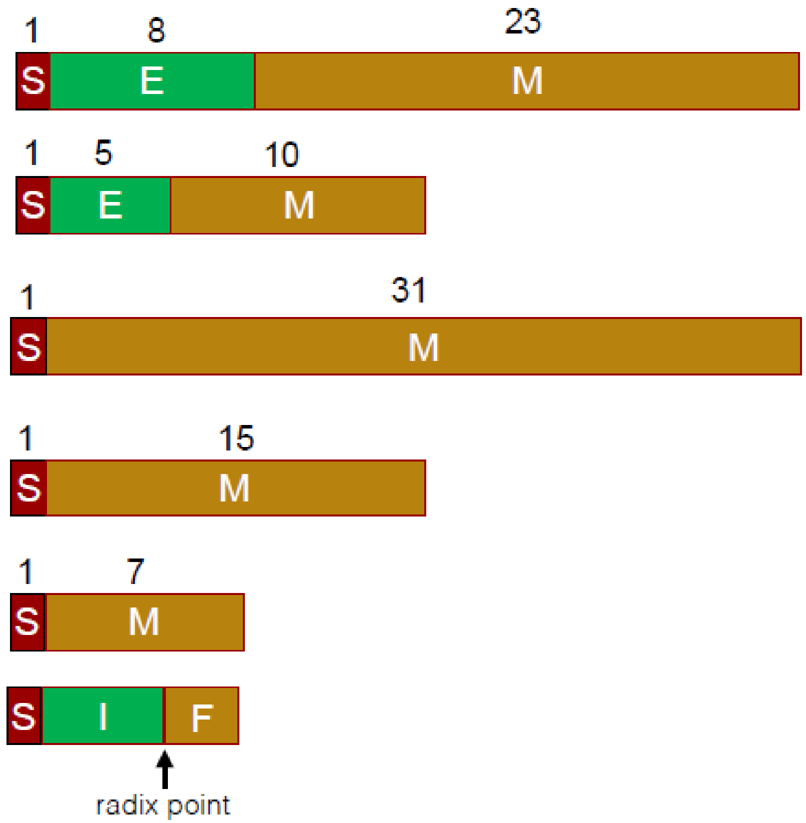
Floating-point numbers and arithmetic

Slides adapted by: Sparsh Mittal

Quick Summary

$$(-1)^S \times (1.M) \times 2^E$$



	Range	Accuracy
FP32	10^{-38} - 10^{38}	.000006%
FP16	6×10^{-5} - 6×10^{4}	.05%
Int32	$0 – 2\times10^{9}$	½
Int16	$0 – 6\times10^{4}$	½
Int8	0 – 127	½
Fixed point	-	-

Dally, High Performance Hardware for Machine Learning, NIPS'2015

A Brief Guide to Floating Point Formats

fp32: Single-precision IEEE Floating Point Format

Range: ~1e^{-38} to ~3e^{38}

fp16: Half-precision IEEE Floating Point Format

Range: ~5.96e^{-8} to 65504

bfloat16: Brain Floating Point Format

Range: ~1e^{-38} to ~3e^{38}

#io18

Floating Point

- Representation for non-integral numbers
  - Including very small and very large numbers
- Like scientific notation
  - -2.34×10^{56} ← normalized
  - $+0.002 \times 10^{-4}$ ← not normalized
  - $+987.02 \times 10^{9}$ ← not normalized
- In binary
  - $\pm 1.xxxxxxx_2 \times 2^{yyyy}$
- Types `float` and `double` in C

Floating Point Standard

- Defined by IEEE Std 754-1985
- Developed in response to divergence of representations
  - Portability issues for scientific code
- Now almost universally adopted
- Two representations
  - Single precision (32-bit)
  - Double precision (64-bit)

IEEE Floating-Point Format

	single: 8 bits double: 11 bits	single: 23 bits double: 52 bits
S	Exponent	Fraction

$$x = (-1)^S \times (1 + \text{Fraction}) \times 2^{(\text{Exponent} - \text{Bias})}$$

- S: sign bit (0 $\Rightarrow$ non-negative, 1 $\Rightarrow$ negative)
- Normalize significand: 1.0 ≤ |significand| < 2.0
  - Always has a leading pre-binary-point 1 bit, so no need to represent it explicitly (hidden bit)
  - Significand is Fraction with the “1.” restored
- Exponent: excess representation: actual exponent + Bias
  - Ensures exponent is unsigned
  - Single: Bias = 127; Double: Bias = 1023

Single-Precision Range

- Exponents 00000000 and 11111111 reserved
- Smallest value
  - Exponent: 00000001
    $\Rightarrow$ actual exponent = 1 – 127 = –126
  - Fraction: 000…00 $\Rightarrow$ significand = 1.0
  - $\pm 1.0 \times 2^{-126} \approx \pm 1.2 \times 10^{-38}$
- Largest value
  - exponent: 11111110
    $\Rightarrow$ actual exponent = 254 – 127 = +127
  - Fraction: 111…11 $\Rightarrow$ significand ≈ 2.0
  - $\pm 2.0 \times 2^{+127} \approx \pm 3.4 \times 10^{+38}$

Double-Precision Range

- Exponents 0000…00 and 1111…11 reserved
- Smallest value
  - Exponent: 00000000001
    $\Rightarrow$ actual exponent = 1 – 1023 = –1022
  - Fraction: 000…00 $\Rightarrow$ significand = 1.0
  - $\pm 1.0 \times 2^{-1022} \approx \pm 2.2 \times 10^{-308}$
- Largest value
  - Exponent: 11111111110
    $\Rightarrow$ actual exponent = 2046 – 1023 = +1023
  - Fraction: 111…11 $\Rightarrow$ significand ≈ 2.0
  - $\pm 2.0 \times 2^{+1023} \approx \pm 1.8 \times 10^{+308}$

Why it is called single/double precision

- The *precision* indicates the number of decimal digits that are **correct**, i.e. without any kind of representation error or approximation. In other words, it indicates how many decimal digits one can **safely** use.
- The number of decimal digits which can be safely used:
- **single precision**: $\log_{10}(2^{24})$, which is about 7~8 decimal digits
- **double precision**: $\log_{10}(2^{53})$, which is about 15~16 decimal digits

https://stackoverflow.com/a/42444685/984260

- A floating-point variable can represent a wider range of numbers than a fixed-point variable of the same bit width at the cost of precision.
- A signed 32-bit integer variable has a maximum value of $2^{31} - 1 = 2{,}147{,}483{,}647$, whereas an IEEE 754 32-bit base-2 floating-point variable has a maximum value of $(2 - 2^{-23}) \times 2^{127} \approx 3.4028235 \times 10^{38}$.

Floating-Point Example

- Represent –0.75
  - $-0.75 = (-1)^1 \times 1.1_2 \times 2^{-1}$
  - S = 1
  - Fraction = $1000\ldots00_2$
  - Exponent = –1 + Bias
    - Single: $-1 + 127 = 126 = 01111110_2$
    - Double: $-1 + 1023 = 1022 = 01111111110_2$
- Single: 1011111101000…00
- Double: 1011111111101000…00

Floating-Point Example

- What number is represented by the single-precision float

  11000000101000…00

  - S = 1
  - Fraction = $01000\ldots00_2$
  - Exponent = $10000001_2 = 129$
- $x = (-1)^1 \times (1 + 01_2) \times 2^{(129 - 127)}$

  $= (-1) \times 1.25 \times 2^2$

  $= -5.0$

Denormal Numbers

- Exponent = 000...0 $\Rightarrow$ hidden bit is 0

$$x = (-1)^S \times (0 + \text{Fraction}) \times 2^{-126}$$

- Smaller than normal numbers
  - allow for gradual underflow, with diminishing precision

Denormal Numbers

- Smallest +ve normal number : 2^{-126}
- Largest denormal number :
  - $0.11...11 * 2^{-126} = (1 - 2^{-23}) * 2^{-126}$
  - $= 2^{-126} - 2^{-149}$

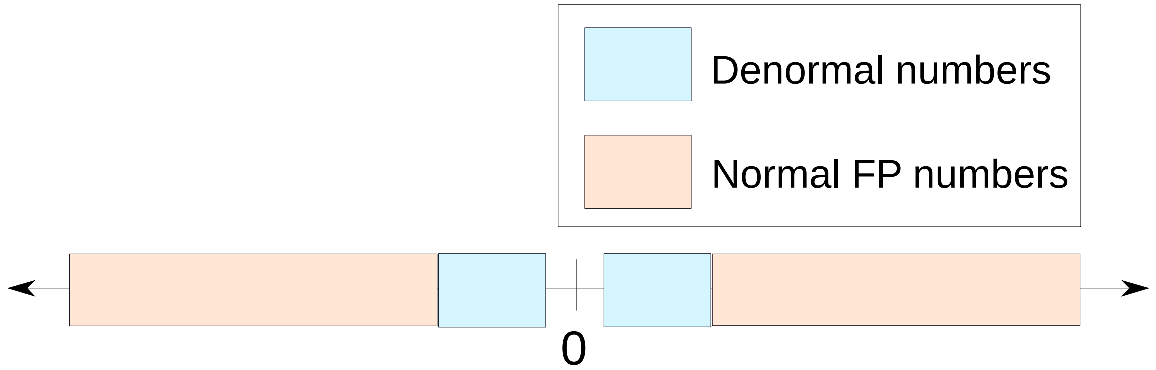
Example

Find the ranges of denormal numbers.

Answer

- For positive denormal numbers, the range is $[2^{-149}, 2^{-126} - 2^{-149}]$
- For negative denormal numbers, the range is $[-2^{-149}, -2^{-126} + 2^{-149}]$

Denormal Numbers on Number Line



Infinities and NaNs

- Exponent = 111…1, Fraction = 000…0
  - ±Infinity
  - Can be used in subsequent calculations, avoiding need for overflow check
- Exponent = 111…1, Fraction ≠ 000…0
  - Not-a-Number (NaN)
  - Indicates illegal or undefined result
    - e.g., 0.0 / 0.0
  - Can be used in subsequent calculations

Special FP Numbers

E	M	Value
255	0	∞ if $S = 0$
255	0	$-\infty$ if $S = 1$
255	$\neq 0$	NAN(Not a number)
0	0	0
0	$\neq 0$	Denormal number

- NAN + x= NAN 1/0 = ∞
- 0/0 = NAN -1/0 = -∞
- $\sin^{-1}(5)$ = NAN

Some possible pitfalls in use of FP arithmetic

Associativity

- Parallel programs may interleave operations in unexpected orders
  - Assumptions of associativity may fail

		(x+y)+z	x+(y+z)
x	-1.50E+38		-1.50E+38
y	1.50E+38	0.00E+00	
z	1.0	1.0	1.50E+38
		1.00E+00	0.00E+00

- Need to validate parallel programs under varying degrees of parallelism

Right Shift and Division

- Left shift by i places multiplies an integer by 2^i
- Right shift divides by 2^i?
  - Only for unsigned integers
- For signed integers
  - Arithmetic right shift: replicate the sign bit
  - e.g., –5 / 4
    - $11111011_2 >> 2 = 11111110_2 = -2$
    - Rounds toward $-\infty$
  - c.f. $11111011_2 >>> 2 = 00111110_2 = +62$

FP addition and multiplication

FP Addition (Base 10)

- Consider a 4-digit decimal example
  - $9.999 \times 10^1 + 1.610 \times 10^{-1}$
- 1. Align decimal points
  - Shift number with smaller exponent
  - $9.999 \times 10^1 + 0.016 \times 10^1$
- 2. Add significands
  - $9.999 \times 10^1 + 0.016 \times 10^1 = 10.015 \times 10^1$
- 3. Normalize result & check for over/underflow
  - 1.0015×10^2
- 4. Round and renormalize if necessary
  - 1.002×10^2

FP Addition (Base 2)

- Now consider a 4-digit binary example
  - $1.000_2 \times 2^{-1} + -1.110_2 \times 2^{-2}$
  - Above is same as (0.5 + –0.4375)
- 1. Align binary points
  - Shift number with smaller exponent
  - $1.000_2 \times 2^{-1} + -0.111_2 \times 2^{-1}$
- 2. Add significands
  - $1.000_2 \times 2^{-1} + -0.111_2 \times 2^{-}1 = 0.001_2 \times 2^{-1}$
- 3. Normalize result & check for over/underflow
  - $1.000_2 \times 2^{-4}$, with no over/underflow
- 4. Round and renormalize if necessary
  - $1.000_2 \times 2^{-4}$ (no change) = 0.0625

Floating-Point Multiplication

- Consider a 4-digit decimal example
  - $1.110 \times 10^{10} \times 9.200 \times 10^{-5}$
- 1. Add exponents
  - For biased exponents, subtract bias from sum
  - New exponent = 10 + –5 = 5
- 2. Multiply significands
  - $1.110 \times 9.200 = 10.212 \Rightarrow 10.212 \times 10^{5}$
- 3. Normalize result & check for over/underflow
  - 1.0212×10^{6}
- 4. Round and renormalize if necessary
  - 1.021×10^{6}
- 5. Determine sign of result from signs of operands
  - $+1.021 \times 10^{6}$

Floating-Point Multiplication

- Now consider a 4-digit binary example
  - $1.000_2 \times 2^{-1} \times -1.110_2 \times 2^{-2}$ (0.5 × –0.4375)
- 1. Add exponents
  - Unbiased: –1 + –2 = –3
  - Biased: (–1 + 127) + (–2 + 127) = –3 + 254 – 127 = –3 + 127
- 2. Multiply significands
  - $1.000_2 \times 1.110_2 = 1.1102 \Rightarrow 1.110_2 \times 2^{-3}$
- 3. Normalize result & check for over/underflow
  - $1.110_2 \times 2^{-3}$ (no change) with no over/underflow
- 4. Round and renormalize if necessary
  - $1.110_2 \times 2^{-3}$ (no change)
- 5. Determine sign: +ve × –ve ⇒ –ve
  - $-1.110_2 \times 2^{-3} = -0.21875$

Further study

- https://blog.demofox.org/2017/11/21/floating-point-precision/
- https://stackoverflow.com/questions/4220417/print-binary-representation-of-a-float-number-in-c