

# Formatting floating-point numbers

Victor Zverovich

# About me

- 🎤 VIK-ter ZVE-roh-vich
- Work at Facebook on the Thrift RPC & serialization framework
- Author of the `{fmt}` library and C++20 `std::format`
- Expert in negative zero
- <https://github.com/vitaut>
- <https://twitter.com/vzverovich>



# Faster float format #147

 **Closed**

newnon opened this issue on Apr 8, 2015 · 23 comments



**newnon** commented on Apr 8, 2015

Contributor + ...

Have you seen this project? They have fast float to string conversions

<https://code.google.com/p/stringencoders/>



**vitaut** commented on Mar 24

Member + ...

Added {fmt} to `dtoa_benchmark` and here are some results: [http://fmtlib.net/unknown\\_mac64\\_clang10.0.html](http://fmtlib.net/unknown_mac64_clang10.0.html). TL;DR: {fmt} is ~13x faster than iostreams, ~10x faster than

`sprintf` and roughly as fast as `double_conversion` (unsurprisingly because both implement the same algorithm). The implementation is not particularly optimized yet, so might be able to squeeze 20-30% more.



2

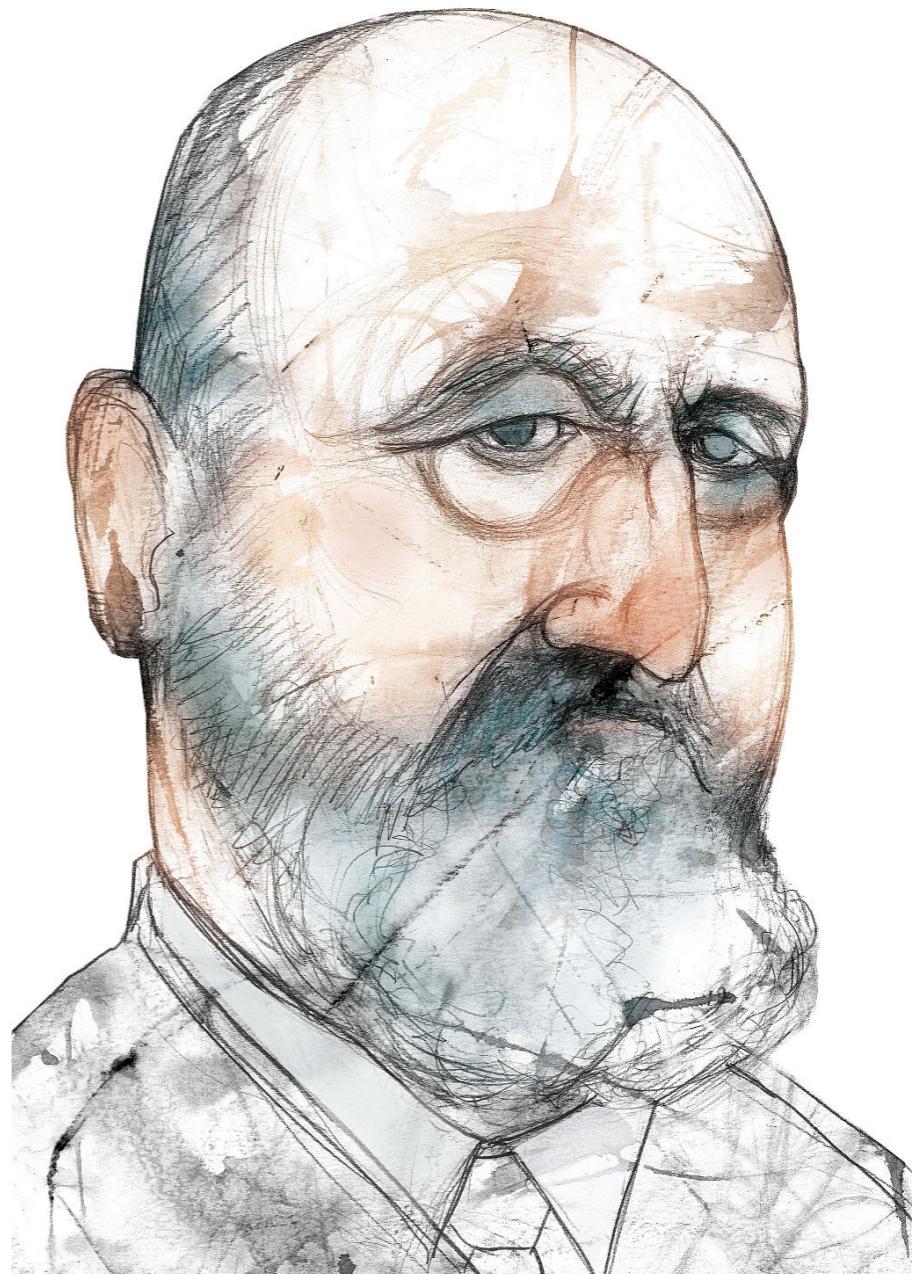
<https://github.com/fmtlib/fmt/issues/147>

**"By the end of the talk you will be able to convert binary floating-point to decimal in your mind or you will get your money back!"**

# A bit of history

# The origin

- Floating point arithmetic was "casually" introduced in 1913 paper "*Essays on Automatics*" by Leonardo Torres y Quevedo, a Spanish civil engineer and mathematician
- Included in his 1914 electro-mechanical version of Charles Babbage's Analytical Engine



Portrait of Torres Quevedo by Eulogia Merle  
(Fundación Española para la Ciencia y la Tecnología / CC BY-SA 4.0)

# In early computers

- 1938 Z1 by Konrad Zuse used 24-bit binary floating point
- 1941 relay-based Z3 had +/- infinity and exceptions (sort of)
- 1954 mass-produced IBM 704 introduced biased exponent

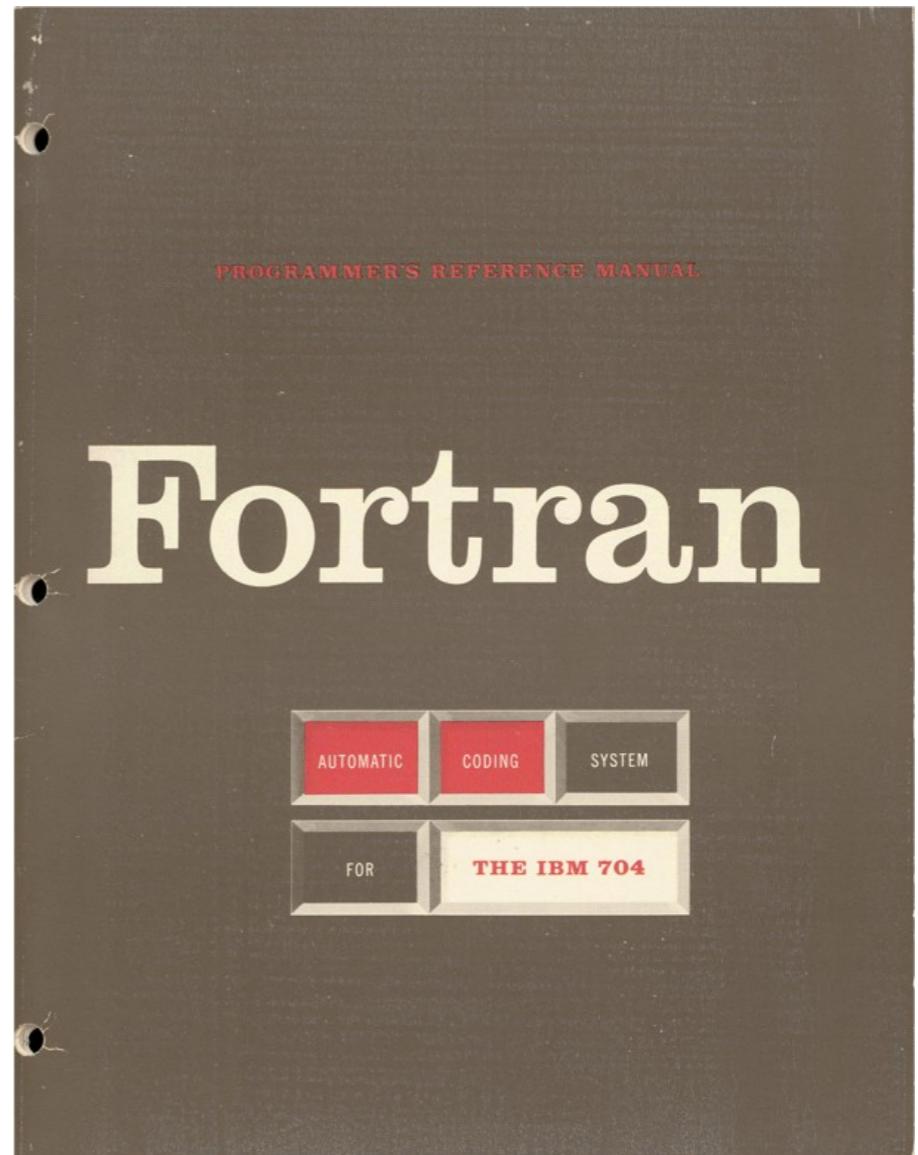


Replica of the Z1 in the German Museum of Technology in Berlin  
[\(BLueFiSH.as / CC BY-SA 3.0\)](#)

# Formatted I/O

FORTRAN had formatted floating-point I/O in 1950s (same time as comments were invented!):

```
WRITE OUTPUT TAPE 6, 601, IA, IB, IC, AREA  
601 FORMAT (4H A= ,I5,5H B= ,I5,5H C= ,I5,  
&           8H AREA= ,F10.2, 13H SQUARE UNITS)
```



Cover of The Fortran Automatic Coding System for the IBM 704 EDPM  
(public domain)

# FP formatting in C

The C Programming Language, K&R (1978):

```
/* print Fahrenheit-Celsius table
   for f = 0, 20, ..., 300 */
main()
{
    int lower, upper, step;
    float fahr, celsius;

    lower = 0;      /* lower limit of temperature table */
    upper = 300;    /* upper limit */
    step = 20;      /* step size */

    fahr = lower;
    while (fahr <= upper) {
        celsius = (5.0/9.0) * (fahr-32.0);
        printf("%4.0f %6.1f\n", fahr, celsius);
        fahr = fahr + step;
    }
}
```

Still compiles in 2019: <https://godbolt.org/z/KsOzjr>

# Solved problem?

- Floating point has been around for a while
- Programmers have been able to format and output FP numbers since 1950s
- Solved problem
- We all go home now

# Solved problem?

- Floating point has been around for a while
- Programmers have been able to format and output FP numbers since 1950s
- Solved problem
- We all go home now
- Not so fast

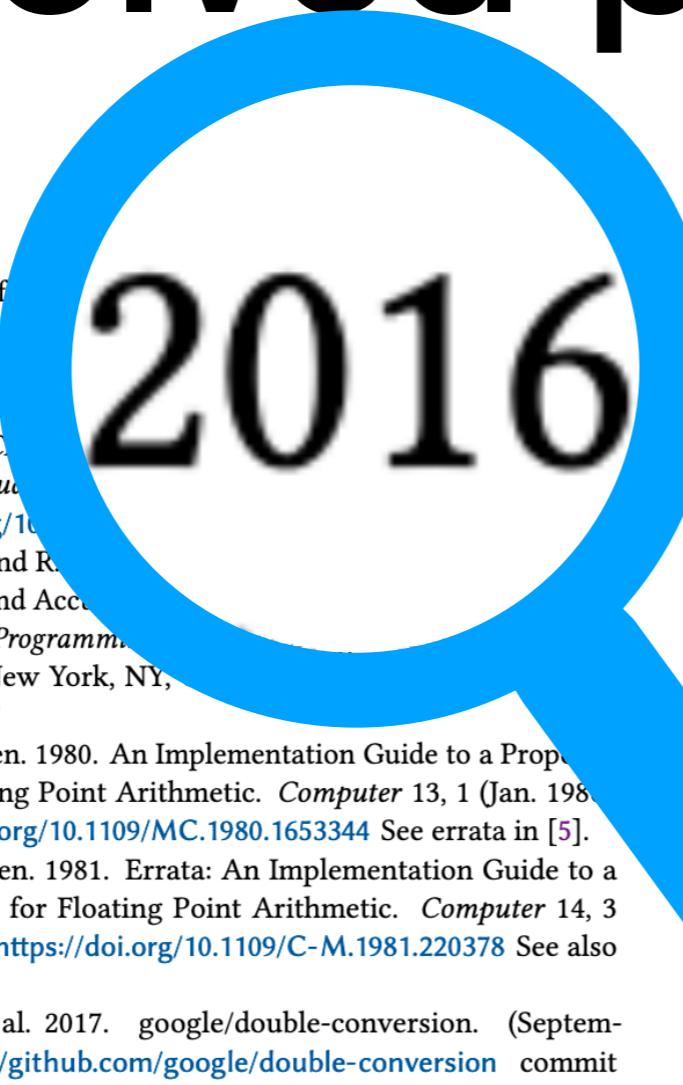
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- [5] Jerome Toby Coonen. 1981. Errata: An Implementation Guide to a Proposed Standard for Floating Point Arithmetic. *Computer* 14, 3 (March 1981), 62. <https://doi.org/10.1109/C-M.1981.220378> See also [4].
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# Solved problem?

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# Meanwhile in 2019

- Neither `stdio/printf` nor `iostreams` can give you the shortest decimal representation with round-trip guarantees
- Performance has much to be desired, esp. with `iostreams`
- Relying on global locale leads to subtle bugs, e.g. JSON-related errors reported by French but not English users

# Meanwhile in 2019

- Neither `stdio/printf` nor `iostreams` can give you the shortest decimal representation with round-trip guarantees
- Performance has much to be desired, esp. with `iostreams`
- Relying on global locale leads to subtle bugs, e.g. JSON-related errors reported by French but not English users



# Is floating point math broken?



Consider the following code:

2538

```
0.1 + 0.2 == 0.3  ->  false
```



946

Why do these inaccuracies happen?

math

language-agnostic

floating-point

floating-accuracy

Edit tags

# Is floating point math broken?



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946

Why do these inaccuracies happen?

math

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floating-point

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Edit tags

# 0.3000000000000004

- Floating-point math is not broken, but can be tricky
- Formatting defaults are broken or at least suboptimal in C & C++ (loose precision):

```
std::cout << (0.1 + 0.2) << " == " << 0.3 << " is "
    << std::boolalpha << (0.1 + 0.2 == 0.3) << "\n";
```

prints "0.3 == 0.3 is false"

- The issue is not specific to C++ but some languages have better defaults: <https://0.3000000000000004.com/>

# Desired properties

Steele & White (1990):

1. No information loss
2. Shortest output
3. Correct rounding
4. ~~Left to right generation~~ - irrelevant with buffering



(public domain)

# No information loss

Round trip guarantee: parsing the output gives the original value.

Most libraries/functions lack this property unless you explicitly specify big enough precision: C stdio, C++ iostreams & `to_string`, Python's `str.format` until version 3, etc.

```
double a = 1.0 / 3.0;
char buf[20];
sprintf(buf, "%g", a);
double b = atof(buf);
assert(a == b);

// fails:
// a == 0.3333333333333333
// b == 0.333333
```

```
double a = 1.0 / 3.0;

auto s = fmt::format("{}", a);
double b = atof(s.c_str());
assert(a == b);

// succeeds:
// a == 0.3333333333333333
// b == 0.3333333333333333
```

# How much is enough?

- "17 digits ought to be enough for anyone"
  - some famous person (paraphrased)
- *In-and-out conversions*,  
David W. Matula (1968):

Conversions from base  $B$  round-trip through base  $v$  when  $B^n < v^{m-1}$ , where  $n$  is the number of base  $B$  digits, and  $m$  is the number of base  $v$  digits.

$$\lceil \log_{10}(2^{53}) + 1 \rceil = 17$$

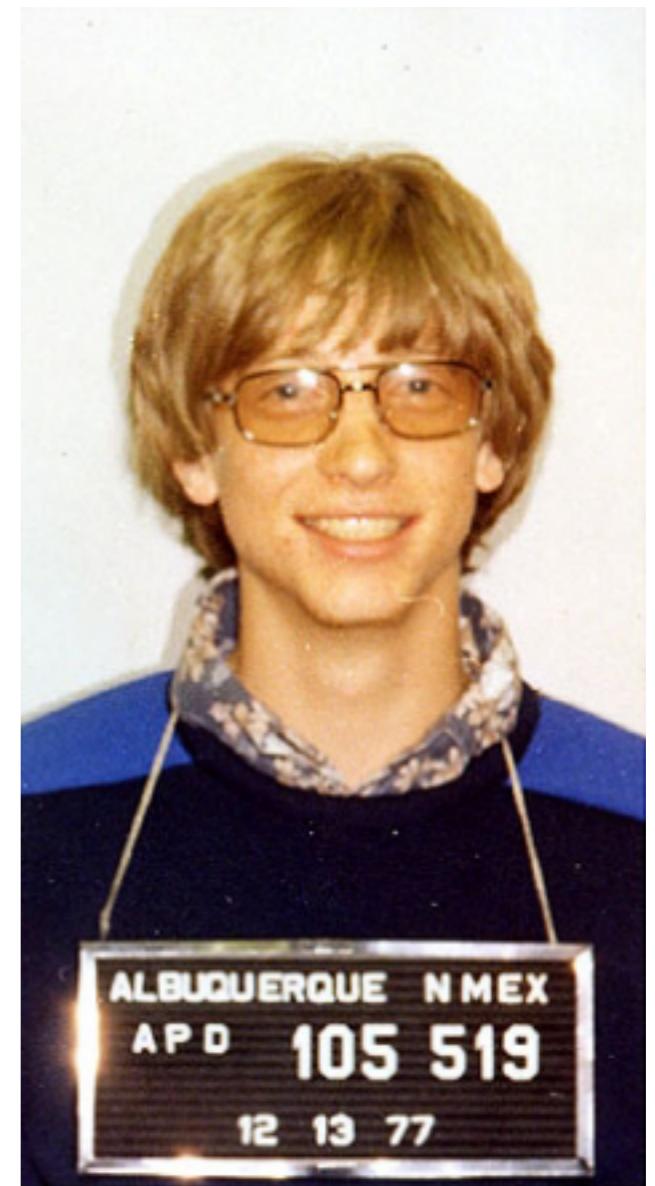


Photo of a random famous person  
(public domain)

# Shortest output

The number of digits in the output is as small as possible.

It is easy to satisfy the round-trip property by printing unnecessary "garbage" digits (provided correct rounding):

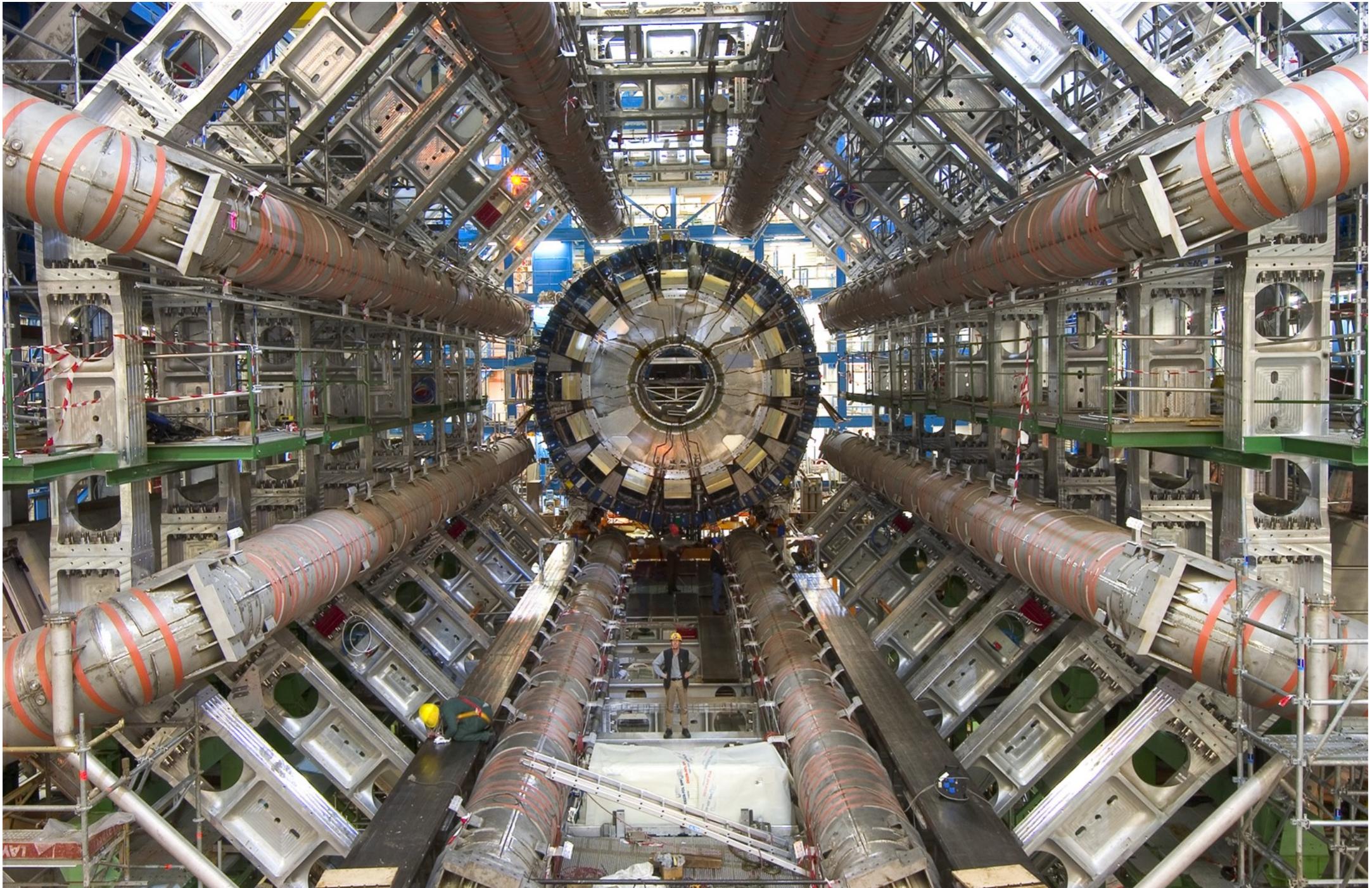
```
printf("%.17g", 0.1);  
prints "0.1000000000000001"
```

```
fmt::print("{}", 0.1);  
prints "0.1"
```

# Correct rounding

- The output is as close to the input as possible.
- Most implementations have this, but MSVC/CRT is buggy as of 2015 (!) and possibly later (both from and to decimal):
  - <https://www.exploringbinary.com/incorrect-round-trip-conversions-in-visual-c-plus-plus/>
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- Had to disable some floating-point tests on MSVC due to broken rounding in `printf` and `iostreams`

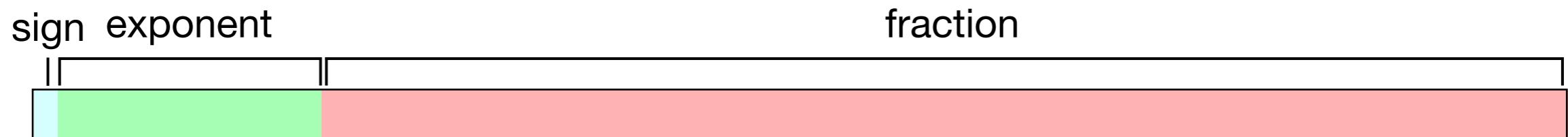
# How does it work?



(老陳, CC BY-SA 4.0)

# IEEE 754

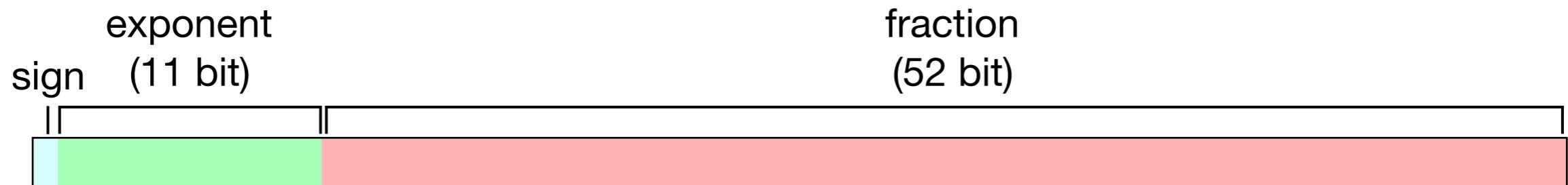
Binary floating point bit layout:



$$v = \begin{cases} (-1)^{\text{sign}} 1.\text{fraction} \times 2^{(\text{exponent}-\text{bias})} & \text{if } 0 < \text{exponent} < 1\dots1_2 \\ (-1)^{\text{sign}} 0.\text{fraction} \times 2^{(1-\text{bias})} & \text{if } \text{exponent} = 0 \\ (-1)^{\text{sign}} \text{Infinity} & \text{if } \text{exponent} = 1\dots1_2, \text{fraction} = 0 \\ \text{NaN} & \text{if } \text{exponent} = 1\dots1_2, \text{fraction} \neq 0 \end{cases}$$

# IEEE 754

Double-precision binary floating point bit layout:

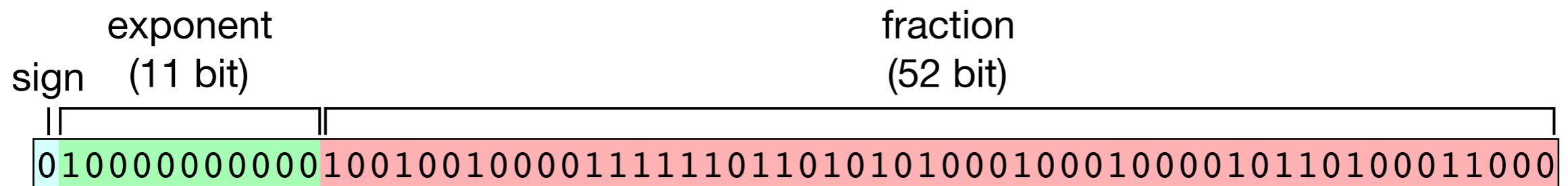


$$v = \begin{cases} (-1)^{\text{sign}} 1.\text{fraction} \times 2^{(\text{exponent}-\text{bias})} & \text{if } 0 < \text{exponent} < 1\dots1_2 \\ (-1)^{\text{sign}} 0.\text{fraction} \times 2^{(1-\text{bias})} & \text{if } \text{exponent} = 0 \\ (-1)^{\text{sign}} \text{Infinity} & \text{if } \text{exponent} = 1\dots1_2, \text{fraction} = 0 \\ \text{NaN} & \text{if } \text{exponent} = 1\dots1_2, \text{fraction} \neq 0 \end{cases}$$

where  $\text{bias} = 1023$

# Example

$\pi$  approximation as double (M\_PI):



$$v = (-1)^0 \cdot 1.1001001000011111011010101000100010110100011000_2 \times 2^{(10000000000_2 - 1023_{10})} =$$

$$1.1001001000011111011010101000100010110100011_2 \times 2 =$$

$$11.001001000011111011010101000100010110100011_2$$

# Floating point formatting is

...

Floating point formatting is  
easy\*

Floating point formatting is  
easy\*

\*conceptually (terms and conditions apply)

Table 5: Procedure Dragon4 (Formatter-Feeding Process for Floating-Point Printout, Performing Free-Format Perfect Positive Floating-Point Printout)

```

process Dragon4;
begin
  FORMAT? (b, e, f, p, B, CutoffMode, CutoffPlace);
  assert CutoffMode = "relative" ⇒ CutoffPlace ≤ 0
  RoundUpFlag ← false;
  if f = 0 then FORMAT! (0, k) else
    R ← shiftb(f, max(e - p, 0));
    S ← shiftb(1, max(0, -(e - p)));
    M- ← shiftb(1, max(e - p, 0));
    M+ ← M-;
    Fizup;
    loop
      k ← k - 1;
      U ← ⌊(R × B)/S⌋;
      R ← (R × B) mod S;
      M- ← M- × B;
      M+ ← M+ × B;
      low ← 2 × R < M-;
      if RoundUpFlag
        then high ← 2 × R ≥ (2 × S) - M+
        else high ← 2 × R > (2 × S) - M+ fi;
    while not low and not high
      and k ≠ CutoffPlace :
      FORMAT! (U, k);
    repeat;
    cases
      low and not high : FORMAT! (U, k);
      high and not low : FORMAT! (U + 1, k);
      (low and high) or (not low and not high) :
        cases
          2 × R ≤ S : FORMAT! (U, k);
          2 × R ≥ S : FORMAT! (U + 1, k);
        endcases;
      endcases;
    fi;
    comment Henceforth this process will generate as
    many "-1" digits as the caller desires, along
    with appropriate values of k.
    loop k ← k - 1; FORMAT! (-1, k) repeat;
end;

```

Table 6: Procedure Fizup

```

procedure Fizup;
begin
  if f = shiftb(1, p - 1) then
    comment Account for unequal gaps.
    M+ ← shiftb(M+, 1);
    R ← shiftb(R, 1);
    S ← shiftb(S, 1);
  fi;
  k ← 0;
  loop
    while R < ⌈S/B⌉ :
      k ← k - 1;
      R ← R × B;
      M- ← M- × B;
      M+ ← M+ × B;
    repeat;
    loop
      loop
        while (2 × R) + M+ ≥ 2 × S :
          S ← S × B;
          k ← k + 1;
        repeat;
      comment Perform any necessary adjustment
      of M- and M+ to take into account the for-
      matting requirements.
      case CutoffMode of
        "normal" : CutoffPlace ← k;
        "absolute" : CutoffAdjust;
        "relative" :
          CutoffPlace ← k + CutoffPlace;
          CutoffAdjust;
      endcase;
      while (2 × R) + M+ ≥ 2 × S :
        repeat;
      end;

```

Table 7: Procedure fill

```

procedure fill(k, c);
  comment Send k copies of the character c to the
  USER process. No characters are sent if k = 0.
  for i from 1 to k do USER! (c) od;

```

Table 8: Procedure CutoffAdjust

```

procedure CutoffAdjust;
begin
  a ← CutoffPlace - k;
  y ← S;
  cases
    a ≥ 0 : for j ← 1 to a do y ← y × B;
    a ≤ 0 : for j ← 1 to -a do y ← ⌈y/B⌉;
  endcases;
  assert y = ⌈S × Ba⌉
  M- ← max(y, M-);
  M+ ← max(y, M+);
  if M+ = y then RoundUpFlag ← true fi;
end;

```

Table 10: Formatting process for free-format output

```

process Free-Format;
begin
  USER? (b, e, f, p, B);
  GENERATE! (b, e, f, p, B, "normal", 0);
  GENERATE? (U, k);
  if k < 0 then
    USER! ("0");
    USER! (".");
    fill(-k, "0");
  fi;
  loop
    DigitChar(U);
    if k = 0 then USER! (".") fi;
    GENERATE? (U, k);
    while U ≠ -1 or k ≥ -1 :
    repeat;
    USER! ("@");
  end;

```

Table 9: Procedure DigitChar

```

procedure DigitChar(U);
  case U of
    comment A digit that is -1 is treated as a zero
    (one that is not significant). Here we print a
    blank for it; fixed Fortran formats might prefer
    a zero.
    -1 : USER! (" ");
    0 : USER! ("0");
    1 : USER! ("1");
    2 : USER! ("2");
    3 : USER! ("3");
    4 : USER! ("4");
    5 : USER! ("5");
    6 : USER! ("6");
    7 : USER! ("7");
    8 : USER! ("8");
    9 : USER! ("9");
    10 : USER! ("A");
    11 : USER! ("B");
    12 : USER! ("C");
    13 : USER! ("D");
    14 : USER! ("E");
    15 : USER! ("F");
  endcase;

```

Table 11: Formatting process for fixed-format output

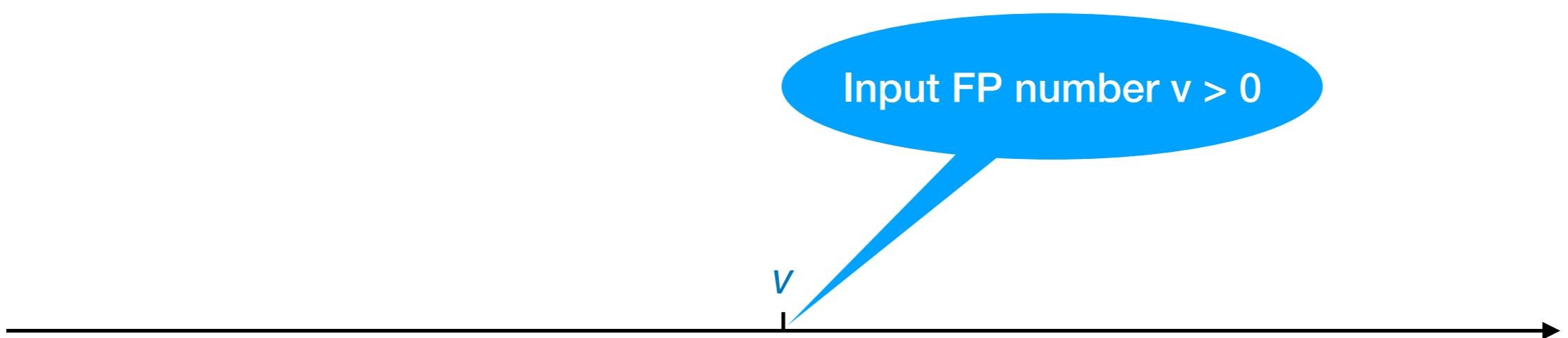
```

process Fized-Format;
begin
  USER? (b, e, f, p, B, w, d);
  assert d ≥ 0 ∧ w ≥ max(d + 1, 2)
  c ← w - d - 1;
  GENERATE! (b, e, f, p, B, "absolute", -d);
  GENERATE? (U, k);
  if k < c then
    if k < 0 then
      if c > 0 then fill(c - 1, " "); USER! ("0") fi;
      USER! (".");
      fill(min(-k, d), "0");
    else fill(c - k - 1, " ") fi;
  loop
    while k ≥ -d :
      DigitChar(U);
      if k = 0 then USER! (".") fi;
      GENERATE? (U, k);
    repeat;
    else fill(w, "*") fi;
    USER! ("@");
  end;

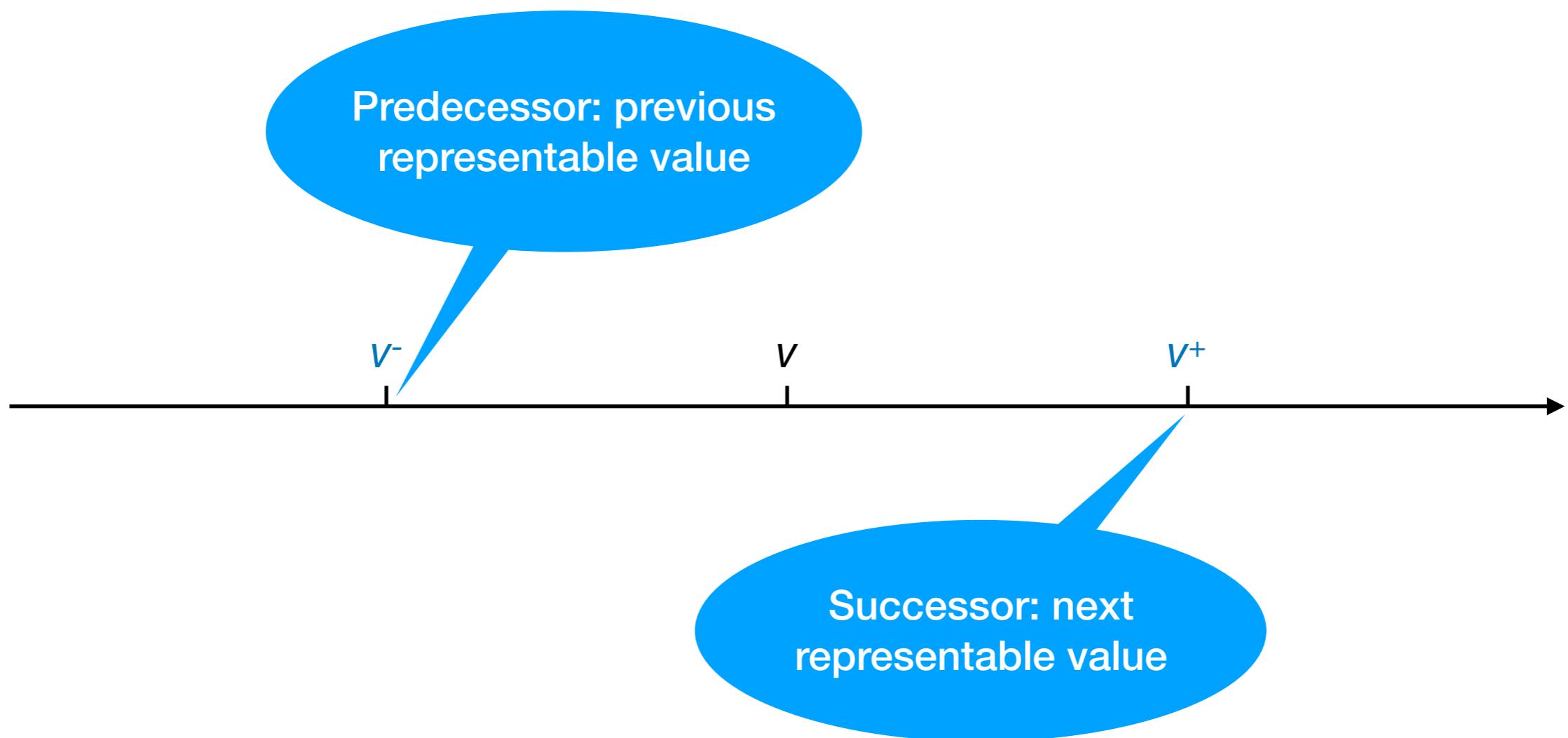
```



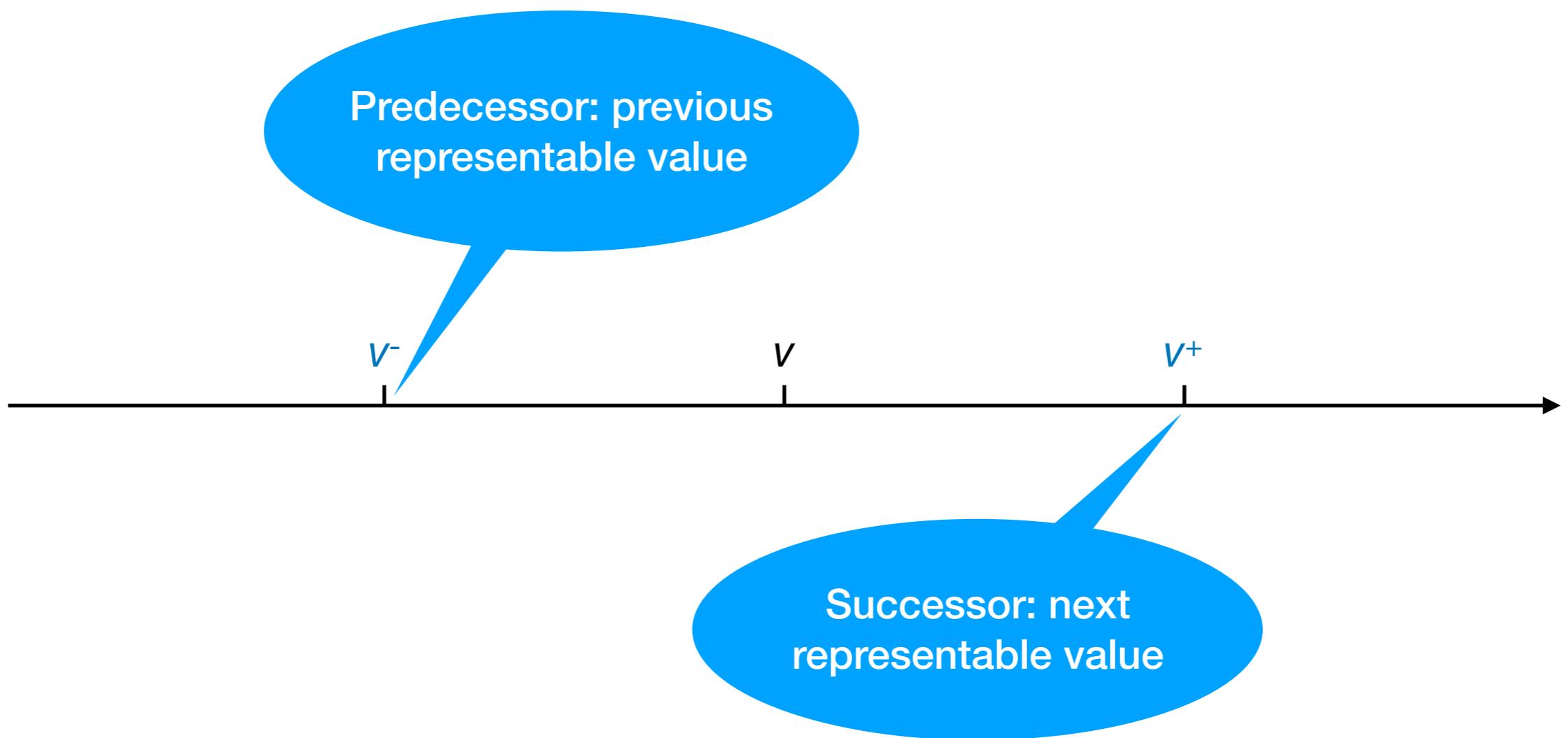
# Input



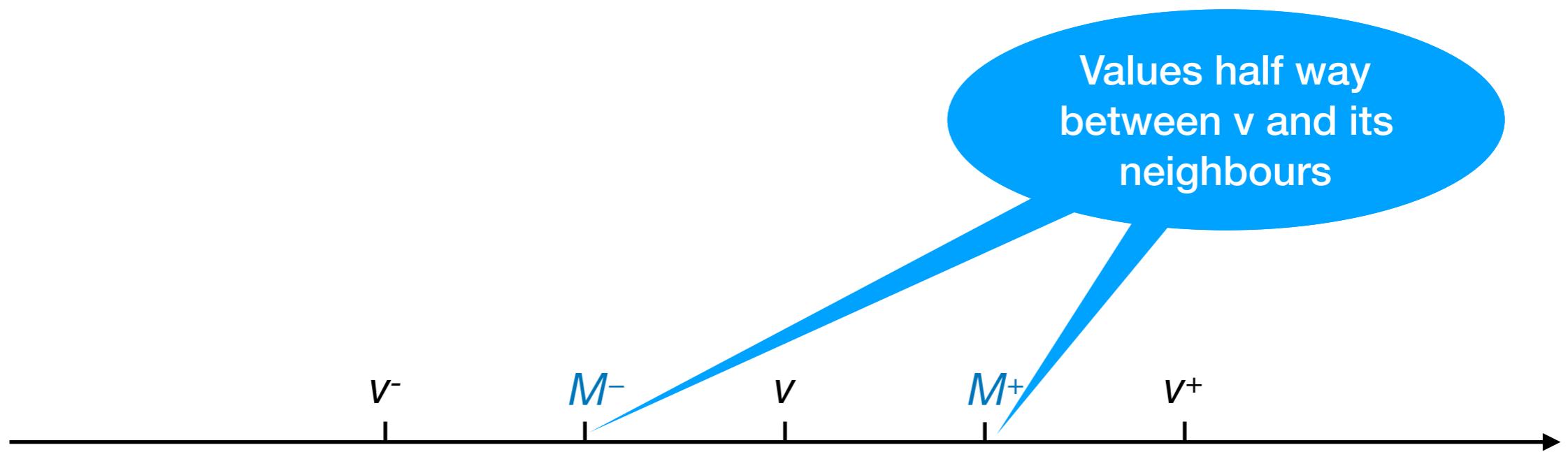
# Neighbors



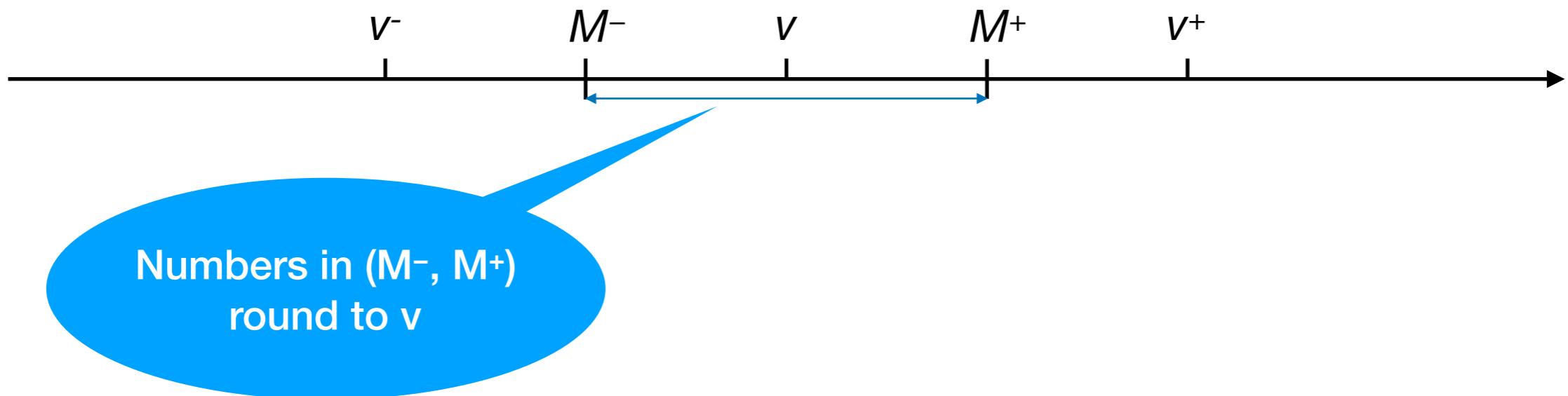
# Neighbours



# Boundaries

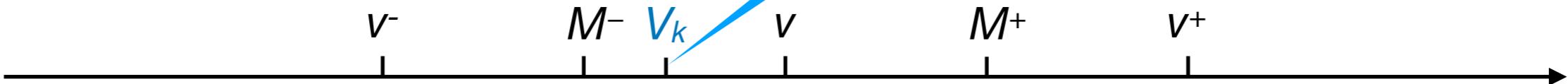


# Boundaries

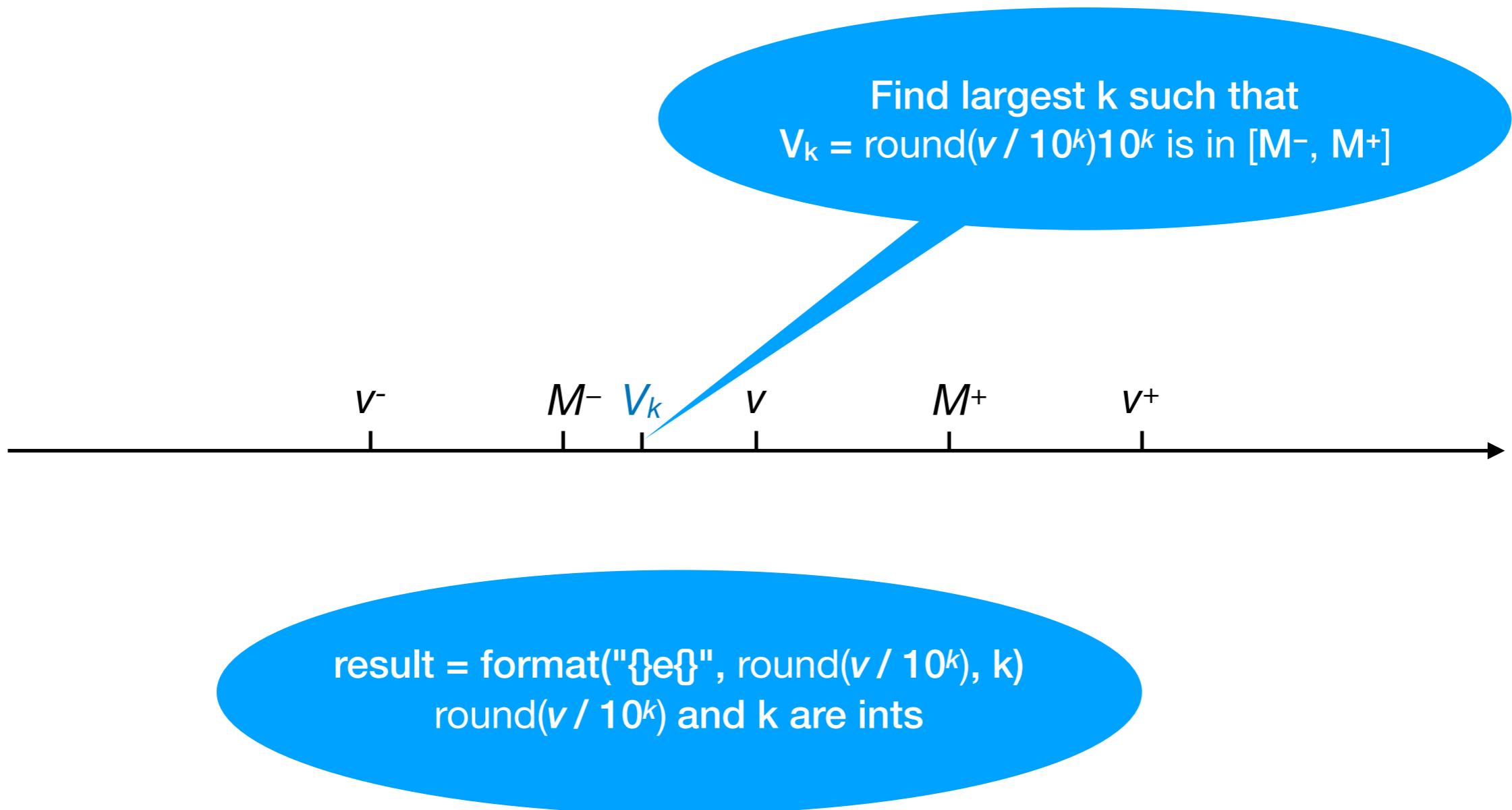


# Find power of 10

Find largest k such that  
 $V_k = \text{round}(v / 10^k)10^k$  is in  $[M^-, M^+]$



# Result





# Example

Input:  $v = 1.23e45$

$v^- = 122999999999999815358543982490949384520335360 =$   
0b11011100100111011010010000111011101000010100**011** \*  $2^{97}$

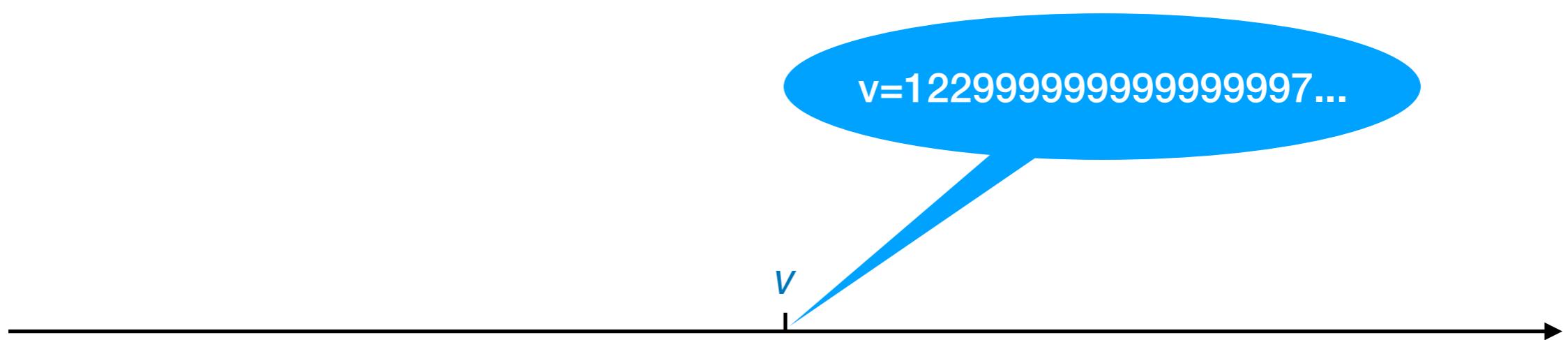
$M^- = 12299999999999894586706496755286978064285696 =$   
0b11011100100111011010010000111011101000010100**0111** \*  $2^{96}$

$v = 12299999999999973814869011019624571608236032 =$   
0b11011100100111011010010000111011101000010100**100** \*  $2^{97}$

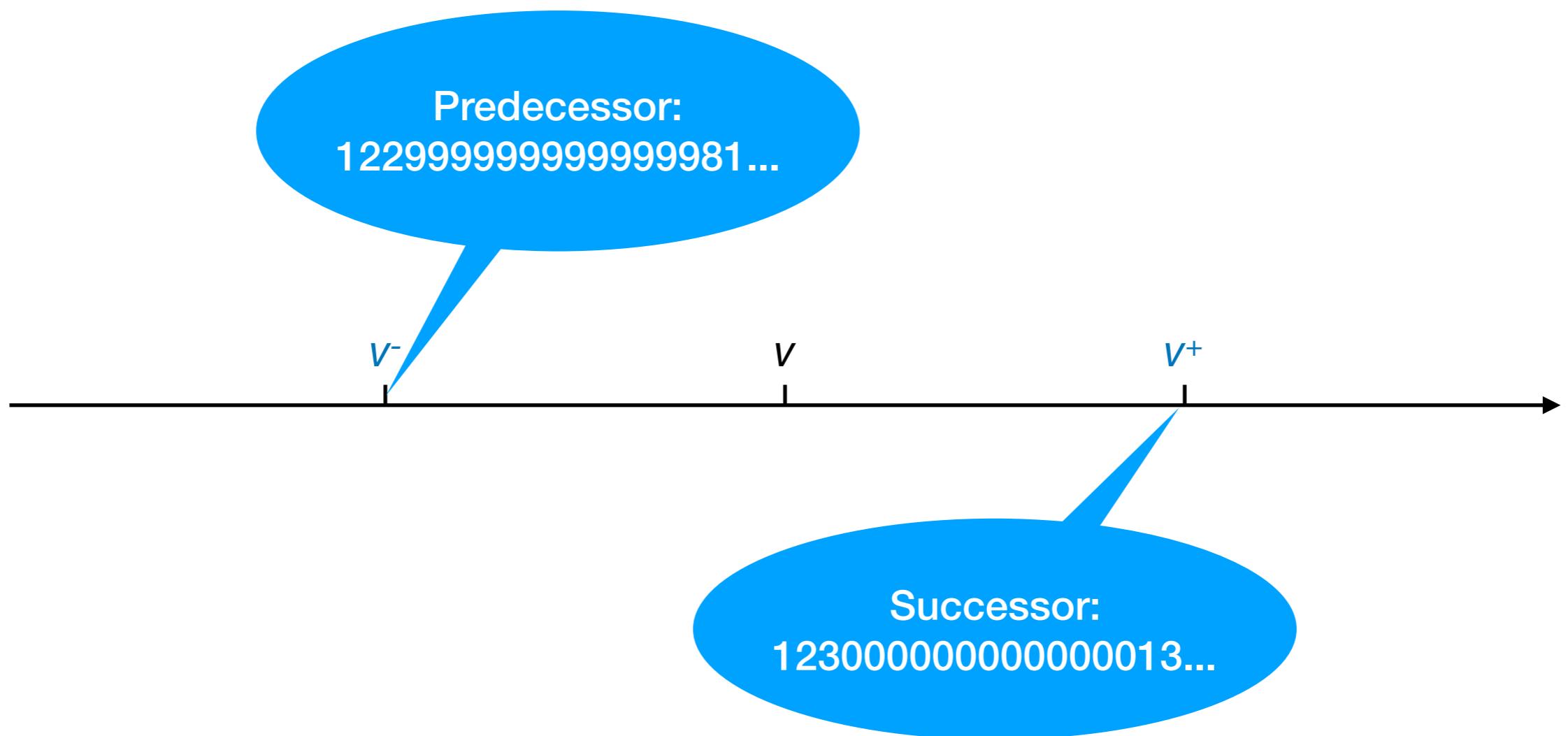
$M^+ = 123000000000000053043031525283962165152186368 =$   
0b11011100100111011010010000111011101000010100**1001** \*  $2^{96}$

$v^+ = 123000000000000132271194039548299758696136704 =$   
0b11011100100111011010010000111011101000010100**101** \*  $2^{97}$

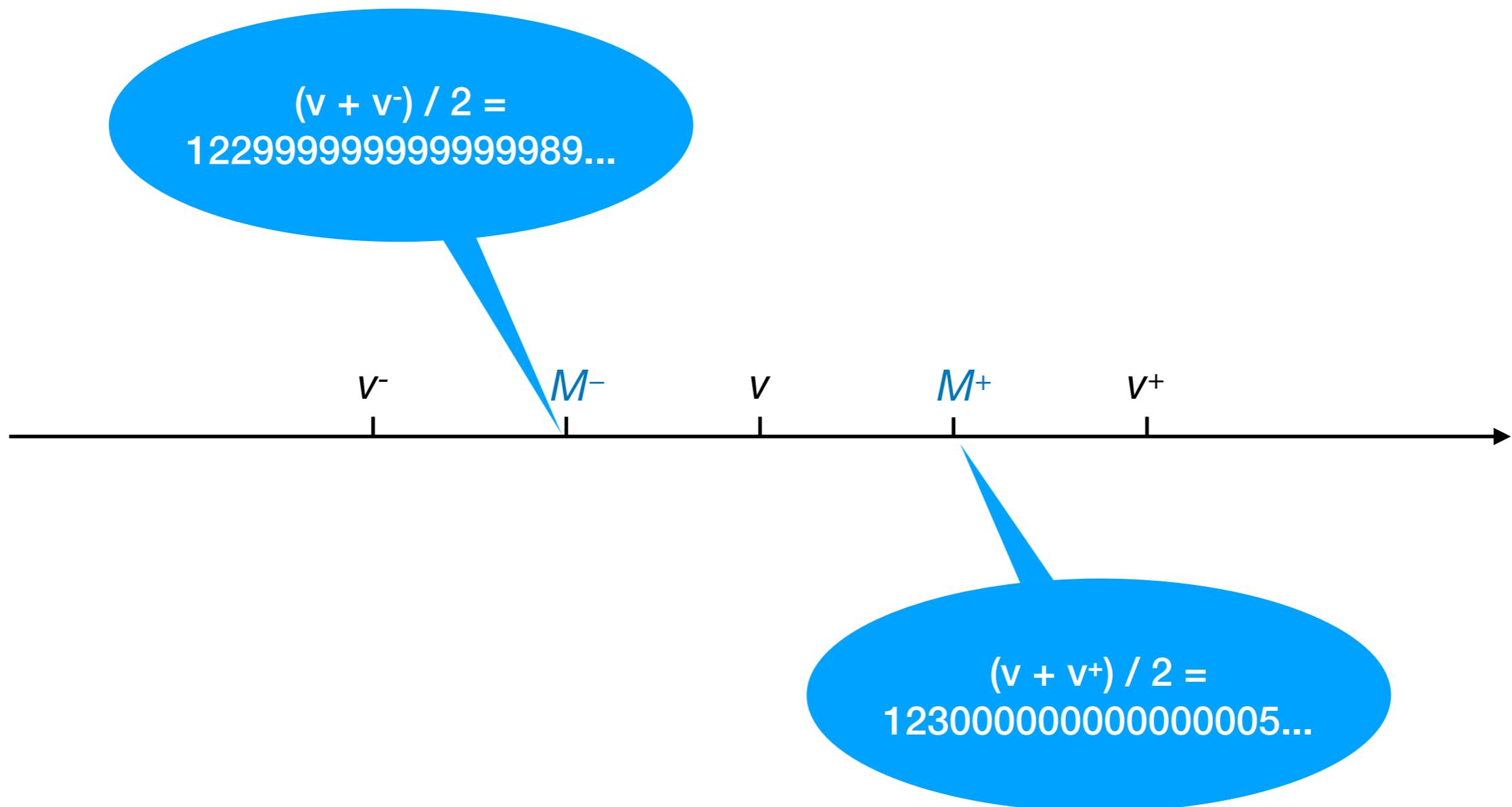
# Example



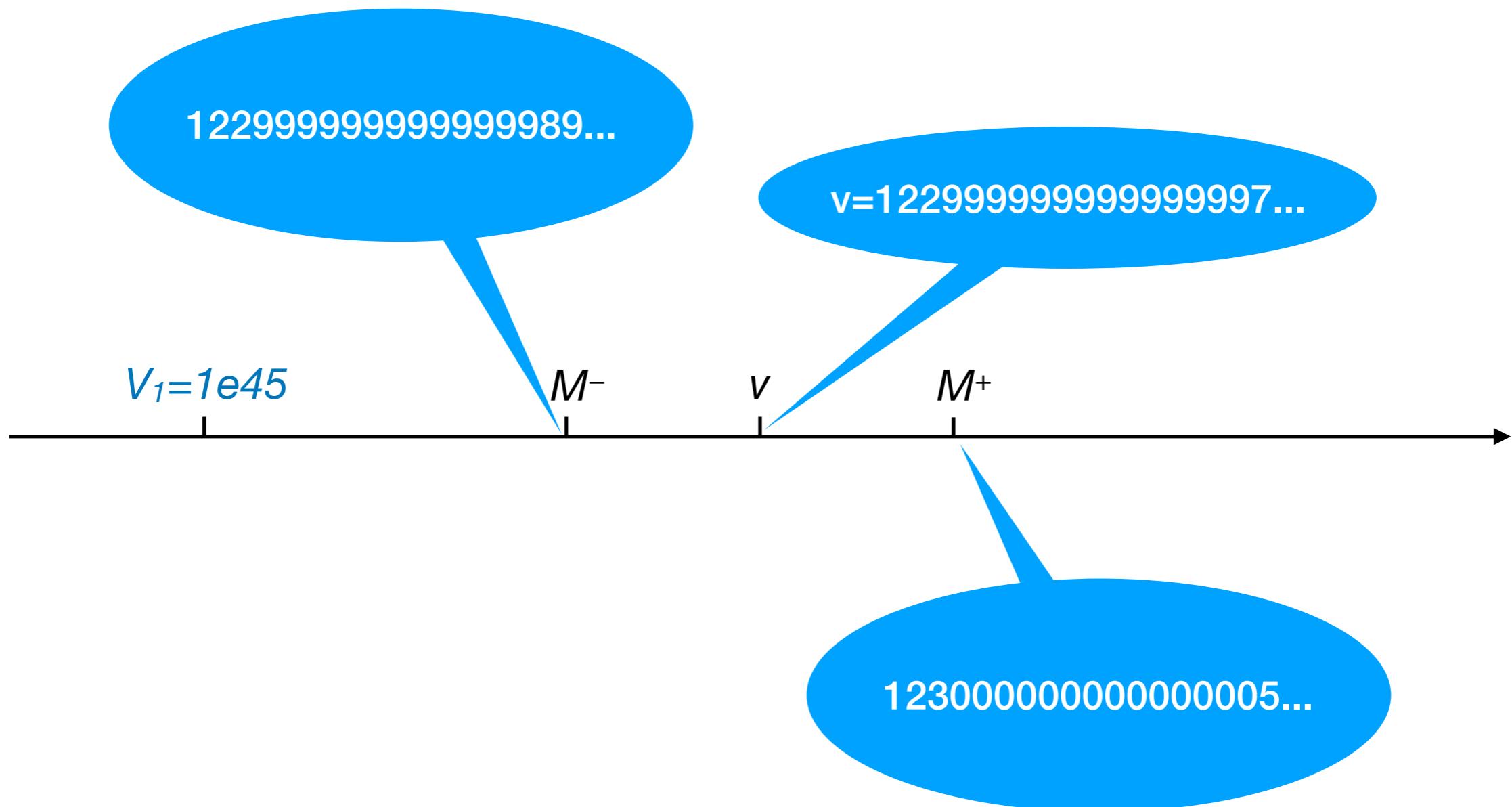
# Neighbours



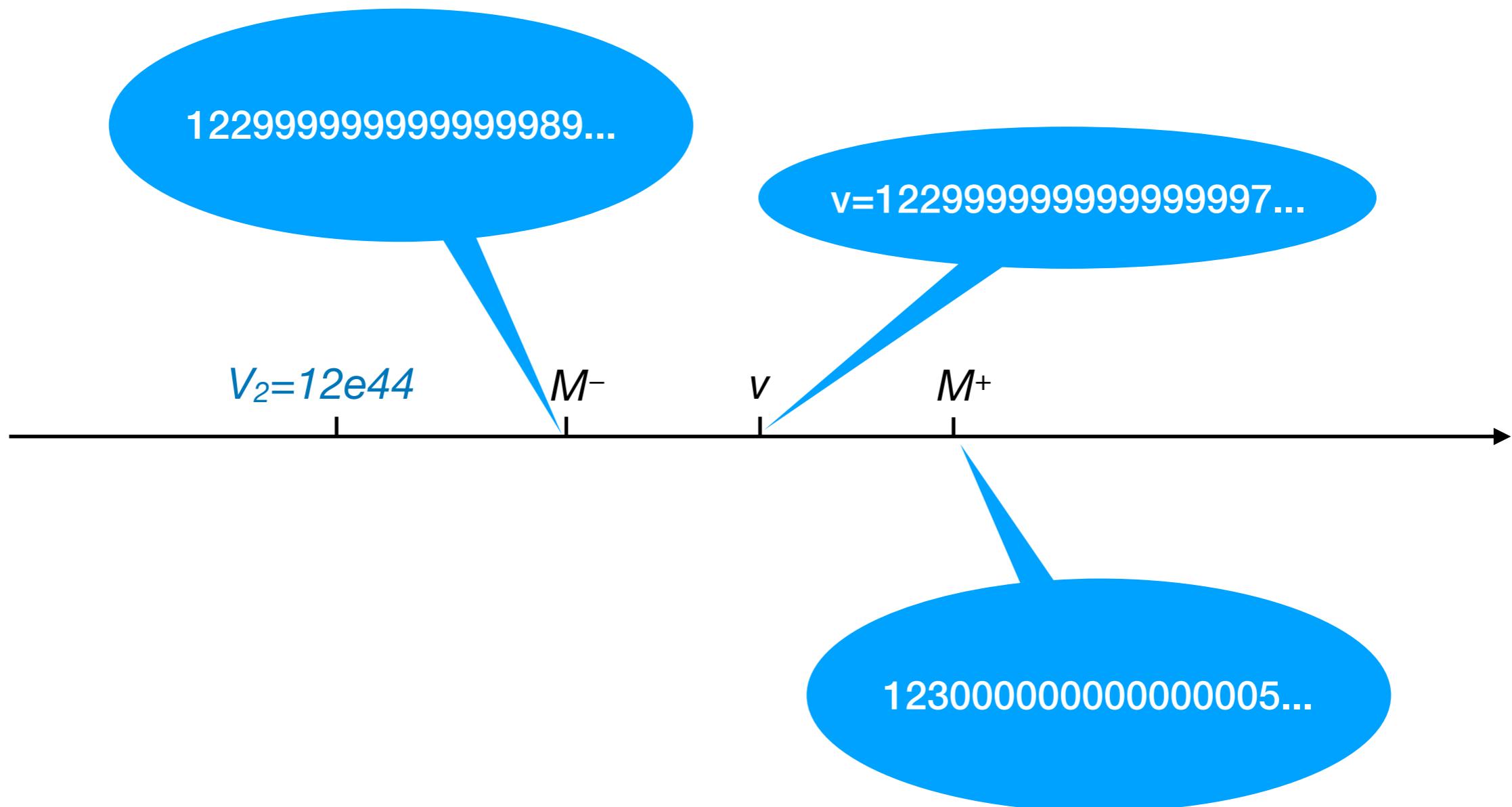
# Boundaries



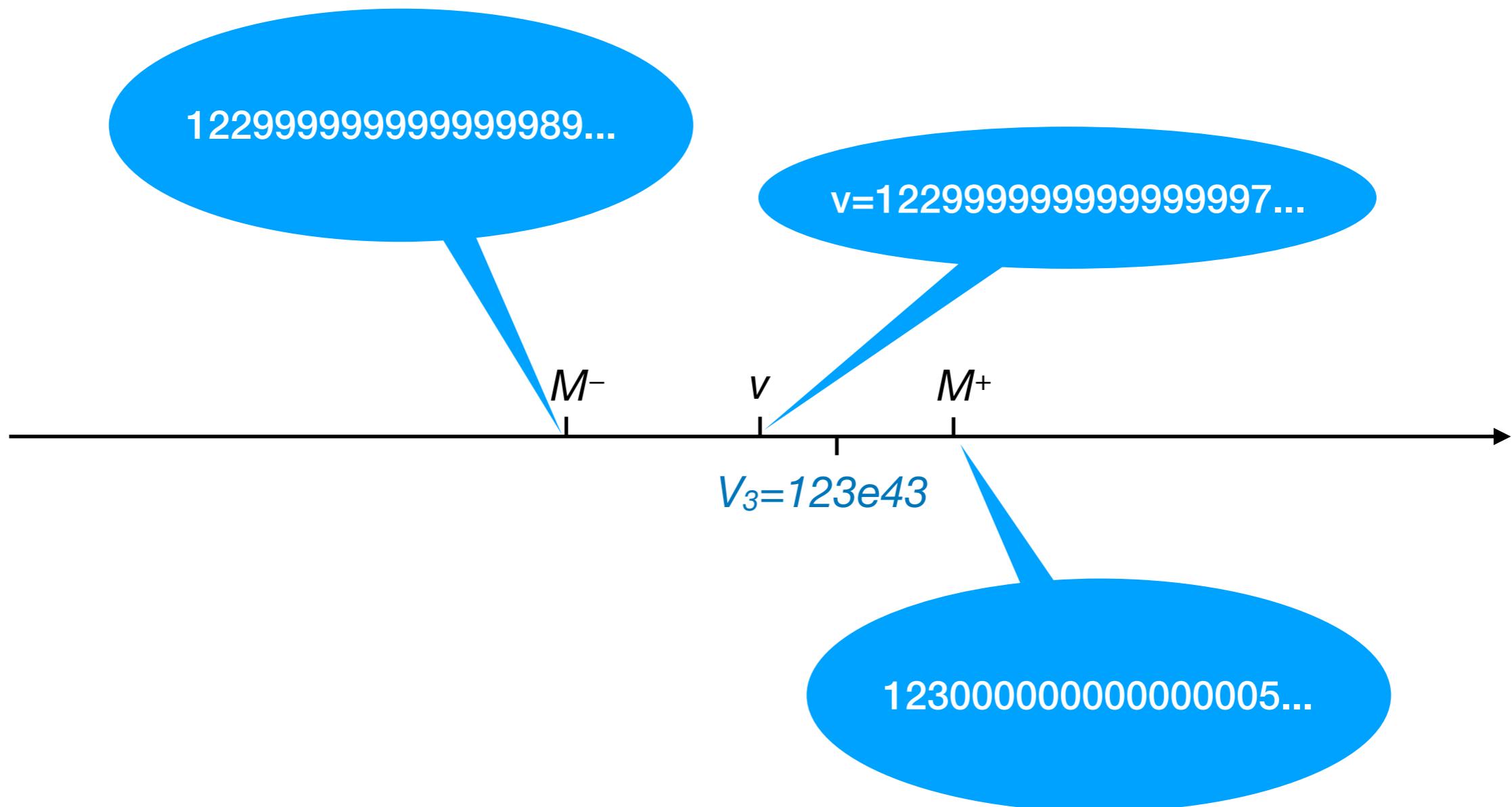
# Find power of 10

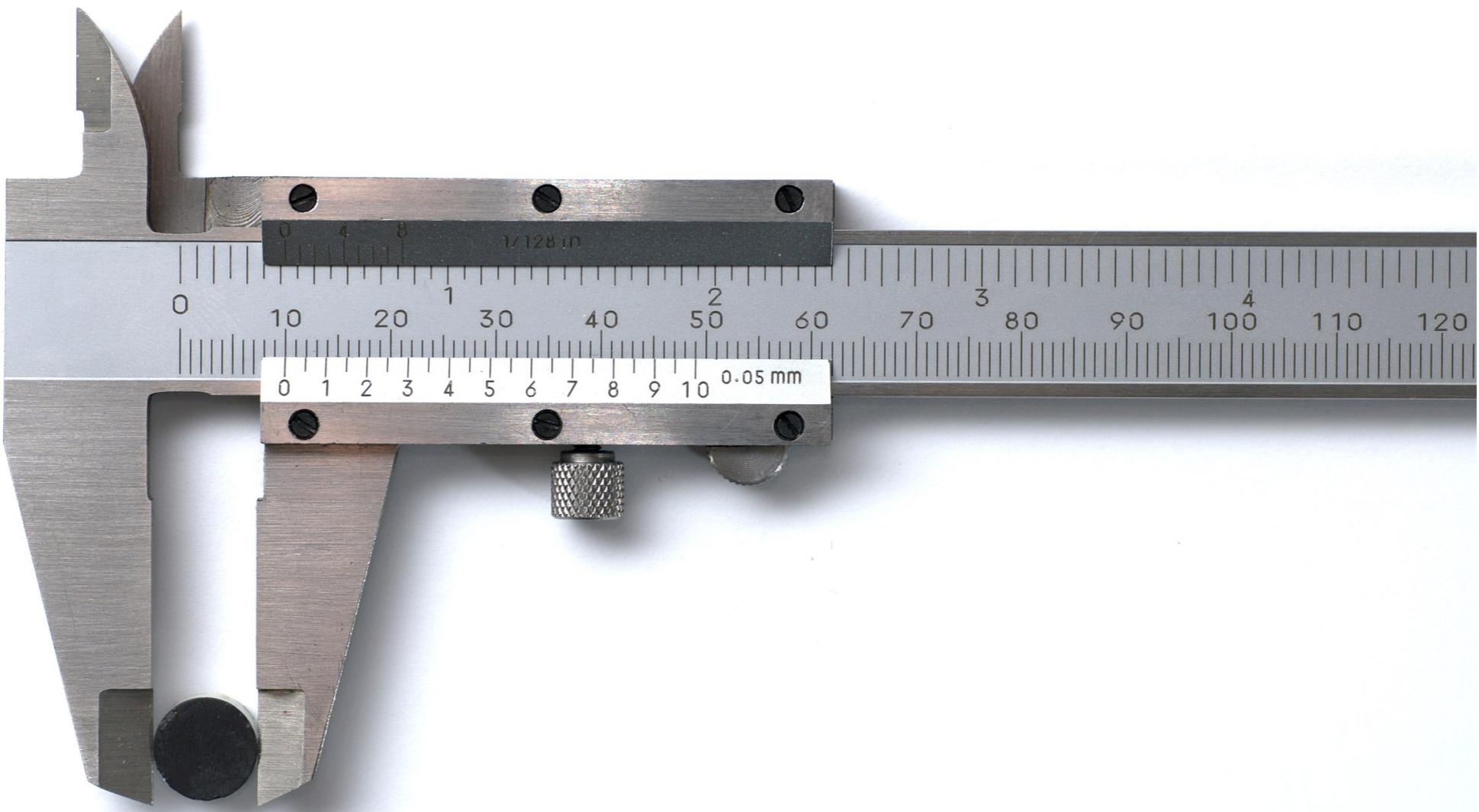


# Find power of 10



# Find power of 10





(image by Simon A. Eugster)

Computations should be exact or done with high precision

# Exponent

- Full exponent range for IEEE double:  $10^{-324} - 10^{308}$
- In general requires multiple precision arithmetic
- glibc pulls in a GNU multiple precision library for `printf`:

Overhead	Command	Shared Object	Symbol
57.96%	a.out	libc-2.17.so	[.] __printf_fp
15.28%	a.out	libc-2.17.so	[.] __mpn_mul_1
15.19%	a.out	libc-2.17.so	[.] __mpn_divrem
5.79%	a.out	libc-2.17.so	[.] hack_digit.13638
5.79%	a.out	libc-2.17.so	[.] vfprintf

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(public domain)

Here be dragons: notable algorithms

# Dragon

- Family of algorithms developed in 70s-80s and published in the paper "*How to Print Floating-Point Numbers Accurately*" by Steele & White (1990)
- The idea of tracking boundaries was introduced by White in 70s
- Dragon2: uses floating-point arithmetic for scaling by powers of 10
- Dragon4: uses multiprecision arithmetic for scaling
- Proved that fixed precision integer arithmetic can be used for some FP formats

# Grisù

- Family of algorithms from the paper "*Printing Floating-Point Numbers Quickly and Accurately with Integers*" by Florian Loitsch (2010)
- DIY floating point: emulates floating point with extra precision (e.g. 64-bit for double giving 11 extra bits) using simple fixed-precision integer operations
- Precomputes powers of 10 and stores as DIY FP numbers
- Finds a power of 10 and multiplies the number by it to bring the exponent in the desired range
- With 11 extra bits Grisu3 produces shortest result in 99.5% of cases and tracks the uncertain region where it cannot guarantee shortness
- Relatively simple: can be implemented in 300 - 400 SLOC including some optimizations

# Ryū

- An algorithm from the paper "*Ryū: fast float-to-string conversion*" by Ulf Adams (2018)
- Uses higher precision integer arithmetic (128-bit for double) and large precomputed tables for scaling
- Doesn't need fallback (good worst case)

# **What about C++?**

# <charconv>

- C++17 introduced <charconv>
- Low-level formatting and parsing primitives:  
`std::to_chars` and `std::from_chars`
- Provides shortest decimal representation with round-trip guarantees and correct rounding 
- Locale-independent

# std::to\_chars

```
std::array<char, 20> buf; // What size?
std::to_chars_result result =
    std::to_chars(buf.data(), buf.data() + buf.size(), M_PI);
if (result.ec == std::errc{}) {
    std::string_view sv(buf.data(), result.ptr - buf.data());
    // Use sv.
} else {
    // Handle error.
}
```

- `to_chars` is great but
  - API is a bit too low-level
    - Manual buffer management, doesn't say how much to allocate
    - Error handling is cumbersome (slightly better with structured bindings)
  - Cannot be easily & efficiently integrated into a higher-level facility
  - Can't portably rely on it any time soon

# C++20 std::format

- C++20 will have a higher-level formatting facility: `std::format` and friends
- Implemented in the `{fmt}` library: <https://github.com/fmtlib/fmt>
- The default is the shortest decimal representation with round-trip guarantees and correct rounding 🦄
- Control over locales: locale-independent by default
- Example:

```
std::format("{} == {} is {}\n", 0.1 + 0.2, 0.3, 0.1 + 0.2 == 0.3)
```

returns "0.3000000000000004 == 0.3 is false" (no data loss)

# {fmt}

- The default is shortest decimal representation with round-trip guarantees and correct rounding 
- Rich formatting mini-language
- Supports iterators, size computation, buffer preallocation
- High performance
- Zero dynamic memory allocations possible
- Locale control
- Portability: requires only a subset of C++11

# Round-trip

```
#include <fmt/core.h>

int main() {
    double a = 1.0 / 3.0;

    auto s = fmt::format("{}", a);
    double b = atof(s.c_str());
    assert(a == b);

    // succeeds:
    // a == 0.3333333333333333
    // b == 0.3333333333333333
}
```

# Locale

Locale-independent by default:

```
fmt::print("{}", 4.2); // prints 4.2
```

Locale-specific formatting is available via a separate format specifier:

```
std::locale::global(  
    std::locale("ru_RU.UTF-8"));  
fmt::print("{:n}", 4.2); // prints 4,2
```

# Mini-language

```
fmt::print("{:.*^10.2f}", 1.2345);
```

# Mini-language

fill

```
fmt::print("{:*^10.2f}", 1.2345);
```

# Mini-language

The diagram illustrates a C++ style format string with annotations:

```
fmt::print("{:.*^10.2f}", 1.2345);
```

- A blue callout bubble labeled "fill" points to the digit '1' in the width field of the format string.
- An orange callout bubble labeled "alignment" points to the decimal point '.' in the format string.

# Mini-language

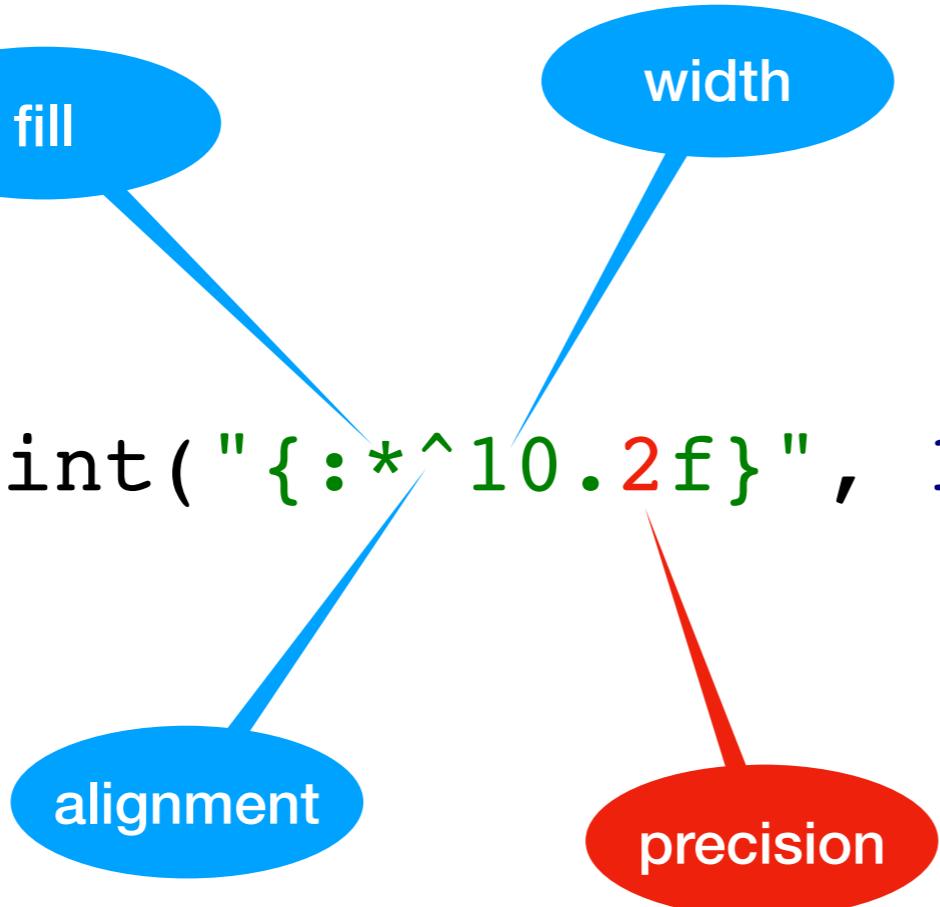
```
fmt::print("{:*^10.2f}", 1.2345);
```

The diagram illustrates the components of a printf-style format string. The string `fmt::print("{:*^10.2f}", 1.2345);` is annotated with three colored ovals:

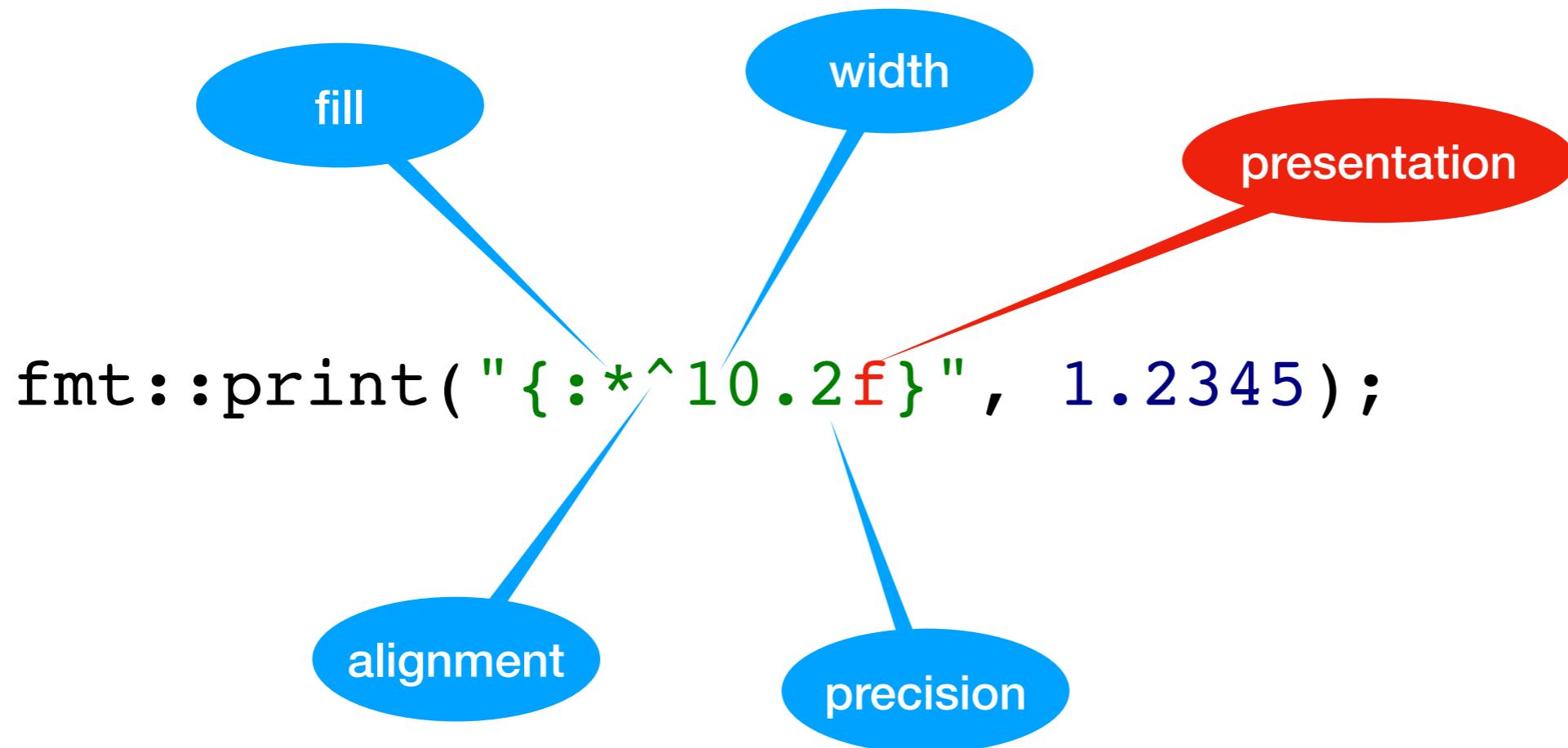
- A blue oval labeled "fill" points to the asterisk (\*) character.
- A blue oval labeled "alignment" points to the digit "10".
- A red oval labeled "width" points to the digit "2".

# Mini-language

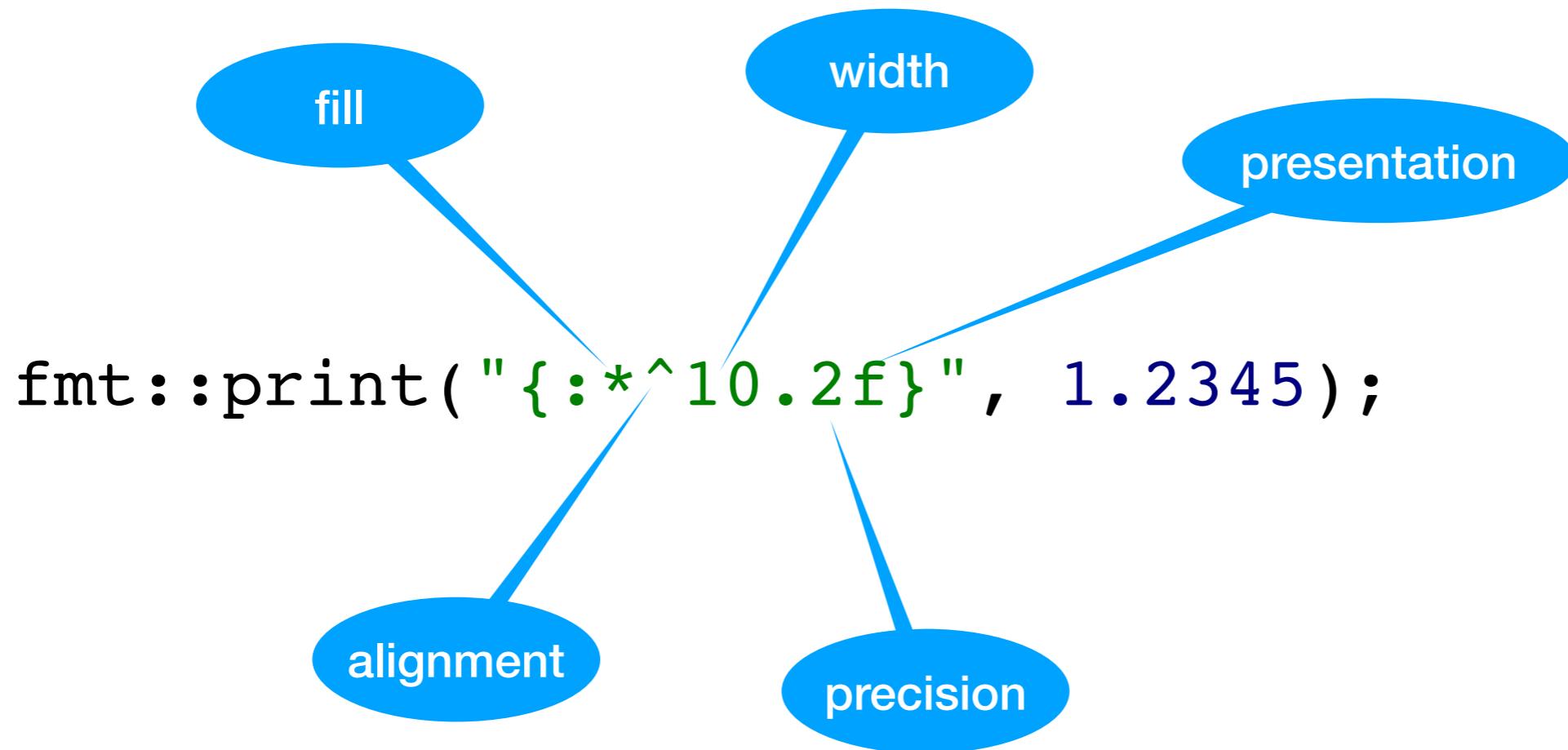
```
fmt::print("{:*^10.2f}", 1.2345);
```



# Mini-language



# Mini-language



Format 1.2345 in the fixed form rounded to 2 digits after the decimal point and pad with \* to 10 characters aligned to the center:  
\*\*\*1.23\*\*\*

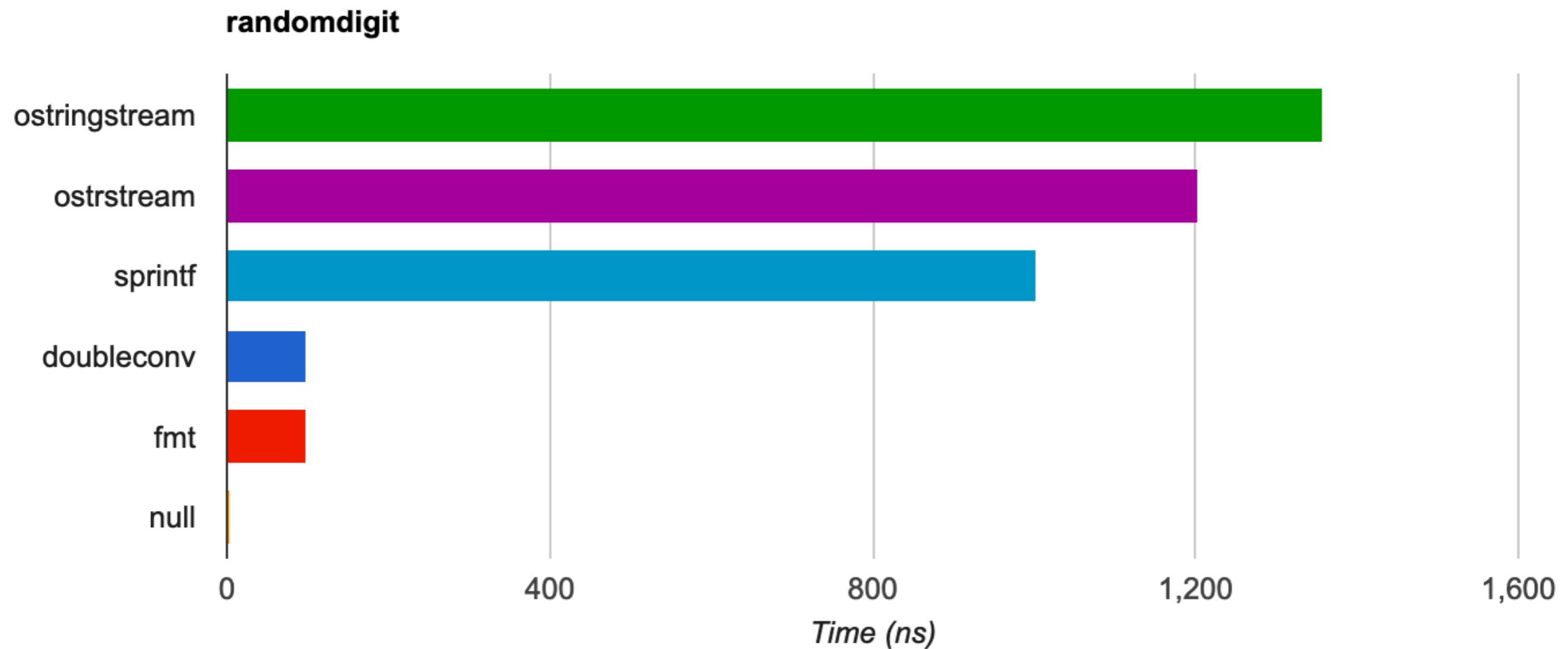
# Zero allocations

- Dynamic memory allocations can be completely avoided & in particular the default will never allocate.
- No allocation & no need to specify buffer size:

```
fmt::memory_buffer buf;
fmt::format_to(buf, "{}", 1.2345);
// std::string_view(buf.data(), buf.size())
// contains "1.2345"
```

- Single exact allocation & no extra copy (unlike `to_chars`):

```
std::string s;
fmt::format_to(std::back_inserter(s), "{}", 1.2345);
```



Roundtrip precision: <https://github.com/fmtlib/dtoa-benchmark>  
(based on miloyip/dtoa-benchmark)



Function	Time (ns)	Speedup
ostringstream	1,356.700	1.00x
ostrstream	1,202.847	1.13x
sprintf	1,002.506	1.35x
doubleconv	97.071	13.98x
fmt	96.071	14.12x
null	1.324	1,025.06x

Still a lot of optimization opportunities in fmt.

# References



- David W. Matula. 1968. *In-and-out conversions*. Communications of the ACM. Volume 11 Issue 1, Jan. 1968, 47-50.
- Guy L. Steele Jr. and Jon L. White. 1990. *How to Print Floating-Point Numbers Accurately*. In Proceedings of the ACM SIGPLAN 1990 Conference on Programming Language Design and Implementation (PLDI '90). ACM, New York, NY, USA, 112-126.
- Florian Loitsch. 2010. *Printing Floating-Point Numbers Quickly and Accurately with Integers*. In Proceedings of the ACM SIGPLAN 2010 Conference on Programming Language Design and Implementation, PLDI 2010. ACM, New York, NY, USA, 233-243.
- Ulf Adams. 2018. *Ryū: fast float-to-string conversion*. In Proceedings of the 39th ACM SIGPLAN Conference on Programming Language Design and Implementation, PLDI 2018. ACM, New York, NY, USA, 270-282.
- {fmt}: <https://github.com/fmtlib/fmt>

# Questions?

