

CS 357 - 05 Rounding

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Rounding in IEEE-754: Not all real numbers x can be expressed in the floating point format. We need to round it into the nearby machine number, either x_- or x_+ :

$$x_- = 1.b_1b_2b_3\dots b_n \times 2^m$$
$$x_+ = 1.b_1b_2b_3\dots b_n \times 2^m + \underbrace{0.000000\dots 0001}_{n \text{ bits}} \times 2^m$$

This process is called rounding, the error is called roundoff error. Listed below are the rounding options:

- round towards zero/infinity or up/down (different for positive and negative)
- round to nearest floating point (up/down take the closer one)
- round by chopping (take x_-)

	positive x	negative x
Round up (ceil)	x_+ (towards $+\infty$)	x_- (towards 0)
Round down (floor)	x_- (towards 0)	x_+ (towards $-\infty$)

The roundoff errors are bounded, as shown below:

$$|x_+ - x_-| = \epsilon_m \times 2^m$$

- **Bound for absolute error:** $|fl(x) - x| \leq \epsilon_m \times 2^m$
- **Bound for relative error:** $\frac{|fl(x) - x|}{|x|} \leq \epsilon_m$

Mathematical properties:

- **Not necessarily associative:** Because $fl(fl(x + y) + z) \neq fl(x + fl(y + z))$.
- **Not necessarily distributive:** Because $fl(z \cdot fl(x + y)) \neq fl(fl(z \cdot x) + fl(z \cdot y))$.
- **Not necessarily cumulative:** repeatedly adding a very small number to a large number may do nothing.

Floating point addition: Here the steps to do the addition:

1. Make both numbers into a common exponent
2. Do grade-school addition from left to right, until run out of digits
3. Round the result

Note: There is no loss of significant digits with floating point addition.

Floating point subtraction and catastrophic cancellation: Floating point subtraction is similar to addition, however problems occur when you subtract two numbers of similar magnitude. Example from book:

$$\begin{aligned}a &= 1.1011???? \times 2^1 \\b &= 1.1010???? \times 2^1 \\a - b &= 0.0001???? \times 2^1\end{aligned}$$

When we normalize the result, we get $1.???? \times 2^{-3}$. There is no data to indicate what the missing digits should be. Although the floating point number will be stored with 4 digits in the fractional, it will only be accurate to a single significant digit. This loss of significant digits is known as catastrophic cancellation. A method of avoiding loss of significant digits is to eliminate subtraction.