Outline

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Student Learning Targets, and Objectives

**Target Floating Point Arithmetic**

- **Objective** Know how to express a floating point number using the IEEE-785-1985 (and successor) standard
- **Objective** Know how to express the limits of the floating point environment using $\epsilon_{\text{mach}}$.

**Target Stability**

- **Objective** Know the definitions of absolute and relative error.
- **Objective** Know the formal and informal definitions of stable and backward stable algorithms.

Finite Precision

Floating Point Arithmetic

IEEE Binary Floating Point (from Math 541 R.I.P.)

Non-representable Values — a Source of Errors

A 64-bit real number, double

The **Binary Floating Point Arithmetic Standard** 754-1985 (IEEE — The Institute for Electrical and Electronics Engineers) standard specified the following layout for a 64-bit real number:

$$ s c_{10} c_{9} \ldots c_{1} c_{0} m_{51} m_{50} \ldots m_{1} m_{0} $$

Where

<table>
<thead>
<tr>
<th>Symbol</th>
<th>Bits</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>$s$</td>
<td>1</td>
<td>The sign bit — 0=positive, 1=negative</td>
</tr>
<tr>
<td>$c$</td>
<td>11</td>
<td>The characteristic (exponent)</td>
</tr>
<tr>
<td>$m$</td>
<td>52</td>
<td>The mantissa</td>
</tr>
</tbody>
</table>

$$ r = (-1)^s 2^{c-1023} (1 + f), \quad c = \sum_{n=0}^{10} c_n 2^n, \quad f = \sum_{k=0}^{51} m_k 2^{52-k} $$
IEEE-754-1985 Special Signals

In order to be able to represent zero, ±∞, and NaN (not-a-number), the following special signals are defined in the IEEE-754-1985 standard:

<table>
<thead>
<tr>
<th>Type</th>
<th>S (1 bit)</th>
<th>C (11 bits)</th>
<th>M (52 bits)</th>
</tr>
</thead>
<tbody>
<tr>
<td>signaling NaN</td>
<td>u</td>
<td>2047 (max)</td>
<td>.000000—0</td>
</tr>
<tr>
<td>quiet NaN</td>
<td>u</td>
<td>2047 (max)</td>
<td>.100000—0</td>
</tr>
<tr>
<td>negative infinity</td>
<td>1</td>
<td>2047 (max)</td>
<td>.000000—0</td>
</tr>
<tr>
<td>positive infinity</td>
<td>0</td>
<td>2047 (max)</td>
<td>.000000—0</td>
</tr>
<tr>
<td>negative zero</td>
<td>1</td>
<td>0</td>
<td>.000000—0</td>
</tr>
<tr>
<td>positive zero</td>
<td>0</td>
<td>0</td>
<td>.000000—0</td>
</tr>
</tbody>
</table>

(*) with at least one 1 bit.

From http://www.freesoft.org/CIE/RFC/1832/32.htm

If you think IEEE-754-1985 is too “simple.” There are some interesting additions in the IEEE 754-2008 revision, e.g. fused-multiply-add (fma) operations.

Some environments (e.g. AVX/AVX2/AVX-512 extensions) combine multiple fma operations into a single step, e.g. performing a four-element dot-product on two 128-bit SIMD registers $a_0 \times b_0 + a_1 \times b_1 + a_2 \times b_2 + a_3 \times b_3$ with single cycle throughput.

Examples: Finite Precision

\[ r = (-1)^s \cdot 2^{c-1023} \cdot (1 + f), \quad c = \sum_{k=0}^{10} c_k \cdot 2^n, \quad f = \sum_{k=0}^{51} \frac{m_k}{2^{52-k}} \]

Example #1 — 3.0

\[ r_1 = (-1)^0 \cdot 2^{10-1023} \cdot (1 + \frac{1}{2}) = 1 \cdot 2^1 \cdot \frac{3}{2} = 3.0 \]

Example #2 — (The Smallest Positive Real Number)

\[ r_2 = (-1)^0 \cdot 2^{0-1023} \cdot (1 + 2^{-52}) \approx 1.113 \cdot 10^{-308} \]

Example #3 — (The Largest Positive Real Number)

\[ r_3 = (-1)^0 \cdot 2^{1023} \cdot \left(1 + \frac{1}{2} + \frac{1}{2^2} + \ldots + \frac{1}{2^{51}} + \frac{1}{2^{52}}\right) = 2^{1023} \cdot \left(2 - \frac{1}{2^{52}}\right) \approx 1.798 \times 10^{308} \]

That’s Quite a Range!

In summary, we can represent

\[ \{ \pm 0, \pm 1.113 \times 10^{-308}, \pm 1.798 \times 10^{308}, \pm \infty, \text{NaN} \} \]

and a whole bunch of numbers in

\[ (-1.798 \times 10^{308}, -1.113 \times 10^{-308}) \cup (1.113 \times 10^{-308}, 1.798 \times 10^{308}) \]

Bottom line: Over- or under-flowing is usually not a problem in IEEE floating point arithmetic.

The problem in scientific computing is what we cannot represent.
Fun with Matlab... Integers

\[(2^{53} + 2) - 2^{53} = 2\]
\[(2^{53} + 2) - (2^{53} + 1) = 2\]
\[(2^{53} + 1) - 2^{53} = 0\]
\[2^{53} - (2^{53} - 1) = 1\]

realmax = 1.7977 · 10^{308}  
realmin = 2.2251 · 10^{-308}

eps = 2.2204 · 10^{-16}

The smallest not-exactly-representable integer is  
\[(2^{53} + 1) = 9,007,199,254,740,993.\]

Something is Missing — Gaps in the Representation

There are gaps in the floating-point representation!

Given the representation

\[000000000000000000000000000000000000000000000000000001\]

for the value \(v_1 = 2^{-1023}(1 + 2^{-52})\),
the next larger floating-point value is

\[000000000000000000000000000000000000000000000000000010\]

i.e. the value \(v_2 = 2^{-1023}(1 + 2^{-51})\)

The difference between these two values is \(2^{-1023} · 2^{-52} = 2^{-1075}\)
(~ \(10^{-324}\)).

Any number in the interval \((v_1, v_2)\) is not representable!

At the other extreme, the difference between

\[0111111111011111111111111111111111111111111111111111110\]

and the next value

\[0111111111011111111111111111111111111111111111111111111\]

is \(2^{1023} · 2^{-52} = 2^{971} \approx 1.996 · 10^{292}\).

That’s a fairly significant gap!!! (A number large enough to comfortably count all the particles in the universe...)
The Relative Gap

It makes more sense to factor the exponent out of the discussion and talk about the relative gap:

<table>
<thead>
<tr>
<th>Exponent</th>
<th>Gap</th>
<th>Relative Gap (Gap/Exponent)</th>
</tr>
</thead>
<tbody>
<tr>
<td>2⁻¹⁰２３</td>
<td>2⁻¹⁰⁷⁵</td>
<td>2⁻⁵² ≈ 2.22 × 10⁻¹⁶</td>
</tr>
<tr>
<td>2¹</td>
<td>2⁻⁵¹</td>
<td>2⁻⁵²</td>
</tr>
<tr>
<td>2¹⁰２３</td>
<td>2⁹７¹</td>
<td>2⁻⁵²</td>
</tr>
</tbody>
</table>

Any difference between numbers smaller than the local gap is not representable, e.g. any number in the interval

\[ [3.0, 3.0 + \frac{1}{256}] \]

is represented by the value 3.0.

The Floating Point \( \varepsilon_{\text{mach}} \)

The relative gap defines \( \varepsilon_{\text{mach}} \), and

\[ \forall x \in \mathbb{R}, \text{there exists } \varepsilon \text{ with } |\varepsilon| \leq \varepsilon_{\text{mach}}, \text{ such that } f_1(x) = x(1 + \varepsilon). \]

In 64-bit floating point arithmetic \( \varepsilon_{\text{mach}} \approx 2.22 \times 10^{-16} \).

In matlab, eps returns this value.

In Python, print(np.finfo(float).eps)

In C, #include <float.h> to define the value of __DBL_EPSILON__
Example: Floating Point Error

Consider the following polynomial on the interval $[1.92, 2.08]$:

$$p(x) = (x-2)^9 = x^9 - 18x^8 + 144x^7 - 672x^6 + 2016x^5 - 4032x^4 + 5376x^3 - 4608x^2 + 2304x - 512$$

Stability: Introduction

With the knowledge that \textbf{"(floating point) errors happen,"} we have to re-define the concept of the \textbf{"right answer."}

Previously, in the context of \textit{conditioning} we defined a mathematical problem as a map

$$f : X \mapsto Y$$

where $X \subseteq \mathbb{C}^n$ is the set of data (input), and $Y \subseteq \mathbb{C}^m$ is the set of solutions.

Wiki-History: Pentium FDIV bug ($\approx 1994$)

The Pentium FDIV bug was a bug in Intel's original Pentium FPU. Certain FP division operations performed with these processors would produce incorrect results. According to Intel, there were a few missing entries in the lookup table used by the divide operation algorithm.

Although encountering the flaw was extremely rare in practice (\textit{Byte Magazine} estimated that 1 in 9 billion FP divides with random parameters would produce inaccurate results), both the flaw and Intel's initial handling of the matter were heavily criticized. Intel ultimately recalled the defective processors.
Stability: Introduction

The task at hand is to make useful statements about \( \tilde{f}(\tilde{x}) \).

Even though \( \tilde{f}(\tilde{x}) \) is affected by many factors — roundoff errors, convergence tolerances, competing processes on the computer*, etc; we will be able to make (maybe surprisingly) clear statements about \( \tilde{f}(\tilde{x}) \).

* Note that depending on the memory model, the previous state of a memory location may affect the result in e.g. the case of cancellation errors: If we subtract two 16-digit numbers with 13 common leading digits, we are left with 3 digits of valid information. We tend to view the remaining 13 digits as “random.” But really, there is nothing random about what happens inside the computer (we hope!) — the “randomness” will depend on what happened previously...

Accuracy

The absolute error of a computation is

\[
\| \tilde{f}(\tilde{x}) - f(\tilde{x}) \|
\]

and the relative error is

\[
\frac{\| \tilde{f}(\tilde{x}) - f(\tilde{x}) \|}{\| f(\tilde{x}) \|}
\]

this latter quantity will be our standard measure of error.

If \( \tilde{f} \) is a good algorithm, we expect the relative error to be small, of the order \( \varepsilon_{\text{mach}} \). We say that \( \tilde{f} \) is accurate if \( \forall \tilde{x} \in X \)

\[
\frac{\| \tilde{f}(\tilde{x}) - f(\tilde{x}) \|}{\| f(\tilde{x}) \|} = O(\varepsilon_{\text{mach}})
\]

Stability

If the problem \( f : X \mapsto Y \) is ill-conditioned, then the accuracy goal

\[
\frac{\| \tilde{f}(\tilde{x}) - f(\tilde{x}) \|}{\| f(\tilde{x}) \|} = O(\varepsilon_{\text{mach}})
\]

may be unreasonably ambitious. Instead we aim for stability.

We say that \( \tilde{f} \) is a stable algorithm if \( \forall \tilde{x} \in X \)

\[
\frac{\| \tilde{f}(\tilde{x}) - f(\tilde{x}) \|}{\| f(\tilde{x}) \|} = O(\varepsilon_{\text{mach}})
\]

for some \( \tilde{x} \) with

\[
\frac{\| \tilde{x} - \tilde{x} \|}{\| \tilde{x} \|} = O(\varepsilon_{\text{mach}})
\]

“A stable algorithm gives approximately the right answer, to approximately the right question.”
Backward Stability

For many algorithms we can tighten this somewhat vague concept of stability.

An algorithm $\tilde{f}$ is **backward stable** if $\forall \vec{x} \in X$

$$\tilde{f}(\vec{x}) = f(\tilde{\vec{x}})$$

for some $\tilde{\vec{x}}$ with

$$\frac{\|\tilde{\vec{x}} - \vec{x}\|}{\|\vec{x}\|} = O(\varepsilon_{\text{mach}})$$

“A backward stable algorithm gives exactly the right answer, to approximately the right question.”

**Next:** Examples of stable and unstable algorithms;
Stability of Householder triangularization.