresponding closed interval X_i ($i = 1, 2, \ldots, n$) and replace the arithmetic steps in the sequence used to evaluate *f* by the corresponding interval arithmetic steps. The result will be an interval $f(X_1, X_2, \ldots, X_n)$. This interval contains the value of $f(x_1, x_2, \ldots, x_n)$, for all $x_i \in X_i$ ($i = 1, 2, \ldots, n$).

Later, Moore [1979] and Alefeld and Herzberger [1983] gave some algebraic properties of interval arithmetic. From Figure 5.1, let *RD* be the set of all *rough numbers* or *dyadic numbers*, *FD* be the set of all *finite dyadic numbers*, and *LD* be the set of all *limited dyadic numbers* or *model numbers* with respect to a given machine *M*, then we have the following set hierarchical structures:

$$LD \subset FD \subset RD.$$
 (6.5)

By definition, we see that every *real number* is a *rough number* from computer system viewpoint. In fact, the computation is done in the set of LD, and computation of any *rough numbers* outside the set LD and within the range of a given machines M would round down to a *model number* in the set of LD for computation. This would generate a rounding-error. In the *model interval computation*, any *rough numbers* outside the set LD and within the range of a given machines, M would round down to a shortest *model interval* in the set of LD for computation. This would for a shortest *model interval* in the set of LD for computation. This would minimize the resulting interval for the computation.

VII. CONCLUSION

In this paper, we have reviewed some basic algebraic structures such as abelian groups, rings, and fields. We defined sets of rough numbers, dyadic numbers, finite dyadic numbers, limited dyadic numbers, and model numbers; from these definitions, we have learned that the difficulty of numerical computation is that one must actually work with two distinct number systems. Solving any numerical computation problem consists of the following three parts: (1) the problem is given in the *real* number system, (2) the computation is done in the model number system for the given machine, and (3) the results must be converted from model numbers into real numbers. Real numbers and model numbers have two different algebraic structures, and they are not isomorphic. In general, starting from the problem to computation on a machine often generates incorrect results and going from the machine computation to reporting results in real numbers can have incorrect results too. This paper has reported that a computer system is not capable of computing *real numbers* accurately within its constraints from algebraic structure viewpoint.

Computation over the set of real numbers requires performing a *field* computation. However, when a *real* number within the given range is stored or read into a computer system, it is converted into a dyadic number. Computation over the set of *limited dyadic numbers* is *dyadic number* computation. If f be a mapping that takes each real number into its dyadic number representation; it is not a one-to-one and onto function. If a and b are two real numbers within a given range and they map into their *dyadic* representations f(a) and f(b), respectively, then in general, we should have $f(a + b) \neq f(a) + f(b)$. The addition, +, is the addition of *real numbers*. The mapping f does not preserve the algebraic structure, so the set of *real numbers* and the set of dyadic numbers are not isomorphic. To avoid overloading and possible confusion, we will introduce a new addition '⊕' for the dyadic number addition. To adjust the inequality, we will add in an error term, Err. Therefore, we have $f(a + b) = f(a) \oplus f(b) + Err$.

In addition, we have revised interval arithmetic from real number ending points to model numbers and from a closed interval to a closed-open interval. This will eliminate possible rounding errors, perform a bit-to-bit computation, create the shortest initial intervals for each initial *real number*, and ensure the resulting interval is the shortest one in the given machine. In this paper, we have successfully redefined overloading for $+, -, \times$, and / on internal binary representations so that we can create the lower bound and the upper bound in model numbers for a given real number. Also, we have carefully developed bitto-bit model interval computation [DEC 1985, IBM 1992]. For each initial *real number*, we have created the shortest model interval to include the real number for computation with the required precision. This is a very important step because only with the shortest initial intervals can one obtain the maximum precision form the given machine.

This *model interval computation* not only provides an approximation for the solution but also gives the length of the resulting interval that is the maximum possible of error due to human mistake. Therefore, it can be used for any numerical computation problem, in particular, for any accuracy critical problems.

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