Correctness of KACTL's modmul

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2020-05-02

1 Introduction

Within computational number theory, and for hashing, there is sometimes a need to compute modular multiplications $a \cdot b \pmod{c}$ for relatively large c, in particular larger than 2^{32} . KACTL contains the following algorithm for computing this for $0 \le a, b \le c < 7.268 \cdot 10^{18}$: ¹

```
typedef int64_t 11;
typedef uint64_t ull;
ull mod_mul(ull a, ull b, ull c) {
    ll ret = a * b - c * ull(1.L / c * a * b);
    return ret + c * (ret < 0) - c * (ret >= (ll)c);
}
```

It assumes an x86 or x86_64 processor, and runs about 2 times faster than the naive expression (__intl28_t)a * b % c. This paper shows why it works.

On a historical note, an earlier version of KACTL included the same algorithm but with the slightly modified expression ull((long double)a \star b / c). This can be shown precise all the way up to $c<2^{63}$; however, it is slightly longer and slightly slower in the common case of performing several modular multiplications with the same c, due to the division.

2 The basic idea

 $a\cdot b\pmod c=ab-\lfloor ab/c\rfloor c$. We can compute the value ab/c approximately using floating point numbers – in this case 80-bit long doubles, as seen by 1.0L in the code. Letting $R\approx ab/c$, $S=ab-\lfloor R\rfloor c$ will be a number that's congruent to ab modulo c, while being relatively close to the desired range [0,c). To get it into the target range we simply add c if the result of the computation is negative, or subtract c if it is greater than or equal to c. It is fine for the computations ab and $\lfloor R\rfloor c$ to overflow – arithmetic will be performed mod 2^{64} and the residue when converted into $[-2^{63},2^{63})$ will be the value we reduce in [0,c).

For the algorithm to work we will need to prove two things:

```
1. S is in [-c, 2c)
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¹this number equals $r \cdot 2^{64}$, where $r = (\sqrt{177} - 7)/16 \approx 0.394$ is the positive solution to the equation $8x^2 + 7x = 4$.

2.
$$S$$
 is in $[-2^{63}, 2^{63})$

The second one of these will be where the bound comes from.

3 S is in [-c, 2c)

When performing a basic arithmetic operation (addition, subtraction, multiplication, division) \oplus on two long doubles a, b, the resulting long double will be $r(a \oplus b)$, where r(x) denotes rounding x to the nearest long double, with ties broken in favor of the one with a trailing zero in the bit representation.

80-bit x86 long doubles are represented with a sign bit, a 15-bit exponent, and a 64-bit mantissa, of which the topmost bit is always 1. It can represent the integers $0, 1, \ldots, 2^{64}$ perfectly, but the next representable integer after that is $2^{64} + 2$. Thus, for x in $[2^{64}, 2^{65})$, the difference between x and r(x) is at most 1, and this rescales similarly to other powers of two in the exponent range that we will be working with. In particular, we have the inequality $|x - r(x)| \le x \cdot 2^{-64}$. By abuse of notation, we will write this as $r(x) = x \cdot (1 \pm 2^{-64})$, with $\pm a$ representing any number in the range [-a, a].

Now, let us consider the expression $S = ab - \lfloor r(r(r(1/c)a)b) \rfloor c$, which we want to prove is in the range [-c, 2c). Flooring subtracts less than one, so this would be implied by

$$ab - r(r(r(1/c)a)b)c \in [-c, c]$$

which we rewrite as

$$|ab/c - r(r(r(1/c)a)b)| \le 1.$$

If
$$c \leq 2^{62}$$
, we have $r(r(1/c)a)b) = ab/c \cdot (1 \pm 2^{-64})^3$, yielding

$$|ab/c - r(r(r(1/c)a)b)| \le (3 \cdot 2^{-64} + 3 \cdot 2^{-128} + 2^{-192}) \cdot ab/c$$

 $< 4 \cdot 2^{-64} \cdot 2^{62} = 1.$

Otherwise:

- $2^{-63} < 1/c < 2^{-62}$, so $r(1/c) = 1/c \pm 2^{-127}$,
- $r(1/c)a < 1.001 \cdot a/c < 2$, so $r(r(1/c)a) = r(1/c)a \pm 2^{-64}$,
- $r(r(1/c)a)b < 1.001 \cdot ab/c < 2^{63}$, so $r(r(r(1/c)a)b) = r(r(1/c)a)b \pm 2^{-2}$,

and hence

$$\begin{split} r(r(r(1/c)a)b) &= ((1/c \pm 2^{-127})a \pm 2^{-64})b \pm 2^{-2} \\ &= ab/c \pm 2^{-127}ab \pm 2^{-64}b \pm 2^{-2}, \end{split}$$

yielding a difference from the exact value of at most

$$2^{-127}c^2 + 2^{-64}c + 2^{-2} \le 0.313 + 0.395 + 0.25 = 0.958 \le 1$$

given $c \le 0.395 \cdot 2^{64}$.

4 S is in
$$[-2^{63}, 2^{63})$$

Since $c < 2^{63}$, we get the bound $-2^{63} \le S$ from the previous one. If $c \le 2^{62}$, we also get the latter one. However, the case where $c > 2^{62}$ requires some care. Let us proceed by contradiction and assume $S \ge 2^{63}$. If we manage to use this to deduce $c \ge X$ we will know contrapositively that the bound holds for c < X. Expanding S, the assumption we have is that

$$ab - |r(r(r(1/c)a)b)|c \ge 2^{63}$$

We can weaken this assumption by making the floor part smaller. r(x) is a monotonically increasing function and all numbers are non-negative, so in particular we can make subexpressions of it smaller.

If $r(1/c)a \ge 1$, then we can successively weaken the inequality:

$$2^{63} \le ab - \lfloor r(r(1) \cdot b) \rfloor c$$

$$= ab - bc$$

$$\le bc - bc$$

$$= 0$$

and get a contradiction. Otherwise, r(1/c)a < 1, so $r(r(1/c)a) \ge r(1/c)a - 2^{-65}$

As in the previous section, $2^{62} < c < 2^{63}$ implies $r(1/c) \ge 1/c - 2^{-127}$.

Since $0 \le r(r(1/c)a)b < 1.0001c < 2^{64}$, all integers near it are exactly representable, and applying r can't move it past an integer. Thus, $\lfloor r(r(r(1/c)a)b) \rfloor > r(r(1/c)a)b - 1$. Combining these inequalities results in

$$2^{63} \le ab - \lfloor r(r(1/c)a)b \rfloor \rfloor c$$

$$\le ab - (((1/c - 2^{-127})a - 2^{-65})b - 1)c$$

$$\le 2^{-127}abc + 2^{-65}bc + c.$$

Substituting $a = 2^{64}x$, $b = 2^{64}y$, $c = 2^{64}z$, we can rewrite this as $1/2 \le 2xyz + 1/2 \cdot yz + z$ with $0 \le x, y \le z$. By using $0 \le x, y \le z$ and solving the equation $1/2 = 2z^3 + 1/2 \cdot z^2 + z$, we see that this implies $z \ge 0.351$. This is not quite what we were shooting for, though – our aim is 0.394.

To go above this, we need to improve upon the bound for $\lfloor r(r(r(1/c)a)b) \rfloor$. Let k be such that r(r(1/c)a)b is in the range $\lfloor 2^k, 2^{k+1} \rfloor$. Then if it its distance to the next larger integer is less than 2^{k-64} , it will round upwards before being floored. Hence, flooring can only reduce the value by at most $1-2^{k-64}$, so we get the bound $\lfloor r(r(r(1/c)a)b) \rfloor \geq r(r(1/c)a)b - 1 + 2^{k-64}$.

Depending on a, b, c we may end up with different values of k. The maximal k is achieved by a = b = c, where k = 62. For this k, we get a similar bound to before, except with $1 - 2^{-2}$ instead of 1: $1/2 \le 2xyz + 1/2yz + 3/4 \cdot z$. Using

 $x, z \leq z$ and solving for equality yields $z \geq 0.3962$, which implies the bound we want.

For k = 61, $r(r(1/c)a)b < 2^{62}$, which implies that ab/c is similarly bounded. Loosely, we get $ab/c < 1.0001 \cdot r(r(1/c)a)b < 1.0001 \cdot 2^{62}$, and so

$$\begin{split} 2^{63} & \leq 2^{-127}abc + 2^{-65}bc + 7/8 \cdot c \\ & = 2^{-127}ab/c \cdot c^2 + 2^{-65}bc + 7/8 \cdot c \\ & < 1.0001 \cdot 2^{62} \cdot 2^{-127} \cdot c^2 + 2^{-65}bc + 7/8 \cdot c \\ & \leq 1.0001 \cdot 2^{-64}c^2 + 7/8 \cdot c \end{split}$$

This solves to around z=0.394, the bound we want. We will get back to this case for a more careful analysis, without the loose 1.0001 factor.

For k=60, the same argument gives $2^{63} \le 0.7501 \cdot 2^{-64}c^2 + 15/16 \cdot c$ which solves to z=0.403, more than enough.

For $k \le 59$, we get $2^{63} \le 0.6251 \cdot 2^{-64}c^2 + c$, which solves to z = 0.399, also enough.

It remains to analyze the k=61 case in more detail, and show that the bound does hold for all z up to the root of $1/2=z^2+7/8z$. If a/c>0.999, b would need to be small for ab/c to be below 2^{62} , causing the $2^{-65}bc$ term to shrink enough that we get a (much) better bound than 0.394 even with the 1.0001 slop factor. Otherwise, r(1/c)a<1, so $r(1/c)a\leq r(r(1/c)a)+2^{-65}$. Instead of the loose inequality, we write

$$\begin{split} ab/c &= (1/c)ab \\ &\leq (r(1/c) + 2^{-127})ab \\ &= r(1/c)ab + 2^{-127}ab \\ &\leq (r(r(1/c)a) + 2^{-65})b + 2^{-127}ab \\ &= r(r(1/c)a)b + 2^{-65}b + 2^{-127}ab \\ &< 2^{62} + 2^{-65}b + 2^{-127}ab/c \cdot c \\ &\leq 2^{62} + 2^{-65}c + 2^{-127} \cdot 2^{62} \cdot 1.0001 \cdot c \\ &\leq 2^{62} + 0.395 \cdot 2^{64} \cdot (2^{-65} + 2^{-65}) \\ &= 2^{62} + 0.395. \end{split}$$

Hence,

$$\begin{split} 2^{63} & \leq 2^{-127} ab/c \cdot c^2 + 2^{-65} bc + 7/8 \cdot c \\ & < (2^{62} + 0.395) \cdot 2^{-127} \cdot c^2 + 2^{-65} bc + 7/8 \cdot c \\ & < (2^{-64} + 0.395 \cdot 2^{-127}) c^2 + 7/8 \cdot c. \end{split}$$

Solving this gives a value of c that floors to the same integer bound (to be exact, 7268172458553106874) as the same equation without the epsilon term, which thus be removed. This finishes the proof.