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epsilon() — Unit roundoff error (machine precision)

Syntax Description Remarks and examples Conformability Diagnostics Also see

Syntax

```
real scalar epsilon(real scalar x)
```

Description

epsilon(x) returns the unit roundoff error in quantities of size abs(x).

Remarks and examples

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On all computers on which Stata and Mata are currently implemented—which are computers following IEEE standards—epsilon(1) is 1.0X-34, or about 2.22045e-16. This is the smallest amount by which a real number can differ from 1.

epsilon(x) is abs(x)*epsilon(1). This is an approximation of the smallest amount by which a real number can differ from x. The approximation is exact at integer powers of 2.

Conformability

```
epsilon(x):

x: 1 \times 1

result: 1 \times 1
```

Diagnostics

```
epsilon(x) returns . if x is missing.
```

Also see

```
    [M-5] mindouble() — Minimum and maximum nonmissing value
    [M-5] edittozero() — Edit matrix for roundoff error (zeros)
    [M-4] utility — Matrix utility functions
```