

Error Analysis of Matrix Multiplication with Narrow Range Floating-Point Arithmetic

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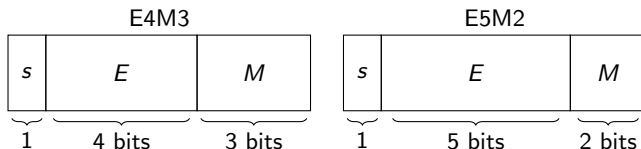
Workshop on Approximate computing in Numerical Linear Algebra

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8-bit floating-point formats



Differences among hardware architectures and standards:

- OCP standard (<https://bit.ly/3G9EsyG>). E5M2 similar to IEEE 754 formats. E4M3: no infinities, one signed NaN.
- IEEE p3109 (interim report <https://bit.ly/42gPWcy>). No -0 . One unsigned NaN.
- NVIDIA (PTX ISA 8.7 <https://bit.ly/3RNE1ve>) follows the OCP spec.
- AMD does not fully follow the OCP spec. for NaN and inf.
- **Standardisation work ongoing.**

IEEE P336 8-bit format on one slide

C.4 Value Table: P4, $e_{\min} = -7$, $e_{\max} = 7$

```

0x00 = 0.0000.000 = 0.0
0x01 = 0.0000.001 = +0b.001x2-7 = 0.0008796625
0x02 = 0.0000.010 = +0b.010x2-7 = 0.015619125
0x03 = 0.0000.011 = +0b.011x2-7 = 0.0229296875
0x04 = 0.0000.100 = +0b.100x2-7 = 0.030390625
0x05 = 0.0000.101 = +0b.101x2-7 = 0.0408829125
0x06 = 0.0000.110 = +0b.110x2-7 = 0.056859375
0x07 = 0.0000.111 = +0b.111x2-7 = 0.0788358375
0x08 = 0.0001.000 = +0b.000x2-7 = 0.0078125
0x09 = 0.0001.001 = +0b.001x2-7 = 0.007890625
0x0a = 0.0001.010 = +0b.010x2-7 = 0.009756625
0x0b = 0.0001.011 = +0b.011x2-7 = 0.01241875
0x0c = 0.0001.100 = +0b.100x2-7 = 0.01171875
0x0d = 0.0001.101 = +0b.101x2-7 = 0.0126953125
0x0e = 0.0001.110 = +0b.110x2-7 = 0.013671875
0x0f = 0.0001.111 = +0b.111x2-7 = 0.0146484375
0x10 = 0.0010.000 = +0b.000x2-6 = 0.015625
0x11 = 0.0010.001 = +0b.001x2-6 = 0.01578125
0x12 = 0.0010.010 = +0b.010x2-6 = 0.01963125
0x13 = 0.0010.011 = +0b.011x2-6 = 0.021484375
0x14 = 0.0010.100 = +0b.100x2-6 = 0.0234375
0x15 = 0.0010.101 = +0b.101x2-6 = 0.025390625
0x16 = 0.0010.110 = +0b.110x2-6 = 0.02734375
0x17 = 0.0010.111 = +0b.111x2-6 = 0.029296875
0x18 = 0.0011.000 = +0b.000x2-5 = 0.03125
0x19 = 0.0011.001 = +0b.001x2-5 = 0.0315625
0x1a = 0.0011.010 = +0b.010x2-5 = 0.0390625
0x1b = 0.0011.011 = +0b.011x2-5 = 0.04296875
0x1c = 0.0011.100 = +0b.100x2-5 = 0.046875
0x1d = 0.0011.101 = +0b.101x2-5 = 0.05078125
0x1e = 0.0011.110 = +0b.110x2-5 = 0.0546875
0x1f = 0.0011.111 = +0b.111x2-5 = 0.05859375
0x20 = 0.0100.000 = +0b.000x2-4 = 0.0625
0x21 = 0.0100.001 = +0b.001x2-4 = 0.0703125
0x22 = 0.0100.010 = +0b.010x2-4 = 0.078125
0x23 = 0.0100.011 = +0b.011x2-4 = 0.0859375
0x24 = 0.0100.100 = +0b.100x2-4 = 0.09375
0x25 = 0.0100.101 = +0b.101x2-4 = 0.101625
0x26 = 0.0100.110 = +0b.110x2-4 = 0.109375
0x27 = 0.0100.111 = +0b.111x2-4 = 0.1171875
0x28 = 0.0101.000 = +0b.000x2-3 = 0.125
0x29 = 0.0101.001 = +0b.001x2-3 = 0.140625
0x2a = 0.0101.010 = +0b.010x2-3 = 0.15625
0x2b = 0.0101.011 = +0b.011x2-3 = 0.171875
0x2c = 0.0101.100 = +0b.100x2-3 = 0.1875
0x2d = 0.0101.101 = +0b.101x2-3 = 0.203125
0x2e = 0.0101.110 = +0b.110x2-3 = 0.21875
0x2f = 0.0101.111 = +0b.111x2-3 = 0.234375
0x30 = 0.0110.000 = +0b.000x2-2 = 0.25
0x31 = 0.0110.001 = +0b.001x2-2 = 0.28125
0x32 = 0.0110.010 = +0b.010x2-2 = 0.3125
0x33 = 0.0110.011 = +0b.011x2-2 = 0.34375
0x34 = 0.0110.100 = +0b.100x2-2 = 0.375
0x35 = 0.0110.101 = +0b.101x2-2 = 0.40625
0x36 = 0.0110.110 = +0b.110x2-2 = 0.4375
0x37 = 0.0110.111 = +0b.111x2-2 = 0.46875
0x38 = 0.0111.000 = +0b.000x2-1 = 0.5
0x39 = 0.0111.001 = +0b.001x2-1 = 0.5625
0x3a = 0.0111.010 = +0b.010x2-1 = 0.625
0x3b = 0.0111.011 = +0b.011x2-1 = 0.6875
0x3c = 0.0111.100 = +0b.100x2-1 = 0.75
0x3d = 0.0111.101 = +0b.101x2-1 = 0.8125
0x3e = 0.0111.110 = +0b.110x2-1 = 0.875
0x3f = 0.0111.111 = +0b.111x2-1 = 0.9375

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0x40 = 0.1000.000 = +0b.1000x20 = 1.0
0x41 = 0.1000.001 = +0b.1001x20 = 1.125
0x42 = 0.1000.010 = +0b.1010x20 = 1.25
0x43 = 0.1000.011 = +0b.1011x20 = 1.375
0x44 = 0.1000.100 = +0b.100x21 = 1.5
0x45 = 0.1000.101 = +0b.1010x21 = 1.625
0x46 = 0.1000.110 = +0b.110x21 = 1.75
0x47 = 0.1000.111 = +0b.111x21 = 1.875
0x48 = 0.1001.000 = +0b.000x21 = 2.0
0x49 = 0.1001.001 = +0b.001x21 = 2.25
0x4a = 0.1001.010 = +0b.010x21 = 2.5
0x4b = 0.1001.011 = +0b.011x21 = 2.75
0x4c = 0.1001.100 = +0b.100x21 = 3.0
0x4d = 0.1001.101 = +0b.101x21 = 3.25
0x4e = 0.1001.110 = +0b.110x21 = 3.5
0x4f = 0.1001.111 = +0b.111x21 = 3.75
0x50 = 0.1010.000 = +0b.000x22 = 4.0
0x51 = 0.1010.001 = +0b.001x22 = 4.5
0x52 = 0.1010.010 = +0b.010x22 = 5.0
0x53 = 0.1010.011 = +0b.011x22 = 5.5
0x54 = 0.1010.100 = +0b.100x22 = 6.0
0x55 = 0.1010.101 = +0b.101x22 = 6.5
0x56 = 0.1010.110 = +0b.110x22 = 7.0
0x57 = 0.1010.111 = +0b.111x22 = 7.5
0x58 = 0.1011.000 = +0b.000x23 = 8.0
0x59 = 0.1011.001 = +0b.001x23 = 9.0
0x5a = 0.1011.010 = +0b.010x23 = 10.0
0x5b = 0.1011.011 = +0b.011x23 = 11.0
0x5c = 0.1011.100 = +0b.100x23 = 12.0
0x5d = 0.1011.101 = +0b.101x23 = 13.0
0x5e = 0.1011.110 = +0b.110x23 = 14.0
0x5f = 0.1011.111 = +0b.111x23 = 15.0
0x60 = 0.1100.000 = +0b.000x24 = 16.0
0x61 = 0.1100.001 = +0b.001x24 = 18.0
0x62 = 0.1100.010 = +0b.010x24 = 20.0
0x63 = 0.1100.011 = +0b.011x24 = 22.0
0x64 = 0.1100.100 = +0b.100x24 = 24.0
0x65 = 0.1100.101 = +0b.101x24 = 26.0
0x66 = 0.1100.110 = +0b.110x24 = 28.0
0x67 = 0.1100.111 = +0b.111x24 = 30.0
0x68 = 0.1101.000 = +0b.000x25 = 32.0
0x69 = 0.1101.001 = +0b.001x25 = 36.0
0x6a = 0.1101.010 = +0b.010x25 = 40.0
0x6b = 0.1101.011 = +0b.011x25 = 44.0
0x6c = 0.1101.100 = +0b.100x25 = 48.0
0x6d = 0.1101.101 = +0b.101x25 = 52.0
0x6e = 0.1101.110 = +0b.110x25 = 56.0
0x6f = 0.1101.111 = +0b.111x25 = 60.0
0x70 = 0.1110.000 = +0b.000x26 = 64.0
0x71 = 0.1110.001 = +0b.001x26 = 72.0
0x72 = 0.1110.010 = +0b.010x26 = 80.0
0x73 = 0.1110.011 = +0b.011x26 = 88.0
0x74 = 0.1110.100 = +0b.100x26 = 96.0
0x75 = 0.1110.101 = +0b.101x26 = 104.0
0x76 = 0.1110.110 = +0b.110x26 = 112.0
0x77 = 0.1110.111 = +0b.111x26 = 120.0
0x78 = 0.1111.000 = +0b.000x27 = 128.0
0x79 = 0.1111.001 = +0b.001x27 = 144.0
0x7a = 0.1111.010 = +0b.010x27 = 160.0
0x7b = 0.1111.011 = +0b.011x27 = 176.0
0x7c = 0.1111.100 = +0b.100x27 = 192.0
0x7d = 0.1111.101 = +0b.101x27 = 208.0
0x7e = 0.1111.110 = +0b.110x27 = 224.0
0x7f = 0.1111.111 = +0b.111x27 = 240.0

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0x80 = 0.1000.000 = NaN
0x81 = 0.1000.001 = -0b.001x2-7 = -0.0009796625
0x82 = 0.1000.010 = -0b.010x2-7 = -0.015619125
0x83 = 0.1000.011 = -0b.011x2-7 = -0.0229296875
0x84 = 0.1000.100 = -0b.100x2-7 = -0.030390625
0x85 = 0.1000.101 = -0b.101x2-7 = -0.0408829125
0x86 = 0.1000.110 = -0b.110x2-7 = -0.056859375
0x87 = 0.1000.111 = -0b.111x2-7 = -0.0788358375
0x88 = 0.1001.000 = -0b.000x2-7 = -0.0078125
0x89 = 0.1001.001 = -0b.001x2-7 = -0.007890625
0x8a = 0.1001.010 = -0b.010x2-7 = -0.009756625
0x8b = 0.1001.011 = -0b.011x2-7 = -0.01241875
0x8c = 0.1001.100 = -0b.100x2-7 = -0.01171875
0x8d = 0.1001.101 = -0b.101x2-7 = -0.0126953125
0x8e = 0.1001.110 = -0b.110x2-7 = -0.013671875
0x8f = 0.1001.111 = -0b.111x2-7 = -0.0146484375
0x90 = 0.1010.000 = -0b.000x2-6 = -0.015625
0x91 = 0.1010.001 = -0b.001x2-6 = -0.01578125
0x92 = 0.1010.010 = -0b.010x2-6 = -0.01963125
0x93 = 0.1010.011 = -0b.011x2-6 = -0.021484375
0x94 = 0.1010.100 = -0b.100x2-6 = -0.0234375
0x95 = 0.1010.101 = -0b.101x2-6 = -0.025390625
0x96 = 0.1010.110 = -0b.110x2-6 = -0.02734375
0x97 = 0.1010.111 = -0b.111x2-6 = -0.029296875
0x98 = 0.1011.000 = -0b.000x2-5 = -0.03125
0x99 = 0.1011.001 = -0b.001x2-5 = -0.0315625
0x9a = 0.1011.010 = -0b.010x2-5 = -0.0390625
0x9b = 0.1011.011 = -0b.011x2-5 = -0.04296875
0x9c = 0.1011.100 = -0b.100x2-5 = -0.046875
0x9d = 0.1011.101 = -0b.101x2-5 = -0.05078125
0x9e = 0.1011.110 = -0b.110x2-5 = -0.0546875
0x9f = 0.1011.111 = -0b.111x2-5 = -0.05859375
0xa0 = 0.1010.000 = -0b.000x2-4 = -0.0625
0xa1 = 0.1010.001 = -0b.001x2-4 = -0.0703125
0xa2 = 0.1010.010 = -0b.010x2-4 = -0.078125
0xa3 = 0.1010.011 = -0b.011x2-4 = -0.0859375
0xa4 = 0.1010.100 = -0b.100x2-4 = -0.09375
0xa5 = 0.1010.101 = -0b.101x2-4 = -0.101625
0xa6 = 0.1010.110 = -0b.110x2-4 = -0.109375
0xa7 = 0.1010.111 = -0b.111x2-4 = -0.1171875
0xa8 = 0.1010.000 = -0b.000x2-3 = -0.125
0xa9 = 0.1010.001 = -0b.001x2-3 = -0.140625
0xaa = 0.1010.010 = -0b.010x2-3 = -0.15625
0xab = 0.1010.011 = -0b.011x2-3 = -0.171875
0xac = 0.1010.100 = -0b.100x2-3 = -0.1875
0xad = 0.1010.101 = -0b.101x2-3 = -0.203125
0xae = 0.1010.110 = -0b.110x2-3 = -0.21875
0xaf = 0.1010.111 = -0b.111x2-3 = -0.234375
0xb0 = 0.1010.000 = -0b.000x2-2 = -0.25
0xb1 = 0.1010.001 = -0b.001x2-2 = -0.28125
0xb2 = 0.1010.010 = -0b.010x2-2 = -0.3125
0xb3 = 0.1010.011 = -0b.011x2-2 = -0.34375
0xb4 = 0.1010.100 = -0b.100x2-2 = -0.375
0xb5 = 0.1010.101 = -0b.101x2-2 = -0.40625
0xb6 = 0.1010.110 = -0b.110x2-2 = -0.4375
0xb7 = 0.1010.111 = -0b.111x2-2 = -0.46875
0xb8 = 0.1011.000 = -0b.000x2-1 = -0.5
0xb9 = 0.1011.001 = -0b.001x2-1 = -0.5625
0xba = 0.1011.010 = -0b.010x2-1 = -0.625
0xbb = 0.1011.011 = -0b.011x2-1 = -0.6875
0xbc = 0.1011.100 = -0b.100x2-1 = -0.75
0xbd = 0.1011.101 = -0b.101x2-1 = -0.8125
0xbe = 0.1011.110 = -0b.110x2-1 = -0.875
0xbf = 0.1011.111 = -0b.111x2-1 = -0.9375

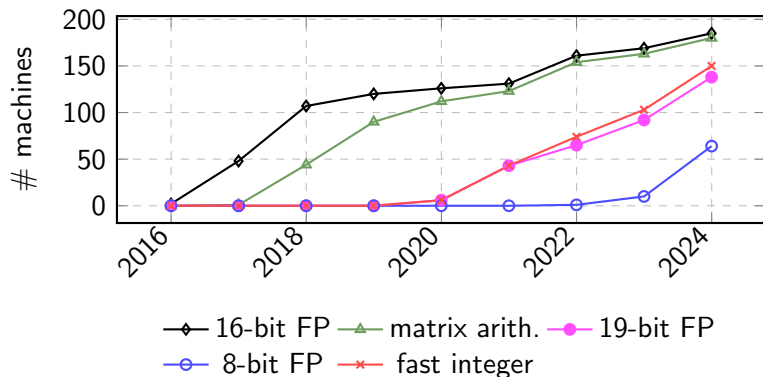
```

```

0xc0 = 0.1000.000 = -0b.000x20 = -1.0
0xc1 = 0.1000.001 = -0b.001x20 = -1.125
0xc2 = 0.1000.010 = -0b.010x20 = -1.25
0xc3 = 0.1000.011 = -0b.011x20 = -1.375
0xc4 = 0.1000.100 = -0b.100x20 = -1.5
0xc5 = 0.1000.101 = -0b.101x20 = -1.625
0xc6 = 0.1000.110 = -0b.110x20 = -1.75
0xc7 = 0.1000.111 = -0b.111x20 = -1.875
0xc8 = 0.1001.000 = -0b.000x21 = -2.0
0xc9 = 0.1001.001 = -0b.001x21 = -2.25
0xca = 0.1001.010 = -0b.010x21 = -2.5
0xcb = 0.1001.011 = -0b.011x21 = -2.75
0xcc = 0.1001.100 = -0b.100x21 = -3.0
0xcd = 0.1001.101 = -0b.101x21 = -3.25
0xce = 0.1001.110 = -0b.110x21 = -3.5
0xcf = 0.1001.111 = -0b.111x21 = -3.75
0xd0 = 0.1010.000 = -0b.000x22 = -4.0
0xd1 = 0.1010.001 = -0b.001x22 = -4.5
0xd2 = 0.1010.010 = -0b.010x22 = -5.0
0xd3 = 0.1010.011 = -0b.011x22 = -5.5
0xd4 = 0.1010.100 = -0b.100x22 = -6.0
0xd5 = 0.1010.101 = -0b.101x22 = -6.5
0xd6 = 0.1010.110 = -0b.110x22 = -7.0
0xd7 = 0.1010.111 = -0b.111x22 = -7.5
0xd8 = 0.1011.000 = -0b.000x23 = -8.0
0xd9 = 0.1011.001 = -0b.001x23 = -9.0
0xda = 0.1011.010 = -0b.010x23 = -10.0
0xdb = 0.1011.011 = -0b.011x23 = -11.0
0xdc = 0.1011.100 = -0b.100x23 = -12.0
0xdd = 0.1011.101 = -0b.101x23 = -13.0
0xde = 0.1011.110 = -0b.110x23 = -14.0
0xdf = 0.1011.111 = -0b.111x23 = -15.0
0xe0 = 0.1100.000 = -0b.000x24 = -16.0
0xe1 = 0.1100.001 = -0b.001x24 = -18.0
0xe2 = 0.1100.010 = -0b.010x24 = -20.0
0xe3 = 0.1100.011 = -0b.011x24 = -22.0
0xe4 = 0.1100.100 = -0b.100x24 = -24.0
0xe5 = 0.1100.101 = -0b.101x24 = -26.0
0xe6 = 0.1100.110 = -0b.110x24 = -28.0
0xe7 = 0.1100.111 = -0b.111x24 = -30.0
0xe8 = 0.1101.000 = -0b.000x25 = -32.0
0xe9 = 0.1101.001 = -0b.001x25 = -36.0
0xea = 0.1101.010 = -0b.010x25 = -40.0
0xeb = 0.1101.011 = -0b.011x25 = -44.0
0xec = 0.1101.100 = -0b.100x25 = -48.0
0xed = 0.1101.101 = -0b.101x25 = -52.0
0xee = 0.1101.110 = -0b.110x25 = -56.0
0xef = 0.1101.111 = -0b.111x25 = -60.0
0xf0 = 0.1110.000 = -0b.000x26 = -64.0
0xf1 = 0.1110.001 = -0b.001x26 = -72.0
0xf2 = 0.1110.010 = -0b.010x26 = -80.0
0xf3 = 0.1110.011 = -0b.011x26 = -88.0
0xf4 = 0.1110.100 = -0b.100x26 = -96.0
0xf5 = 0.1110.101 = -0b.101x26 = -104.0
0xf6 = 0.1110.110 = -0b.110x26 = -112.0
0xf7 = 0.1110.111 = -0b.111x26 = -120.0
0xf8 = 0.1111.000 = -0b.000x27 = -128.0
0xf9 = 0.1111.001 = -0b.001x27 = -144.0
0xfa = 0.1111.010 = -0b.010x27 = -160.0
0xfb = 0.1111.011 = -0b.011x27 = -176.0
0xfc = 0.1111.100 = -0b.100x27 = -192.0
0xfd = 0.1111.101 = -0b.101x27 = -208.0
0xfe = 0.1111.110 = -0b.110x27 = -224.0
0xff = 0.1111.111 = -0b.111x27 = -240.0

```

8-bit floating point on the TOP500



Devices counted: P100, V100, A100, H100, MI210, MI250X, MI300X, Intel Data Center GPU, from <https://www.top500.org>.

With NVIDIA Blackwell 4/6-bit FP will appear.

98% of the top 1 Frontier's power comes from GPUs.
If you don't use GPUs, go home!

J. Dongarra presenting in Manchester, 2022

(Not a direct quote)

4/6/8/16-bit floating point formats have narrow ranges

Format	precision	min pos.	max pos.	u
binary64 (double)	53	2^{-1022}	$\sim 1.798 \times 10^{308}$	2^{-53}
binary32 (single)	24	2^{-126}	$\sim 3.403 \times 10^{38}$	2^{-24}
tf32 (19-bit)	11	2^{-126}	$\sim 3.401 \times 10^{38}$	2^{-11}
bfloat16	8	2^{-126}	$\sim 3.389 \times 10^{38}$	2^{-8}
binary16	11	2^{-14}	65504	2^{-11}
fp8-E4M3	4	2^{-6}	448	2^{-4}
fp8-E5M2	3	2^{-14}	57344	2^{-3}
fp6-E2M3	4	2^0	7.5	2^{-4}
fp6-E3M2	3	2^{-2}	28	2^{-3}
fp4-E2M1	2	2^0	6	2^{-2}

Mixed-precision matrix multipliers

Formats with narrow ranges are available in matrix multiply operation.

$$\begin{array}{c} D \\ \left[\begin{array}{cccc} \times & \times & \times & \times \\ \times & \times & \times & \times \\ \times & \times & \times & \times \\ \times & \times & \times & \times \end{array} \right] \\ \underbrace{\hspace{1.5cm}} \\ \text{binary16 or} \\ \text{binary32} \end{array} = \begin{array}{c} C \\ \left[\begin{array}{cccc} \times & \times & \times & \times \\ \times & \times & \times & \times \\ \times & \times & \times & \times \\ \times & \times & \times & \times \end{array} \right] \\ \underbrace{\hspace{1.5cm}} \\ \text{binary16 or} \\ \text{binary32} \end{array} + \begin{array}{c} A \\ \left[\begin{array}{cccc} \times & \times & \times & \times \\ \times & \times & \times & \times \\ \times & \times & \times & \times \\ \times & \times & \times & \times \end{array} \right] \\ \underbrace{\hspace{1.5cm}} \\ \text{8-bit FP} \end{array} \times \begin{array}{c} B, \\ \left[\begin{array}{cccc} \times & \times & \times & \times \\ \times & \times & \times & \times \\ \times & \times & \times & \times \\ \times & \times & \times & \times \end{array} \right] \\ \underbrace{\hspace{1.5cm}} \\ \text{8-bit FP} \end{array}$$

Hardware level differences

- Example above is 4×4 , but dimensions differ across architectures.
- Internal dot product precision, rounding, and subnormal support.

Some of these will not affect our model, but we use round-to-nearest and parameterize subnormal support.

Mixed-precision matrix multipliers

Architecture	Input format	Accumulation format
NVIDIA PTX ISA	fp8-E5M2	binary32
	fp8-E4M3	binary32
	binary16	binary16
	binary16	binary32
	bfloat16	binary32
	19-bit FP	binary32
AMD MI300 ISA	fp8-E5M2	binary32
	fp8-E4M3	binary32
	binary16	binary32
	bfloat16	binary32
	19-bit FP	binary32

Matrix Multiply-Accumulate (MMA)

Model 1

The following model describes a mixed-precision MMA operation to compute $C = AB$, assuming round-to-nearest ties-to-even is used. We have two FP formats:

- *Input format* with precision t , unit roundoff $u = 2^{-t}$, exponent in $[e_{\min}, e_{\max}]$, range of normalized values $\pm[f_{\min}, f_{\max}]$. The maximum distance between any number in $[-f_{\min}, f_{\min}]$ and the nearest FP number is

$$g_{\min} = \begin{cases} f_{\min}/2 & \text{if subnormals are not available} \\ uf_{\min} & \text{with subnormals (gradual underflow)} \end{cases}$$

- *Accumulation format* with $T \geq t$, $U = 2^{-T}$, exponent in $[E_{\min}, E_{\max}] \supseteq [e_{\min}, e_{\max}]$, and range of norm. numbers $\pm[F_{\min}, F_{\max}]$. The maximum distance between any number in $[-F_{\min}, F_{\min}]$ and the nearest FP number is

$$G_{\min} = \begin{cases} F_{\min}/2 & \text{if subnormals are not available} \\ UF_{\min} & \text{with subnormals (gradual underflow)} \end{cases}$$

Models of worst-case rounding errors

Rounding error model based on [Demmel, 1984]

Take $x, y \in \mathbb{R}$. Assuming no overflows occur, the rounding operator to the *input format* is described as

$$\text{fl}(x) = x(1 + \delta) + \eta, \quad |\delta| \leq u, \quad |\eta| \leq g_{\min}, \quad \eta\delta = 0,$$

and arithmetic operations in the *accumulation format* as

$$\text{FL}(x \text{ op } y) = (x \text{ op } y)(1 + \delta) + \eta, \quad |\delta| \leq U, \quad |\eta| \leq G_{\min}, \quad \eta\delta = 0,$$

with $\text{op} \in \{+, -, \times, \div\}$.

Here $\eta\delta = 0$ accounts for only one type of error, rounding or overflow.

Part 1: Basic single-word algorithm

- 1 Scale input matrices A and B .
- 2 Round input matrices to the *input format*.
- 3 Multiply scaled and rounded A and B in the *accumulation format*.
- 4 Scale the output matrix.

$$C = \Lambda^{-1} \left(\mathfrak{fl}(\Lambda A) \mathfrak{fl}(BM) \right) M^{-1}$$

- Λ and M are nonsingular diagonal matrices with diagonal coefficients λ_i and μ_i respectively.
- Scale coefficients λ_i and μ_i are powers of two.

Single-word algorithm

Let θ be the maximum value we can afford in the scaled A and B .

Scaling by powers of two means the maximum entry per row of A or column of B is in $(\theta/2, \theta]$.

We should maximise θ to reduce number of underflows, but at the same time remove possibility of overflow.

Choose:

$$\theta = \min(f_{\max}, \sqrt{F_{\max}/n}).$$

which avoids overflow in the input and in the accumulation of n products.

Single-word algorithm: an example

- Take $A \in \mathbb{R}^{4 \times 4}$ and $B \in \mathbb{R}^{4 \times 4}$.
- Set fp8-E4M3 as the *input format* with $f_{\max} = 448$.
- Set binary16 as the *accumulation format* with $F_{\max} = 65504$.
- No subnormal floating-point numbers.
- This gives $\min(448, \sqrt{65504/4}) = \min(448, 127.9687) \approx 127 = \theta$.

Scaling factors

In this case before rounding matrices to the *input format* we need to scale them such that 127 is the maximum value that appears.

- 127 is lower than $f_{\max} = 448$ - no *input format* overflows.
- $127 \times 127 = 16129$ and if we accumulate four such products we get $64616 < F_{\max} = 65504$. No *accumulation format* overflows.

Single-word algorithm: an example

Take

$$A = \begin{bmatrix} 500 & 1 & 1 & 2^{-6} \\ 128 & 128 & 128 & 128 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix}, B = \begin{bmatrix} 1 & 128 & 1 & 1 \\ 1 & 128 & 1 & 1 \\ 1 & 128 & 1 & 1 \\ 1 & 128 & 1 & 1 \end{bmatrix}.$$

We have

$$AB = \begin{bmatrix} 502.015625 & 64258 & 502.015625 & 502.015625 \\ 512 & 65536 & 512 & 512 \\ 4 & 512 & 4 & 4 \\ 4 & 512 & 4 & 4 \end{bmatrix}.$$

Overflows in the above example if no scaling is applied

(Input) $500 > f_{\max} = 448$ and (output) $65536 > F_{\max} = 65504$.

Single-word algorithm: an example

$$C = \Lambda^{-1} \left(\text{fl}(\Lambda A) \text{fl}(BM) \right) M^{-1}, \quad \theta = 127$$

Step 1: Scale A and B .

$$\Lambda A = \begin{bmatrix} 2^{-2} & 0 & 0 & 0 \\ 0 & 2^{-1} & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 500 & 1 & 1 & 2^{-6} \\ 128 & 128 & 128 & 128 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 125 & 2^{-2} & 2^{-2} & 2^{-8} \\ 64 & 64 & 64 & 64 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix}$$

$$BM = \begin{bmatrix} 1 & 128 & 1 & 1 \\ 1 & 128 & 1 & 1 \\ 1 & 128 & 1 & 1 \\ 1 & 128 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 2^{-1} & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \end{bmatrix}$$

How the scale coefficients are calculated

For example, take the first row of A . The largest value is 500 and we need to get it below $\theta = 127$. $\lambda_1 = 2^{\lfloor \log_2(127/500) \rfloor} = 2^{-2}$.

Single-word algorithm: an example

$$C = \Lambda^{-1} \left(\text{fl}(\Lambda A) \text{fl}(BM) \right) M^{-1}$$

Step 2: Round to the *input format* fp8-E4M3 ($f_{\min} = 2^{-6}$).

$$\begin{aligned} \text{fl}(\Lambda A) &= \text{fl} \left(\begin{bmatrix} 125 & 2^{-2} & 2^{-2} & 2^{-8} \\ 64 & 64 & 64 & 64 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix} \right) = \begin{bmatrix} 125 & 2^{-2} & 2^{-2} & \mathbf{0} \\ 64 & 64 & 64 & 64 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix} \\ \text{fl}(BM) &= \text{fl} \left(\begin{bmatrix} 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \end{bmatrix} \right) = \begin{bmatrix} 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \end{bmatrix} \end{aligned}$$

Underflow in the above example

Notice that since subnormals are off, numbers $\leq f_{\min}/2$ will round to zero, causing underflow. This happened to $\Lambda A(1, 4) = 2^{-8}$, which resulted from scaling the first row of A , where originally $A(1, 4) = 2^{-6}$.

Single-word algorithm: an example

$$C = \Lambda^{-1} \left(\mathfrak{fl}(\Lambda A) \mathfrak{fl}(BM) \right) M^{-1}$$

Step 3: Perform matrix multiply in the *accumulation format* binary16 ($T = 11$, $F_{\max} = 65504$).

$$\begin{bmatrix} 125 & 2^{-2} & 2^{-2} & 0 \\ 64 & 64 & 64 & 64 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 125.5 & 8032 & 125.5 & 125.5 \\ 256 & 16384 & 256 & 256 \\ 4 & 256 & 4 & 4 \\ 4 & 256 & 4 & 4 \end{bmatrix}$$

Single-word algorithm: an example

$$C = \Lambda^{-1} \left(\text{fl}(\Lambda A) \text{fl}(BM) \right) M^{-1}$$

Step 4: Undo the scaling.

$$\begin{bmatrix} 4 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 125.5 & 8032 & 125.5 & 125.5 \\ 256 & 16384 & 256 & 256 \\ 4 & 256 & 4 & 4 \\ 4 & 256 & 4 & 4 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} =$$

$$\begin{bmatrix} 502 & 64256 & 502 & 502 \\ 512 & 65536 & 512 & 512 \\ 4 & 512 & 4 & 4 \\ 4 & 512 & 4 & 4 \end{bmatrix}$$

Single-word algorithm: an example

$$C = \Lambda^{-1} \left(\mathfrak{fl}(\Lambda A) \mathfrak{fl}(BM) \right) M^{-1}$$

Comparison. Our result computed with mixed-precision MMA:

$$AB \approx \begin{bmatrix} \mathbf{502} & \mathbf{64256} & \mathbf{502} & \mathbf{502} \\ 512 & 65536 & 512 & 512 \\ 4 & 512 & 4 & 4 \\ 4 & 512 & 4 & 4 \end{bmatrix}$$

And the exact result

$$AB = \begin{bmatrix} \mathbf{502.015625} & \mathbf{64258} & \mathbf{502.015625} & \mathbf{502.015625} \\ 512 & 65536 & 512 & 512 \\ 4 & 512 & 4 & 4 \\ 4 & 512 & 4 & 4 \end{bmatrix}$$

Single-word algorithm: the new error bound

The previous bound of [Blanchard et. al., 2020] was developed without considering range limitations (8-bit FP was not available then):

$$\|\hat{C} - AB\|_{\infty} \lesssim (2u + nU)\|A\|_{\infty}\|B\|_{\infty}.$$

Our analysis adds two extra terms for two types of underflow:

$$\|\hat{C} - AB\|_{\infty} \lesssim \left(2u + nU + 4n^2\theta^{-1}g_{\min} + 4n^2\theta^{-2}G_{\min}\right)\|A\|_{\infty}\|B\|_{\infty}.$$

Our example

Input format: fp8-E4M3, *accumulation:* binary16, no subnormals.

- $2u = 2 \times 2^{-4} = 0.125$
- $nU = 4 \times 2^{-11} = 2^{-9}$
- $4n^2\theta^{-1}g_{\min} = 4 \times 16 \times (1/127) \times 2^{-6}/2 = 0.00394$
- $4n^2\theta^{-2}G_{\min} = 4 \times 16 \times 1/127^2 \times 2^{-14}/2 \approx 0$

Part 2: Multi-word algorithm

Double-word algorithm: example

Again, for a step-by-step example, take

$$A = \begin{bmatrix} 500 & 1 & 1 & 2^{-6} \\ 128 & 128 & 128 & 128 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix}, B = \begin{bmatrix} 1 & 128 & 1 & 1 \\ 1 & 128 & 1 & 1 \\ 1 & 128 & 1 & 1 \\ 1 & 128 & 1 & 1 \end{bmatrix}.$$

Double-word algorithm: an example

Step 1: Scale A and B (same as before).

$$\Lambda A = \begin{bmatrix} 2^{-2} & 0 & 0 & 0 \\ 0 & 2^{-1} & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 500 & 1 & 1 & 2^{-6} \\ 128 & 128 & 128 & 128 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 125 & 2^{-2} & 2^{-2} & 2^{-8} \\ 64 & 64 & 64 & 64 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix}$$
$$BM = \begin{bmatrix} 1 & 128 & 1 & 1 \\ 1 & 128 & 1 & 1 \\ 1 & 128 & 1 & 1 \\ 1 & 128 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 2^{-1} & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \end{bmatrix}$$

Double-word algorithm: an example

Step 2: Round to the *input format*, in **double-word representation**.

We will round each ΛA and BM to two fp8-E4M3 matrices instead of one.

Compute the first word (first of the two matrices):

$$A^{(0)} = \text{fl}(\Lambda A) = \text{fl} \left(\begin{bmatrix} 125 & 2^{-2} & 2^{-2} & 2^{-8} \\ 64 & 64 & 64 & 64 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix} \right) = \begin{bmatrix} 125 & 2^{-2} & 2^{-2} & \mathbf{0} \\ 64 & 64 & 64 & 64 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix}$$
$$B^{(0)} = \text{fl}(BM) = \text{fl} \left(\begin{bmatrix} 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \end{bmatrix} \right) = \begin{bmatrix} 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \end{bmatrix}$$

Double-word algorithm: an example

Step 2: Round to the *input format* fp8-E4M3, in **double-word representation**.

Compute the second word (rounding/underflow error in the first step):

$$A^{(1)} = \text{fl}((\Lambda A - A^{(0)})/u^1) = \text{fl} \left(\left(\begin{bmatrix} 125 & 2^{-2} & 2^{-2} & 2^{-8} \\ 64 & 64 & 64 & 64 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix} - \begin{bmatrix} 125 & 2^{-2} & 2^{-2} & \mathbf{0} \\ 64 & 64 & 64 & 64 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix} \right) ./ 2^{-4} \right) = \begin{bmatrix} 0 & 0 & 0 & 2^{-4} \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

Since $B^{(0)} = BM$, $B^{(1)} = \text{zeros}(4, 4)$.

Extra scaling

Notice the division by $u^1 = 2^{-4}$ before rounding, which is done to reduce underflows in the input format. In general, the multi-word split is

$$A^{(i)} = \text{fl} \left(\left(\Lambda A - \sum_{k=0}^{i-1} u^k A^{(k)} \right) / u^i \right).$$

Double-word algorithm: an example

Step 3: Perform matrix products and add them in the *accumulation format* binary16.

p -word case

After splitting ΛA and BM into $A^{(0)}, \dots, A^{(p-1)}$ and $B^{(0)}, \dots, B^{(p-1)}$, approximate matrix multiply by $p(p+1)/2$ products

$$C \approx \Lambda^{-1} \left(\sum_{i+j < p} u^{i+j} A^{(i)} B^{(j)} \right) M^{-1}.$$

In our double-word case

$$A^{(0)} B^{(0)} + u A^{(1)} B^{(0)} =$$

$$\begin{bmatrix} 125 & 2^{-2} & 2^{-2} & 0 \\ 64 & 64 & 64 & 64 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \end{bmatrix} + \begin{bmatrix} 0 & 0 & 0 & 2^{-4} \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \end{bmatrix}$$

Double-word algorithm: an example

$$A^{(0)}B^{(0)} + uA^{(1)}B^{(0)} =$$

$$\begin{bmatrix} 125 & 2^{-2} & 2^{-2} & 0 \\ 64 & 64 & 64 & 64 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \end{bmatrix} + \begin{bmatrix} 0 & 0 & 0 & 2^{-4} \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \\ 1 & 64 & 1 & 1 \end{bmatrix} =$$

$$\begin{bmatrix} 125.5 & 8032 & 125.5 & 125.5 \\ 256 & 16384 & 256 & 256 \\ 4 & 256 & 4 & 4 \\ 4 & 256 & 4 & 4 \end{bmatrix} + \begin{bmatrix} 2^{-8} & 0.25 & 2^{-8} & 2^{-8} \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} =$$

$$\begin{bmatrix} 125.50390625 & 8032.25 & 125.50390625 & 125.50390625 \\ 256 & 16384 & 256 & 256 \\ 4 & 256 & 4 & 4 \\ 4 & 256 & 4 & 4 \end{bmatrix}$$

Double-word algorithm: an example

$$C \approx \Lambda^{-1} \left(\sum_{i+j < p} u^{i+j} A^{(i)} B^{(j)} \right) M^{-1}.$$

Step 4: Undo the scaling.

$$\begin{bmatrix} 4 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 125.50390625 & 8032.25 & 125.50390625 & 125.50390625 \\ 256 & 16384 & 256 & 256 \\ 4 & 256 & 4 & 4 \\ 4 & 256 & 4 & 4 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} =$$
$$\begin{bmatrix} 502.015625 & 64258 & 502.015625 & 502.015625 \\ 512 & 65536 & 512 & 512 \\ 4 & 512 & 4 & 4 \\ 4 & 512 & 4 & 4 \end{bmatrix} = AB.$$

Double-word algorithm: the new error bound

The previous bound of [Fasi et. al., 2022] without the range limitations (no 8-bit FP available at the time):

$$\|\hat{C} - AB\|_{\infty} \lesssim \left((p+1)u^p + (n+p^2)U \right) \|A\|_{\infty} \|B\|_{\infty}.$$

Our analysis recovered the rounding error terms and added two terms for the underflows:

$$\begin{aligned} \|\hat{C} - AB\|_{\infty} \lesssim & \left((p+1)u^p + 4nu^{p-1}\theta^{-1}g_{\min} \right. \\ & \left. + (n+p^2)U + 2p(p+1)n^2\theta^{-2}G_{\min} \right) \|A\|_{\infty} \|B\|_{\infty}. \end{aligned}$$

Single-word algorithm:

$$\|\hat{C} - AB\|_{\infty} \lesssim \left(2u + nU + 4n^2\theta^{-1}g_{\min} + 4n^2\theta^{-2}G_{\min}\right) \|A\|_{\infty} \|B\|_{\infty}.$$

p -word algorithm:

$$\begin{aligned} \|\hat{C} - AB\|_{\infty} \lesssim & \left((p+1)u^p + 4nu^{p-1}\theta^{-1}g_{\min} \right. \\ & \left. + (n+p^2)U + 2p(p+1)n^2\theta^{-2}G_{\min} \right) \|A\|_{\infty} \|B\|_{\infty}. \end{aligned}$$

Part 3: Numerical experiments

Simulating mixed precision with CPFfloat in MATLAB/Octave

Paper in ACM TOMS provides details. [\[Fasi and Mikaitis, 2023\]](#)

<https://github.com/north-numerical-computing/cpfloat>

Example use:

```
>> input.format = 'q43';
>> input.subnormal = 0;
>> accum.format = 'binary16';
>> accum.subnormal = 0;
>> cpfloat(pi, input)
ans =
    3.2500000000000000
>> cpfloat(cpfloat(
    cpfloat(pi,input)*cpfloat(pi,input),accum)+0.5,accum)
ans =
   11.0625000000000000
```

Numerical experiments

We generate $A \in \mathbb{R}^{10 \times n}$ and $B \in \mathbb{R}^{n \times 10}$ and vary n .

Elements in $[-10^{10}, -10^{-10}] \cup [10^{-10}, 10^{10}]$.

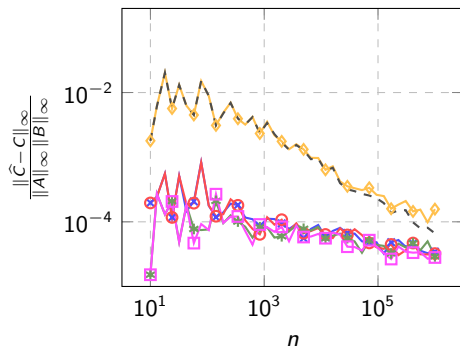
Measure the accuracy with $\frac{\|\hat{C} - C\|_{\infty}}{\|A\|_{\infty} \|B\|_{\infty}}$ where C is computed in binary64.

We check with subnormals on/off to detect any improvements due to *gradual underflow*.

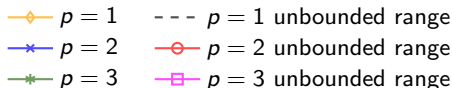
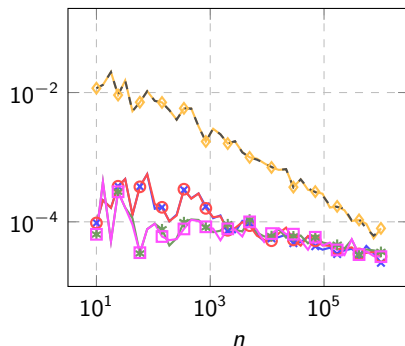
We also plot the variants of MMA without any range (exponent) limitations, which CPFloat makes easy to do.

Numerical experiments I

fp8-E4M3 input
binary16 accumulation
subnormals off

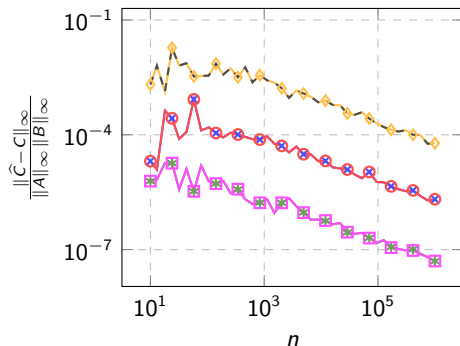


fp8-E4M3 input
binary16 accumulation
subnormals on

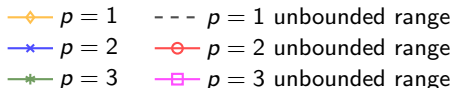
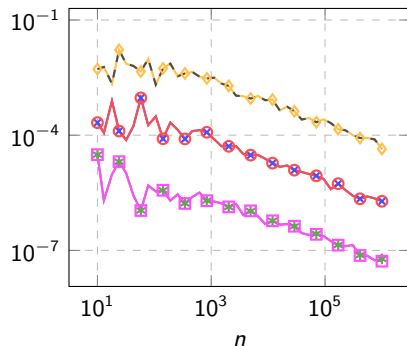


Numerical experiments II

fp8-E4M3 input
binary32 accumulation
subnormals off

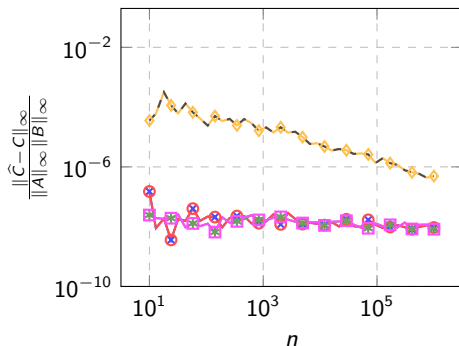


fp8-E4M3 input
binary32 accumulation
subnormals on

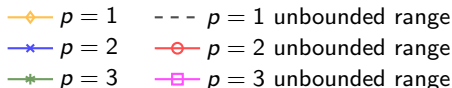
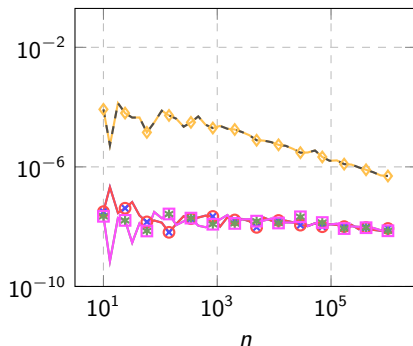


Numerical experiments III

binary16 input
binary32 accumulation
subnormals off



binary16 input
binary32 accumulation
subnormals on




Summary

- Underflows in narrow-range FP formats not a problem, provided three types of scaling are used.
- Shown algorithms can be used to obtain binary32 accuracy in high performance.
- If higher accuracy is needed, MMA can still be used in conjunction with binary64—see the next talk.

SIAM SISC paper

T. Mary, and M. Mikaitis. *Error Analysis of Matrix Multiplication with Narrow Range Floating-Point Arithmetic*. **Preprint, v2. Accepted for SIAM SISC**. Mar. 2025.

 <https://bit.ly/42dqpkn>.

Slides and more info at <http://mmikaitis.github.io>

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