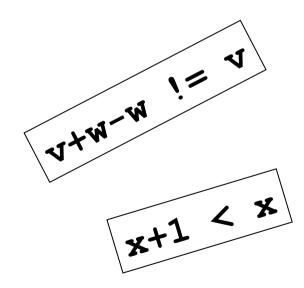
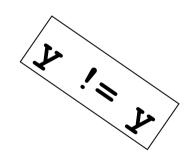


Computer arithmetics: integers, binary floating-point, and decimal floating-point



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Computer arithmetics

- Computer numbers are cleverly designed,
 but
 - Very different from high-school mathematics
 - There are some surprises
- Choose representation with care:
 - When to use int, short, long, byte, ...
 - When to use double or float
 - When to use decimal floating-point

Overview, number representations

- Integers
 - Unsigned, binary representation
 - Signed
 - Signed-magnitude
 - Two's complement (Java and C# int, short, byte, ...)
 - Arithmetic modulo 2ⁿ
- Floating-point numbers
 - IEEE 754 binary32 and binary64
 - Which you know as float and double in Java and C#
 - IEEE 754 decimal128
 - and also C#'s decimal type
 - and also Java's java.math.BigDecimal

Unsigned integers, binary representation

Decimal notation

$$805_{10} = 8*10^2 + 0*10^1 + 5*10^0 = 805$$

A place is worth 10 times that to the right

Binary notation

$$1101_2 = 1*2^3 + 1*2^2 + 0*2^1 + 1*2^0 = 13$$

A place is worth 2 times that to the right

•	Positional	number	systems:

- Base is 10 or 2 or 16 or ...
- Any non-positional number systems?

2 ⁰	1
21	2
2 ²	4
2 ³	8
24	16
2 ⁵	32
2 ⁶	64
27	128
28	256

Binary numbers

- A bit is a binary digit: 0 or 1
- Easy to represent in electronics
- (But some base-10 hardware in the 1960es)
- Counting with three bits:
 000, 001, 010, 011, 100, 101, 110, 111
- Computing:

$$1 + 1 = 10$$

 $010 + 011 = 101$

"There are 10 kinds of people: those who understand binary and those who don't"

Hexadecimal numbers

- Hexadecimal numbers have base 16
- Digits: 0 1 2 3 4 5 6 7 8 9 A B C D E F $325_{16} = 3 * 16^2 + 2 * 16^1 + 5*16^0 = 805$ Each place is worth 16 times that ...

•	Useful	alternativ	ve to	binary
---	--------	------------	-------	--------

- Because $16 = 2^4$
- So 1 hex digit = 4 binary digits (bits)
- Computing in hex:

$$A + B = 15$$

 $AA + 1 = AB$
 $AA + 10 = BA$

16 ⁰	1
16 ¹	16
16 ²	256
16 ³	4096
164	65536

0	0000
1	0001
2	0010
3	0011
4	0100
5	0101
6	0110
7	0111

8 1000 9 1001 A 1010 B 1011 C 1100 D 1101 E 11110 F 11111		_
A 1010 B 1011 C 1100 D 1101 E 1110	8	1000
B 1011 C 1100 D 1101 E 1110	9	1001
C 1100 D 1101 E 1110	Α	1010
D 1101 E 1110	В	1011
E 1110	С	1100
	D	1101
F 1111	Е	1110
	F	1111

Negative integers

- Signed magnitude: A sign bit and a number
 - Problem: Then we have both +0 and -0
- Two's complement: Negate all bits, add 1
 - Only one zero
 - Easy to compute with
 - Requires known size of number, e.g. 4, 8, 16, 32, 64 bits
- Examples of two's complement, using 4 bits:
 - -3 is represented by 1101 because $3 = 0011_2$ so complement is 1100; add 1 to get $-3 = 1101_2$
 - -1 is represented by 1111 because $1 = 0001_2$ so complement is 1110; add 1 to get $-1 = 1111_2$
 - -8 is represented by 1000 because $8 = 1000_2$ so complement is 0111; add 1 to get $-8 = 1000_2$

Integer arithmetics modulo 2ⁿ

- Java and C# int is 32-bit two's-complement
 - Max int is 2^{31} -1 = 2147483647
 - Min int is $-(2^{31}) = -2147483648$
 - If x = 2147483647 then x+1 = -2147483648 < x
 - If n = -2147483648 then -n = n

An obviously non-terminating loop?

```
int i = 1;
while (i > 0)
   i++;
System.out.println(i);
```

Does terminate!

Values of i:

1

2

. . .

2147483646

2147483647

-2147483648

Binary fractions

- Before the point: ..., 16, 8, 4, 2, 1
- After the point: 1/2, 1/4, 1/8, 1/16, ...

$$0.5 = 0.1_2$$

$$2.125 = 10.001_2$$

$$0.25 = 0.01_2$$

$$0.25 = 0.01_2$$
 $7.625 = 111.101_2$

$$0.75 = 0.11_2$$

$$0.75 = 0.11_2$$
 $118.625 = 1110110.101_2$

$$0.125 = 0.001_2$$

- But
 - how many digits are needed before the point?
 - how many digits are needed after the point?
- Answer: Binary floating-point (double, float)
 - The point is placed dynamically

Some nasty fractions

 Some numbers are not representable as finite decimal fractions:

$$1/7 = 0.142857142857..._{10}$$

Same problem with binary fractions:

```
1/10 = 0.0001100110011001100..._{2}
```

- Quite unfortunate:
 - Float 0.10 is 0.100000001490116119384765625
 - So cannot represent 0.10 krone or \$0.10 exactly
 - Nor 0.01 krone or \$0.01 exactly
- Do not use binary floating-point (float, double) for accounting!

An obviously terminating loop?

```
double d = 0.0;
while (d != 1.0)
d += 0.1;
```

Does **not** terminate!

Values of d:

0.10000000000000000000

0.2000000000000000000

0.3000000000000004000

0.4000000000000000000

0.5000000000000000000

0.6000000000000000000

0.7000000000000000000

0.799999999999990000

0.899999999999990000

0.99999999999990000

1.099999999999990000

1.2000000000000000000

1.3000000000000000000

d never equals 1.0

History of floating-point numbers

- Until 1985: Many different designs, anarchy
 - Difficult to write portable (numerical) software
- Standard IEEE 754-1985 binary fp
 - Implemented by all modern hardware
 - Assumed by modern programming languages
 - Designed primarily by William Kahan for Intel
- Revised standard IEEE 754-2008
 - binary floating-point as in IEEE 754-1985
 - decimal floating-point (new)
- IEEE = "Eye-triple-E" = Institute of Electrical and Electronics Engineers (USA)

IEEE floating point representation

- Signed-magnitude
 - Sign, exponent, significand: s * 2^{e-b} * c
- Representation:
 - Sign s, exponent e, fraction f (= significand c minus 1)

float

Java, C#	bits	e bits	f bits	range	bias b	sign. digits
float, binary32	32	8	23	±10 ⁻⁴⁴ to ±10 ³⁸	127	7
double, binary64	64	11	52	±10 ⁻³²³ to ±10 ³⁰⁸	1023	15
Intel ext.	80	15	64	±10 ⁻⁴⁹³² to ±10 ⁴⁹³²	16635	19

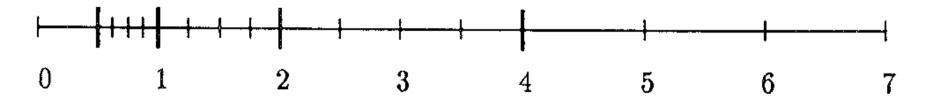
Understanding the representation

- Normalized numbers
 - Choose exponent e so the significand is 1.ffffff...
 - Hence we need only store the .ffffff... not the 1.
- Exponent is unsigned but a bias is subtracted
 - For 32-bit float the bias b is 127

A detailed example

- Consider x = -118.625
- We know that $118.625 = 1110110.101_2$
- Normalize to 2⁶ * 1.110110101₂
- So
 - exponent e = 6, represented by 6+127 = 133
 - significand is 1.110110101₂
 - so fraction $f = .110110101_2$
 - sign is 1 for negative

The normalized number line



Representable with 2 f bits and 2 e bits:
 (So minimum e is -1 and maximum e is 2)

$$1.00_2 \times 2^{-1} = 0.5$$
 $1.00_2 \times 2^1 = 2$ $1.01_2 \times 2^{-1} = 0.625$ $1.10_2 \times 2^{-1} = 0.75$ $1.10_2 \times 2^1 = 3$ $1.11_2 \times 2^{-1} = 0.875$ $1.11_2 \times 2^1 = 3.5$ $1.00_2 \times 2^0 = 1$ $1.00_2 \times 2^2 = 4$ $1.01_2 \times 2^0 = 1.25$ $1.10_2 \times 2^0 = 1.5$ $1.10_2 \times 2^0 = 1.5$ $1.10_2 \times 2^0 = 1.75$ $1.11_2 \times 2^0 = 1.75$

- Same relative precision for all numbers
- Decreasing absolute precision for large ones

Units in the last place (ulp)

 The distance between two neighbor numbers is called 1 ulp = unit in the last place

- A good measure of
 - representation error
 - computation error
- Eg java.lang.Math.log documentation says
 "The computed result must be within 1 ulp of the exact result."

1 ulp

difference

Special "numbers"

- Denormal numbers, resulting from underflow
- Infinite numbers, resulting from 1.0/0.0, Math.log(0), ...
- NaNs (not-a-number), resulting from 0.0/0.0, Math.sqrt(-1), ...

Exponent e-b	Represented number			
-126127	Normal: ±10 ⁻³⁸ to ±10 ³⁸			
-127	Denormal, or zero: $\pm 10^{-44}$ to $\pm 10^{-38}$, and ± 0.0			
128	Infinities, when f=00			
128	NaNs, when f=1xxxx			

Why denormal numbers?

- To allow gradual underflow, small numbers
- To ensure that x-y==0 if and only if x==y
- Example (32-bit float):
 - Smallest non-zero normal number is 2⁻¹²⁶
 - So choose $x=1.01_2*2^{-126}$ and $y=1.00_2*2^{-126}$:

- What would happen without denormal?
 - Since x-y is 2^{-128} it is less than 2^{-126}
 - So result of x-y would be represented as 0.0
 - But clearly x!=y, so this would be confusing

Why infinities?

- 1: A simple solution to overflow
 - Math.exp(100000.0) gives +Infinity
- 2: To make "sensible" expressions work
 - Example: Compute $f(x) = x/(x^2+1.0)$
 - But if x is large then x^2 may overflow
 - Better compute: f(x) = 1.0/(x+1.0/x)
 - But if x=0 then 1.0/x looks bad, yet want f(0)=0

• Solution:

- Let 1.0/0.0 be Infinity
- Let 0.0+Infinity be Infinity
- Let 1.0/Infinity be 0.0
- Then 1.0/(0.0+1.0/0.0) gives 0 as should for x=0

Why NaNs?

- A simple and efficient way to report error
 - Languages like C do not have exceptions
 - Exceptions are 10,000 times slower than (1.2+x)
- Even weird expressions must have a result 0.0/0.0 gives NaN
 Infinity – Infinity gives NaN
 Math.sqrt(-1.0) gives NaN
 - Math.log(-1.0) gives NaN
- Operations must preserve NaNs NaN + 17.0 gives NaN Math.sqrt(NaN) gives NaN and so on

What about double (binary64)?

The same, just with 64=1+11+52 bits instead of 32

```
0.1+0.1+0.1+0.1+0.1+
0.1+0.1+0.1+0.1+0.1,
clearly not equal to 1.0
```

Double 0.1 is really this exact number:
 0.1000000000000000055511151231257827021181583404541015625

IEEE addition

+	-Inf	-2.0	-0.0	0.0	2.0	+Inf	NaN
		-Inf					
-2.0	-Inf	-4.0	-2.0	-2.0	0.0	+Inf	NaN
-0.0	-Inf	-2.0	-0.0	0.0	2.0	+Inf	NaN
		-2.0					
2.0	-Inf	0.0	2.0	2.0	4.0	+Inf	${\tt NaN}$
+Inf	NaN	+Inf	+Inf	+Inf	+Inf	+Inf	${\tt NaN}$
${\tt NaN}$	NaN	${\tt NaN}$	NaN				

IEEE subtraction

-	-Inf	-2.0	-0.0	0.0	2.0	+Inf	NaN
				-Inf			
				-2.0			
-0.0	+Inf	2.0	0.0	-0.0	-2.0	-Inf	${\tt NaN}$
				0.0			
				2.0			
+Inf	+Inf	+Inf	+Inf	+Inf	+Inf	${\tt NaN}$	${\tt NaN}$
${\tt NaN}$	NaN	${\tt NaN}$					

IEEE multiplication

*	-Inf	-2.0	-0.0	0.0	2.0	+Inf	NaN
				NaN			
-2.0	+Inf	4.0	0.0	-0.0	-4.0	-Inf	${\tt NaN}$
-0.0	NaN	0.0	0.0	-0.0	-0.0	${\tt NaN}$	${\tt NaN}$
0.0	NaN	-0.0	-0.0	0.0	0.0	${\tt NaN}$	${\tt NaN}$
2.0	-Inf	-4.0	-0.0	0.0	4.0	+Inf	${\tt NaN}$
+Inf	-Inf	-Inf	${\tt NaN}$	${\tt NaN}$	+Inf	+Inf	${\tt NaN}$
${\tt NaN}$	NaN	${\tt NaN}$	NaN				

IEEE division

/	-Inf	-2.0	-0.0	0.0	2.0	+Inf	NaN
-Inf	NaN	+Inf	+Inf	-Inf	-Inf	${\tt NaN}$	NaN
-2.0	0.0	1.0	+Inf	-Inf	-1.0	-0.0	${\tt NaN}$
	0.0						
0.0	-0.0	-0.0	${\tt NaN}$	${\tt NaN}$	0.0	0.0	${\tt NaN}$
2.0	-0.0	-1.0	-Inf	+Inf	1.0	0.0	${\tt NaN}$
+Inf	NaN	-Inf	-Inf	+Inf	+Inf	${\tt NaN}$	${\tt NaN}$
${\tt NaN}$	NaN	${\tt NaN}$					

IEEE equality and ordering

==	-Inf	-2.0	-0.0	0.0	2.0	+Inf	NaN
-Inf	true	false	false	false	false	false	false
-2.0	false	true	false	false	false	false	false
-0.0	false	false	true	true	false	false	false
0.0	false	false	true	true	false	false	false
2.0	false	false	false	false	true	false	false
+Inf	false	false	false	false	false	true	false
NaN	false						

- Equality (==, !=)
 - A NaN is not equal to anything, not even itself
 - So if y is NaN, then y != y
- Ordering: $-\infty < -2.0 < -0.0 == 0.0 < 2.0 < +\infty$
 - All ordering comparisons involving NaNs give false

Java and C# mathematical functions

- In general, functions behave sensibly
 - Give +Infinity or -Infinity on extreme arguments
 - Give NaN on invalid arguments
 - Preserve NaN arguments, with few exceptions

sqrt(-2.0) = NaN	sqrt(NaN) = NaN
$\log(0.0) = -Inf$	log(NaN) = NaN
$\log(-1.0) = NaN$	
sin(Inf) = NaN	sin(NaN) = NaN
asin(2.0) = NaN	
exp(10000.0) = Inf	exp(NaN) = NaN
exp(-Inf) = 0.0	
pow(0.0, -1.0) = Inf	pow(NaN, 0.0) = 1 in Java

Rounding modes

- High-school: round 0.5 upwards
 - Rounds 0,1,2,3,4 down and rounds 5,6,7,8,9 up
- Looks fair
- But dangerous: may introduce drift in loops
- IEEE-754:
 - Rounds 0,1,2,3,4 down and rounds 6,7,8,9 up
 - Rounds 0.5 to nearest even number (or more generally, to zero least significant bit)
- So both 1.5 and 2.5 round to 2.0

Basic principle of IEEE floating-point

"Each of the computational operations ... shall be performed as if it first produced an intermediate result correct to infinite precision and unbounded range, and then rounded that intermediate result to fit in the destination's format" (IEEE 754-2008 §5.1)

- So the machine result of x*y is the rounding of the "real" result of x*y
- This is simple and easy to reason about
- ... and quite surprising that it can be implemented in finite hardware

Loss of precision 1 (ex: double)

- Let double $z=2^{53}$, then z+1.0==z
 - because only 52 digits in fraction

Loss of precision 2 (ex: double) Catastrophic cancellation

- Let v=9876543210.2 and w=9876543210.1
- Big and nearly equal; correct to 16 decimal places
- But their difference v-w is correct only to 6 places
- Because fractions were correct only to 6 places

```
v = 9876543210.200000
w = 9876543210.100000
v-w = 0.100000 38146972656

v = 9876543210.200000 76293945312500
w = 9876543210.100000 38146972656250
v-w = 0.100000 38146972656250
numbers
```

Would be non-zero in full-precision 0.1

Case: Solving a quadratic equation

• The solutions to $ax^2 + bx + c = 0$ are

$$x_1 = \frac{-b + \sqrt{d}}{2a}$$

$$x_2 = \frac{-b - \sqrt{d}}{2a}$$

when $d = b^2 - 4ac > 0$.

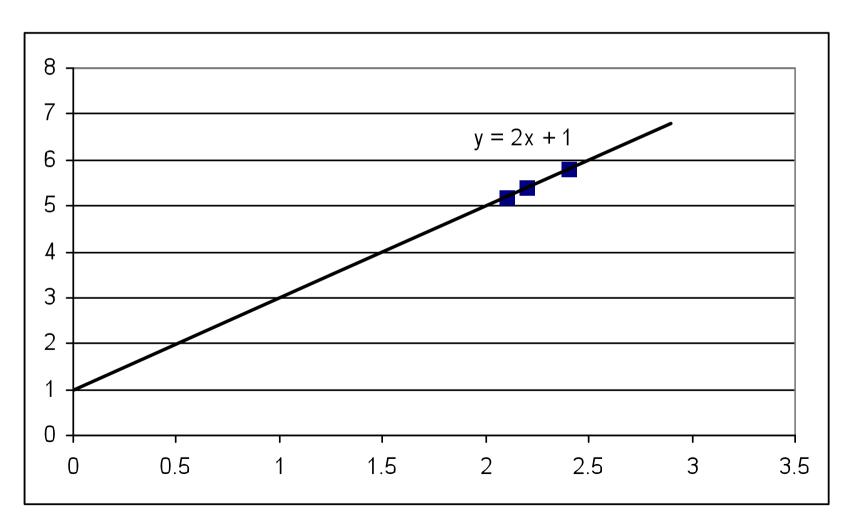
- But subtraction -b±√d may lose precision when b² is much larger than 4ac; in this case the square root is nearly b.
- Since √d >= 0, compute x₁ first if b<0, else compute x₂ first
- Then compute x₂ from x₁; or x₁ from x₂

Bad and good quadratic solutions

```
double d = b * b - 4 * a * c;
                                              Bad
if (d > 0) {
  double y = Math.sqrt(d);
  double x1 = (-b - y)/(2 * a);
  double x2 = (-b + y)/(2 * a);
double d = b * b - 4 * a * c;
                                     Good
if (d > 0) {
  double y = Math.sqrt(d);
  double x1 = b > 0 ? (-b - y)/(2*a) : (-b + y)
  double x2 = c / (x1 * a);
} else ...
• When a=1, b=10<sup>9</sup>, c=1 we get
   - Bad algorithm: x1 = -1.00000e + 09 and x2 = 0.00000
   - Good algorithm: x1 = -1.00000e + 09 and x2 = -1.00000e - 09
```

Case: Linear regression

• Points (2.1, 5.2), (2.2, 5.4), (2.4, 5.8) have regression line $y = \alpha + \beta x$ with $\alpha = 1$ and $\beta = 2$



Bad way to compute α and β

```
double SX = 0.0, SY = 0.0, SSX = 0.0, SXY = 0.0;
for (int i=0; i<n; i++) {
   Point p = ps[i];
   SX += p.x;
   SY += p.y;
   SXY += p.x * p.y;
   SSX += p.x * p.x;
}
double beta = (SXY - SX*SY/n) / (SSX - SX*SX/n);
double alpha = SY/n - SX/n * beta;</pre>
```

- This recipe was used for computing by hand
- OK for points near (0,0)
- But otherwise may lose precision because it subtracts large numbers SSX and SX*SX/n

Better way to compute α and β

```
double SX = 0.0, SY = 0.0;
for (int i=0; i<n; i++) {
 Point p = ps[i];
 SX += p.x;
 SY += p.y;
double EX = SX/n, EY = SY/n;
double SDXDY = 0.0, SSDX = 0.0;
for (int i=0; i<n; i++) {
 Point p = ps[i];
  double dx = p.x - EX, dy = p.y - EY;
  SDXDY += dx * dy;
  SSDX += dx * dx;
double beta = SDXDY/SSDX;
double alpha = SY/n - SX/n * beta;
```

 Mathematically equivalent to previous one, but much more precise on the computer

Example results

- Consider (2.1, 5.2), (2.2, 5.4), (2.4, 5.8)
- And same with 10 000 000 or 50 000 000 added to each coordinate

Move		Bad	Good	Correct	
	α	1.000000	1.000000	1.000000	
Wrong	β	2.000000	2.000000	2.000000	
	α	3.233333	-9999998.99	-9999999.00	
10 M Very	β	1.000000	2.000000	2.000000	
wrong!!	α	50000005.47	-49999999.27	-499999999.00	
50 M	β	-0.000000	2.000000	2.000000	

An accurate computation of sums

20,000 elements

- Let double[] $xs = \{ 1E12, -1, 1E12, -\overline{1, ...} \}$
- The true array sum is 9,999,999,999,990,000.0

```
double S = 0.0;
for (int i=0; i<xs.length; i++)
   S += xs[i];</pre>
```

Naïve sum, error = 992

```
double S = 0.0, C = 0.0;
for (int i=0; i<xs.length; i++) {
  double Y = xs[i] - C, T = S + Y;
  C = (T - S) - Y;
  S = T;
}</pre>
C is the error
in the sum S
```

Note that C = (T-S)-Y = ((S+Y)-S)-Y may be non-zero

C# decimal, and IEEE decimal128

- C#'s decimal type is decimal floating-point
 - Has 28 significant digits
 - Has range $\pm 10^{-28}$ to $\pm 10^{28}$
 - Can represent 0.01 exactly
 - Uses 128 bits; computations are a little slower
- IEEE 754 decimal128 is even better Use decimal for
 - Has 34 significant (decimal) digits
 - Has range $\pm 10^{-6143}$ to $\pm 10^{6144}$
 - Can represent 0.01 exactly
 - Uses 128 bits in a very clever way (Mike Cowlishaw, IBM)
- Java's java.math.BigDecimal
 - Has unlimited number of significant digits
 - Has range $\pm 10^{-21474836478}$ to $\pm 10^{2147483647}$
 - Computations are a lot slower

Use **decimal** for accounting (dollars, euro, kroner)!

Floating-point tips and tricks

- Do not compare floating-point using ==, !=
 - Use Math.abs(x-y) < 1E-9 or similar
 - Or better, compare difference in ulps (next slide)
- Do not use floating-point for currency (\$, kr)
 - Use C# decimal or java.math.BigDecimal
 - Or use long, and store amount as cents or øre
- A double stores integers $<= 2^{53}-1 \approx 8*10^{15}$ exactly
- To compute with very small positive numbers (probabilities) or very large positive numbers (combinations), use their logarithms

Approximate comparison

- Often useless to compare with "=="
- Fast relative comparison: difference in ulps
- Consider x and y as longs, subtract:

```
static boolean almostEquals(double x, double y, int maxUlps) {
  long xBits = Double.doubleToRawLongBits(x),
      yBits = Double.doubleToRawLongBits(y),
      MinValue = 1L << 63;
  if (xBits < 0)
      xBits = MinValue - xBits;
  if (yBits < 0)
      yBits = MinValue - yBits;
  long d = xBits - yBits;
  return d != MinValue && Math.abs(d) <= maxUlps;
}</pre>
```

What is that number really?

 Java's java.math.BigDecimal can display the exact number represented by double d:

```
new java.math.BigDecimal(d).toString()
```

double 0.125 = 0.125float 0.125f = 0.125

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