Combining Tools for Optimization and Analysis of Floating-Point Computations

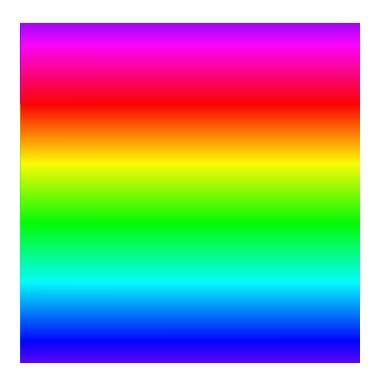
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FM 2018, 17.07.2018

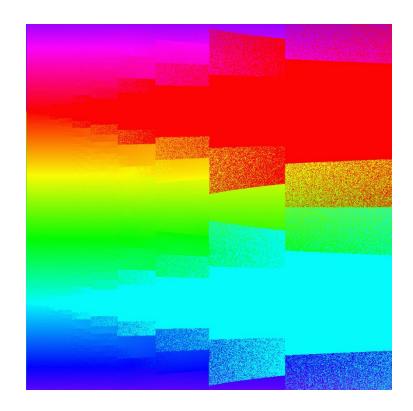




Floating-Point Computations Are Ubiquitous



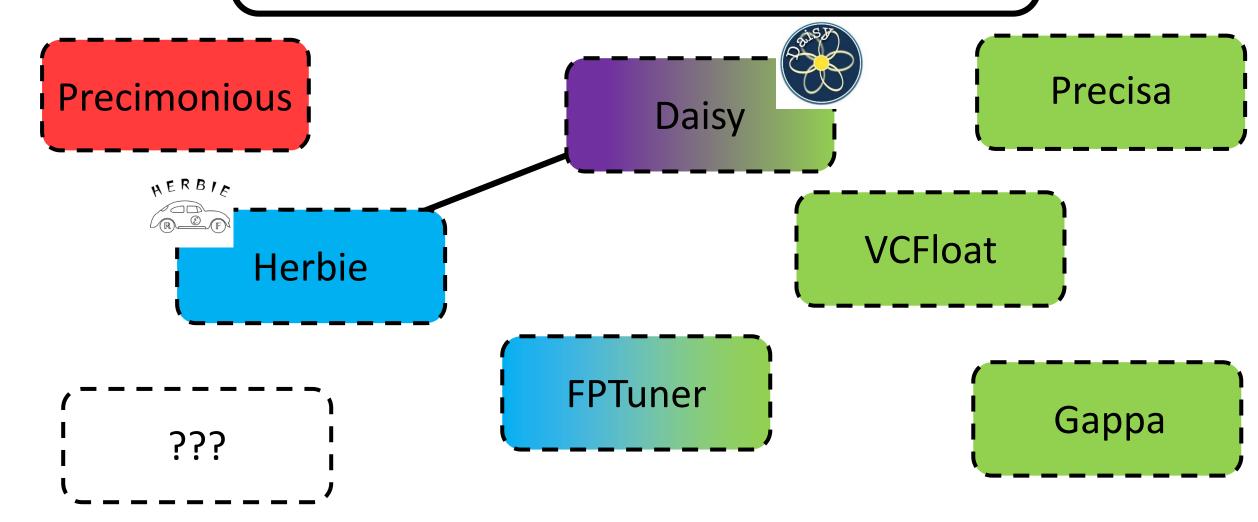
Floating-Point Computations are Tricky

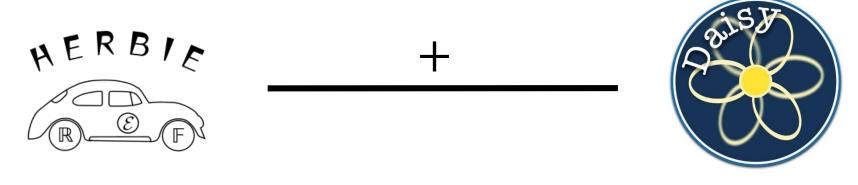


Rene

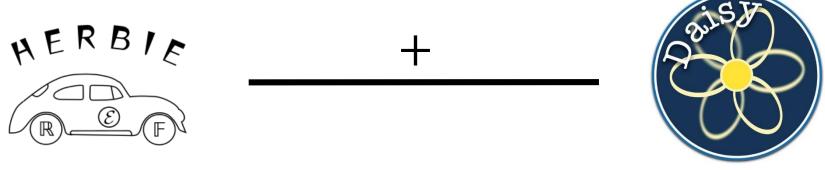
None of these tools have been connected together!

ols





- verify Herbies optimizations with Daisy
- compare Herbie's and Daisy's optimizations
- ⇒ best run together
- connecting exposes tools to new inputs
- > found bugs and inaccuracies
- ⇒ call to action to connect tools

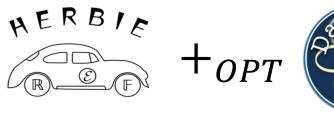


Concretely

- unify input formats
- verify Herbies optimizations with Daisy









Floating-Point Arithmetic

0.2 + 0.1

0.2 + 0.1;

0.3

#

0.30000000000000004

roundoff error

in Herbie

error of **0**

in Daisy

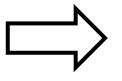
error of $4e^{-15}$



Heuristic Optimization of Floating-Point Programs

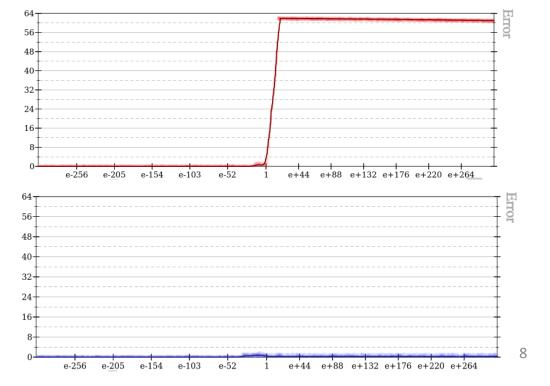
$$\sqrt{x+1} - \sqrt{x}$$

Optimizer



$$\frac{1}{\sqrt{x+1} + \sqrt{x}}$$

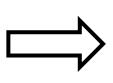
- ⇒ dynamic analysis
- ⇒ (possibly) unsound optimizations
- ⇒ heuristic hill-climbing algorithm





Sound Analysis of Floating-Point Programs

$$f(x) = \sqrt{x+1} - \sqrt{x}$$
$$x \in [10, 100]$$



Static Analyzer



error is $2.34e^{-15}$

- ⇒ sound dataflow analysis
- \Rightarrow 2.34e⁻¹⁵ is a sound but possibly pessimistic upper bound



Sound Optimization of Floating-Point Programs

$$-x_1 * x_2 - 2 * x_2 * x_3 - x_1 - x_3$$
$$x_i \in [-15, 15]$$



- ⇒ rewriting optimizes accuracy
- \Rightarrow improved error bound from $2.95e^{-13}$ to $1.98e^{-13}$

Static Analyzer + Rewriter

$$\sqrt{ }$$

$$(-x_1 * x_2 - (x_1 + x_3)) - (2 * x_2) * x_3$$

+CHECK



The FPBench Project

```
(FPCore
  (x)
  :name "Example"
  :precision binary64
  (- (sqrt (+ x 1)) (sqrt x))
)
```

- collection of benchmarks
- new standardized input format
- converters to input formats
 - FPCore → Gappa
 - FPCore \rightarrow C
 - FPCore → Scala





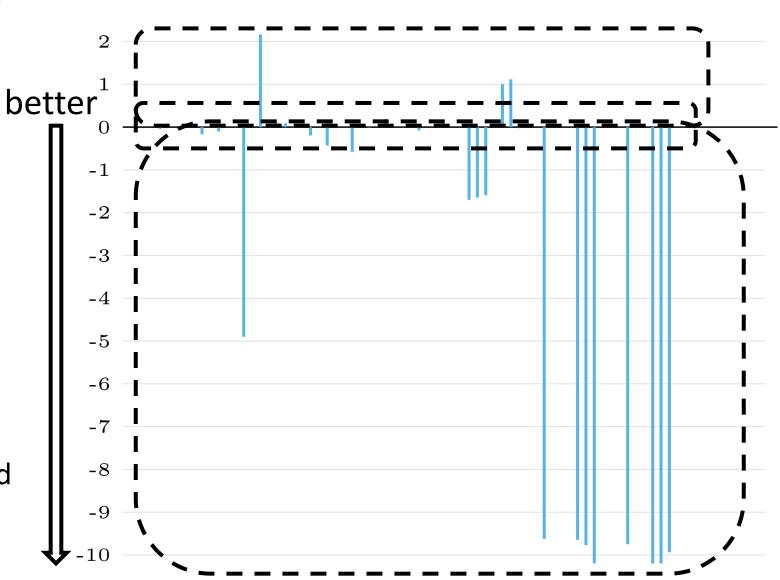
103 FPBench benchmarks in total

Herbie times out on 34

Daisy raises an alarm for 22
13 alarms on source programs
9 alarms on Herbies result

End-to-end result for 47:

- 8 have become worse
- 18 have the same worst-case bound
- 21 have a provable improvement



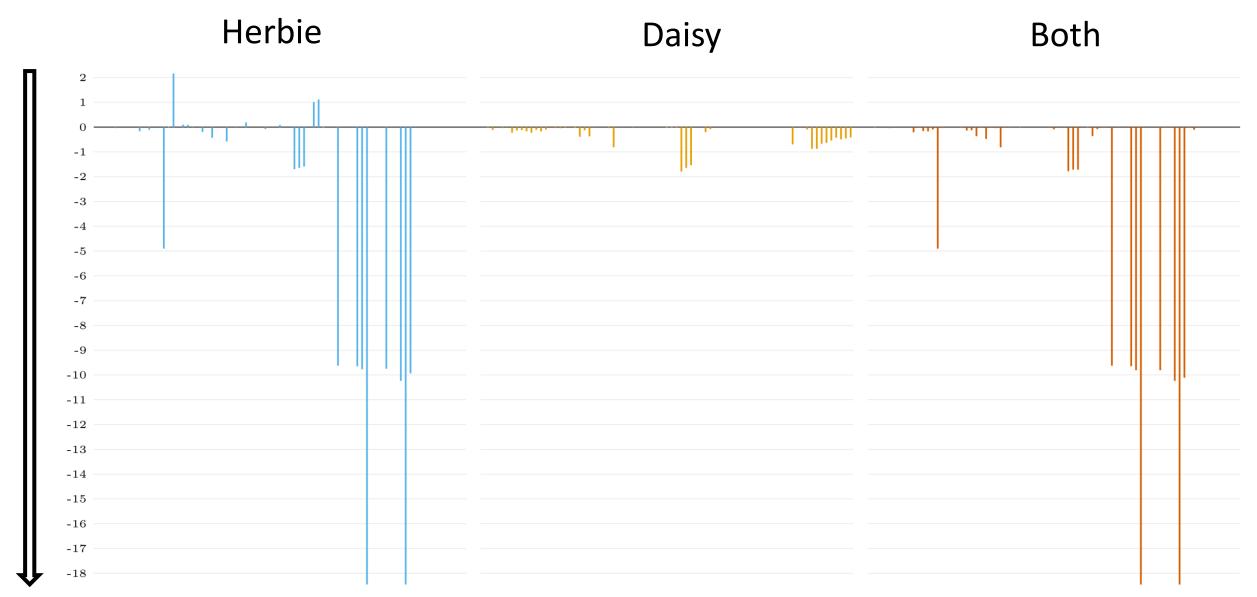


 $+_{OPT}$

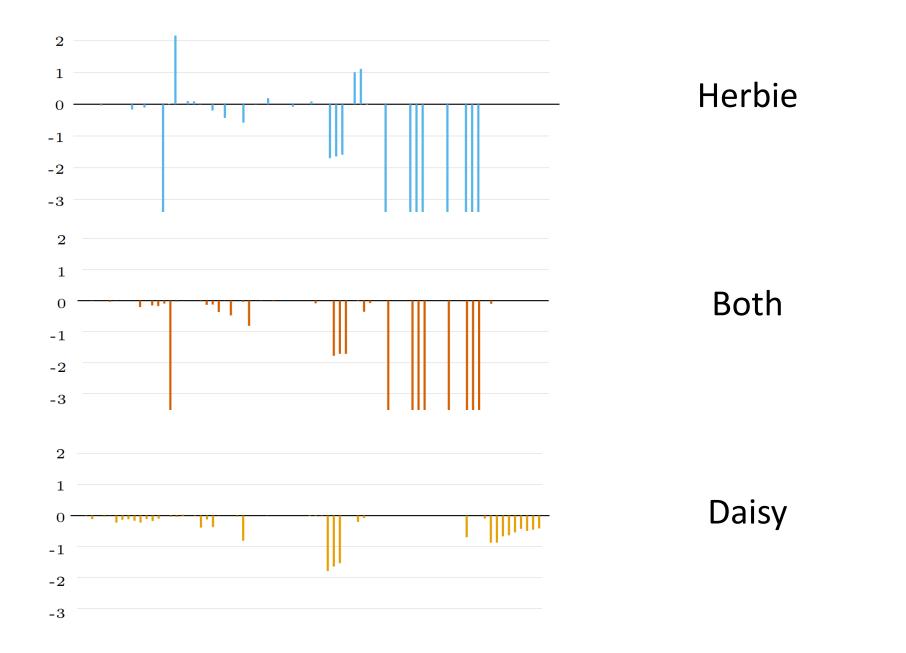


```
//error for Herbies input function
err_{src} = Daisy(FPCore2Scala(f_{src}))
//optimize input with Herbie
f_{herbie} = Herbie(f_{src})
//compute worst-case error with Daisy
err_{herbie} = Daisy(FPCore2Scala(f_{herbie}))
//optimize input with Daisy only and compute worst-case error
(err_{daisy}, f_{daisy}) = Daisy(Rewrite, FPCore2Scala(f_{src}))
//optimize input with Herbie, then Daisy and compute worst-case error
(err_{both}, f_{both}) = Daisy(Rewrite, FPCore2Scala (Herbie <math>(f_{src})))
```

Error Improvement of



Evaluation of the optimization algorithms



Additional Benefit: Improving Tool Robustness

Herbie

- Incorrect Typing rule for let-bindings
- Incorrect handling of duplicate fields
- Infinite loop for some preconditions

Daisy

- Improved analysis of elementary functions
- Improved error reporting

Conclusion

- floating-point tools solve orthogonal problems
- connecting them is easy and exposes bugs
- Daisy is a good verification backend for Herbie
- Herbie's and Daisy's optimizations work best together
- first step on bigger vision of connecting tools

https://fpbench.org

Questions?